ANNUAL STATEMENT

OF THE

AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2023

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2023

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.american-equity.com

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

OFFICERS

Chief Executive Officer and President	Anant Bhalla	Vice President, Accounting & Controller	Aaron Boushek #
Senior Vice President, Chief of Staff & Secretary	Shari Wood	Senior Vice President & Chief Corporate Actuary	Angelika Feng #

OTHER

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Polk SS

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

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

Subscribed and sworn to before me this 16 day of February

JaWon Matthews
Financial and Accounting Analyst
02/16/2026

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

NOTARIAL SEAL IOWA
JAWON MATTHEWS
Commission No. 846029
My Commission Expires
02/16/2026

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	37,602,643,077		37,602,643,077	44,406,672,883
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	53,135,162		53,135,162	35,423,918
	2.2 Common stocks	458,358,865		458,358,865	488,631,155
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	8,174,076,782		8,174,076,782	7,650,631,822
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)	6,542,843		6,542,843	
5.	Cash ($ 343,431,433 , Schedule E - Part 1), cash equivalents ($ 7,764,358,360 , Schedule E - Part 2) and short-term investments ($ 1,563,295,819 , Schedule DA)	9,671,085,612		9,671,085,612	2,516,191,533
6.	Contract loans (including $ ..... premium notes)	726,556		726,556	733,562
7.	Derivatives (Schedule DB)	478,989,064		478,989,064	393,140,280
8.	Other invested assets (Schedule BA)	1,788,937,031	257,575	1,788,679,456	1,448,477,893
9.	Receivables for securities	29,962,679		29,962,679	702,523,858
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	58,264,457,671	257,575	58,264,200,096	57,642,426,904
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	461,261,425	9,284,877	451,976,548	491,351,628
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,669,977	1,601,824	68,153	73,562
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	892,276		892,276	970,793
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	718,639,904	305,243,115	413,396,789	298,596,478
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	267,669,128	44,028,415	223,640,713	158,211,986
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	40,132,741	39,393,133	739,607	1,084,318
21.	Furniture and equipment, including health care delivery assets ($ .....)	1,474,428	1,474,428		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	32,502,063		32,502,063	857,088
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	446,278,480	4,624,408	441,654,072	398,765,688
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,234,978,092	405,907,776	59,829,070,316	58,992,338,445
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	60,234,978,092	405,907,776	59,829,070,316	58,992,338,445
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	COLI	404,598,274		404,598,274	397,683,129
2502.	NEGATIVE IMR	32,058,198		32,058,198	
2503.	MISCELLANEOUS RECEIVABLES	5,967,505	982,577	4,984,928	1,053,027
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,654,503	3,641,831	12,672	29,532
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	446,278,480	4,624,408	441,654,072	398,765,688

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 45,861,272,813 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 7,335,313,966 Modco Reserve)	45,861,272,813	44,731,059,744
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	369,954	452,845
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,178,432 Modco Reserve)	173,659,698	500,651,636
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	172,875,615	186,255,148
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	6,000	3,000
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,869 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	18,165	25,081
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)		(8,003,217)
10.	Commissions to agents due or accrued-life and annuity contracts $ 28,803,510 accident and health $ and deposit-type contract funds $	28,803,510	17,725,214
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	41,451,932	37,491,632
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(883,665)	98,103
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	92,546,346	208,079,610
15.2	Net deferred tax liability		
16.	Unearned investment income	187,053	
17.	Amounts withheld or retained by reporting entity as agent or trustee	29,638,291	5,861,826
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	65,281,910	32,762,822
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	539,767,507	512,999,156
	24.02 Reinsurance in unauthorized and certified ($) companies	62,283,321	59,240,448
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	6,524,863,287	7,172,941,409
	24.04 Payable to parent, subsidiaries and affiliates	9,833,573	2,505,931
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,035,003,274	676,383,290
	24.08 Derivatives		
	24.09 Payable for securities	16,632,480	405,601,003
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,444,519,721	757,601,983
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,098,130,785	55,299,736,664
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	56,098,130,785	55,299,736,664
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,619,100,037	1,596,229,012
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,058,339,494	2,042,872,769
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,728,439,531	3,690,101,781
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,730,939,531	3,692,601,781
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	59,829,070,316	58,992,338,445
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	1,228,182,768	441,346,289
2502.	AMOUNT DUE REINSURERS	216,336,953	315,079,912
2503.	INT EXP D&A INT RATE SWAPS		951,615
2598.	Summary of remaining write-ins for Line 25 from overflow page		224,167
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,444,519,721	757,601,983
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8)	3,953,239,558	(2,299,042,944)
2.	Considerations for supplementary contracts with life contingencies	6,229,749	5,391,023
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,429,591,194	2,143,581,387
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(4,077,345)	(8,065,827)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	403,345,222	329,450,822
7.	Reserve adjustments on reinsurance ceded	616,169,733	175,428,265
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	(10,747,701)	1,140
9.	Total (Lines 1 to 8.3)	7,393,750,409	346,743,866
10.	Death benefits	2,388,387	2,426,731
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	1,274,253,984	1,206,220,905
13.	Disability benefits and benefits under accident and health contracts	65,621	80,010
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	3,469,859,552	2,240,031,002
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	4,331,198	6,971,197
18.	Payments on supplementary contracts with life contingencies	15,953,681	17,094,366
19.	Increase in aggregate reserves for life and accident and health contracts	1,136,490,179	(4,018,856,332)
20.	Totals (Lines 10 to 19)	5,903,342,603	(546,032,121)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	668,632,961	269,565,469
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	74,346,401	17,689,998
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	209,394,452	159,102,867
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	24,393,039	21,607,729
25.	Increase in loading on deferred and uncollected premiums	(3,612)	(13,020)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	388,335,251	176,018,389
28.	Totals (Lines 20 to 27)	7,268,441,095	97,939,312
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	125,309,315	248,804,554
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	125,309,315	248,804,554
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	169,625,983	77,973,918
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(44,316,669)	170,830,636
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 4,698,004 (excluding taxes of $ (8,728,829) transferred to the IMR)	(48,689,877)	(18,973,304)
35.	Net income (Line 33 plus Line 34)	(93,006,546)	151,857,332
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,692,601,781	4,078,531,864
37.	Net income (Line 35)	(93,006,546)	151,857,332
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,523,877)	(52,887,090)	86,128,368
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	106,933,266	57,784,217
41.	Change in nonadmitted assets	(173,124,759)	(75,387,043)
42.	Change in liability for reinsurance in unauthorized and certified companies	(3,042,873)	(59,240,448)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(26,768,351)	(165,491,327)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	22,871,025	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		(325,000,000)
53.	Aggregate write-ins for gains and losses in surplus	257,363,079	(56,581,182)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	38,337,750	(385,930,083)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,730,939,531	3,692,601,781
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	(8,425,995)	1,140
08.302.	CONVERSION-PLM	(2,321,706)	
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	(10,747,701)	1,140
2701.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR- ITHACA	184,563,262	
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	157,907,093	192,624,032
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	35,445,009	30,869,487
2798.	Summary of remaining write-ins for Line 27 from overflow page	10,419,887	(47,475,130)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	388,335,251	176,018,389
5301.	AEL RE VERMONT II REINSURANCE TRANSACTION	363,251,430	
5302.	AEL RE VERMONT REINSURANCE TRANSACTION	(73,472,971)	(193,949,388)
5303.	BROOKFIELD REINSURANCE TRANSACTION	(22,843,309)	7,601,850
5398.	Summary of remaining write-ins for Line 53 from overflow page	(9,572,071)	129,766,356
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	257,363,079	(56,581,182)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,028,370,776	(2,293,567,804)
2.	Net investment income	2,464,063,409	3,007,409,628
3.	Miscellaneous income	403,345,222	(3,489,436,887)
4.	Total (Lines 1 through 3)	5,895,779,407	(2,775,595,063)
5.	Benefit and loss related payments	4,170,419,225	3,461,091,929
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,351,045,276	466,099,265
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	281,128,422	(98,334,130)
10.	Total (Lines 5 through 9)	5,802,592,923	3,828,857,064
11.	Net cash from operations (Line 4 minus Line 10)	93,186,484	(6,604,452,127)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	12,178,714,675	11,017,325,958
	12.2 Stocks	47,486,172	132,658,531
	12.3 Mortgage loans	1,472,034,448	1,954,865,605
	12.4 Real estate	709,031	
	12.5 Other invested assets	451,725,165	997,769,168
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	349,089	(3,084,084)
	12.7 Miscellaneous proceeds	672,561,179	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,823,579,759	14,099,535,178
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,462,252,137	8,629,143,850
	13.2 Stocks	77,016,856	153,190,243
	13.3 Mortgage loans	2,008,213,609	3,430,502,344
	13.4 Real estate	3,103,487	
	13.5 Other invested assets	808,598,931	933,580,550
	13.6 Miscellaneous applications	474,817,307	729,518,739
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,834,002,327	13,875,935,726
14.	Net increase/(decrease) in contract loans and premium notes	(7,006)	(18,827)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	5,989,584,438	223,618,279
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	22,871,025	(91,286)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(326,991,938)	279,890,410
	16.5 Dividends to stockholders		325,000,000
	16.6 Other cash provided (applied)	1,376,244,070	5,123,960,421
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,072,123,157	5,078,759,545
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	7,154,894,079	(1,302,074,303)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,516,191,533	3,818,265,836
	19.2 End of year (Line 18 plus Line 19.1)	9,671,085,612	2,516,191,533

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	3,953,239,558	2,518,626		3,950,678,669		42,262			
2.	Considerations for supplementary contracts with life contingencies	6,229,749	XXX	XXX	6,229,749		XXX	XXX		XXX
3.	Net investment income	2,429,591,194	1,275,228	6,877	2,428,287,077		22,011			
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,077,345)	(2,140)	(12)	(4,075,157)		(37)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	403,345,222	3,161		403,342,061			XXX		
7.	Reserve adjustments on reinsurance ceded	616,169,733			616,169,733			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	(10,747,701)	(5,663)	(11)	(10,741,942)		(86)			
9.	Totals (Lines 1 to 8.3)	7,393,750,409	3,789,213	6,855	7,389,890,191		64,150			
10.	Death benefits	2,388,387	2,388,387				XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	1,274,253,984	XXX	XXX	1,274,253,984		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	65,621					65,621	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	3,469,859,552	718,533		3,469,141,019		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	4,331,198			4,331,198			XXX		
18.	Payments on supplementary contracts with life contingencies	15,953,681			15,953,681		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	1,136,490,179	(424,972)	(10,750)	1,137,008,792		(82,891)	XXX		
20.	Totals (Lines 10 to 19)	5,903,342,603	2,681,948	(10,750)	5,900,688,675		(17,270)	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	668,632,961	40,702		668,592,259					XXX
22.	Commissions and expense allowances on reinsurance assumed	74,346,401			74,346,401			XXX		
23.	General insurance expenses and fraternal expenses	209,394,452	109,906	593	209,282,289		1,665			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,393,039	12,803	69	24,379,953		214			
25.	Increase in loading on deferred and uncollected premiums	(3,612)	(3,612)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	388,335,251			388,335,251					
28.	Totals (Lines 20 to 27)	7,268,441,095	2,841,747	(10,088)	7,265,624,827		(15,391)			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	125,309,315	947,466	16,943	124,265,364		79,542			
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	125,309,315	947,466	16,943	124,265,364		79,542			
32.	Federal income taxes incurred (excluding tax on capital gains)	169,625,983	1,282,545	22,935	168,212,831		107,672			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(44,316,669)	(335,079)	(5,992)	(43,947,467)		(28,131)			
34.	Policies/certificates in force end of year	612,943	4,806	11	607,647		479	XXX		
	DETAILS OF WRITE-INS									
08.301.	MISCELLANEOUS INCOME	(8,425,995)	(4,440)	(9)	(8,421,480)		(67)			
08.302.	CONVERSION-PLM	(2,321,706)	(1,223)	(2)	(2,320,462)		(19)			
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(10,747,701)	(5,663)	(11)	(10,741,942)		(86)			
2701.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR- ITHACA	184,563,262			184,563,262					
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	157,907,093			157,907,093					
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	35,445,009			35,445,009					
2798.	Summary of remaining write-ins for Line 27 from overflow page	10,419,887			10,419,887					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	388,335,251			388,335,251					

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	2,518,626		2,498,693			19,933						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,275,228		1,112,126			163,102						
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,140)		(1,866)			(274)						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	3,161		3,161									
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	(5,663)		(5,587)			(76)						
9.	Totals (Lines 1 to 8.3)	3,789,213		3,606,527			182,686						
10.	Death benefits	2,388,387		2,204,468			183,919						
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts												
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	718,533		698,675			19,858						
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds												
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(424,972)		(424,972)									
20.	Totals (Lines 10 to 19)	2,681,948		2,478,171			203,777						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	40,702		40,702									XXX
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	109,906		95,849			14,057						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,803		11,166			1,638						
25.	Increase in loading on deferred and uncollected premiums	(3,612)		(3,612)									
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	2,841,747		2,622,275			219,472						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	947,466		984,252			(36,786)						
30.	Dividends to policyholders and refunds to members												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	947,466		984,252			(36,786)						
32.	Federal income taxes incurred (excluding tax on capital gains)	1,282,545		1,332,340			(49,795)						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(335,079)		(348,089)			13,010						
34.	Policies/certificates in force end of year	4,806		4,688			118						
	DETAILS OF WRITE-INS												
08.301.	MISCELLANEOUS INCOME	(4,440)		(4,380)			(59)						
08.302.	CONVERSION-PLM	(1,223)		(1,207)			(16)						
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(5,663)		(5,587)			(76)						
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	6,877		6,877						
4.	Amortization of Interest Maintenance Reserve (IMR)	(12)		(12)						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	(11)		(11)						
9.	Totals (Lines 1 to 8.3)	6,855		6,855						
10.	Death benefits									
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds									
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(10,750)		(10,750)						
20.	Totals (Lines 10 to 19)	(10,750)		(10,750)						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	593		593						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	69		69						
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	(10,088)		(10,088)						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	16,943		16,943						
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,943		16,943						
32.	Federal income taxes incurred (excluding tax on capital gains)	22,935		22,935						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(5,992)		(5,992)						
34.	Policies/certificates in force end of year	11		11						
	DETAILS OF WRITE-INS									
08.301.	MISCELLANEOUS INCOME	(9)		(9)						
08.302.	CONVERSION-PLM	(2)		(2)						
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(11)		(11)						
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	3,950,678,669	226,848,479	3,724,031,801			(201,611)	
2.	Considerations for supplementary contracts with life contingencies	6,229,749	XXX	XXX	XXX	XXX	6,229,749	XXX
3.	Net investment income	2,428,287,077	290,253,032	2,111,617,194			17,251,666	9,165,185
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,075,157)	(487,103)	(3,543,721)			(28,952)	(15,381)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	403,342,061	2,928,863	400,395,628				17,570
7.	Reserve adjustments on reinsurance ceded	616,169,733		615,955,845			311,422	(97,534)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	(10,741,942)		(10,741,942)				
9.	Totals (Lines 1 to 8.3)	7,389,890,191	519,543,270	6,837,714,806			23,562,274	9,069,841
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,274,253,984	338,293,561	912,791,238			23,262,409	(93,223)
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	3,469,141,019	702,652,970	2,767,709,020			(330,022)	(890,948)
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	4,331,198		3,208				4,327,990
18.	Payments on supplementary contracts with life contingencies	15,953,681					15,953,681	
19.	Increase in aggregate reserves for life and accident and health contracts	1,137,008,792	3,760,493	1,150,708,792			(17,460,493)	
20.	Totals (Lines 10 to 19)	5,900,688,675	1,044,707,023	4,831,212,258			21,425,575	3,343,819
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	668,592,259	1,302,017	667,237,098			52,919	226
22.	Commissions and expense allowances on reinsurance assumed	74,346,401	1,999,662	72,346,193				546
23.	General insurance expenses	209,282,289	25,015,474	181,990,077			1,486,836	789,902
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,379,953	2,914,134	21,200,595			173,206	92,018
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	388,335,251	275,743	388,059,508				
28.	Totals (Lines 20 to 27)	7,265,624,827	1,076,214,053	6,162,045,728			23,138,536	4,226,511
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	124,265,364	(556,670,782)	675,669,078			423,738	4,843,330
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	124,265,364	(556,670,782)	675,669,078			423,738	4,843,330
32.	Federal income taxes incurred (excluding tax on capital gains)	168,212,831	(253,541,976)	414,624,996			573,598	6,556,213
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(43,947,467)	(303,128,807)	261,044,082			(149,860)	(1,712,883)
34.	Policies/certificates in force end of year	607,647	64,911	533,326			4,879	4,531
	DETAILS OF WRITE-INS							
08.301.	MISCELLANEOUS INCOME	(8,421,480)		(8,421,480)				
08.302.	CONVERSION-PLM	(2,320,462)		(2,320,462)				
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(10,741,942)		(10,741,942)				
2701.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR- ITHACA	184,563,262		184,563,262				
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	157,907,093		157,907,093				
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	35,445,009		35,445,009				
2798.	Summary of remaining write-ins for Line 27 from overflow page	10,419,887	275,743	10,144,144				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	388,335,251	275,743	388,059,508				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income							
4.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)							
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits							
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses							
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)							
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32.	Federal income taxes incurred (excluding tax on capital gains)							
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)							
34.	Policies/certificates in force end of year							
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	42,262	37,054	5,208										
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	22,011	17,773	4,238										
4.	Amortization of Interest Maintenance Reserve (IMR)	(37)	(30)	(7)										
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded													
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	(86)	(78)	(8)										
9.	Totals (Lines 1 to 8.3)	64,150	54,720	9,431										
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	65,621	28,621	37,000										
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(82,891)	(29,899)	(52,992)										
20.	Totals (Lines 10 to 19)	(17,270)	(1,278)	(15,992)										
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses	1,665	1,300	365										
24.	Insurance taxes, licenses and fees, excluding federal income taxes	214	171	43										
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	(15,391)	193	(15,584)										
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	79,542	54,527	25,015										
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	79,542	54,527	25,015										
32.	Federal income taxes incurred (excluding tax on capital gains)	107,672	73,810	33,862										
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(28,131)	(19,284)	(8,847)										
34.	Policies/certificates in force end of year	479	55	424										
	DETAILS OF WRITE-INS													
08.301.	MISCELLANEOUS INCOME	(67)	(61)	(6)										
08.302.	CONVERSION-PLM	(19)	(17)	(2)										
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(86)	(78)	(8)										
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	24,718,323		22,985,799			1,732,524						
2. Tabular net premiums or considerations	2,518,626		2,342,094			176,532						
3. Present value of disability claims incurred												
4. Tabular interest	1,076,600		995,093			81,506						
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	28,313,549		26,322,987			1,990,563						
9. Tabular cost	913,277		668,217			245,060						
10. Reserves released by death	2,388,387		2,220,984			167,404						
11. Reserves released by other terminations (net)	718,533		668,170			50,362						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	4,020,197		3,557,371			462,826						
15. Reserve December 31 of current year	24,293,352		22,765,616			1,527,736						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	22,489,133		20,756,633			1,732,500						
17. Amount Available for Policy Loans Based upon Line 16 CSV												

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	57,522		57,522						
2. Tabular net premiums or considerations									
3. Present value of disability claims incurred									
4. Tabular interest	1,564		1,564						
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	59,086		59,086						
9. Tabular cost	12,314		12,314						
10. Reserves released by death									
11. Reserves released by other terminations (net)									
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	12,314		12,314						
15. Reserve December 31 of current year	46,772		46,772						
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year									
17. Amount Available for Policy Loans Based upon Line 16 CSV									

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	44,706,283,900	5,216,718,424	39,145,224,610			344,340,866	
2.	Tabular net premiums or considerations	4,758,650,270	113,809,631	4,637,539,922			7,300,717	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,824,929,557	186,052,249	1,623,938,879			14,938,430	
5.	Tabular less actual reserve released	(994,700,999)	(407,013,321)	(587,687,678)				
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	50,295,162,728	5,109,566,983	44,819,015,733			366,580,013	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,842,551,149	708,169,687	2,134,837,969			(456,506)	
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,635,228,810	158,598,273	1,436,474,390			40,156,146	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	4,477,779,959	866,767,960	3,571,312,359			39,699,640	
15.	Reserve December 31 of current year	45,817,382,770	4,242,799,023	41,247,703,374			326,880,373	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	37,714,987,775	3,655,313,247	34,059,674,528				
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest							
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 384,975	380,823
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,030,008,909	1,968,716,042
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,712,848	2,119,097
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	543,568	543,568
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 450,267,818	450,267,818
4.	Real estate	(d)	
5	Contract loans	52,842	52,842
6	Cash, cash equivalents and short-term investments	(e) 54,353,276	318,827,358
7	Derivative instruments	(f) (366,198,240)	(366,198,240)
8.	Other invested assets	128,356,582	129,421,803
9.	Aggregate write-ins for investment income	(139,159,956)	91,125,466
10.	Total gross investment income	2,160,322,622	2,595,256,577
11.	Investment expenses		(g) 112,560,068
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 579,305
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		52,526,010
16.	Total deductions (Lines 11 through 15)		165,665,383
17.	Net investment income (Line 10 minus Line 16)		2,429,591,194
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	18,942,175	18,942,175
0902.	Net realized gains (losses) on ceded options	(158,102,131)	62,582,377
0903.	Ceding commissions accrued interest		9,600,914
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(139,159,956)	91,125,466
1501.	Interest expense- Derivatives		49,680,454
1502.	Interest expense- FHLB advances		2,845,556
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		52,526,010

(a) Includes $ 101,370,240 accrual of discount less $ 96,506,325 amortization of premium and less $ 18,917,908 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 1,074,668 accrual of discount less $ 1,939,733 amortization of premium and less $ 6,851,625 paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 259,117,470 accrual of discount less $ 1,021 amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds		(425,773)	(425,773)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(43,598,451)	(54,287,611)	(97,886,062)	(1,104,430)	12,947,021
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				211,244	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	12,535,155		12,535,155	(9,921,591)	
2.21	Common stocks of affiliates				(44,916,479)	
3.	Mortgage loans	(8,453,086)	(11,855,594)	(20,308,680)	24,805,839	792,449
4.	Real estate	(167,169)		(167,169)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	349,089	822,916	1,172,005		113,070
7.	Derivative instruments	5,017,581		5,017,581		
8.	Other invested assets	5,279,390		5,279,390	(17,623,013)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(29,037,491)	(65,746,062)	(94,783,553)	(48,548,430)	13,852,540
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected								
2.	Deferred and accrued								
3.	Deferred , accrued and uncollected:								
	3.1 Direct								
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded								
	3.4 Net (Line 1 + Line 2)								
4.	Advance								
5.	Line 3.4 - Line 4								
6.	Collected during year:								
	6.1 Direct	5,632,499,191			5,632,499,191				
	6.2 Reinsurance assumed	1,276,839,288			1,276,839,288				
	6.3 Reinsurance ceded	3,011,743,657			3,011,743,657				
	6.4 Net	3,897,594,822			3,897,594,822				
7.	Line 5 + Line 6.4	3,897,594,822			3,897,594,822				
8.	Prior year (uncollected + deferred and accrued - advance)								
9.	First year premiums and considerations:								
	9.1 Direct	5,632,499,191			5,632,499,191				
	9.2 Reinsurance assumed	1,276,839,288			1,276,839,288				
	9.3 Reinsurance ceded	3,011,743,657			3,011,743,657				
	9.4 Net (Line 7 - Line 8)	3,897,594,822			3,897,594,822				
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	(327,981)			(327,981)				
	10.2 Reinsurance assumed								
	10.3 Reinsurance ceded								
	10.4 Net	(327,981)			(327,981)				
	RENEWAL								
11.	Uncollected	81,501	81,470				31		
12.	Deferred and accrued	969,562	969,562						
13.	Deferred, accrued and uncollected:								
	13.1 Direct	635,398	635,398						
	13.2 Reinsurance assumed	415,665	415,634				31		
	13.3 Reinsurance ceded								
	13.4 Net (Line 11 + Line 12)	1,051,063	1,051,032				31		
14.	Advance	18,165	16,296				1,869		
15.	Line 13.4 - Line 14	1,032,898	1,034,736				(1,838)		
16.	Collected during year:								
	16.1 Direct	58,605,140	2,482,283		56,122,857				
	16.2 Reinsurance assumed	1,297,264	171,679		1,084,242		41,342		
	16.3 Reinsurance ceded	3,839,013	43,742		3,795,271				
	16.4 Net	56,063,391	2,610,220		53,411,828		41,342		
17.	Line 15 + Line 16.4	57,096,289	3,644,956		53,411,828		39,504		
18.	Prior year (uncollected + deferred and accrued - advance)	1,123,571	1,126,329				(2,758)		
19.	Renewal premiums and considerations:								
	19.1 Direct	58,558,210	2,435,353		56,122,857				
	19.2 Reinsurance assumed	1,253,520	127,015		1,084,242		42,263		
	19.3 Reinsurance ceded	3,839,013	43,742		3,795,271				
	19.4 Net (Line 17 - Line 18)	55,972,717	2,518,626		53,411,828		42,263		
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	5,690,729,420	2,435,353		5,688,294,067				
	20.2 Reinsurance assumed	1,278,092,808	127,015		1,277,923,530		42,263		
	20.3 Reinsurance ceded	3,015,582,670	43,742		3,015,538,928				
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,953,239,558	2,518,626		3,950,678,669		42,263		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums								
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	396,844,692			396,844,692				
	23.2 Reinsurance assumed	72,878,349			72,878,349				
	23.3 Net ceded less assumed	323,966,343			323,966,343				
24.	Single:								
	24.1 Reinsurance ceded								
	24.2 Reinsurance assumed								
	24.3 Net ceded less assumed								
25.	Renewal:								
	25.1 Reinsurance ceded	6,500,530	3,161		6,497,369				
	25.2 Reinsurance assumed	1,468,052			1,468,052				
	25.3 Net ceded less assumed	5,032,478	3,161		5,029,317				
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	403,345,222	3,161		403,342,061				
	26.2 Reinsurance assumed (Page 6, Line 22)	74,346,401			74,346,401				
	26.3 Net ceded less assumed	328,998,821	3,161		328,995,660				
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	660,016,373			660,016,373				
28.	Single								
29.	Renewal	8,616,588	40,702		8,575,886				
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	668,632,961	40,702		668,592,259				

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	2,713,802		30		1,458,821		4,172,653
2.	Salaries and wages	99,566,189		987		53,522,374		153,089,550
3.11	Contributions for benefit plans for employees	11,175,501		130		6,007,465		17,183,096
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	3,794,478		38		2,039,744		5,834,260
3.32	Other agent welfare							
4.1	Legal fees and expenses	3,807,926		40		2,046,973		5,854,939
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	7,010,477		80		3,768,528		10,779,085
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	5,633,129		69		3,028,128		8,661,326
5.2	Advertising	812,536		32		436,796		1,249,364
5.3	Postage, express, telegraph and telephone	2,177,135		25		1,170,333		3,347,492
5.4	Printing and stationery	1,190,375		14		639,894		1,830,282
5.5	Cost or depreciation of furniture and equipment	1,043,445		13		560,911		1,604,370
5.6	Rental of equipment	212,956		2		114,476		327,433
5.7	Cost or depreciation of EDP equipment and software	13,614,076		165		7,318,340		20,932,581
6.1	Books and periodicals	1,146,761		13		616,449		1,763,223
6.2	Bureau and association fees	298,850		7		160,651		459,508
6.3	Insurance, except on real estate	737,270		7		396,323		1,133,600
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	354,432		3		190,527		544,962
6.6	Sundry general expenses	4,612,294				2,479,340		7,091,634
6.7	Group service and administration fees							
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)	141,713				76,178		217,891
7.3	Agency conferences other than local meetings	3,430,684		10		1,844,171		5,274,865
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere	45,918,759				24,683,647		70,602,406
9.3	Aggregate write-ins for expenses							
10.	General expenses incurred	209,392,787		1,665		112,560,068	(b)	(a) 321,954,520
11.	General expenses unpaid Dec. 31, prior year	37,330,225		374		161,033		37,491,632
12.	General expenses unpaid Dec. 31, current year	41,496,329				(44,397)		41,451,932
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	205,226,683		2,039		112,765,498		317,994,220
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ 93,005,043 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $; 2. Institutional . $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	11,662,543	93		1,040		11,663,676
3.	State taxes on premiums	484,723	3		10,041		494,767
4.	Other state taxes, including $ for employee benefits						
5.	U.S. Social Security taxes	6,869,130	55		568,224		7,437,409
6.	All other taxes	5,376,428	64				5,376,492
7.	Taxes, licenses and fees incurred	24,392,824	214		579,305		24,972,344
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	98,102					98,102
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(883,665)					(883,665)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	25,374,591	214		579,305		25,954,111

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AM MEN (5) 3.5% NL	44,664		44,664		
0100002. 1958 CSO 3.5% CRVM	398,677		398,677		
0100003. 1958 CSO 3.0% CRVM	57,782		57,782		
0100004. 1958 CSO 4.0% NL	30,795		30,795		
0100005. 1958 CSO 3.5% NL	49,135		49,135		
0100006. 1958 CSO 3.0% NL	17,085		17,085		
0100007. 1958 CET 4.0% NL	17,381		17,381		
0100008. 1958 CET 3.5% NL	60,602		60,602		
0100009. 1958 CET 3.0% NL	3,303		3,303		
0100010. 1980 CSO 4.5% CRVM	1,280,448		1,280,448		
0100011. 1980 CSO 4.0% CRVM	3,790,760		3,790,760		
0100012. 1980 CSO 5.5% CRVM	4,525,691		4,525,691		
0100013. 1980 CSO 5.0% CRVM	538,576		538,576		
0100014. 1980 CSO 5.5% NL	29,299		29,299		
0100015. 1980 CSO 5.0% NL	2,817,320		2,817,320		
0100016. 1980 CSO 4.0% NL	121,965		121,965		
0100017. 1980 CET 4.0% NL	49,020		49,020		
0100018. 2001 CSO 4.5% CRVM	13,822		13,822		
0100019. 2001 CSO 4.0% CRVM	5,668,097		5,668,097		
0100020. 2001 CSO 3.5% CRVM	4,541,344		4,541,344		
0199997. Totals (Gross)	24,055,766		24,055,766		
0199998. Reinsurance ceded	566,985		566,985		
0199999. Life Insurance: Totals (Net)	23,488,781		23,488,781		
0200001. Sing Prem Def 4.00%	20,171,834	XXX	20,171,834	XXX	
0200002. Sing Prem Def 3.00%	62,047,057	XXX	62,047,057	XXX	
0200003. Sing Prem Def 2.00%	112,308,458	XXX	112,308,458	XXX	
0200004. Sing Prem Def 1.75%	215,276,992	XXX	215,276,992	XXX	
0200005. Sing Prem Def 1.00%	3,779,043,211	XXX	3,779,043,211	XXX	
0200006. Flex Prem Def 4.00%	21,949,043	XXX	21,949,043	XXX	
0200007. Flex Prem Def 3.00%	6,508,846,243	XXX	6,508,846,243	XXX	
0200008. Flex Prem Def 2.95%	8,328,261,232	XXX	8,328,261,232	XXX	
0200009. Flex Prem Def 2.85%	10,877,080	XXX	10,877,080	XXX	
0200010. Flex Prem Def 2.25%	3,223,430,688	XXX	3,223,430,688	XXX	
0200011. Flex Prem Def 2.20%	12,406,454	XXX	12,406,454	XXX	
0200012. Flex Prem Def 2.00%	178,296,806	XXX	178,296,806	XXX	
0200013. Flex Prem Def 1.75%	3,780,606,139	XXX	3,780,606,139	XXX	
0200014. Flex Prem Def 1.50%	19,918,493,727	XXX	19,918,493,727	XXX	
0200015. Flex Prem Def 1.00%	12,972,579,790	XXX	12,972,579,790	XXX	
0200016. 1983 Table A, 6.25%	43,826	XXX	43,826	XXX	
0200017. 2000 Table, 7.00%	130,432	XXX	130,432	XXX	
0200018. 2000 Table, 6.75%	74,351	XXX	74,351	XXX	
0200019. 2000 Table, 6.50%	60,739	XXX	60,739	XXX	
0200020. 2000 Table, 6.25%	14,427	XXX	14,427	XXX	
0200021. 2000 Table, 6.00%	1,392,903	XXX	1,392,903	XXX	
0200022. 2000 Table, 5.50%	965,094	XXX	965,094	XXX	
0200023. 2000 Table, 5.25%	17,591,190	XXX	17,591,190	XXX	
0200024. 2000 Table, 5.00%	36,546,505	XXX	36,546,505	XXX	
0200025. 2000 Table, 4.50%	2,715,491	XXX	2,715,491	XXX	
0200026. 2000 Table, 4.25%	19,319,434	XXX	19,319,434	XXX	
0200027. 2000 Table, 4.00%	12,213,990	XXX	12,213,990	XXX	
0200028. 2012 Table, 5.00%	25,816	XXX	25,816	XXX	
0200029. 2012 Table, 4.50%	300,367	XXX	300,367	XXX	
0200030. 2012 Table, 4.25%	388,694	XXX	388,694	XXX	
0200031. 2012 Table, 4.00%	14,250,196	XXX	14,250,196	XXX	
0200032. 2012 Table, 3.75%	8,159,885	XXX	8,159,885	XXX	
0200033. 2012 Table, 3.50%	3,903,862	XXX	3,903,862	XXX	
0200034. 2012 Table, 3.25%	1,959,401	XXX	1,959,401	XXX	
0200035. 2012 Table, 3.00%	7,180,586	XXX	7,180,586	XXX	
0200036. 2012 Table, 2.75%	5,809,391	XXX	5,809,391	XXX	
0200037. 2012 Table, 2.50%	12,124,884	XXX	12,124,884	XXX	
0200038. 2012 Table, 2.25%	16,733,593	XXX	16,733,593	XXX	
0200039. 2012 Table, 2.00%	22,353,984	XXX	22,353,984	XXX	
0200040. 2012 Table, 1.75%	10,954,641	XXX	10,954,641	XXX	
0200041. 2012 Table, 1.50%	7,267,132	XXX	7,267,132	XXX	
0200042. 2012 Table, 1.25%	337,125	XXX	337,125	XXX	
0200043. 2012 Table, 1.00%	67,126	XXX	67,126	XXX	
0299997. Totals (Gross)	59,347,479,819	XXX	59,347,479,819	XXX	
0299998. Reinsurance ceded	13,634,542,436	XXX	13,634,542,436	XXX	
0299999. Annuities: Totals (Net)	45,712,937,383	XXX	45,712,937,383	XXX	
0300001. 1983 Table A, 6.75%	135,486		135,486		
0300002. 1983 Table A, 6.25%	95,924		95,924		
0300003. 2000 Table, 7.00%	709,524		709,524		
0300004. 2000 Table, 6.75%	846,077		846,077		
0300005. 2000 Table, 6.50%	2,003,643		2,003,643		
0300006. 2000 Table, 6.25%	161,779		161,779		
0300007. 2000 Table, 6.00%	10,200,973		10,200,973		
0300008. 2000 Table, 5.50%	17,943,987		17,943,987		
0300009. 2000 Table, 5.25%	22,284,369		22,284,369		
0300010. 2000 Table, 5.00%	11,746,725		11,746,725		
0300011. 2000 Table, 4.50%	2,080,198		2,080,198		
0300012. 2000 Table, 4.25%	3,215,900		3,215,900		
0300013. 2000 Table, 4.00%	4,946,057		4,946,057		
0300014. 2012 Table, 5.00%	3,094,524		3,094,524		
0300015. 2012 Table, 4.75%	1,416,698		1,416,698		
0300016. 2012 Table, 4.50%	2,574,428		2,574,428		
0300017. 2012 Table, 4.25%	2,031,378		2,031,378		
0300018. 2012 Table, 4.00%	5,655,839		5,655,839		
0300019. 2012 Table, 3.75%	3,148,944		3,148,944		
0300020. 2012 Table, 3.50%	2,633,613		2,633,613		
0300021. 2012 Table, 3.25%	2,755,761		2,755,761		
0300022. 2012 Table, 3.00%	4,890,618		4,890,618		
0300023. 2012 Table, 2.75%	4,735,703		4,735,703		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300024. 2012 Table, 2.50%	3,361,073		3,361,073		
0300025. 2012 Table, 2.25%	3,019,303		3,019,303		
0300026. 2012 Table, 2.00%	4,555,631		4,555,631		
0300027. 2012 Table, 1.75%	2,421,978		2,421,978		
0300028. 2012 Table, 1.50%	2,222,940		2,222,940		
0300029. 2012 Table, 1.25%	134,859		134,859		
0300030. 2012 Table, 1.00%	147,624		147,624		
0399997. Totals (Gross)	125,171,556		125,171,556		
0399998. Reinsurance ceded	1,176,248		1,176,248		
0399999. SCWLC: Totals (Net)	123,995,308		123,995,308		
0400001. 1959 ADB TBL W/ 1958 CSO 3.0%	141		141		
0499997. Totals (Gross)	141		141		
0499998. Reinsurance ceded	141		141		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3.0%	336		336		
0599997. Totals (Gross)	336		336		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	336		336		
0600001. 1970 INTERCOMPANY TBL	46,772				46,772
0699997. Totals (Gross)	46,772				46,772
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	46,772				46,772
0700001. IMMED PAYMT OF CLMS	480,179		480,179		
0700002. DEFICIENCY RESERVES	324,054		324,054		
0799997. Totals (Gross)	804,233		804,233		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	804,233		804,233		
9999999. Totals (Net) - Page 3, Line 1	45,861,272,813		45,861,226,041		46,772

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 5,442,953 ; Supplementary Contracts with Life Contingencies $ 4,402,878 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.
NON-PARTICIPATING .....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
NON-PARTICIPATING .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $.....
4.2 Amount of reserve? ..... $.....
4.3 Basis of reserve:
.....
4.4 Basis of regular assessments:
.....
4.5 Basis of special assessments:
.....
4.6 Assessments collected during the year ..... $.....

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $.....
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $.....
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $.....
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
.....
7.3 State the amount of reserves established for this business: ..... $.....
7.4 Identify where the reserves are reported in the blank:
.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $.....
8.2 State the amount of reserves established for this business: ..... $.....
8.3 Identify where the reserves are reported in the blank:
.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $.....37,962,922,073
9.2 State the amount of reserves established for this business: ..... $.....40,525,054,246
9.3 Identify where the reserves are reported in the blank:
Exhibit 5, Annuities Lines .....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	29,493	4,493	25,000										
2.	Additional contract reserves (b)	239,712	239,712											
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits	92,563	92,563											
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	361,768	336,768	25,000										
8.	Reinsurance ceded													
9.	Totals (Net)	361,768	336,768	25,000										
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	8,186		8,186										
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	8,186		8,186										
15.	Reinsurance ceded													
16.	Totals (Net)	8,186		8,186										
17.	TOTAL (Net)	369,954	336,768	33,186										
18.	TABULAR FUND INTEREST	11,099	10,103	996										
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	503,464,693		68,530,052	134,934,641		300,000,000
2. Deposits received during the year	22,867,589		1,552,011	21,315,578		
3. Investment earnings credited to the account	5,982,445		2,129,542	3,852,903		
4. Other net change in reserves	(301,234,945)		(171,831)	(1,063,114)		(300,000,000)
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	51,829,219		15,747,316	36,081,903		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	179,250,564		56,292,458	122,958,106		
10. Reinsurance balance at the beginning of the year	(2,813,057)			(2,813,057)		
11. Net change in reinsurance assumed	(230,827)			(230,827)		
12. Net change in reinsurance ceded	2,546,981			2,546,981		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(5,590,865)			(5,590,865)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	173,659,698		56,292,458	117,367,241		

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) ..... $
2. Reported as Annuities Certain (captured in column 3) ..... $
3. Reported as Supplemental Contracts (captured in column 4) ..... $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) ..... $
5. Reported as Premium or Other Deposit Funds (captured in column 6) ..... $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	172,605,471	278,330		172,327,141				
	2.22 Reinsurance assumed	220,144	220,144						
	2.23 Reinsurance ceded								
	2.24 Net	172,825,615	(b) 498,474	(b)	(b) 172,327,141		(b)		
3. Incurred but unreported:									
	3.1 Direct	30,000	30,000						
	3.2 Reinsurance assumed	26,000	20,000				6,000		
	3.3 Reinsurance ceded								
	3.4 Net	56,000	(b) 50,000	(b)	(b)		(b) 6,000		
4. TOTALS	4.1 Direct	172,635,471	308,330		172,327,141				
	4.2 Reinsurance assumed	246,144	240,144				6,000		
	4.3 Reinsurance ceded								
	4.4 Net	172,881,615	(a) 548,474	(a)	172,327,141		6,000		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	1,552,744,872	2,127,514		1,550,617,358				
1.2 Reinsurance assumed	87,934,535	501,619		87,370,295		62,621		
1.3 Reinsurance ceded	334,641,200	121,722		334,519,479				
1.4 Net	(c) 1,306,038,207	2,507,411		1,303,468,174		62,621		
2. Liability December 31, current year from Part 1:								
2.1 Direct	172,635,471	308,330		172,327,141				
2.2 Reinsurance assumed	246,144	240,144				6,000		
2.3 Reinsurance ceded								
2.4 Net	172,881,615	548,474		172,327,141		6,000		
3. Amounts recoverable from reinsurers December 31, current year								
4. Liability December 31, prior year:								
4.1 Direct	186,028,631	440,980		185,587,651				
4.2 Reinsurance assumed	229,517	226,517				3,000		
4.3 Reinsurance ceded								
4.4 Net	186,258,148	667,497		185,587,651		3,000		
5. Amounts recoverable from reinsurers December 31, prior year								
6. Incurred Benefits								
6.1 Direct	1,539,351,713	1,994,864		1,537,356,848				
6.2 Reinsurance assumed	87,951,162	515,246		87,370,295		65,621		
6.3 Reinsurance ceded	334,641,200	121,722		334,519,479				
6.4 Net	1,292,661,674	2,388,388		1,290,207,665		65,621		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(c) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	257,575		(257,575)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	257,575		(257,575)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	9,284,877	3,865,170	(5,419,707)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,601,824	839,160	(762,664)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	305,243,115	209,936,818	(95,306,297)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	44,028,415		(44,028,415)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	39,393,133	8,909,931	(30,483,202)
21.	Furniture and equipment, including health care delivery assets	1,474,428	5,404,284	3,929,856
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	4,624,408	3,827,654	(796,754)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	405,907,776	232,783,017	(173,124,759)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	405,907,776	232,783,017	(173,124,759)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	PREPAID ASSETS	3,641,831	2,554,908	(1,086,923)
2502.	MISCELLANEOUS RECEIVABLES	982,577	1,272,746	290,169
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,624,408	3,827,654	(796,754)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

	SSAP #	F/S Page	F/S Line #	December 31, 2023	December 31, 2022
NET INCOME					
(1) Net income (loss), Iowa basis				$ (93,006,546)	$ 151,857,332
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	(566,034,658)	(38,408,521)
(b) Change in reserves	51	4	19	195,802,990	(288,641,686)
IAC 191-43				-	
(c) Change in reserves, net	51	4	19	(15,164,683)	16,960,004
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ 292,389,805	$ 461,947,535
SURPLUS					
Statutory Surplus, Iowa Basis				$ 3,730,939,531	$ 3,692,601,781
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7 , 3	(449,390,721)	28,666,183
(b) Reserves for indexed annuities	51	3, 4	1 , 19	272,234,932	76,431,942
(c) Tax impact	101	2	18.2	37,202,716	(22,070,606)
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	80,600,468	95,765,151
(e) Tax impact	101	2	18.2	(16,926,098)	(20,110,682)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,807,218,234	$ 3,533,919,793

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make certain estimates that affect the reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Future events, including changes in interest rates and asset valuations, could cause actual results to differ in the near term from the estimates used in the financial statements.

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management’s best estimates based on facts and circumstances as of the date of the financial statements. Management believes the amounts provided are appropriate.

C. Accounting Policy

1. The Company considers all highly liquid debt instruments purchased with a maturity of twelve months or less to be short-term investments and are stated at amortized cost.

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

Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve (“IMR”). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. Pursuant to NAIC guidance INT 23-01, net negative (disallowed) IMR may be reported as an admitted asset by the reporting entity, subject to a limitation of 10% of the reporting entity’s adjusted general account capital and surplus. The Asset Valuation Reserve (“AVR”) is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

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

3. Common stocks are stated at fair value based on the latest quoted market prices.

4. Preferred stocks are stated primarily at cost adjusted for amortization of premiums and accrual of discounts and for other than temporary decline in the fair value of the preferred stock. An exception is preferred stocks with an NAIC designation of RP4 to RP6 and P4 to P6, which are reported at the lower of amortized cost or fair value.

NOTES TO FINANCIAL STATEMENTS

5. Investments in mortgage loans on real estate are reported at cost adjusted for amortization of premiums and accrual of discounts. Amortization is computed using methods which result in a level yield over the life of the loan. Mortgage loans are stated at the aggregate unpaid principal balance net of loan loss allowance.

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

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

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

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

7. The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are valued at the audited U.S. GAAP equity of the investee.

8. The Company has ownership interests in joint ventures, partnerships, and limited liability companies. The Company carries these interests based on the underlying audited U.S. GAAP equity of the investee.

9.The Company has fixed index annuity products that guarantee the return of principal to the policyholder and credit interest based on a percentage of the gain in a specified market index. When fixed index annuity premiums are received, a portion of the premium is used to purchase derivatives consisting of call options on the applicable market indices to fund the index credits due to fixed index annuity policyholders. All such call options are purchased to match the funding requirements of the underlying policies. On the respective anniversary dates of the fixed index policies, the index used to compute the annual index credit is reset and the Company purchases new call options to fund the next annual index credit. The Company manages the cost of these purchases through the terms of its fixed index annuities, which permit the Company to change annual participation rates, caps and/or asset fees, subject to guaranteed minimums. By adjusting participation rates, caps or asset fees, the Company can generally manage options costs except in cases where the contractual features would prevent further modifications.

The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases call options to fund the next annual index credit on fixed index annuities from national recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, it purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All of these options purchased by the Company have been purchased from nationally recognized financial institutions with a Standard and Poor's credit rating of A - or higher at the time of purchase. The Company also has credit support agreements that allow it to request the counterparty to provide collateral to it when the fair value of the exposure to the counterparty exceeds specified amounts (See Note 16 for more information).

The Company follows IAC 191-97, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on fixed index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

The Company had interest rate swaps which were designated as fair value hedges, and were used to reduce market risk from changes in fair value due to changes in interest rates. Hedge accounting can be applied if, at inception, and throughout the hedging period, the hedging relationship is highly effective in achieving offsetting changes in fair value attributable to interest rate risk. We accounted for fair value hedges in accordance with SSAP No. 86-Derivatives, which allowed derivatives designated in a hedge accounting relationship to be recorded in a manner consistent with the hedged asset or liability. Since the financial instruments we were hedging were reported at amortized cost, the derivative instrument was also reported at amortized cost. Upon termination of a derivative that qualified for hedge accounting, we recognized a basis adjustment of the hedged item equal to the gain or loss of the derivative instrument. During Q2 2023, we terminated all remaining interest rate swaps.

10. The Company does not anticipate investment income as a factor in the premium deficiency calculation.

11. The Company utilizes actuarial tables and incurred but not reported data to estimate the liabilities for losses and loss/claim adjustment expense for accident and health contracts.

12. No material changes were made to the capitalization policy during 2023.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2023.

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2023.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

During 2023, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Merger

During 2023, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2023, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

As of December 31, 2023, the Company did not have any impaired assets related to business combinations or goodwill.

NOTES TO FINANCIAL STATEMENTS

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

As of December 31, 2023, the Company did not have any adjusted surplus or total admitted goodwill.

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations during 2023.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans originated by the Company during 2023:

Category	Maximum Lending Rate	Minimum Lending Rate
Farm	10.79%	6.19%
Residential	11.25%	3.67%
Commerical	10.46%	4.19%
Loans closed under funds withheld agreement with unauthorized reinsurer	0.00%	0.00%
Loans closed under modified coinsurance agreement with unauthorized reinsurer	0.00%	0.00%

(2) The maximum percentage of any one loan to value of security at the time of the commerical loan or farm loan originated by the Company during 2023 was 92.47% The maximum loan to value on loans closed under residential mortgages during 2023 was 90%.

(3) Taxes, assessments and any amounts advanced not included in mortgage loan total

a. Current Year - None

b. Prior Year - None

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ 480,975,705		$ 3,785,646,064		$ 3,017,350,167		$ 7,283,971,936
(b) 30 - 59 Days Past Due			$ 93,225,649				$ 93,225,649
(c) 60 - 89 Days Past Due			$ 30,329,928				$ 30,329,928
(d) 90 - 179 Days Past Due	$ 12,595,588		$ 34,593,265				$ 47,188,852
(e) 180+ Days Past Due			$ 46,875,851				$ 46,875,851
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							$ -
(b) Interest Accrued							$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							$ -
(b) Interest Accrued							$ -
4. Interest Reduced							
(a) Recorded Investment							$ -
(b) Number of Loans							$ -
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 42,686,813				$ 583,082,213	$ 46,715,540	$ 672,484,566
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ 485,480,876	$ -	$ 3,239,308,358	$ -	$ 3,121,353,715	$ -	$ 6,846,142,949
(b) 30 - 59 Days Past Due	$ -	$ -	$ 61,449,075	$ -	$ -	$ -	$ 61,449,075
(c) 60 - 89 Days Past Due	$ -	$ -	$ 15,890,175	$ -	$ -	$ -	$ 15,890,175
(d) 90 - 179 Days Past Due	$ -	$ -	$ 16,432,823	$ -	$ 7,037,552	$ -	$ 23,470,375
(e) 180+ Days Past Due	$ 1,562,556	$ -	$ 15,450,521	$ -	$ 5,000,000	$ 15,150,999	$ 37,164,076
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -						$ -
(b) Interest Accrued	$ -						$ -
4. Interest Reduced							
(a) Recorded Investment	$ -						$ -
(b) Number of Loans	$ -						$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%			0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 43,181,884		$ 16,172,178		$ 518,577,777	$ 88,583,333	$ 666,515,172

NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses							$ -
2. No Allowance for Credit Losses							$ -
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan					$ 2,922,063	$ 262,323	$ 3,184,386
b. Prior Year							
1. With Allowance for Credit Losses					$ 33,137,914		$ 33,137,914
2. No Allowance for Credit Losses							$ -
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ 33,137,914	$ -	$ 33,137,914
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							$ -

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment					$ 2,922,063	$ 7,706,661	$ 10,628,724
2. Interest Income Recognized					$ 61,372	$ 11,428,042	$ 11,489,414
3. Recorded Investments on Nonaccrual Status					$ 2,922,063	$ 262,323	$ 3,184,386
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							$ -
b. Prior Year							
1. Average Recorded Investment					$ 26,220,514		$ 26,220,514
2. Interest Income Recognized					$ 1,736,821		$ 1,736,821
3. Recorded Investments on Nonaccrual Status					$ 15,150,999		$ 15,150,999
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting					$ 791,883		$ 791,883

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ 35,294,674	$ 23,811,764
b) Additions charged to operations	$ (24,805,839)	$ 10,797,877
c) Direct write-downs charged against the allowances	$ (11,855,594)	$ (913,945)
d) Recoveries of amounts previously charged off	$ 1,011,287	$ 228,912
e) Balance at end of period (a+b-c-d)	$ 21,333,142	$ 35,294,674

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized	$ 8,347,405
b) Real estate collateral recognized	$ 7,419,043
c) Other collateral recognized	
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

B. Debt Restructuring

The Company has no invested assets that are restructured debt as of December 31, 2023.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

(2) For the twelve months ended December 31, 2023, the Company recognized other than temporary impairments ("OTTI") on the basis of intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time

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

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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
45660L-4E-6	1,562,697	1,224,664	338,034	1,224,664	1,224,664	03/31/2023
16165L-AF-7	4,504,668	4,438,002	66,666	4,438,002	4,438,002	03/31/2023
12641T-AS-5	1,351,947	1,314,558	37,389	1,314,558	1,314,558	03/31/2023
07388D-AC-2	919,637	830,148	89,488	830,148	830,148	03/31/2023
126694-K3-1	131,778	115,589	16,189	115,589	115,589	03/31/2023
76110H-T7-4	698,744	626,096	10,646	688,098	626,096	06/30/2023
17319G-AJ-3	1,688,225	1,469,425	47,661	1,640,564	1,469,425	06/30/2023
3622E8-AC-9	2,607,126	2,509,644	97,482	2,509,644	2,509,644	09/30/2023
38376R-RV-0	16,633,529	527,333	425,773	16,207,757	527,333	12/31/2023
126694-JH-2	2,378,032	121,227	72,261	2,305,772	121,227	12/31/2023
36185M-BJ-0	195,235	150,680	28,708	166,527	150,680	12/31/2023
126694-JG-4	1,229,780	936,126	199,844	1,029,936	936,126	12/31/2023
Total	$ 33,901,398	$ 14,263,491	$ 1,430,140	$ 32,471,258	$ 14,263,491	

Total OTTI recognized under SSAP 43R the twelve months ended December 31, 2023: $1,430,140.

(4) For loan-backed and structured securities with unrealized losses as of December 31, 2023, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position, are summarized as follows:

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 124,951,752
2. 12 Months or Longer	$ 737,993,292

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

1. Less than 12 Months	$ 1,778,751,037
2. 12 Months or Longer	$ 6,926,370,894

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

At December 31, 2023 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

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

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

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

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

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) As of December 31, 2023, the Company did not have any repurchase agreement transactions accounted for as secured borrowing.

(2) None.

(3) None.

(4) As of December 31, 2023, the Company did not have any securities sold that resulted in default.

(5) As of December 31, 2023, the Company did not have any securities sold under repo.

(6) As of December 31, 2023, the Company did not have any securities sold under repo.

(7) As of December 31, 2023, the Company did not have any collateral received.

(8) As of December 31, 2023, the Company did not have any cash & non-cash collateral received.

(9) As of December 31, 2023, the Company did not have any aggregate collateral.

(10) As of December 31, 2023, the Company did not have any aggregate collateral reinvested.

(11) As of December 31, 2023, the Company did not have any liability to return collateral.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

J. Real Estate

The Company has $6,542,843 of real estate as of December 31, 2023.

(1) None.

(2) a. The company disposed of three residential properties in December 2023. Two properties, which had transferred to REO status earlier in the year, received full payoff of the underlying mortgage loans. The third property was sold. An additional twelve residential properties are held for sale and are expected to be liquidated by December 2024.

b. The Company recognized a realized loss of (167,169) on the three residential property sales.

(3) None.

(4) None.

(5) None.

K. Low Income Housing tax Credits (LIHTC)

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown					$ -	$ -	$ -
b. Collateral held under security lending agreements					$ -	$ -	$ -
c. Subject to repurchase agreements					$ -	$ -	$ -
d. Subject to reverse repurchase agreements					$ -	$ -	$ -
e. Subject to dollar repurchase agreements					$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements					$ -	$ -	$ -
g. Placed under option contracts					$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					$ -	$ -	$ -
i. FHLB capital stock	$ 10,000,000				$ 10,000,000	$ 22,000,000	$ (12,000,000)
j. On deposit with states	$ 2,006,290				$ 2,006,290	$ 2,412,736	$ (406,446)
k. On deposit with other regulatory bodies					$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -				$ -	$ 1,328,473,902	$ (1,328,473,902)
m. Pledged as collateral not captured in other categories					$ -	$ -	$ -
n. Other restricted assets	$ 17,699,530,969				$ 17,699,530,969	$ 13,945,137,865	$ 3,754,393,104
o. Total Restricted Assets (Sum of a through n)	$ 17,711,537,259	$ -	$ -	$ -	$ 17,711,537,259	$ 15,298,024,503	$ 2,413,512,756

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown		$ -	0.0%	0.0%
b. Collateral held under security lending agreements		$ -	0.0%	0.0%
c. Subject to repurchase agreements		$ -	0.0%	0.0%
d. Subject to reverse repurchase agreements		$ -	0.0%	0.0%
e. Subject to dollar repurchase agreements		$ -	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements		$ -	0.0%	0.0%
g. Placed under option contracts		$ -	0.0%	0.0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		$ -	0.0%	0.0%
i. FHLB capital stock		$ 10,000,000	0.0%	0.0%
j. On deposit with states		$ 2,006,290	0.0%	0.0%
k. On deposit with other regulatory bodies		$ -	0.0%	0.0%
l. Pledged collateral to FHLB (including assets backing funding agreements)		$ -	0.0%	0.0%
m. Pledged as collateral not captured in other categories		$ -	0.0%	0.0%
n. Other restricted assets		$ 17,699,530,969	29.4%	29.6%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 17,711,537,259	29.4%	29.6%

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

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

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

None.

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Athene FW assets	$ 595,695,566				$ 595,695,566	$ 679,057,249	$ (83,361,683)		1.0%	0.0%
Athene Modco assets	$ 1,612,571,779				$ 1,612,571,779	$ 2,278,733,001	$ (666,161,221)		2.7%	0.0%
Eagle Comfort Trust assets	$ 3,017,930,350				$ 3,017,930,350		$ 3,017,930,350		5.0%	0.0%
Bermuda FW assets	$ 2,774,566,470				$ 2,774,566,470	$ 3,446,215,612	$ (671,649,142)		4.6%	0.0%
Vermont FW assets	$ 831,809,284				$ 831,809,284	$ 625,395,130	$ 206,414,154		1.4%	0.0%
BAM assets	$ 5,757,911,682				$ 5,757,911,682	$ 3,952,405,088	$ 1,805,506,594		9.6%	0.0%
Vermont II FW assets	$ 81,370,552				$ 81,370,552		$ 81,370,552		0.1%	0.0%
Ithaca FW assets	$ 3,027,675,285				$ 3,027,675,285	$ 2,963,331,785	$ 64,343,500		5.0%	0.0%
Total (c)	$ 17,699,530,969	$ -	$ -	$ -	$ 17,699,530,969	$ 13,945,137,865	$ 3,754,393,104	$ -	29.4%	0.0%

(a) Subset of column 1

(b) Subset of column 3

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

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

None.

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	6		$ 91,771,124		$ 73,992,216	
(2) LB&SS - AC						
(3) Preferred Stock - AC						
(4) Preferred Stock - FV						
(5) Total (1+2+3+4)	6	0	$ 91,771,124	$ -	$ 73,992,216	$ -

AC - Amortized Cost FV - Fair Value

P. Short Sales

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

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	5	
2. Aggregate Amount of Investment Income	$ 345,733	

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

	Asset Type	Percent Share
(1)	Cash	3.5%
(2)	Cash Equivalents	80.3%
(3)	Short-Term Investments	16.2%
(4)	Total (Must equal 100%)	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2023.

B. During the twelve months ended December 31, 2023, the Company recognized an impairment write down for none of its partnerships.

NOTE 7 Investment Income

Interest income is recognized on an accrual basis. Due and accrued income was excluded from surplus on the following bases:
The Company does not accrue income on bonds in default which are delinquent more than six months.
A. Further, income is not accrued when collection is uncertain. Accrued income on bonds that are over 90 days past due is nonadmitted.

B. At December 31, 2023, no amounts were excluded from investment income due and accrued.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 461,261,425
2. Nonadmitted	$ 9,284,877
3. Admitted	$ 451,976,548

NOTES TO FINANCIAL STATEMENTS

D. The aggregate deferred interest.

	Amount
Aggregate Deferred Interest	$ -

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ -

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

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

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

For the years ended December 31, 2023 and 2022, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	12/31/2023	12/31/2022
Proceeds received upon expiration	$ 423,342,833	$ 341,457,357
Amortization	(786,719,165)	(716,083,533)
	(363,376,332)	(374,626,176)
Less ceded options	(62,582,377)	(92,333,759)
	$ (300,793,956)	$ (282,292,417)

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

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

Interest rate swaps that were used to hedge bonds were reported by the Company at amortized cost in Schedule DB at the reporting date. Amortized cost of the interest rate swaps was zero. We terminated all remaining swaps in Q2 2023. Upon termination of swaps that qualified for hedge accounting, we elected to adjust the basis of the hedged item by the gain or loss on the swap. The change in fair value of the swap adjusted the cost basis at the time of swap termination and will subsequently be recognized into income over the remaining life of the bond.

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

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

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

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

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

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 325,970,849	$ 74,161,629	$ 400,132,478	$ 391,828,867	$ 46,507,266	$ 438,336,133	$ (65,858,018)	$ 27,654,363	$ (38,203,655)
(b) Statutory Valuation Allowance Adjustment			$ -			$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 325,970,849	$ 74,161,629	$ 400,132,478	$ 391,828,867	$ 46,507,266	$ 438,336,133	$ (65,858,018)	$ 27,654,363	$ (38,203,655)
(d) Deferred Tax Assets Nonadmitted	$ 44,028,415		$ 44,028,415			$ -	$ 44,028,415	$ -	$ 44,028,415
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 281,942,434	$ 74,161,629	$ 356,104,063	$ 391,828,867	$ 46,507,266	$ 438,336,133	$ (109,886,433)	$ 27,654,363	$ (82,232,070)
(f) Deferred Tax Liabilities	$ 53,551,207	$ 78,912,143	$ 132,463,350	$ 218,233,688	$ 61,890,460	$ 280,124,148	$ (164,682,481)	$ 17,021,683	$ (147,660,798)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 228,391,227	$ (4,750,514)	$ 223,640,713	$ 173,595,179	$ (15,383,194)	$ 158,211,985	$ 54,796,048	$ 10,632,680	$ 65,428,728

NOTES TO FINANCIAL STATEMENTS

2.

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks			$ -		$ 27,683,664	$ 27,683,664	$ -	$ (27,683,664)	$ (27,683,664)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 228,391,227	$ (4,750,514)	$ 223,640,713	$ 124,019,986	$ 18,823,602	$ 142,843,588	$ 104,371,241	$ (23,574,116)	$ 80,797,125
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 228,391,227	$ (4,750,514)	$ 223,640,713	$ 124,019,986		$ 124,019,986	$ 104,371,241	$ (4,750,514)	$ 99,620,727
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX		XXX	XXX		XXX	XXX	$ -
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 53,551,207	$ 78,912,143	$ 132,463,350	$ 267,808,881		$ 267,808,881	$ (214,257,674)	$ 78,912,143	$ (135,345,531)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 281,942,434	$ 74,161,629	$ 356,104,063	$ 391,828,867	$ 46,507,266	$ 438,336,133	$ (109,886,433)	$ 27,654,363	$ (82,232,070)

3.

	2023	2022
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	720%	799%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 4,057,708,467	$ 4,062,661,514

4.

	As of End of Current Period		12/31/2022		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 325,970,849	$ 74,161,629	$ 391,828,867	$ 46,507,266	$ (65,858,018)	$ 27,654,363
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies					0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 281,942,434	$ 74,161,629	$ 391,828,867	$ 46,507,266	$ (109,886,433)	$ 27,654,363
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies			9%	0.0%	-9%	0.0%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2023, the company had no temporary differences for which deferred tax liabilities are not recognized.

NOTES TO FINANCIAL STATEMENTS

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

	(1) 12/31/2023	(2) 12/31/2022	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 169,625,984	$ 77,973,918	$ 91,652,066
(b) Foreign			$ -
(c) Subtotal (1a+1b)	$ 169,625,984	$ 77,973,918	$ 91,652,066
(d) Federal income tax on net capital gains	$ (13,426,833)	$ (15,386,742)	$ 1,959,909
(e) Utilization of capital loss carry-forwards			$ -
(f) Other			$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 156,199,151	$ 62,587,176	$ 93,611,975
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses			$ -
(2) Unearned premium reserve			$ -
(3) Policyholder reserves	$ 142,257,587	$ 162,280,361	$ (20,022,774)
(4) Investments	$ 68,588,074	$ 140,488,495	$ (71,900,421)
(5) Deferred acquisition costs	$ 33,305,097	$ 26,309,474	$ 6,995,623
(6) Policyholder dividends accrual			$ -
(7) Fixed assets	$ 1,195,733	$ 4,437,164	$ (3,241,431)
(8) Compensation and benefits accrual	$ 5,328,286	$ 897,123	$ 4,431,163
(9) Pension accrual			$ -
(10) Receivables - nonadmitted		$ 15,831,279	$ (15,831,279)
(11) Net operating loss carry-forward			$ -
(12) Tax credit carry-forward	$ 545,863		$ 545,863
(13) Other	$ 74,750,208	$ 41,584,971	$ 33,165,237
(99) Subtotal (sum of 2a1 through 2a13)	$ 325,970,849	$ 391,828,867	$ (65,858,018)
(b) Statutory valuation allowance adjustment			$ -
(c) Nonadmitted	$ 44,028,415		$ 44,028,415
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 281,942,434	$ 391,828,867	$ (109,886,433)
(e) Capital:			
(1) Investments	$ 37,664,678	$ 46,507,266	$ (8,842,588)
(2) Net capital loss carry-forward	$ 36,496,951		$ 36,496,951
(3) Real estate			$ -
(4) Other			$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 74,161,629	$ 46,507,266	$ 27,654,363
(f) Statutory valuation allowance adjustment			$ -
(g) Nonadmitted			$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 74,161,629	$ 46,507,266	$ 27,654,363
(i) Admitted deferred tax assets (2d + 2h)	$ 356,104,063	$ 438,336,133	$ (82,232,070)
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments		$ 100,177,595	$ (100,177,595)
(2) Fixed assets		$ 3,549,637	$ (3,549,637)
(3) Deferred and uncollected premium		$ 222,166	$ (222,166)
(4) Policyholder reserves	$ 49,447,718	$ 98,895,463	$ (49,447,745)
(5) Other	$ 4,103,489	$ 15,388,826	$ (11,285,337)
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 53,551,207	$ 218,233,687	$ (164,682,480)
(b) Capital:			
(1) Investments	$ 78,912,143	$ 61,890,460	$ 17,021,683
(2) Real estate			$ -
(3) Other			$ -
(99) Subtotal (3b1+3b2+3b3)	$ 78,912,143	$ 61,890,460	$ 17,021,683
(c) Deferred tax liabilities (3a99 + 3b99)	$ 132,463,350	$ 280,124,147	$ (147,660,797)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 223,640,713	$ 158,211,986	$ 65,428,727

D. Analysis of Actual Income Tax Expense

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

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ 13,270,447	21.00%
Tax exempt income deducted	(627,822)	-0.99%
Dividends received deduction	(21,656)	-0.03%
Nondeductible Expenses	4,235,926	6.70%
IMR	(6,039,530)	-9.56%
Nonadmitted Assets	(27,836,488)	-44.05%
Stock compensation	9,239,214	14.62%
Change in surplus as a result of reinsurance	52,721,146	83.43%
Company owned life insurance	(1,965,992)	-3.11%
Dividends Received Deduction	(350,930)	-0.56%
Income inclusion of disregarded subsidiary	-	0.00%
Other	6,641,571	10.51%
Rate Differential	-	0.00%
Total	$ 49,265,886	77.96%
Federal income tax incurred	$ 156,199,151	
Change in net deferred income taxes	(106,933,266)	
Total statutory income tax	$ 49,265,886	77.96%

NOTES TO FINANCIAL STATEMENTS

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

1. At December 31, 2023, the Company did not have any operating loss carryforwards which do not expire. At December 31, 2023, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

2. The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	Capital
2020	22,029,618
2022	-
2023	-
Total	22,029,618

3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company is included in the consolidated federal income tax return filed by the Holding Company (the “common parent”) and its other subsidiaries.

2. The Company computes federal income tax expense as if it were filing a separate tax return and remits amounts due to the common parent which files a consolidated tax return on behalf of the affiliated group.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

The Company did not have any repatriation transition tax as of December 31, 2023.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have any alternative minimum tax credit as of December 31, 2023.

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

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

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

The closing of the Agreement is subject to a number of contingencies, including (1) receipt of American Equity Investment Life Holding Company shareholder approval, (2) receipt of certain regulatory approvals, (3) the absence of any injunction or restraint making illegal or otherwise prohibiting the consummation of the merger, (4) the effectiveness of the applicable registration statement on Form F-4 to be filed by BAM, (5) listing approval of the shares of BAM Class A Stock on the New York Stock Exchange and the Toronto Stock Exchange. BAM’s obligations to close the merger are also conditioned upon the absence of a Company Material Adverse Effect (as defined in the Agreement) and the absence of the imposition of a Burdensome Condition (as defined in the Agreement) by any regulator as part of the regulatory approval process. The Agreement contains Company representations and warranties and provides for pre-closing covenants, including, subject to certain exceptions, covenants relating to the conduct by the Company in the ordinary course consistent with past practice.
The closing of the merger may not occur prior to January 5, 2024, unless BAM's parent agrees otherwise. The Agreement also provides termination rights for each of the Company and BAM, including, among others, in the event the closing of the merger does not occur on or before April 4, 2024, subject to extension under certain circumstances be extended. Should the Agreement be terminated under certain circumstances, the Company may be required to pay BAM's parent a termination fee of $102 million.

A special meeting of shareholders of American Equity Investment Life Holding Company was held on November 10, 2023 in order to vote upon the Agreement. The Agreement was approved, having received "For" votes from a majority of the votes cast by shareholders who were present and voting together as a single class at the special meeting.

B. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

C. The Company had no reportable transactions with related parties who are not reported on Schedule Y.

D. At December 31, 2023 and 2022, the Company reported amounts payable to the Holding Company of $1,833,573 and $2,505,931, respectively.

E. The Company has an Investment Advisory Agreement with the Holding Company whereby the Company pays fees at an annual rate of 0.25% on the first $100,000,000 plus 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. In exchange for this fee, the Holding Company provides investment advice and makes investment decisions. During the years ended December 31, 2023 and 2022, the Company incurred fees of $93,005,043 and $93,934,247, respectively, in accordance with this agreement.

The Company and American Equity NY, Eagle Life, AEL Re Vermont, and AEL Re Vermont II have entered into Management Services Agreements. Under these agreements, the Company agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and finance, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, American Equity NY, Eagle Life, AEL Re Vermont, and AEL Re Vermont II reimburse the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2023 and 2022, American Equity NY reimbursed the Company $471,324 and $291,251, respectively. For both years ending December 31, 2023 and 2022, Eagle Life reimbursed the Company $500,000. For the year ending December 31, 2023, AEL Re Vermont reimbursed the Company $3,174,230. For the year ending December 31, 2023, AEL Re Vermont II reimbursed the Company $246,573.

F. The Company guarantees payments to AEL Re Vermont, a captive reinsurer, to ensure that AEL Re Vermont can meet its future obligations. The Company guarantees payment of any XOL premiums due to reinsurers, make whole payments due to reinsurers, operating expenses, funds necessary to produce a desired RBC and any fees, taxes, or other payment obligations owed by the guarantee party under their service agreement, management agreement or tax allocation agreement.

The Company, as the parent company of AEL Re Vermont II, will indemnify the Canada Life Reinsurance and its Affiliates in the event that AEL Re Vermont II fails to satisfy certain of its obligations under the XOL agreement or the Company fails to satisfy certain of its obligations under the Reinsurance Agreement in a manner that adversely affects Canada Life Reinsurance.

G. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

NOTES TO FINANCIAL STATEMENTS

H. Downstream SCAs do not own shares of the Company's ultimate parent, Holding Company.

I. The Company does not own any interest in SCA entities whose carrying value is equal to or exceeds 10% of the admitted assets of the Company as of December 31, 2023.

J. The Company did not recognize any impairment write-downs for investments in SCA entities during 2023.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2023.

L. The Company did not own any investment in a downstream noninsurance holding company as of December 31, 2023.

M. All SCA Investments

All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ -	$ -	$ -
c. SSAP No. 97 8b(iii) Entities				
AERL, LC	100.0%	$ 487,257	$ 487,257	
Total SSAP No. 97 8b(iii) Entities	XXX	$ 487,257	$ 487,257	$ -
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 487,257	$ 487,257	$ -
f. Aggregate Total (a+ e)	XXX	$ 487,257	$ 487,257	$ -

N. Investment in Insurance SCAs

(1) Two of the Company's SCAs have an accounting practices that differs from the NAIC accounting practices and procedures. In accordance with practices permitted by the State of Iowa, the Eagle Life Ins. Co. SCA accounts for call option derivative instruments that hedge the growth in interest credited on index products at amortized cost and utilizes the Annuity 2000 Mortality Table for determining the valuation for annuities issued before January 1, 2016. For AEL Re Vermont, under this permitted practice, is it deemed allowable that the Company treat excess of loss (“XOL”) treaty as an admitted asset on its statutory financials which is otherwise disallowed by NAIC SAP.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC Statutory Accounting Practices and Procedures (NAIC SAP), the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the NAIC's Accounting Practces and Procedures Manual ("AP&P Manual") were as follows as of December 31, 2023.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase/ (Decrease)	Surplus Increase/ (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
AEL Re Vermont		$ (1,622,168,111)	$ 94,012,326	$ (1,528,155,785)
AELRe Vermont II		$ (934,185,129)	$ 18,794,862	$ (915,390,267)
Eagle Life Insurance Company	$ 18,165,059	$ 5,300,969	$ 300,662,008	$ 305,962,977

* Per AP&P Manual (without permitted or prescribed practices)

(3) If the SCA had not been permitted to include these practices, the SCA's risk-based capital would not have triggered a regulatory event.

O. The Company did not have any reportable SCA losses as of December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. Through December 31, 2023, AELIC had no borrowings under the funding agreement with the Federal Home Loan Bank.

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

	(1) Total 2+3	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ 10,000,000	$ 10,000,000	
(b) Membership Stock - Class B	$ -		
(c) Activity Stock	$ -		
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ 10,000,000	$ 10,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,614,427,434	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ 10,000,000	$ 10,000,000	$ -
(b) Membership Stock - Class B	$ -	$ -	$ -
(c) Activity Stock	$ 12,000,000	$ 12,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 22,000,000	$ 22,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,069,815,328	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

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

b. Maximum Amount Pledged During Reporting Period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,914,485,321	$ 2,112,390,714	$ 200,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,914,485,321	$ 2,112,390,714	$ 200,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,271,617,041	$ 1,355,074,563	$ 300,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

B. Description of Investment Policies and Strategies

None.

C. Fair Value of Plan Assets

None.

D. Rate of Return Assumptions

None.

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2023.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans

The Company participates in the American Equity Investment Profit Sharing and 401(k) Plan (the “Plan”), which is sponsored by the Holding Company and is a defined contribution plan which is qualified under Section 401(k) of the Internal Revenue Service Code. The plan covers substantially all full-time employees of the Company, subject to minimum eligibility requirements. Employees can contribute a percentage of their annual salary up to a maximum contribution of $22,500 and $20,500 in 2023 and 2022, respectively. The Company contributes an additional amount, subject to limitations, based on the voluntary contribution of the employee. Further, the plan provides for additional employer contributions based on the discretion of the Board of Directors. Plan contributions charged to expense were $2,884,570 and $2,357,748 for the years ended December 31, 2023 and 2022, respectively.

The Company participates in the American Equity Investment Employee Stock Ownership Plan (“ESOP”) established July 1, 2007 and sponsored by the Holding Company. The principal purpose of the ESOP is to provide each eligible employee with an equity interest in the Holding Company. Employees become eligible once they have completed a minimum of six months of service. Employees become 100% vested after two years of service. For the years ended December 31, 2023 and 2022, the Company recognized compensation expense of $3,967,687 and $3,165,544, respectively, related to the ESOP plan.

The Company has deferred compensation agreements with certain former officers whereby these individuals made compensation which is deposited into the American Equity Officer Rabbi Trust (“Officer Rabbi Trust”). The assets of the Officer Rabbi Trust are included in the assets of the Company and a corresponding deferred compensation liability is recorded. The deferred compensation liability is recorded at the fair market value of the assets in the Officer Rabbi Trust with the change in fair value included as a component of compensation expense. The deferred compensation liability related to these agreements was $1,169,182 and $1,101,648 at December 31, 2023 and 2022, respectively. At December 31, 2023, the assets of the Officer Rabbi Trust included investments in common stock of the Company’s parent, the Holding Company, with a cost of $205,107 and fair market value of $1,156,511. At December 31, 2022, the assets of the Officer Rabbi Trust included investments in common stock of the Company’s parent, the Holding Company, with a cost of $227,977 and fair market value of $1,101,648. In accordance with SSAP No. 97 Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88 (“SSAP 97”), this investment is treated as reciprocal ownership and the value of the common stock is reduced to zero through additional paid in capital.

During 2023, the 2023 Equity Incentive Plan ("2023 Plan") was approved which authorized the issuance of up to 3,000,000 shares of our Common stock in the form of grants of options, stock appreciation rights, restricted stock units and restricted stock awards. The 2023 Plan allows for awards to be granted to employees and members of the Board of Directors of the Company. At December 31, 2023, we had 2,961,678 shares of common stock available for future grant under the 2023 Plan.

During 2020, the 2016 Employee Incentive Plan ("2016 Plan") was amended and renamed the American Equity Investment Life Holding Company Amended and Restated Equity Incentive Plan ("Amended Plan"). The Amended Plan increased the number of shares of Common stock reserved for issuance by 3,000,000 shares to 5,500,000 shares of our Common stock which may be issued in the form of grants of options, stock appreciation rights, restricted stock awards and restricted stock units. In addition, the Amended Plan allows for awards to be granted to members of the Board of Directors of the Company. At December 31, 2023, we had no shares of common stock available for future grant under the Amended Plan.

We have a long-term performance incentive plan under which certain members of our management team are granted performance-based restricted stock units pursuant to the Amended Plan or the 2016 Plan. During 2023, 2022 and 2021, we granted 267,175, 229,880 and 186,091 restricted stock units under these plans, respectively. For the 2023 and 2022 grants, vesting is tied to threshold, target and maximum performance goals for the three year periods ending December 31, 2025 and December 31, 2024, respectively. Fifty percent of the restricted stock units will vest if we meet threshold goals, 100% of the restricted stock units will vest if we meet target performance goals and 200% of the restricted stock units will vest if we meet maximum performance goals. For the 2021 grant, vesting is tied to threshold, target and maximum performance goals for the three year period ending December 31, 2023. Fifty percent of the restricted stock units will vest if we meet threshold goals, 100% of the restricted stock units will vest if we meet target performance goals and 150% of the restricted stock units will vest if we meet maximum performance goals. Compensation expense is recognized over the three year vesting period based on the likelihood of meeting threshold, target and maximum goals. Restricted stock units that ultimately vest are payable in an equal number of shares of our common stock. Restricted stock units are accounted for as equity awards and the estimated fair value of restricted stock units is based upon the closing price of our common stock on the date of grant.

During 2023, 2022 and 2021 we granted 169,196, 159,494 and 199,597, respectively, time-based restricted stock units to employees under the Amended Plan or the 2016 Plan. These grants vest one to three years following the grant date provided the participant remains employed with us. Shares will vest early upon an employee reaching 65 years of age with 10 years of service with us. Compensation expense is recognized over the vesting period. Restricted stock units that ultimately vest are payable in an equal number of shares of our common stock. Restricted stock units are accounted for as equity awards and the estimated fair value of restricted stock units is based upon the closing price of our common stock on the date of grant.

During 2023, 2022 and 2021, we granted 0, 0, and 391,553, respectively, options to employees under the Amended Plan or the 2016 Plan at an exercise price equal to the fair market value of our common stock on the date of grant. These options vest over a period of one to five years and expire 10 years after the grant date. Compensation expense is recognized over the vesting period.

During 2022, a strategic incentive award was approved under the Amended Plan in which the Chief Executive Officer has the opportunity to earn the value of up to 1.2 million shares of AEL common stock based upon attainment of specified significant sustained increases in AEL's common stock price on or before December 31, 2027. The award has four tranches with a share value objective for each tranche based on AEL's 30-day volume weighted average common stock price. Fifty percent of each tranche is paid in shares of AEL common stock, subject to a stay requirement between 1 and 2 years, and fifty percent of each tranche is paid in cash upon attainment of the share value objective. The portion of the award payable in shares is accounted for as an equity award, and the portion of the award payable in cash is accounted for as a liability award. The fair value of both the equity award and liability award were calculated using a Monte Carlo simulation. Compensation expense is recognized over a service period which is the longer of the stay requirement, where applicable, or a derived service period calculated using a Monte Carlo simulation. There was $40.2 million of compensation expense recognized for the year ended December 31, 2023 for this award.

During 2021 and 2020, we granted 855,052 and 709,958 performance-based options ("Performance Options") to employees under the Amended Plan at an exercise price equal to the fair market value of our common stock on the date of grant. These Performance Options vest based upon the timing of meeting the market condition of a 30-day volume weighted average common stock price of $37.00 per common share. Fifty percent of the Performance Options granted vest upon the later of: (i) the market condition noted above being met; and (ii) the one year anniversary of the Grant Date. The remaining fifty percent of the Performance Options granted vest on the one year anniversary of the vesting of the initial fifty percent of the Performance Options. The market condition for these performance options was met on January 4, 2022. Compensation expense for the Performance Options is recognized over the requisite service period.

H. Postemployment Benefits and Compensated Absences

None.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

None.

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

A. The Company has 4,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2023.The Company also has 500,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

B. Dividends on Company stock are paid as declared by its Board of Directors.

C. Prior approval of the Insurance Division is required for the payment of dividends to the Company's stockholders, which exceed an annual limitation. During 2024, the Company may pay dividends to the Holding Company of $373,093,953 without prior approval of statutory authorities.

D. The Company made no dividend payment during 2023. The Company made a dividend payment during 2022 of $325,000,000.

E. Within the limitation of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the Company’s stockholder.

F. No restrictions have been placed on the Company's unassigned surplus.

NOTES TO FINANCIAL STATEMENTS

G. The Company does not have any advances to surplus not repaid.

H. The Company held none of its stock or stock of affiliated companies for special purposes.

I. The Company has not issued any surplus notes or debentures or similar obligations.

J. The change in unassigned funds (surplus) due to unrealized gains net of tax was ($52,887,090) for 2023.

K. The Company has not issued any surplus notes or debentures or similar obligations during 2023.

The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year*	8 Unapproved Interest And/Or Principal
0001	10/08/1996	8.00%	$ 2,500,000	Yes	$ 2,500,000	$ 2,500,000	
0002	12/30/1998	8.00%	$ 5,500,000	Yes	$ 5,500,000	$ 5,500,000	
0003	09/09/1999	8.00%	$ 17,000,000	Yes	$ 17,000,000	$ 17,000,000	
0004	06/19/2001	8.00%	$ 16,000,000	Yes	$ 16,000,000	$ 16,000,000	
0005	12/31/2002	8.00%	$ 10,000,000	Yes	$ 10,000,000	$ 10,000,000	
Total	XXX	XXX	$ 51,000,000	XXX	$ 51,000,000	$ 51,000,000	$ -

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	$ 200,000	$ 5,371,740				
0002	$ 440,000	$ 10,799,914				
0003	$ 1,360,000	$ 33,022,850				
0004	$ 1,280,000	$ 28,800,000				
0005	$ 800,000	$ 16,800,000				
Total	$ 4,080,000	$ 94,794,504	XXX	$ -	$ -	XXX

1 Item Number	15 Are Surplus Note Payments Contractually Linked? (Y/N)	16 Surplus Note Payments Subject to Admini-strative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	No	No	No	Yes	Cash
0002	No	No	No	Yes	Cash
0003	No	No	No	Yes	Cash
0004	No	No	No	Yes	Cash
0005	No	No	No	Yes	Cash
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	$ 2,500,000	$ 2,500,000	Yes
0002	$ 5,500,000	$ 5,500,000	Yes
0003	$ 17,000,000	$ 17,000,000	Yes
0004	$ 16,000,000	$ 16,000,000	Yes
0005	$ 10,000,000	$ 10,000,000	Yes
Total	$ 51,000,000	$ 51,000,000	XXX

L. The Company did not have any quasi-reorganizations during 2023.

M. The Company did not have any quasi-reorganizations during 2023.

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $1.7 billion as of December 31, 2023.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $10,805 and $14,676 during the years ended December 31, 2023 and 2022, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2023.

D. Claims Related to Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

The Company did not pay amounts during the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2023.

F. All Other Contingencies

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

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

The Company did not have any accrued liabilities at December 31, 2023 related to a product regulatory matter with a state insurance department.

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

NOTE 15 Leases

A. Lessee Operating Lease:

(1) The Company leases home office space and certain other equipment under operating leases which expire through 2032. Some of these renewals are subject to adjustments in future periods. During the years ended December 31, 2023 and 2022, rent expense totaled $4,493,088 and $3,491,645,

(2) a. At December 31, 2023, the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2024	$ 2,245,890
2. 2025	$ 2,128,156
3. 2026	$ 1,748,814
4. 2027	$ 307,132
5. 2028	$ 262,145
6. Thereafter	$ 1,049,675
7. Total (sum of 1 through 6)	$ 7,741,812

(3) The company is not involved in any sales - leaseback transactions.

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

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

	ASSETS		LIABILITIES	
	12/31/2023	12/31/2022	12/31/2023	12/31/2022
a. Swaps		$ 408,368,504		
b. Futures				
c. Options	$ 478,989,064	$ 393,140,280		
d. Total (a+b+c)	$ 478,989,064	$ 801,508,784	$ -	$ -

(2-3 See Note 1- Summary of Significant Accounting Policies for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

(4) As of December 31, 2023, the Company held $1,228,182,772 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

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

A. Transfers of Receivables Reported as Sales

For the twelve months ended December 31, 2023, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the twelve months ended December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the twelve months ended December 31, 2023, the Company did not have any transactions qualifying as wash sales.

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

A. ASO Plans:

The Company did not have ASO plans during 2023.

B. ASC Plans:

The Company did not have any ASC plans during 2023

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2023.

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

The Company did not have any direct premiums written by managing general agents or third party administrators during 2023.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - MBS		325,868			325,868
Bonds - Bank Loans		2,539,437			2,539,437
Bonds - Corporate		163,875			163,875
Bonds - Mortgage Backed		264,180			264,180
Preferred Stock		2,882,424	17,412,500		20,294,924
Short term investments		229,868			229,868
Total assets at fair value/NAV	$ -	$ 6,405,652	$ 17,412,500	$ -	$ 23,818,152

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

Description	Beginning Balance at 01/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2023
a. Assets										
Preferred Stock	$ -	$ 17,412,500	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 17,412,500
Total Assets	$ -	$ 17,412,500	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 17,412,500

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

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

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

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

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

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

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

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

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None.

NOTES TO FINANCIAL STATEMENTS

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 33,943,887,380	$ 37,602,643,077	$ 21,737,633	$ 32,187,368,441	$ 1,734,781,306		
Preferred stock	$ 42,553,535	$ 53,135,162		$ 25,141,035	$ 17,412,500		
Common stock - unaffiliated	$ 10,000,000	$ 10,000,000		$ 10,000,000			
Mortgage loans on real-estate	$ 7,427,184,601	$ 8,174,076,782			$ 7,427,184,601		
Real Estate	$ 6,958,208	$ 6,542,843			$ 6,958,208		
Derivative instruments	$ 1,088,106,426	$ 478,989,064		$ 1,088,106,426			
Policy loans	$ 726,556	$ 726,556					$ 726,556
Other invested assets	$ 1,779,378,347	$ 1,788,679,456		$ 612,762,863	$ 1,166,615,484		
Cash and cash equivalents	$ 8,107,789,793	$ 8,107,789,793	$ 8,107,789,793				
Short-term investments	$ 1,565,417,833	$ 1,563,295,819	$ 875,595,606	$ 689,822,227			
Liabilities							
Policy benefit reserves	$ 37,902,198,636	$ 45,948,302,327	$ -	$ -	$ 37,902,198,636	$ -	$ -

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

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

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

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

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

The Company validates external valuations at least quarterly through a combination of procedures that include the evaluation of methodologies used by the pricing services, comparison of the prices to a secondary pricing source, analytical reviews and performance analysis of the prices against trends, and maintenance of a securities watch list. Additionally, as needed, the Company utilizes discounted cash flow models or performs independent valuations on a case-by-case basis using inputs and assumptions similar to those used by pricing services. Although the Company does identify differences from time to time as a result of these validation procedures, no significant adjustments were made as of December 31, 2023 and 2022.

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

The Company has not attempted to determine the fair values associated with policy loans, as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy Loans	$ 726,556			

E. Estimates using NAV practical expedient

None.

NOTE 21 Other Items

A. Unusual or Infrequent Items

The Company did not have any extraordinary items during 2023.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2023, the Company did not have any trouble debt restructuring.

C. Other Disclosures

The Company did not have any unusual items or investments pledged as collateral as of December 31, 2023.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2023.

E. State Transferable and Non-transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2023.

F. Subprime Mortgage Related Risk Exposure

The Company defines its exposure to subprime mortgages as any fixed income security primarily backed by mortgage pools with any of the following characteristics calculated on a weighted average basis:

First lien mortgages whose borrowers have FICO scores less than 650
First lien mortgages with loan-to-value ratios greater than 90%
Second lien mortgages whose borrowers have FICO scores less than 675
Borrowers with less than conventional documentation and FICO scores less than 650
Any security backed by a U.S. Government Agency or insured by FHA or VA is not considered to be subprime

The Company did not have any exposure to subprime securities during the twelve months ended December 31, 2023.

G. Retained Assets

As of December 31, 2023, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2023, the Company does not have any insurance-linked securities.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 404,598,274
(2)	Percentage Bonds	66.1%
(3)	Percentage Stocks	0.9%
(4)	Percentage Mortgage Loans	18.8%
(5)	Percentage Real Estate	1.0%
(6)	Percentage Cash and Short-Term Investments	2.7%
(7)	Percentage Derivatives	0.7%
(8)	Percentage Other Invested Assets	9.8%

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through February 16, 2024.

On February 8, 2024 the Company board of directors granted and approved a capital contribution of $8 million from American Equity Investment Life Insurance Company to AEL RE Vermont Inc. retroactive to December 31, 2023.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through February 16, 2024.

On Janauary 2, 2024 the Company declared a $320 million dividend to the Holding Company. The dividend was approved by the Company board of directors on January 2, 2024 and was payable to the Holding on Company January 16, 2024.

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

NOTE 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes [ ] No [X]

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes [ ] No [X]

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes [ ] No [X]

a. If yes, what is the estimated amount of aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $_____

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $_____

2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [X]

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate. $1,832,022,732

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments? $539,600,688

The Company has entered into two coinsurance agreements with EquiTrust Life Insurance Company (“EquiTrust”), covering 70% of certain of the Company’s fixed rate and index annuities issued from August 1, 2001 through December 31, 2001, 40% of those contracts issued during 2002 and 2003 and 20% of those contracts issued from January 1, 2004 to July 31, 2004, when the agreement was suspended by mutual consent of the parties. As a result of the suspension, new business will no longer be ceded to EquiTrust unless the parties mutually agree to resume the coinsurance of new business. These reinsurance transactions are summarized as follows:

Assumed Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 384,313	$ 1,354,296
Commission and Expense Allowances	$ 303,903	$ 355,534
Benefits and Surrenders Ceded	$ 61,103,880	$ 54,415,703

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 270,482,744	$ 322,265,929

NOTES TO FINANCIAL STATEMENTS

Effective July 1, 2009, the Company entered into two funds withheld coinsurance agreements with Athene Life Re Ltd. (“Athene”), an unauthorized Bermuda life reinsurer. One agreement ceded 20% of certain index annuities issued from January 1, 2009, through December 31, 2009. The other agreement ceded 80% of the Company’s multi-year rate guaranteed annuities issued on or after July 1, 2009 through December 31, 2013. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The balance due under these agreements with Athene represents the amortized cost of call options held by the Company to fund index credits related to the ceded business and cash due to Athene related to monthly settlements of policy activity. These transactions are summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 924,967	$ 1,272,372
Commission and Expense Allowances	$ 2,225,037	$ 2,612,056
Benefits and Surrenders Ceded	$ 119,113,864	$ 109,976,140

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 623,730,750	$ 700,694,425
Funds Withheld Under Treaty	$ 616,679,005	$ 694,619,736

Effective January 1, 2014, the Company entered into an annuity modified coinsurance agreement with Athene. The amended agreement cedes 80% of the Company’s multi-year rate guaranteed annuities ("MYGA") issued on or after January 1, 2014 (both direct MYGA business and MYGA business assumed from Eagle Life) and 80% of certain of the Company's index annuities issued from August 1, 2016 through December 31, 2016. In addition, the agreement cedes 100% of certain fixed index annuities the Company assumes from Eagle Life. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The transaction is summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 1,290,219	$ 4,767,515
Commission and Expense Allowances	$ 9,911,419	$ 12,715,013
Benefits and Surrenders Ceded	$ 752,530,157	$ 531,746,716

Balance Sheet	12/31/2023	12/31/2022
Mod Co Reserve	$ 1,653,417,341	$ 2,327,515,930

Effective January 1, 2021, no new business is being ceded to Athene under the modified coinsurance agreement.

During December of 2010, the Company entered into a coinsurance agreement with Eagle Life in which the Company is ceding 100% of the risk associated with certain fixed annuities issued on or after January 1, 2010 through December 31, 2013 to Eagle Life. This coinsurance agreement is summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 57,283	$ 73,700
Commission and Expense Allowances	$ 62,006	$ 67,046
Benefits and Surrenders Ceded	$ 17,334,402	$ 9,755,650

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 111,852,720	$ 126,597,637

Effective January 1, 2014, no new business is being ceded to Eagle Life under this coinsurance agreement.

Effective January 1, 2014, the Company entered into a coinsurance agreement with Eagle Life under which the Company assumes 80% of certain of Eagle Life’s fixed index annuities issued on or after January 1, 2014 through December 31, 2016, 50% of certain of Eagle Life’s fixed index annuities issued on or after January 1, 2017 through December 31, 2018 and 20% of certain of Eagle Life’s fixed index annuities beginning January 1, 2019. In addition, the Company has a coinsurance agreement with Eagle Life in which the Company is assuming 100% of Eagle Life’s MYGA business. These coinsurance agreements are summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 1,148,066	$ 4,116,502
Commission and Expense Allowances	$ 3,051,850	$ 3,572,671
Benefits and Surrenders Ceded	$ 574,374,417	$ 444,302,587

Balance Sheet	12/31/2023	12/31/2022
Reserve	$ 1,558,918,611	$ 2,065,821,870

Effective January 1, 2021, the Company will no longer assume any new business from Eagle Life under this agreement.

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

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 1,276,763,509	$ 266,442,034
Commission and Expense Allowances	$ 71,294,550	$ 20,621,430
Benefits and Surrenders Ceded	$ 481,121,586	$ 61,742,046

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 3,793,798,460	$ 2,595,820,940

NOTES TO FINANCIAL STATEMENTS

Effective October 1, 2021, the Company entered into a coinsurance funds withheld treaty with AEL Re Vermont, a newly formed Vermont-domiciled reinsurance affiliate, under which the Company is ceding 100% of the risk associated with the Lifetime Income Benefit Rider (“LIBR”) payments greater than the fund value of the underlying contract for certain of its FIA policies. All of the policies subject to the treaty require the policyholder to pay a fee for the option to exercise the LIBR benefit.

The difference between the statutory-basis reserves ceded and the initial Funds Withheld Account (“FWA”) will be financed through an excess of loss XOL treaty between the AEL Re Vermont and Hannover Life Reassurance Company of America (“HLRA”) whereby HLRA will pay 100% of LIBR claims after exhaustion of the contract values and the FWA. Effective October 1, 2021, the XOL coverage will be 25 years from the inception year of each yearly cohort (with extension to 30 years assuming the funds withheld account is continuously at least 80% of the target amount after 2031). AEL Re Vermont has obtained permission from the Vermont Insurance Division to treat the XOL agreement as an admitted asset.

The coinsurance funds withheld treaty is summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 162,251,168	$ 86,565,378
Commission and Expense Allowances	$ 77,881,032	$ 257,231,472
Benefits and Surrenders Ceded	$ 5,580	$ 259

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 2,499,913,665	$ 2,239,537,365
Funds withheld under treaty	$ 882,094,205	$ 676,383,290

Effective October 1, 2023, the Company entered into a coinsurance funds withheld treaty with AEL Re Vermont II, Inc under which the Company is assuming 100% of the risk associated with both an in-force block and a flow block. Flow business will be reinsured through December 31, 2025, subject to a limit. The Company will assume the Lifetime Income Benefit Rider ("LIBR") claim payments greater than the income account value ("IAV') for underlying contracts of certain of its FIA policies. All of the policies subject to the treaty require the policyholder to pay a fee for the option to exercise the LIBR benefit.

The difference between the statutory-basis reserves assumed and the initial Funds Withheld Account (“FWA”) will be financed through an excess of loss ("XOL") treaty between the Company and Canada Life Reinsurance (“CLRe”) whereby CLRe will pay 100% of LIBR claims after exhaustion of the IAV and the FWA. Effective October 1, 2023, the XOL coverage will be 20th anniversary of the effective date (October 1, 2043) with extension of up to the 25th anniversary of the effective date (October 1, 2048), subject to the XOL limit defined in the treaty. The Company has obtained a permitted practice from the Vermont Department of Financial Regulation to treat the XOL agreement as an admitted asset.

The Company considered the guidance in NAIC Statement of Statutory Accounting Principles 61R, Life and Health Reinsurance (“SSAP 61R”), Appendix A-791 Life and Health Reinsurance Agreements ("Appendix A-791") and Issue Paper 74 in evaluating whether a transfer of risk has occurred with respect to the XOL treaty. The XOL treaty is considered a stop loss or non-proportional reinsurance agreement. SSAP 61R requires the contract terms to be evaluated to assess whether significant risk is transferred to the reinsurer. Based upon the Company’s analysis of the contract and expectations of future claim payments, the Company does not expect CLRe to pay claims as a result of the agreement. The nature of this XOL agreement does not meet risk transfer criterion; therefore, the Company will apply deposit accounting.

As of October 1, 2023, American Equity Life ceded $539,600,688 of in-form LIBR reserves. The coinsurance funds withheld treaty is summarized as follows:

Income Statement	12/31/2023
Annuity Considerations	$ 650,469,148
Commission and Expense Allowances	$ 99,660,239
Benefits and Surrenders Ceded	$ -

Balance Sheet	12/31/2023
Reserve Credit	$ 1,127,202,242
Funds withheld under treaty	$ 193,017,113

Effective December 31, 2021, American Equity Life executed a coinsurance agreement with AEL Re Bermuda, an affiliated Bermuda reinsurer wholly owned by American Equity Investment Life Holding Company, to reinsure a quota share of fixed index annuities issued from January 1, 1997 through December 31, 2007. The treaty is maintained on a funds withheld basis. The coinsurance funds withheld treaty is summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 2,028,699	$ 7,426,308
Commission and Expense Allowances	$ 7,887,984	$ 8,537,656
Benefits and Surrenders Ceded	$ 794,877,000	$ 630,059,243

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 2,557,586,172	$ 3,262,516,248
Funds Withheld Under Treaty	$ 2,819,584,659	$ 3,499,514,797

NOTES TO FINANCIAL STATEMENTS

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

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

In addition, American Equity Life will receive certain acquisition cost reimbursements and an on-going annual expense reimbursement on each policy subject to the reinsurance agreement for the entirety of the policy duration. As a result of the North End Re reinsurance treaty, there is a deferred gain which represents the unamortized portion of the cost of reinsurance related to the in-force business which will be amortized over the life of the underlying reinsured policies. American Equity Life remains liable to policyholders with respect to the policy liabilities ceded to North End Re should North End Re fail to meet the obligations it has reinsured. The assets in the trusts and modco account are required to remain at a value that is sufficient to support the current balance of policy benefit liabilities of the ceded business on a statutory basis. The assets in the trusts and modco account are subject to investment management agreements between American Equity Life and North End Re.

Effective July 1, 2022 this agreement was amended to include 100% of certain fixed indexed annuities the Company assumed from Eagle Life on or after July 1, 2022 and all such policies issued between July 1, 2021 and June 30, 2022. Effective as of October 1, 2023, North End Re and American Equity Life agreed to reduce the quota share of all newly issued flow policies to zero. North End Re and American Equity Life may agree to reinstate the flow arrangement by increasing the quota share back to 75% at any time in the future.

The transaction is summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 182,168,243	$ 1,209,607,110
Commission and Expense Allowances	$ 176,944,781	$ 102,682,927
Reserve Adjustment on Reinsurance Ceded	$ 1,635,634,398	$ 4,047,440,661
Benefits and Surrenders Ceded	$ 297,528,599	$ 201,287,767
Change in aggregate reserve	$ 700,986,170	$ 407,018,313

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 2,435,603,597	$ 1,734,617,427
Modco Reserve (included as inset on Aggregate Reserves)	$ 5,683,075,059	$ 4,047,440,661
Deferred Gain (included in Aggregate write-ins for deductions)	$ 320,527,949	$ 343,371,889

Effective October 1, 2022 American Equity Life entered into a reinsurance agreement with an unaffiliated reinsurer AeBe ISA LTD ("AeBe"), a Bermuda exempted company affiliated with 26North Holdings LP ("26North"), that is an incorporated segregated account licensed as a Class E reinsurer. Under the agreement, American Equity Life ceded 100% of certain in-force fixed index and fixed rate annuity product liabilities - 75% on a funds withheld coinsurance basis and 25% on a coinsurance basis. Effective February 8, 2023, AeBe and American Equity Life commenced reinsuring flow business of certain single premium fixed deferred annuities, subject to an annual limit. The liabilities reinsured on a coinsurance basis are secured by assets held in both a statutory and supplemental trust (collectively referred to as the "trusts"). The liabilities reinsured on a funds withheld basis are secured by a segregated funds withheld account in which the assets are maintained by American Equity Life. At the close of the reinsurance agreement, American Equity Life received a closing ceding commission of $70 million. For flow business ceded, American Equity Life will receive an annual ceding commission over the term of the policy of up to 0.35% of the premium received.

In addition, American Equity Life will receive certain acquisition cost reimbursements and an on-going annual expense reimbursement on each policy subject to the reinsurance agreement for the entirety of the policy duration. As a result of the AeBe reinsurance treaty, there is a deferred gain which represents the unamortized portion of the cost of reinsurance related to the in-force business which will be amortized over the life of the underlying reinsured policies. American Equity Life remains liable to policyholders with respect to the policy liabilities ceded to AeBe should AeBe fail to meet the obligations it has reinsured. The assets in the trusts and funds withheld account are required to remain at a value that is sufficient to support the current balance of policy benefit liabilities of the ceded business on a statutory basis. The assets in the trusts and funds withheld account are subject to investment management agreements between American Equity Life and 26North.

The transaction is summarized as follows:

Income Statement	12/31/2023	12/31/2022
Annuity Considerations	$ 390,826,507	$ 4,023,551,692
Commission and Expense Allowances	$ 28,459,553	$ 54,759,689
Benefits and Surrenders Ceded	$ 522,610,048	$ 132,361,443
Change in aggregate reserve	$ 87,048,190	$ 3,923,755,086

Balance Sheet	12/31/2023	12/31/2022
Reserve Credit	$ 4,010,803,276	$ 3,923,755,086
Unauthorized Reinsurer Liability	$ 62,283,321	$ 59,240,447
Funds Withheld Under Treaty	$ 3,085,536,224	$ 2,978,809,169
Deferred Gain (included in Aggregate write-ins for deductions)	$ 115,473,757	$ 126,127,140

B. Uncollectible Reinsurance

The Company does not have any uncollectible reinsurance.

C. Commutation of Reinsurance Reflected in Income and Expenses.

The Company does not have any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company has no reinsurance agreements with certified reinsurers whose rating was downgraded or status was subject to revocation.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

The Company does not have any reinsurance of variable annuity contracts.

F. Affiliated Captive Reinsurers

The Company has reinsurance agreements with the following affiliated captive reinsurers of AEL Re Vermont, AEL Re Vermont II, and AEL Re Bermuda.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework

The Company has no ceding entities that utilize captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

NOTES TO FINANCIAL STATEMENTS

H. Reinsurance Credit

1.-6. None

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

The Company does not have any medical loss ratio rebates.

E. Risk Sharing Provisions of the Affordable Care Act

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A.-B. The Company did not have any change in incurred losses and loss adjustment expense during 2023.

NOTE 26 Intercompany Pooling Arrangements

A.-G.The Company did not participate in any intercompany pooling arrangements during 2023.

NOTE 27 Structured Settlements

A.-B.The Company did not have any structured settlements in 2023.

NOTE 28 Health Care Receivables

A.-B. The Company did not have any health care receivables as of December 31, 2023.

NOTE 29 Participating Policies

The Company did not have any participating policies during 2023.

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$	324,054
2. Date of the most recent evaluation of this liability		12/31/2023
3. Was anticipated investment income utilized in the calculation?		Yes [ ] No [X]

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of fractional premiums upon the death of the insured. Surrender values are not promised in excess of legally computed reserves.

(2) As part of the underwriting process, an individual may be determined to be substandard. In such cases, additional premiums are charged depending on such determination.

The reserves for life, accident and health and annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

Unpaid claims include amounts for losses and related adjustment expenses and are determined using individual claim evaluations and statistical analysis. Unpaid claims represent estimates of the ultimate net costs of all losses, reported and unreported, which remain unpaid at the end of the current reporting period. These estimates are necessarily subject to the impact of future changes in claim severity, frequency and other factors. In spite of the variability inherent in such situations, management believes that the unpaid claim amounts are adequate. The estimates are continuously reviewed and as adjustments to these amounts become necessary, such adjustments are reflected in current operations.

The Company adopted IAC 191-97 and under this prescribed practice indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

(3) As of December 31, 2023, the Company has no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

(4) The Tabular Interest, Tabular Less Actual Reserves Released and Tabular Cost have been determined by formula as described in the instructions.

(5) For the determination of Tabular Interest on fund not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) None.

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 23,846,184,045			$ 23,846,184,045	40.10%
b. At book value less current surrender charge of 5% or more	$ 16,783,577,006			$ 16,783,577,006	28.20%
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 40,629,761,051	$ -	$ -	$ 40,629,761,051	68.30%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 18,514,833,702			$ 18,514,833,702	31.10%
(2) Not subject to discretionary withdrawal	$ 328,056,621			$ 328,056,621	0.60%
(3) Total (gross: direct + assumed)	$ 59,472,651,374	$ -	$ -	$ 59,472,651,374	100.0%
(4) Reinsurance ceded	$ 13,635,718,683			$ 13,635,718,683	
(5) Total (net)* (3) - (4)	$ 45,836,932,691	$ -	$ -	$ 45,836,932,691	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 2,980,121,775			$ 2,980,121,775	

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

B. GROUP ANNUITIES:

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

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment				$ -	
b. At book value less current surrender charge of 5% or more				$ -	
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	
e. At book value without adjustment (minimal or no charge or adjustment)				$ -	
(2) Not subject to discretionary withdrawal	$ 179,250,562			$ 179,250,562	100.0%
(3) Total (gross: direct + assumed)	$ 179,250,562	$ -	$ -	$ 179,250,562	100.0%
(4) Reinsurance ceded	$ 5,590,864			$ 5,590,864	
(5) Total (net)* (3) - (4)	$ 173,659,698	$ -	$ -	$ 173,659,698	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:				$ -	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$ 45,712,937,383
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 123,995,308
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 173,659,698
(4)	Subtotal (1+2+3)	$ 46,010,592,389
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal (5+6+7+8+9+10)	$ -
(12)	Combined Total (4+11)	$ 46,010,592,389

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life	$ 1,527,736	$ 1,527,736	$ 1,527,736
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance		$ 20,500,580	$ 22,484,781
h. Variable Life			$ -
i. Variable Universal Life			
j. Miscellaneous Reserves		$ 733,263	$ 804,233
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 43,251
b. Accidental Death Benefits	XXX	XXX	$ 141
c. Disability - Active Lives	XXX	XXX	$ 336
d. Disability - Disabled Lives	XXX	XXX	$ 46,772
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ 1,527,736	$ 22,761,579	$ 24,907,248
(4) Reinsurance ceded		$ 474,685	$ 567,126
(5) Total (net) (3) - (4)	$ 1,527,736	$ 22,286,894	$ 24,340,122

NOTES TO FINANCIAL STATEMENTS

B. Separate Account with Guarantees

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

C. Separate Account Nonguaranteed

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

D. Life & Accident & Health Annual Statement:

	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 23,488,781
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ -
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 336
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 46,772
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 804,233
(6) Subtotal (1+2+3+4+5)	$ 24,340,122
Separate Accounts Statement	
(7) Exhibit 3, Line 0199999, Column 2	
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (7+8+9)	$ -
(11) Combined Total (6+10)	$ 24,340,122

NOTES TO FINANCIAL STATEMENTS

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

Type	Gross	Net of Loading
(1) Industrial		
(2) Ordinary new business		
(3) Ordinary renewal	$ 1,051,032	$ 960,398
(4) Credit Life		
(5) Group Life		
(6) Group Annuity		
(7) Totals (1+2+3+4+5+6)	$ 1,051,032	$ 960,398

NOTE 35 Separate Accounts

The Company did not have any Separate Accounts as of December 31, 2023.

NOTE 36 Loss/Claim Adjustment Expenses

The Company did not have loss/claim adjustment expenses during 2023.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... IOWA

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001039828

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2020

3.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....	.....	.....

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

EY 801 GRAND AVE SUITE 3100, DES MOINES, IA 50309 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

DANNY D PURCELL SR. MANAGING ACTUARY AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY 6000 WESTOWN PARKWAY WEST DES MOINES, IA 50266 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value .....$ .....

12.2 If yes, provide explanation

.....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 26,383,672

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

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

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

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

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements $

26.22 Subject to reverse repurchase agreements $

26.23 Subject to dollar repurchase agreements $

26.24 Subject to reverse dollar repurchase agreements $

26.25 Placed under option agreements $

26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $

26.27 FHLB Capital Stock $ 10,000,000

26.28 On deposit with states $ 2,006,290

26.29 On deposit with other regulatory bodies $

26.30 Pledged as collateral - excluding collateral pledged to an FHLB $

26.31 Pledged as collateral to FHLB - including assets backing funding agreements $

26.32 Other $ 17,699,530,969

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Assets supporting Funds Withheld and Modco reinsurance treaties.	Amounts included in Line 26.32 - Other are held in support of Funds Withheld and Modco reinsurance treaties. Refer to Note 5L for further detail.	17,699,530,969

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

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

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

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

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

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

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	549300RK5RZ0740FPL83	SEC	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SEC #801-241	NO
107105	BLACKROCK FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	SEC #801-48433	NO
312792	BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	254900HOHYXPY9MJ6D52	SEC #801-120634	NO
	CONTERRA			NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1S0XGYJ21	SEC #801-67314	NO
106793	OAKTREE CAPITAL MANAGEMENT, L.P.	JOAJT0QKF9HWVYTX5K56	SEC #801-48923	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO
1717906	OCTAGON CREDIT INVESTORS, LLC	5493008X1UBLOD3JDQ57	SEC #801-71998	NO
03654447	CONNING ASSET MANAGEMENT	549300IHNQOYDXR20U02	SEC	NO
322923	26NORTH HOLDINGS LP		SEC #801-126520	NO
110497	BROOKFIELD PUBLIC SECURITIES GROUP LLC		SEC #801-34605	NO
143161	APOLLO CAPITAL MANAGEMENT		SEC #801-67592	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	46,209,926,627	42,551,689,960	(3,658,236,667)
31.2 Preferred stocks	53,135,162	42,553,535	(10,581,627)
31.3 Totals	46,263,061,789	42,594,243,495	(3,668,818,294)

31.4 Describe the sources or methods utilized in determining the fair values:

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [X] No [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

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

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

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

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [X]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [X]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 848,257

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AM BEST RATING SERVICES INC	 250,400
FITCH RATINGS	 230,000
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 5,171,058

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
SKADDEN ARPS SLATE MEAGHER & FLOM L	 2,002,827
ALSTON & BIRD LLP	 1,522,692
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 42,442

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
INSURED RETIREMENT INSTITUTE	 19,485
AMERICAN COUNCIL OF LIFE	 15,061
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only .....$ .....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$ .....

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$ .....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. .....$ .....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$ .....
1.62 Total incurred claims .....$ .....
1.63 Number of covered lives ....

All years prior to most current three years
1.64 Total premium earned .....$ .....
1.65 Total incurred claims .....$ .....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$ .....
1.72 Total incurred claims .....$ .....
1.73 Number of covered lives ....

All years prior to most current three years
1.74 Total premium earned .....$ .....
1.75 Total incurred claims .....$ .....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	42,262	46,639
2.2	Premium Denominator	3,953,239,558	(2,299,042,944)
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	128,056	139,524
2.5	Reserve Denominator	46,033,720,149	44,916,948,601
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [ ] No [X]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ ] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....$ .....

3.4 State the authority under which Separate Accounts are maintained:

.....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....$ .....

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: .....$ _____

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

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

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

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

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

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [X] No [ ] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
AEL Re Vermont Inc	17189	VT	2,499,913,665			2,512,303,572
AEL Re Vermont II Inc	17553	VT	1,127,202,242			1,127,202,242

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written .....$ .....

7.2 Total Incurred Claims .....$ .....

7.3 Number of Covered Lives ....

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

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

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

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid .....$ 84,498,287

9.22 Received.....$ 4,392,127

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 .....$ .....

10.22 Page 4, Line 1 .....$ .....

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: .....$..... 1,619,100,037

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash .....$ 518,500,000

12.12 Stock .....$ 80,000,000

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? .....
18.5 How many of the same were delegates of the subordinate branches? .....
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?

NONE

24. Is a medical examination required before issuing [illegible] to applica[illegible]? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without fi[illegible] a[illegible]ti[illegible]with and b[illegible]mi[illegible]a [illegible]of a[illegible]al branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the [illegible]mbe[illegible] ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] mone[illegible] to be u[illegible] ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the [illegible] outst[illegible]ding l[illegible]ce[illegible]ns th[illegible]main[illegible] surp[illegible]

NONE

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2023	2 2022	3 2021	4 2020	5 2019
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	70,802	75,999	82,010	86,924	92,157
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	6,527	6,851	7,921	8,962	10,227
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)					
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	77,329	82,850	89,931	95,886	102,384
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)					1
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)					1
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	2,518,626	2,566,558	2,725,981	2,907,564	3,080,246
15.	Group life (Line 20.4, Col. 3)					
16.	Individual annuities (Line 20.4, Col. 4)	3,950,678,669	(2,301,656,082)	(4,149,388,765)	2,218,399,218	4,012,677,234
17.	Group annuities (Line 20.4, Col. 5)					
18.	Accident & Health (Line 20.4, Col. 6)	42,263	46,580	54,293	49,992	71,861
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	3,953,239,558	(2,299,042,944)	(4,146,608,491)	2,221,356,774	4,015,829,341
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	59,829,070,316	58,992,338,445	60,422,420,380	57,643,547,637	57,673,180,205
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	56,098,130,785	55,299,736,664	56,343,888,516	53,914,815,652	54,182,984,385
23.	Aggregate life reserves (Page 3, Line 1)	45,861,272,813	44,731,059,744	48,808,006,893	50,820,143,650	50,501,387,086
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	369,954	452,845	501,439	551,746	623,337
25.	Deposit-type contract funds (Page 3, Line 3)	173,659,698	500,651,636	213,790,029	225,100,569	237,059,160
26.	Asset valuation reserve (Page 3, Line 24.01)	539,767,507	512,999,156	347,507,829	241,733,039	326,158,432
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	3,728,439,531	3,690,101,781	4,076,031,864	3,726,231,985	3,487,695,820
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	93,186,484	(6,604,452,127)	(4,779,559,743)	1,574,417,202	3,486,301,661
	Risk-Based Capital Analysis					
30.	Total adjusted capital	4,281,349,180	4,220,873,500	4,437,574,429	3,978,900,748	3,824,457,488
31.	Authorized control level risk - based capital	563,654,461	508,249,662	554,440,597	534,717,046	514,332,754
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	64.5	77.0	79.3	76.3	87.0
33.	Stocks (Lines 2.1 and 2.2)	0.9	0.9	0.9	0.5	0.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.0	13.3	10.4	7.9	6.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0				
36.	Cash, cash equivalents and short-term investments (Line 5)	16.6	4.4	6.4	12.9	2.5
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.8	0.7	0.6	0.6	0.7
39.	Other invested assets (Line 8)	3.1	2.5	2.3	1.7	1.6
40.	Receivables for securities (Line 9)	0.1	1.2	0.1	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)				0.0	0.9
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	448,358,865	452,739,767	478,669,446	288,546,907	248,256,427
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	487,197	486,925	487,300	494,885	533,594
50.	Total of above Lines 44 to 49	448,846,062	453,226,692	479,156,746	289,041,792	248,790,021
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	405,907,776	232,783,017	157,395,973	11,755,174	12,253,762
53.	Total admitted assets (Page 2, Line 28, Col. 3)	59,829,070,316	58,992,338,445	60,422,420,380	57,643,547,637	57,673,180,205
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,429,591,194	2,143,581,386	3,456,916,347	2,323,344,669	2,215,862,868
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(48,689,877)	(18,973,304)	(18,190,857)	(145,011,143)	(23,829,625)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(52,887,090)	86,128,368	75,178,332	(2,884,914)	20,036,502
57.	Total of above Lines 54, 55 and 56	2,328,014,227	2,210,736,450	3,513,903,822	2,175,448,612	2,212,069,745
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	4,746,501,924	3,448,678,638	4,056,328,233	3,482,368,060	3,101,818,175
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	65,621	80,010	75,750	105,476	108,026
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(424,972)	(612,033)	78,229	203,699	660,704
61.	Increase in A & H reserves (Line 19, Col. 6)	(82,891)	(48,594)	(50,307)	(71,591)	(62,033)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	13.9	(5.1)	33.1	14.1	11.8
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.9	5.8	3.6	4.5	4.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(35.8)	68.2	47.0	68.1	63.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	4.3	4.0	3.6	3.2	2.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	10,567		XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	23,338		XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	10,834		XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	3,000		XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)	(348,089)	578,816	377,565	389,114	637,633
74.	Individual term life (Page 6.1, Col. 4)					
75.	Individual indexed life (Page 6.1, Col. 5)					
76.	Individual universal life (Page 6.1, Col. 6)	13,010	175,180	551,620	555,239	217,644
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)					
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)					
84.	Group term life (Page 6.2, Col. 3)	(5,992)	19,672	20,895	16,051	7,254
85.	Group universal life (Page 6.2, Col. 4)					
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(303,128,807)	64,473,278	1,502,059,746	(20,856,058)	(47,182,017)
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	261,044,082	90,771,627	(2,343,392,522)	134,162,502	215,325,817
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(149,860)	(3,833,024)	39,813,715	15,427,956	(1,876,140)
96.	Individual other annuities (Page 6.3, Col. 7)	(1,712,883)	18,619,340	(45,123,190)	(19,200,057)	(38,363)
97.	Group deferred fixed annuities (Page 6.4, Col. 2)					
98.	Group deferred indexed annuities (Page 6.4, Col. 3)					
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
102.	Group other annuities (Page 6.4, Col. 7)					
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	(19,284)	51,550	119,323	104,056	81,527
104.	A & H-comprehensive group (Page 6.5, Col. 3)	(8,847)	(25,801)	(54,109)	(54,403)	(34,575)
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)					
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)					
115.	Aggregate of all other lines of business (Page 6, Col. 8)					
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	(44,316,669)	170,830,638	(845,626,957)	110,544,400	167,138,780

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 2658 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 92738

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole												
3. Term												
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other (f)	2,482,283							2,127,514		195,597		2,323,111
11. Total Individual Life	2,482,283							2,127,514		195,597		2,323,111
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)												
19. Total Group Life												
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other (f)	5,688,294,067							1,534,531,672		4,730,358,854		6,264,890,526
26. Total Individual Annuities	5,688,294,067							1,534,531,672		4,730,358,854		6,264,890,526
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other (f)												
33. Total Group Annuities												
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total	5,690,776,350 (c)							1,536,659,186		4,730,554,451		6,267,213,637

LIFE INSURANCE (STATE PAGE) (Continued)(b)

NAIC Group Code 2658 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 92738

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole																
3. Term																
4. Indexed																
5. Universal																
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other (f)	1,994,863		2,127,514						2,127,514	308,330			(429)	(5,943,263)	4,806	77,328,735
11. Total Individual Life	1,994,863		2,127,514						2,127,514	308,330			(429)	(5,943,263)	4,806	77,328,735
Group Life																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other (f)																
19. Total Group Life																
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other (f)																
26. Total Individual Annuities																
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other (f)																
33. Total Group Annuities																
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
47. TOTAL	1,994,863		2,127,514						2,127,514	308,330			(429)	(5,943,263)	4,806	77,328,735

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 1,552,011 Group: $ ..... Total: $ 1,552,011

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products .....

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			5,224	82,850						82,850
2. Issued during year										
3. Reinsurance assumed										
4. Revived during year			14	407						407
5. Increased during year (net)				241						241
6. Subtotals, Lines 2 to 5			14	648						648
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			5,238	83,498						83,498
Deductions during year:										
10. Death			226	2,625			XXX			2,625
11. Maturity							XXX			
12. Disability							XXX			
13. Expiry										
14. Surrender			187	2,556						2,556
15. Lapse			19	531						531
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				457						457
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			432	6,169						6,169
21. In force end of year (b) (Line 9 minus Line 20)			4,806	77,329						77,329
22. Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23. Line 21 minus Line 22	XXX		XXX	77,329	XXX	(a)	XXX	XXX		77,329
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance			616	3,596
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other			42	5,615
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			42	5,615
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	84	912
34.	Totals, whole life and endowment			4,680	70,802
35.	Totals (Lines 31 to 34)			4,806	77,329

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary			77,329	
38.	Credit Life (Group and Individual)				
39.	Group				
40.	Totals (Lines 36 to 39)			77,329	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under insured groups is reported on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	66

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount

47.2 For each $5,000 on husband, wife $1,000, children $2,500

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of Premium			11	166				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	11	(a) 166		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2,819	3,657		
2.	Issued during year	82	320		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2,901	3,977		
	Deductions during year:				
6.	Decreased (net)	194	513		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	194	513		
9.	In force end of year (line 5 minus line 8)	2,707	3,464		
10.	Amount on deposit		(a) 122,958,105		(a)
11.	Income now payable	2,707	3,464		
12.	Amount of income payable	(a) 17,264,131	(a) 33,150,369	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	3,547	615,416	11	
2.	Issued during year	22	45,960		
3.	Reinsurance assumed		6,695		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	3,569	668,071	11	
	Deductions during year:				
6.	Decreased (net)	330	59,494		
7.	Reinsurance ceded		10,340		
8.	Totals (Lines 6 and 7)	330	69,834		
9.	In force end of year (line 5 minus line 8)	3,239	598,237	11	
	Income now payable:				
10.	Amount of income payable	(a) 35,671,191	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 41,251,057,774	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	72	9,008			514	43,904
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	72	XXX		XXX	514	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	17	XXX		XXX	90	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	17	XXX		XXX	90	XXX
10.	In force end of year (line 5 minus line 9)	55	(a) 6,677		(a)	424	(a) 37,709

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year		
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		
9.	In force end of year (line 5 minus line 8)		
10.	Amount of account balance	(a)	(a)

NONE

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(8,003,213)
2.	Current year's realized pre-tax capital gains/(losses) of $ (41,565,850) transferred into the reserve net of taxes of $ (8,728,829)	(32,837,023)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	4,704,685
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(36,135,551)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(4,077,345)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(32,058,206)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2023	1,410,470	(6,269,796)	781,981	(4,077,345)
2. 2024	1,136,084	(15,029,319)	1,282,673	(12,610,561)
3. 2025	524,271	(11,113,442)	284,934	(10,304,237)
4. 2026	(59,028)	(7,552,647)	54,661	(7,557,014)
5. 2027	(598,556)	(3,880,843)	(194,245)	(4,673,643)
6. 2028	(885,206)	(69,961)	(433,965)	(1,389,132)
7. 2029	(909,412)	1,888,280	(504,444)	474,423
8. 2030	(903,049)	1,739,788	(367,318)	469,421
9. 2031	(900,003)	1,576,125	(217,490)	458,632
10. 2032	(883,549)	1,428,934	(73,426)	471,959
11. 2033	(865,013)	1,263,880	88,457	487,324
12. 2034	(822,299)	1,089,695	185,508	452,904
13. 2035	(781,078)	917,687	216,975	353,584
14. 2036	(718,454)	739,132	251,267	271,945
15. 2037	(659,795)	542,723	290,516	173,444
16. 2038	(561,697)	334,749	322,892	95,944
17. 2039	(447,655)	200,446	343,524	96,315
18. 2040	(329,571)	128,834	333,959	133,222
19. 2041	(230,599)	48,790	329,108	147,299
20. 2042	(144,103)	(24,571)	323,715	155,041
21. 2043	(90,921)	(114,211)	316,170	111,038
22. 2044	(73,681)	(147,486)	290,593	69,426
23. 2045	(62,506)	(128,388)	242,407	51,513
24. 2046	(50,589)	(107,541)	190,048	31,918
25. 2047	(41,463)	(88,580)	139,578	9,535
26. 2048	(30,355)	(65,985)	83,046	(13,294)
27. 2049	(19,359)	(49,973)	50,057	(19,275)
28. 2050	(6,125)	(39,601)	39,668	(6,058)
29. 2051	18	(29,229)	29,279	68
30. 2052	8	(18,858)	18,890	41
31. 2053 and Later		(5,657)	5,667	10
32. Total (Lines 1 to 31)	(8,003,214)	(32,837,023)	4,704,685	(36,135,552)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	312,756,488	42,587,440	355,343,927	2,408,240	155,246,989	157,655,229	512,999,156
2. Realized capital gains/(losses) net of taxes - General Account	(44,084,279)	(11,465,131)	(55,549,410)	9,902,772	(132,064)	9,770,708	(45,778,702)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(1,134,249)	19,165,370	18,031,121	(7,838,105)	(14,429,241)	(22,267,346)	(4,236,225)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	75,439,912	17,533,513	92,973,425		224,068	224,068	93,197,493
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	342,977,871	67,821,192	410,799,063	4,472,907	140,909,752	145,382,659	556,181,722
9. Maximum reserve	370,674,048	70,408,522	441,082,571	97,000	204,312,961	204,409,961	645,492,532
10. Reserve objective	216,774,654	53,591,327	270,365,982	61,000	203,683,664	203,744,664	474,110,646
11. 20% of (Line 10 - Line 8)	(25,240,643)	(2,845,973)	(28,086,616)	(882,381)	12,554,782	11,672,401	(16,414,215)
12. Balance before transfers (Lines 8 + 11)	317,737,228	64,975,219	382,712,447	3,590,525	153,464,535	157,055,060	539,767,507
13. Transfers				(3,493,525)	3,493,525		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	317,737,228	64,975,219	382,712,447	97,000	156,958,060	157,055,060	539,767,507

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	121,509,355	XXX	XXX	121,509,355	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	5,749,949,818	XXX	XXX	5,749,949,818	0.0002	1,149,990	0.0007	4,024,965	0.0013	7,474,935
2.2	1	NAIC Designation Category 1.B	797,983,002	XXX	XXX	797,983,002	0.0004	319,193	0.0011	877,781	0.0023	1,835,361
2.3	1	NAIC Designation Category 1.C	1,722,556,684	XXX	XXX	1,722,556,684	0.0006	1,033,534	0.0018	3,100,602	0.0035	6,028,948
2.4	1	NAIC Designation Category 1.D	1,620,794,433	XXX	XXX	1,620,794,433	0.0007	1,134,556	0.0022	3,565,748	0.0044	7,131,496
2.5	1	NAIC Designation Category 1.E	2,639,099,779	XXX	XXX	2,639,099,779	0.0009	2,375,190	0.0027	7,125,569	0.0055	14,515,049
2.6	1	NAIC Designation Category 1.F	4,850,869,752	XXX	XXX	4,850,869,752	0.0011	5,335,957	0.0034	16,492,957	0.0068	32,985,914
2.7	1	NAIC Designation Category 1.G	4,021,863,473	XXX	XXX	4,021,863,473	0.0014	5,630,609	0.0042	16,891,827	0.0085	34,185,840
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	21,403,116,941	XXX	XXX	21,403,116,941	XXX	16,979,029	XXX	52,079,449	XXX	104,157,542
3.1	2	NAIC Designation Category 2.A	5,290,415,371	XXX	XXX	5,290,415,371	0.0021	11,109,872	0.0063	33,329,617	0.0105	55,549,361
3.2	2	NAIC Designation Category 2.B	5,760,620,012	XXX	XXX	5,760,620,012	0.0025	14,401,550	0.0076	43,780,712	0.0127	73,159,874
3.3	2	NAIC Designation Category 2.C	4,057,467,301	XXX	XXX	4,057,467,301	0.0036	14,606,882	0.0108	43,820,647	0.0180	73,034,411
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	15,108,502,684	XXX	XXX	15,108,502,684	XXX	40,118,305	XXX	120,930,976	XXX	201,743,647
4.1	3	NAIC Designation Category 3.A	156,514,269	XXX	XXX	156,514,269	0.0069	1,079,948	0.0183	2,864,211	0.0262	4,100,674
4.2	3	NAIC Designation Category 3.B	215,372,233	XXX	XXX	215,372,233	0.0099	2,132,185	0.0264	5,685,827	0.0377	8,119,533
4.3	3	NAIC Designation Category 3.C	277,892,303	XXX	XXX	277,892,303	0.0131	3,640,389	0.0350	9,726,231	0.0500	13,894,615
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	649,778,805	XXX	XXX	649,778,805	XXX	6,852,523	XXX	18,276,269	XXX	26,114,822
5.1	4	NAIC Designation Category 4.A	144,071,624	XXX	XXX	144,071,624	0.0184	2,650,918	0.0430	6,195,080	0.0615	8,860,405
5.2	4	NAIC Designation Category 4.B	27,810,125	XXX	XXX	27,810,125	0.0238	661,881	0.0555	1,543,462	0.0793	2,205,343
5.3	4	NAIC Designation Category 4.C	35,888,887	XXX	XXX	35,888,887	0.0310	1,112,555	0.0724	2,598,355	0.1034	3,710,911
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	207,770,636	XXX	XXX	207,770,636	XXX	4,425,354	XXX	10,336,897	XXX	14,776,659
6.1	5	NAIC Designation Category 5.A	8,870,841	XXX	XXX	8,870,841	0.0472	418,704	0.0846	750,473	0.1410	1,250,789
6.2	5	NAIC Designation Category 5.B	94,330,091	XXX	XXX	94,330,091	0.0663	6,254,085	0.1188	11,206,415	0.1980	18,677,358
6.3	5	NAIC Designation Category 5.C	347,608	XXX	XXX	347,608	0.0836	29,060	0.1498	52,072	0.2496	86,763
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	103,548,540	XXX	XXX	103,548,540	XXX	6,701,849	XXX	12,008,960	XXX	20,014,910
7.	6	NAIC 6	8,416,117	XXX	XXX	8,416,117	0.0000		0.2370	1,994,620	0.2370	1,994,620
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	37,602,643,078	XXX	XXX	37,602,643,078	XXX	75,077,059	XXX	215,627,170	XXX	368,802,199
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	52,794,900	XXX	XXX	52,794,900	0.0021	110,869	0.0064	337,887	0.0106	559,626
12.	3	Medium Quality	340,238	XXX	XXX	340,238	0.0099	3,368	0.0263	8,948	0.0376	12,793
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	24	XXX	XXX	24	0.0000		0.2370	6	0.2370	6
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	53,135,162	XXX	XXX	53,135,162	XXX	114,238	XXX	346,841	XXX	572,425

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	875,596,414	XXX	XXX	875,596,414	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G	820,272	XXX	XXX	820,272	0.0014	1,148	0.0042	3,445	0.0085	6,972
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	820,272	XXX	XXX	820,272	XXX	1,148	XXX	3,445	XXX	6,972
20.1	2	NAIC Designation Category 2.A	114,037,303	XXX	XXX	114,037,303	0.0021	239,478	0.0063	718,435	0.0105	1,197,392
20.2	2	NAIC Designation Category 2.B	3,194,563	XXX	XXX	3,194,563	0.0025	7,986	0.0076	24,279	0.0127	40,571
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	117,231,866	XXX	XXX	117,231,866	XXX	247,465	XXX	742,714	XXX	1,237,963
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6	229,868	XXX	XXX	229,868	0.0000		0.2370	54,479	0.2370	54,479
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	993,878,420	XXX	XXX	993,878,420	XXX	248,613	XXX	800,638	XXX	1,299,414
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	3,285	XXX	XXX	3,285	0.0005	2	0.0016	5	0.0033	11
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	3,285	XXX	XXX	3,285	XXX	2	XXX	5	XXX	11
34.		Total (Lines 9 + 17 + 25 + 33)	38,649,659,945	XXX	XXX	38,649,659,945	XXX	75,439,912	XXX	216,774,654	XXX	370,674,048

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	473,238,216		XXX	473,238,216	0.0011	520,562	0.0057	2,697,458	0.0074	3,501,963
36.		Farm Mortgages - CM2 - High Quality	34,000,000		XXX	34,000,000	0.0040	136,000	0.0114	387,600	0.0149	506,600
37.		Farm Mortgages - CM3 - Medium Quality	16,424,302		XXX	16,424,302	0.0069	113,328	0.0200	328,486	0.0257	422,105
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	3,901,184,602		XXX	3,901,184,602	0.0015	5,851,777	0.0034	13,264,028	0.0046	17,945,449
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,101,873,321		XXX	2,101,873,321	0.0011	2,312,061	0.0057	11,980,678	0.0074	15,553,863
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,071,162,294		XXX	1,071,162,294	0.0040	4,284,649	0.0114	12,211,250	0.0149	15,960,318
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	451,257,956		XXX	451,257,956	0.0069	3,113,680	0.0200	9,025,159	0.0257	11,597,329
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	13,369,884		XXX	13,369,884	0.0120	160,439	0.0343	458,587	0.0428	572,231
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages	10,404,486		XXX	10,404,486	0.0480	499,415	0.0868	903,109	0.1371	1,426,455
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other	29,775,335		XXX	29,775,335	0.0029	86,348	0.0066	196,517	0.0103	306,686
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	9,484,464		XXX	9,484,464	0.0480	455,254	0.0868	823,251	0.1371	1,300,320
		In Process of Foreclosure:										
53.		Farm Mortgages	2,191,104		XXX	2,191,104	0.0000		0.1942	425,512	0.1942	425,512
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other	59,710,818		XXX	59,710,818	0.0000		0.0149	889,691	0.0149	889,691
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	8,174,076,782		XXX	8,174,076,782	XXX	17,533,513	XXX	53,591,327	XXX	70,408,522
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	8,174,076,782		XXX	8,174,076,782	XXX	17,533,513	XXX	53,591,327	XXX	70,408,522

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	10,000,000	XXX	XXX	10,000,000	0.0000		0.0061	61,000	0.0097	97,000
4.		Affiliated - Life with AVR	448,358,865	XXX	XXX	448,358,865	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	458,358,865			458,358,865	XXX		XXX	61,000	XXX	97,000
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	6,542,843			6,542,843	0.0000		0.0912	596,707	0.0912	596,707
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	6,542,843			6,542,843	XXX		XXX	596,707	XXX	596,707
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	258,801,776	XXX	XXX	258,801,776	0.0005	129,401	0.0016	414,083	0.0033	854,046
31.	2	High Quality	45,079,575	XXX	XXX	45,079,575	0.0021	94,667	0.0064	288,509	0.0106	477,843
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	303,881,351	XXX	XXX	303,881,351	XXX	224,068	XXX	702,592	XXX	1,331,889
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	482,725,865	XXX	XXX	482,725,865	0.0000		0.1945	93,890,181	0.1945	93,890,181
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	183,379,723	XXX	XXX	183,379,723	0.0000		0.1945	35,667,356	0.1945	35,667,356
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	666,105,588	XXX	XXX	666,105,588	XXX		XXX	129,557,537	XXX	129,557,537
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	167,197,606			167,197,606	0.0000		0.0912	15,248,422	0.0912	15,248,422
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	167,197,606			167,197,606	XXX		XXX	15,248,422	XXX	15,248,422
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	240,685,080	XXX	XXX	240,685,080	0.0000		0.1580	38,028,243	0.1580	38,028,243
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	240,685,080			240,685,080	XXX		XXX	38,028,243	XXX	38,028,243
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	123,735,213	XXX		123,735,213	0.0000		0.1580	19,550,164	0.1580	19,550,164
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	123,735,213	XXX		123,735,213	XXX		XXX	19,550,164	XXX	19,550,164
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	1,501,604,838			1,501,604,838	XXX	224,068	XXX	203,086,957	XXX	203,716,254

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	41,343	XXX		XXX	5,208	XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	44,077	XXX		XXX	5,208	XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	50,469	114.5			6,248	120.0								
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	50,469	114.5			6,248	120.0								
6.	Increase in contract reserves	(66,256)	(150.3)												
7.	Commissions (a)														
8.	Other general insurance expenses	1,665	3.8			365	7.0								
9.	Taxes, licenses and fees	214	0.5			43	0.8								
10.	Total other expenses incurred	1,879	4.3			408	7.8								
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	57,985	131.6			(1,448)	(27.8)								
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	57,985	131.6			(1,448)	(27.8)								
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX		XXX		XXX	36,135	XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX	38,869	XXX
3.	Incurred claims											44,221	113.8
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)											44,221	113.8
6.	Increase in contract reserves											(66,256)	(170.5)
7.	Commissions (a)												
8.	Other general insurance expenses											1,300	3.3
9.	Taxes, licenses and fees											171	0.4
10.	Total other expenses incurred											1,471	3.8
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds											59,433	152.9
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds											59,433	152.9
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)												

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	29,493		25,000										4,493
2. Advance premiums	1,869												1,869
3. Reserve for rate credits													
4. Total premium reserves, current year	31,362		25,000										6,362
5. Total premium reserves, prior year	34,097		25,000										9,097
6. Increase in total premium reserves	(2,734)												(2,734)
B. Contract Reserves:													
1. Additional reserves (a)	239,710												239,710
2. Reserve for future contingent benefits	92,563												92,563
3. Total contract reserves, current year	332,274												332,274
4. Total contract reserves, prior year.	398,529												398,529
5. Increase in contract reserves	(66,256)												(66,256)
C. Claim Reserves and Liabilities:													
1. Total current year	14,186		8,186										6,000
2. Total prior year	26,338		23,338										3,000
3. Increase	(12,152)		(15,152)										3,000

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	12,748		5,574										7,174
1.2 On claims incurred during current year	49,873		15,826										34,047
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	8,653		4,993										3,660
2.2 On claims incurred during current year	5,533		3,193										2,340
3. Test:													
3.1 Lines 1.1 and 2.1	21,401		10,567										10,834
3.2 Claim reserves and liabilities, December 31, prior year	26,338		23,338										3,000
3.3 Line 3.1 minus Line 3.2	(4,937)		(12,771)										7,834

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	41,343		5,208										36,135
2. Premiums earned	44,077		5,208										38,869
3. Incurred claims	50,469		6,248										44,221
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
B. Assumed Reinsurance:													
1. Incurred claims		6,248										44,221	50,469
2. Beginning claim reserves and liabilities												26,338	26,338
3. Ending claim reserves and liabilities												14,186	14,186
4. Claims paid		6,248										56,373	62,621
C. Ceded Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
D. Net:													
1. Incurred claims		6,248										44,221	50,469
2. Beginning claim reserves and liabilities												26,338	26,338
3. Ending claim reserves and liabilities												14,186	14,186
4. Claims paid		6,248										56,373	62,621
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses		6,248										44,221	50,469
2. Beginning reserves and liabilities												26,338	26,338
3. Ending reserves and liabilities												14,186	14,186
4. Paid claims and cost containment expenses		6,248										56,373	62,621

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
13183	26-3218907	10/01/2013	Eagle Life Insurance Company	IA	CO/I	IA		1,140,306,572				
13183	26-3218907	10/01/2013	Eagle Life Insurance Company	IA	CO/I	FA		418,612,039	1,148,066			
13183	26-3218907	10/01/2013	Eagle Life Insurance Company	IA	CO/I	SC		1,738,143				
13183	26-3218907	01/01/2020	Eagle Life Insurance Company	IA	CO/I	IA		1,674,317,968	1,038,236,555			
13183	26-3218907	01/01/2020	Eagle Life Insurance Company	IA	CO/I	FA		2,119,480,491	238,526,954			
0299999. General Account - U.S. Affiliates - Other								5,354,455,213	1,277,911,575			
0399999. Total General Account - U.S. Affiliates								5,354,455,213	1,277,911,575			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								5,354,455,213	1,277,911,575			
70319	36-1933760	12/31/1995	Washington National Ins Co	IN	OTH/G	DIS		46,772				
70319	36-1933760	12/31/1995	Washington National Ins Co	IN	OTH/I	OL	14,323,293	5,519,956	126,950	240,144		
70319	36-1933760	12/31/1995	Washington National Ins Co	IN	OTH/I	DIS		336				
70319	36-1933760	12/31/1995	Washington National Ins Co	IN	OTH/I	ADB		142				
70319	36-1933760	12/31/1995	Washington National Ins Co	IN	CO/I	FA		549,124	12,020			
0899999. General Account - U.S. Non-Affiliates							14,323,293	6,116,330	138,970	240,144		
1099999. Total General Account - Non-Affiliates							14,323,293	6,116,330	138,970	240,144		
1199999. Total General Account							14,323,293	5,360,571,543	1,278,050,545	240,144		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							14,323,293	5,360,571,543	1,278,050,545	240,144		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							14,323,293	5,360,571,543	1,278,050,545	240,144		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
70319	36-1933760	12/31/1995	Washington National Insurance Company	IN	OTH/I	OM	42,263	374,212	369,954	6,000		
0899999. U.S. Non-Affiliates							42,263	374,212	369,954	6,000		
1099999. Total - Non-Affiliates							42,263	374,212	369,954	6,000		
1199999. Total U.S. (Sum of 0399999 and 0899999)							42,263	374,212	369,954	6,000		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							42,263	374,212	369,954	6,000		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
			NONE			
9999999 Totals - Life, Annuity and Accident and Health						

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
17189	87-2625017	10/01/2021	AEL Re Vermont Inc	VT	COFW/I	IA		2,499,913,665	2,239,537,365	162,251,168				845,942,110
17553	93-3948200	10/19/2023	AEL Re Vermont II, Inc	VT	COFW/I	IA		1,127,202,242		650,469,148				192,124,563
0199999. General Account - Authorized U.S. Affiliates - Captive								3,627,115,907	2,239,537,365	812,720,316				1,038,066,673
13183	26-3218907	01/01/2010	Eagle Life Insurance Company	IA	CO/I	FA		111,852,720	126,597,637	57,283				
0299999. General Account - Authorized U.S. Affiliates - Other								111,852,720	126,597,637	57,283				
0399999. Total General Account - Authorized U.S. Affiliates								3,738,968,627	2,366,135,002	812,777,599				1,038,066,673
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								3,738,968,627	2,366,135,002	812,777,599				1,038,066,673
70319	36-1933760	12/31/1995	Washington National Ins Co	IN	OTH/I	ADB		142	168					
63088	42-0623913	12/31/2011	Equitrust Life Insurance Company	IA	CO/I	IA		216,919,201	257,749,850	323,343				
63088	42-0623913	12/31/2011	Equitrust Life Insurance Company	IA	CO/I	FA		53,563,543	64,516,079	60,970				
88340	59-2859797	12/30/1998	Hannover Life Reassurance Company of America - 1998	FL	OTH/I	OL		544,998	593,022	80,882				
88340	59-2859797	07/01/2007	Hannover Life Reassurance Company of America - 2007	FL	CO/I	IA		2,387,926	1,463,587	156,392				
88099	75-1608507	01/01/1997	Optimum Re Insurance Company	TX	OTH/I	OL		21,987	22,142					
0899999. General Account - Authorized U.S. Non-Affiliates								273,437,797	324,344,848	621,587				
1099999. Total General Account - Authorized Non-Affiliates								273,437,797	324,344,848	621,587				
1199999. Total General Account Authorized								4,012,406,424	2,690,479,850	813,399,186				1,038,066,673
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	98-1640447	12/31/2021	AEL Re Bermuda Ltd	BMU	COFW/I	IA		2,326,703,482	2,986,836,309	1,870,185				2,565,050,404
00000	98-1640447	12/31/2021	AEL Re Bermuda Ltd	BMU	COFW/I	FA		230,882,690	275,679,939	158,514				254,534,255
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other								2,557,586,172	3,262,516,248	2,028,699				2,819,584,659
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								2,557,586,172	3,262,516,248	2,028,699				2,819,584,659
1899999. Total General Account - Unauthorized Affiliates								2,557,586,172	3,262,516,248	2,028,699				2,819,584,659
00000	AA-3194154	02/01/2007	Ace Tempest Life Reins Ltd	BMU	CO/I	IA		2,513,137	1,591,523	245,777				
00000	AA-3190982	01/01/2009	Athene Life Re Ltd	BMU	COFW/I	IA		514,659,631	558,225,827	306,625				506,274,786
00000	AA-3190982	01/01/2009	Athene Life Re Ltd	BMU	COFW/I	FA		105,370,302	138,251,055					103,653,607
00000	AA-3190982	01/01/2009	Athene Life Re Ltd	BMU	COFW/I	SC		3,700,816	4,217,542					
00000	AA-3190982	01/01/2014	Athene Life Re Ltd	BMU	MCO/I	IA				1,290,219				1,256,295,642
00000	AA-3190982	01/01/2014	Athene Life Re Ltd	BMU	MCO/I	FA								395,731,184
00000	AA-3190982	01/01/2014	Athene Life Re Ltd	BMU	MCO/I	SC								1,390,514
00000	AA-3770525	07/01/2021	North End Re (Cayman)	CYM	CO/I	IA		2,435,209,641	1,734,400,704	543,411,428				
00000	AA-3770525	07/01/2021	North End Re (Cayman)	CYM	CO/I	SC		393,956						
00000	AA-3770525	07/01/2021	North End Re (Cayman)	CYM	MCO/I	IA				1,267,959,998				5,682,155,829
00000	AA-3770525	07/01/2021	North End Re (Cayman)	CYM	MCO/I	SC								919,230
00000	AA-3191514	10/03/2022	AeBe ISA Ltd	BMU	CO/I	IA		873,158,122	947,125,339	1,013,323				
00000	AA-3191514	10/03/2022	AeBe ISA Ltd	BMU	CO/I	FA		128,682,942	33,813,432	95,890,117				
00000	AA-3191514	10/03/2022	AeBe ISA Ltd	BMU	CO/I	SC		859,755						
00000	AA-3191514	10/03/2022	AeBe ISA Ltd	BMU	COFW/I	IA		2,619,474,365	2,841,376,018	2,366,946				2,686,904,172
00000	AA-3191514	10/03/2022	AeBe ISA Ltd	BMU	COFW/I	FA		386,048,827	101,440,296	287,670,352				395,986,392
00000	AA-3191514	10/03/2022	AeBe ISA Ltd	BMU	COFW/I	SC		2,579,266						2,645,660
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								7,072,650,760	6,360,441,736	2,200,154,785			7,336,492,399	3,695,464,617
2199999. Total General Account - Unauthorized Non-Affiliates								7,072,650,760	6,360,441,736	2,200,154,785			7,336,492,399	3,695,464,617
2299999. Total General Account Unauthorized								9,630,236,932	9,622,957,984	2,202,183,484			7,336,492,399	6,515,049,276
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified								13,642,643,356	12,313,437,834	3,015,582,670			7,336,492,399	7,553,115,949

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)								4,012,406,424	2,690,479,850	813,399,186				1,038,066,673
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								9,630,236,932	9,622,957,984	2,202,183,484			7,336,492,399	6,515,049,276
9999999 - Totals								13,642,643,356	12,313,437,834	3,015,582,670			7,336,492,399	7,553,115,949

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
00000	98-1640447	12/31/2021	AEL Re Bermuda Ltd	2,557,586,173			2,557,586,173				2,819,584,659			2,557,586,173
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				2,557,586,173			2,557,586,173		XXX		2,819,584,659			2,557,586,173
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				2,557,586,173			2,557,586,173		XXX		2,819,584,659			2,557,586,173
0799999. Total General Account - Life and Annuity Affiliates				2,557,586,173			2,557,586,173		XXX		2,819,584,659			2,557,586,173
00000	AA-3194154	02/01/2007	Ace Tempest Life Reins Ltd	2,513,137			2,513,137	2,513,137	0001					2,513,137
00000	AA-3190982	01/01/2009	Athene Life Re Ltd	623,730,750			623,730,750				609,928,393	13,802,356		623,730,749
00000	AA-3770525	07/01/2021	North End Re (Cayman)	2,435,603,597			2,435,603,597	875,000,000	0002	1,477,522,360		118,797,352		2,435,603,597
00000	AA-3191514	10/03/2022	AeBe ISA Ltd	4,010,803,276		62,283,321	4,073,086,597	65,000,000	0003	974,916,868	3,056,368,186	(23,198,457)	(62,283,321)	4,010,803,276
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				7,072,650,760		62,283,321	7,134,934,081	942,513,137	XXX	2,452,439,228	3,666,296,579	109,401,251	(62,283,321)	7,072,650,759
1099999. Total General Account - Life and Annuity Non-Affiliates				7,072,650,760		62,283,321	7,134,934,081	942,513,137	XXX	2,452,439,228	3,666,296,579	109,401,251	(62,283,321)	7,072,650,759
1199999. Total General Account Life and Annuity				9,630,236,933		62,283,321	9,692,520,254	942,513,137	XXX	2,452,439,228	6,485,881,238	109,401,251	(62,283,321)	9,630,236,932
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				9,630,236,933		62,283,321	9,692,520,254	942,513,137	XXX	2,452,439,228	6,485,881,238	109,401,251	(62,283,321)	9,630,236,932
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				9,630,236,933		62,283,321	9,692,520,254	942,513,137	XXX	2,452,439,228	6,485,881,238	109,401,251	(62,283,321)	9,630,236,932
9999999 - Totals				9,630,236,933		62,283,321	9,692,520,254	942,513,137	XXX	2,452,439,228	6,485,881,238	109,401,251	(62,283,321)	9,630,236,932

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	WELLS FARGO BANK, NA	2,513,137
0002	1	026009632	MUFG BANK, LTD.	125,000,000
0002	1	026009632	MUFG BANK, LTD.	50,000,000
0002	1	021000021	ROYAL BANK OF CANADA	200,000,000
0002	1	267084131	JPMORGAN CHASE BANK, N.A.	100,000,000
0002	1	267084131	JPMORGAN CHASE BANK, N.A.	100,000,000
0002	1	031101266	THE TORONTO-DOMINION BANK	200,000,000
0002	1	026002558	CANADIAN IMPERIAL BANK OF COMMERCE	100,000,000
0003	1	071004899	BANK OF MONTREAL	65,000,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2023	2 2022	3 2021	4 2020	5 2019
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	3,015,583	5,333,393	10,130,934	236,830	396,976
2.	Commissions and reinsurance expense allowances	403,345	329,451	1,903,135	29,971	40,135
3.	Contract claims	334,641	314,010	153,195	161,794	154,211
4.	Surrender benefits and withdrawals for life contracts	2,235,737	1,354,344	882,303	378,970	300,718
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	616,170	175,428	2,378,342	(246,155)	50,582
7.	Increase in aggregate reserve for life and accident and health contracts	1,328,988	3,714,332	5,800,851	62,023	135,820
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9.	Aggregate reserves for life and accident and health contracts	13,642,643	12,309,832	8,537,373	2,800,307	2,738,284
10.	Liability for deposit-type contracts	6,357	3,606	4,041	4,636	5,195
11.	Contract claims unpaid					
12.	Amounts recoverable on reinsurance					
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	212,993	298,596	22,890	12,624	6,415
16.	Unauthorized reinsurance offset	62,283	59,240			
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	6,485,881	7,174,801	4,591,252	4,042,510	4,220,393
19.	Letters of credit (L)	942,513	1,592	1,093	1,044	801
20.	Trust agreements (T)	2,452,439	944,946			
21.	Other (O)	109,401				
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	58,264,200,096		58,264,200,096
2.	Reinsurance (Line 16)	413,396,789	(413,396,789)	
3.	Premiums and considerations (Line 15)	960,429		960,429
4.	Net credit for ceded reinsurance	XXX	13,987,399,277	13,987,399,277
5.	All other admitted assets (balance)	1,150,513,003		1,150,513,003
6.	Total assets excluding Separate Accounts (Line 26)	59,829,070,316	13,574,002,488	73,403,072,804
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	59,829,070,316	13,574,002,488	73,403,072,804
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	45,861,642,767	13,636,285,810	59,497,928,577
10.	Liability for deposit-type contracts (Line 3)	173,659,698		173,659,698
11.	Claim reserves (Line 4)	172,881,615		172,881,615
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	18,165		18,165
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	62,283,322	(62,283,322)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	6,524,863,287		6,524,863,287
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	3,302,781,931		3,302,781,931
20.	Total liabilities excluding Separate Accounts (Line 26)	56,098,130,785	13,574,002,488	69,672,133,273
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	56,098,130,785	13,574,002,488	69,672,133,273
23.	Capital & surplus (Line 38)	3,730,939,531	XXX	3,730,939,531
24.	Total liabilities, capital & surplus (Line 39)	59,829,070,316	13,574,002,488	73,403,072,804
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	13,636,285,810		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	413,396,789		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	14,049,682,599		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies	62,283,322		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	62,283,322		
41.	Total net credit for ceded reinsurance	13,987,399,277		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	229,883	38,801,919			39,031,803	
2. Alaska	AK	L		3,191,977			3,191,977	
3. Arizona	AZ	L	18,985	198,969,763			198,988,749	60,772
4. Arkansas	AR	L	234,195	19,806,210			20,040,405	
5. California	CA	L	7,351	465,433,541			465,440,892	
6. Colorado	CO	L	15,659	164,645,404			164,661,063	176,829
7. Connecticut	CT	L	576	96,772,466			96,773,042	208,653
8. Delaware	DE	L	529	58,145,208			58,145,737	
9. District of Columbia	DC	L	686	4,858,185			4,858,871	
10. Florida	FL	L	181,613	529,296,663			529,478,276	11,287
11. Georgia	GA	L	275,083	133,612,210			133,887,293	
12. Hawaii	HI	L	1,341	14,655,174			14,656,515	
13. Idaho	ID	L	492	59,829,756			59,830,248	428,333
14. Illinois	IL	L	14,524	209,422,622			209,437,145	47,455
15. Indiana	IN	L	25,868	93,012,363			93,038,231	80,000
16. Iowa	IA	L	9,098	70,668,220			70,677,319	
17. Kansas	KS	L	44,349	32,373,264			32,417,613	
18. Kentucky	KY	L	42,016	65,908,965			65,950,981	
19. Louisiana	LA	L	71,919	54,782,525			54,854,444	
20. Maine	ME	L		9,623,330			9,623,330	
21. Maryland	MD	L	306	150,089,603			150,089,910	
22. Massachusetts	MA	L	3,904	95,372,397			95,376,302	
23. Michigan	MI	L	9,124	257,213,102			257,222,226	
24. Minnesota	MN	L		123,127,606			123,127,606	128,203
25. Mississippi	MS	L	18,426	18,226,662			18,245,088	
26. Missouri	MO	L	35,977	162,923,725			162,959,701	71,636
27. Montana	MT	L	10,515	10,284,438			10,294,953	
28. Nebraska	NE	L	6,890	26,549,566			26,556,456	
29. Nevada	NV	L	4,846	43,061,662			43,066,507	165,236
30. New Hampshire	NH	L	1,649	27,260,661			27,262,310	68,923
31. New Jersey	NJ	L	22,816	199,357,082			199,379,898	
32. New Mexico	NM	L	1,382	14,214,682			14,216,064	
33. New York	NY	N	3,000	1,271,302			1,274,302	
34. North Carolina	NC	L	256,040	225,318,630			225,574,670	
35. North Dakota	ND	L	628	11,006,198			11,006,825	
36. Ohio	OH	L	68,518	237,890,786			237,959,304	8,541
37. Oklahoma	OK	L	12,977	56,514,514			56,527,491	
38. Oregon	OR	L	672	58,965,833			58,966,505	24,124
39. Pennsylvania	PA	L	6,403	296,458,384			296,464,787	72,019
40. Rhode Island	RI	L		22,516,692			22,516,692	
41. South Carolina	SC	L	8,878	196,462,821			196,471,699	
42. South Dakota	SD	L	5,252	16,249,270			16,254,522	
43. Tennessee	TN	L	218,243	116,225,569			116,443,812	
44. Texas	TX	L	575,298	481,670,427			482,245,725	
45. Utah	UT	L		116,990,229			116,990,229	
46. Vermont	VT	L	412	2,562,296			2,562,709	
47. Virginia	VA	L	14,867	113,270,033			113,284,899	
48. Washington	WA	L	6,132	167,538,376			167,544,508	
49. West Virginia	WV	L	13,187	11,462,709			11,475,895	
50. Wisconsin	WI	L	1,567	86,740,377			86,741,944	
51. Wyoming	WY	L		16,581,589			16,581,589	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N		33,396			33,396	
55. U.S. Virgin Islands	VI	N		125,640			125,640	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		920,000			920,000	
58. Aggregate Other Alien	OT	XXX	204	28,049			28,253	
59. Subtotal		XXX	2,482,283	5,688,294,067			5,690,776,350	1,552,011
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	2,482,283	5,688,294,067			5,690,776,350	1,552,011
96. Plus reinsurance assumed		XXX	171,679	1,277,923,530	41,342		1,278,136,551	
97 Totals (All Business)		XXX	2,653,962	6,966,217,597	41,342		6,968,912,901	1,552,011
98. Less reinsurance ceded		XXX	43,742	3,015,538,928			3,015,582,670	
99. Totals (All Business) less Reinsurance Ceded		XXX	2,610,220	3,950,678,669	(c) 41,342		3,953,330,231	1,552,011
DETAILS OF WRITE-INS								
58001. MILITARY		XXX	204	18,049			18,253	
58002. CHINA		XXX		10,000			10,000	
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	204	28,049			28,253	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
There were no allocations used for premiums

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

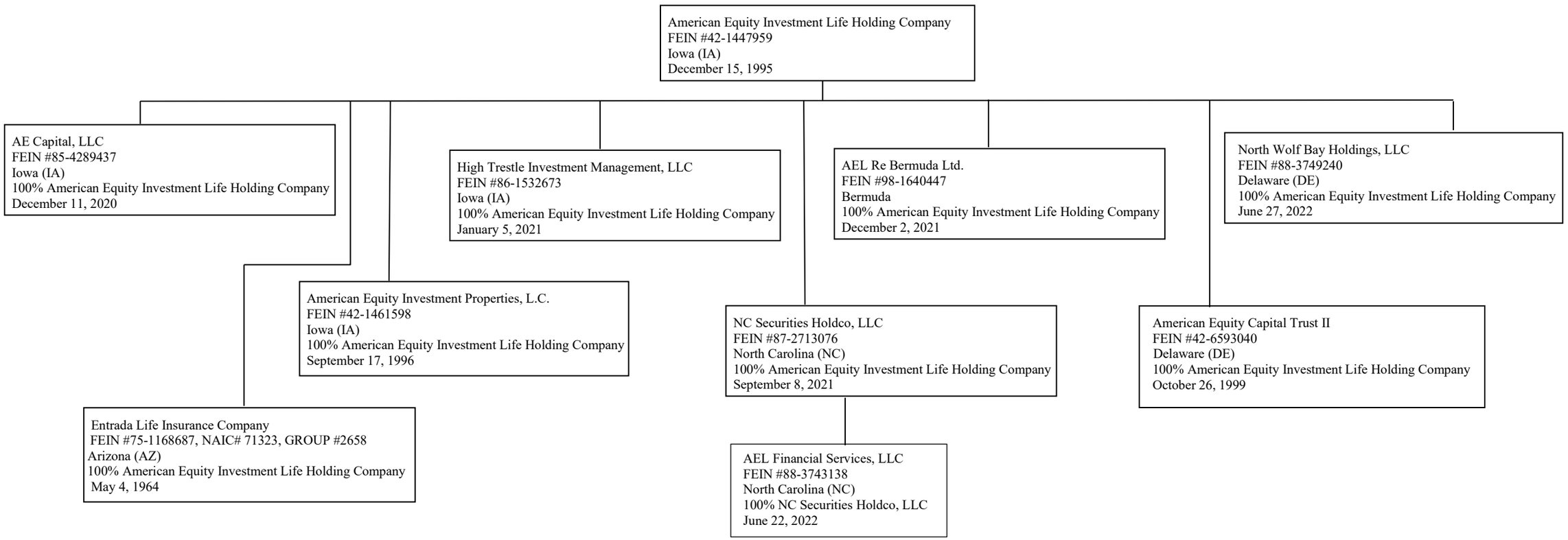
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

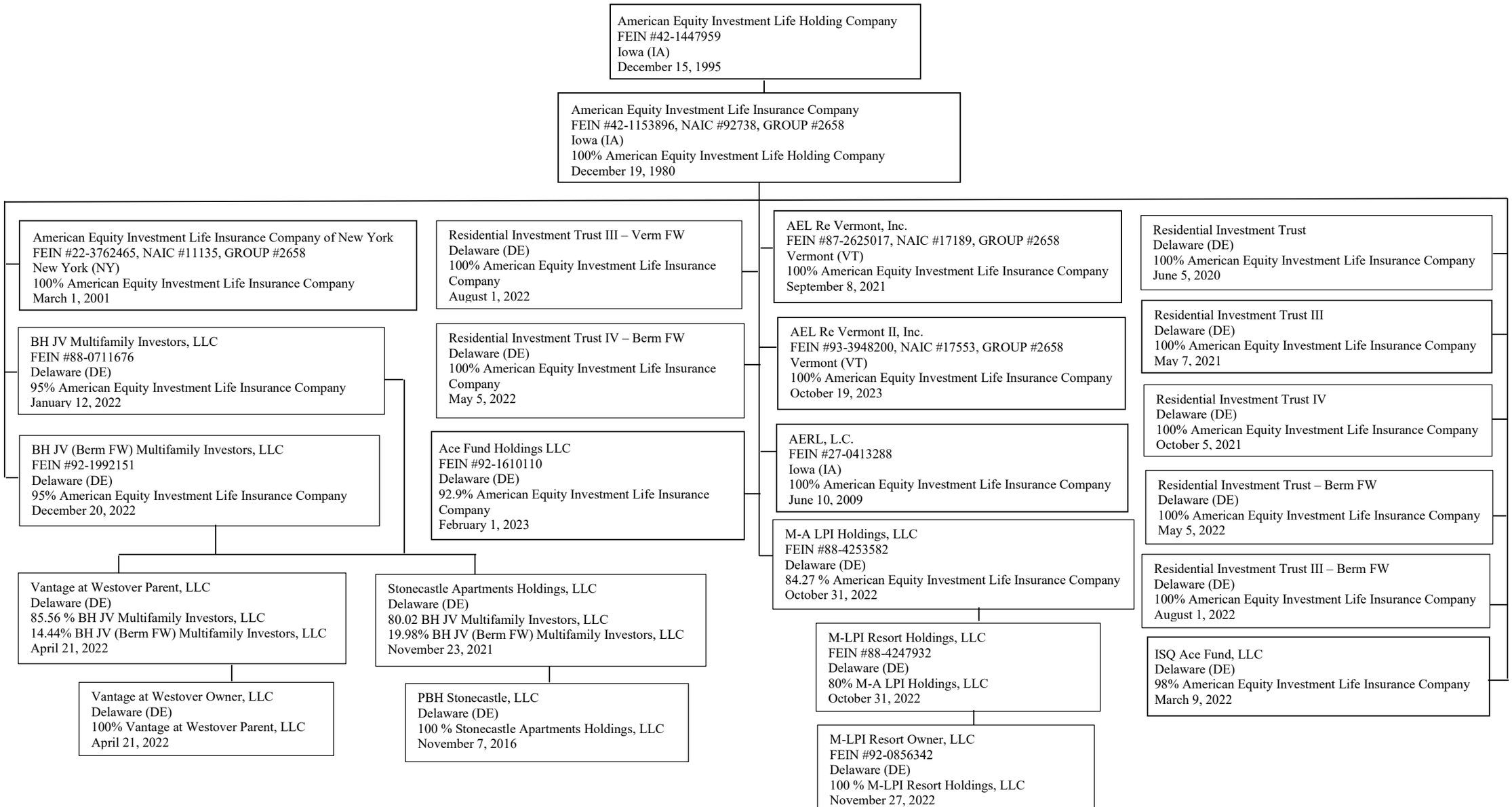
Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	229,883	38,801,919				39,031,803
2. Alaska	AK		3,191,977				3,191,977
3. Arizona	AZ	18,985	198,969,763			60,772	199,049,520
4. Arkansas	AR	234,195	19,806,210				20,040,405
5. California	CA	7,351	465,433,541				465,440,892
6. Colorado	CO	15,659	164,645,404			176,829	164,837,892
7. Connecticut	CT	576	96,772,466			208,653	96,981,696
8. Delaware	DE	529	58,145,208				58,145,737
9. District of Columbia	DC	686	4,858,185				4,858,871
10. Florida	FL	181,613	529,296,663			11,287	529,489,563
11. Georgia	GA	275,083	133,612,210				133,887,293
12. Hawaii	HI	1,341	14,655,174				14,656,515
13. Idaho	ID	492	59,829,756			428,333	60,258,581
14. Illinois	IL	14,524	209,422,622			47,455	209,484,600
15. Indiana	IN	25,868	93,012,363			80,000	93,118,231
16. Iowa	IA	9,098	70,668,220				70,677,319
17. Kansas	KS	44,349	32,373,264				32,417,613
18. Kentucky	KY	42,016	65,908,965				65,950,981
19. Louisiana	LA	71,919	54,782,525				54,854,444
20. Maine	ME		9,623,330				9,623,330
21. Maryland	MD	306	150,089,603				150,089,910
22. Massachusetts	MA	3,904	95,372,397				95,376,302
23. Michigan	MI	9,124	257,213,102				257,222,226
24. Minnesota	MN		123,127,606			128,203	123,255,809
25. Mississippi	MS	18,426	18,226,662				18,245,088
26. Missouri	MO	35,977	162,923,725			71,636	163,031,337
27. Montana	MT	10,515	10,284,438				10,294,953
28. Nebraska	NE	6,890	26,549,566				26,556,456
29. Nevada	NV	4,846	43,061,662			165,236	43,231,743
30. New Hampshire	NH	1,649	27,260,661			68,923	27,331,233
31. New Jersey	NJ	22,816	199,357,082				199,379,898
32. New Mexico	NM	1,382	14,214,682				14,216,064
33. New York	NY	3,000	1,271,302				1,274,302
34. North Carolina	NC	256,040	225,318,630				225,574,670
35. North Dakota	ND	628	11,006,198				11,006,825
36. Ohio	OH	68,518	237,890,786			8,541	237,967,845
37. Oklahoma	OK	12,977	56,514,514				56,527,491
38. Oregon	OR	672	58,965,833			24,124	58,990,629
39. Pennsylvania	PA	6,403	296,458,384			72,019	296,536,806
40. Rhode Island	RI		22,516,692				22,516,692
41. South Carolina	SC	8,878	196,462,821				196,471,699
42. South Dakota	SD	5,252	16,249,270				16,254,522
43. Tennessee	TN	218,243	116,225,569				116,443,812
44. Texas	TX	575,298	481,670,427				482,245,725
45. Utah	UT		116,990,229				116,990,229
46. Vermont	VT	412	2,562,296				2,562,709
47. Virginia	VA	14,867	113,270,033				113,284,899
48. Washington	WA	6,132	167,538,376				167,544,508
49. West Virginia	WV	13,187	11,462,709				11,475,895
50. Wisconsin	WI	1,567	86,740,377				86,741,944
51. Wyoming	WY		16,581,589				16,581,589
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR		33,396				33,396
55. U.S. Virgin Islands	VI		125,640				125,640
56. Northern Mariana Islands	MP						
57. Canada	CAN		920,000				920,000
58. Aggregate Other Alien	OT	204	28,049				28,253
59. Total		2,482,283	5,688,294,067			1,552,011	5,692,328,361

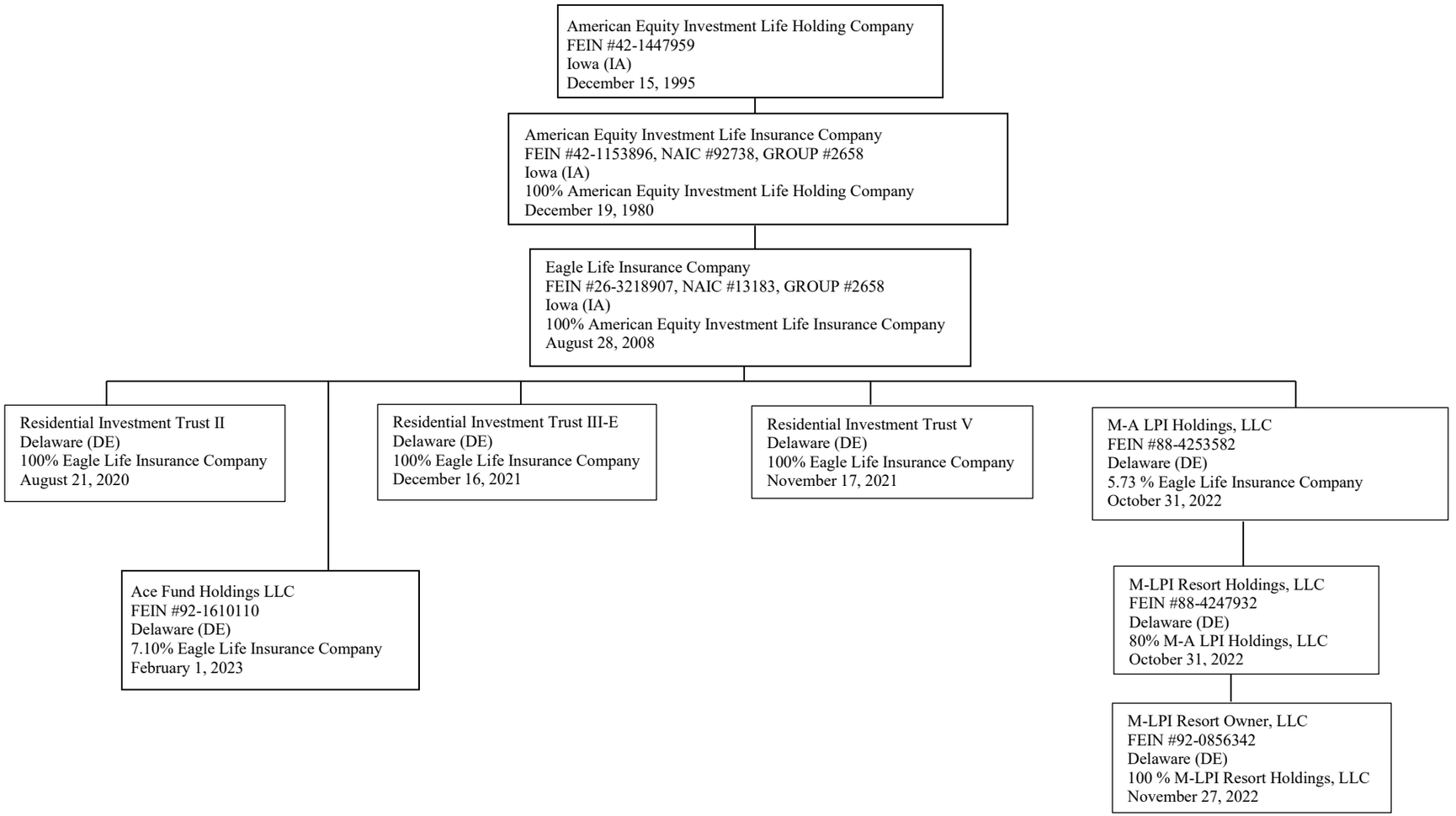
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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



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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	17189	87-2625017				AEL RE VERMONT INC	VT	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	17553	93-3948200				AEL RE VERMONT II INC	VT	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	71323	75-1168687				ENTRADA LIFE INSURANCE COMPANY	AZ	IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			27-0413288				AERL, LC	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-0711676				BH JV MULTIFAMILY INVESTORS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	95.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER PARENT, LLC	DE	NIA	BH JV MULTIFAMILY INVESTORS, LLC	Ownership	85.560	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							STONECASTLE APARTMENTS HOLDINGS, LLC	DE	NIA	BH JV MULTIFAMILY INVESTORS, LLC	Ownership	80.020	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - VERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							ISQ ACE FUND, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	98.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-1992151				BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	95.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-1610110				ACE FUND HOLDINGS LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	92.900	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER PARENT, LLC	DE	NIA	BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	Ownership	14.440	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER OWNER, LLC	DE	NIA	VANTAGE AT WESTOVER PARENT, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							STONECASTLE APARTMENTS HOLDINGS, LLC	DE	NIA	BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	Ownership	19.980	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							PBH STONECASTLE, LLC	DE	NIA	STONECASTLE APARTMENTS HOLDINGS, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4253582				M-A LPI HOLDINGS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	84.270	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY					98,478,311				98,478,311	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		(40,535,576)			(70,859,385)	619,325,144			507,930,183	1,634,246,939
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(769,452)				(769,452)	
	98-1640447	AEL RE BERMUDA LTD					(14,695,955)	(799,107,824)			(813,803,779)	(2,557,586,173)
17189	87-2625017	AEL RE VERMONT INC		20,500,000			(4,732,603)	157,837,527			173,604,924	(3,627,115,908)
17553	26-3218907	AEL RE VERMONT II INC		20,000,000			(246,573)	187,557,478			207,310,905	(539,600,688)
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		35,576			(7,174,343)	(165,612,325)			(172,751,092)	5,090,055,830
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
AEL RE VERMONT INC.	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
AEL RE VERMONT II INC.	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
EAGLE LIFE INSURANCE COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	100.000	NO
ENTRADA LIFE INSURANCE COMPANY	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	100.000	NO	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	ENTRADA LIFE INSURANCE COMPANY	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. Not required to be filed by Company
11. Not required to be filed by Company
12. Not required to be filed by Company
13. Not required to be filed by Company
15. Not required to be filed by Company
16. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
20. Not required to be filed by Company
21. Not required to be filed by Company
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43. Not required to be filed by Company
44. Not required to be filed by Company
45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

13. Participating Opinion for Exhibit 5 [Document Identifier 371]

15. Actuarial Opinion on X-Factors [Document Identifier 442]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

34. VM-20 Reserves Supplement [Document Identifier 456]

35. Health Care Receivables Supplement [Document Identifier 475]

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

40. Accident and Health Policy Experience Exhibit [Document Identifier 210]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

44. Variable Annuities Supplement [Document Identifier 286]

45. Executive Summary of the PBR Actuarial Report [Document Identifier 457]

46. Life Summary of the PBR Actuarial Report [Document Identifier 458]

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	PREPAID ASSETS	3,641,831	3,641,831		
2505.	OTHER ASSETS	12,672		12,672	29,532
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,654,503	3,641,831	12,672	29,532

Additional Write-ins for Liabilities Line 25

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

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	7,816,174	3,257,961
2705.	INTEREST ON SURPLUS NOTES	4,080,000	4,080,000
2706.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	(3,730,050)	25,952,833
2707.	REINSURANCE EXPENSE- ITHACA	1,325,646	(80,762,677)
2708.	DEFFERAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT II	892,551	
2709.	SUNDRY GENERAL EXPENSE	31,260	
2710.	SETTLEMENT - SC	4,306	(3,247)
2797.	Summary of remaining write-ins for Line 27 from overflow page	10,419,887	(47,475,130)

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	ITHACA REINSURANCE TRANSACTION	(10,653,383)	126,127,140
5305.	VALUATION SYSTEM CONVERSION	6,360,000	
5306.	AEL RE BERMUDA REINSURANCE TRANSACTION	(5,278,688)	(5,989,256)
5307.	ACQUISITION OF PARENT COMPANY COMMON STOCK		21,002
5308.	STOCK-BASED COMPENSATION		9,607,470
5397.	Summary of remaining write-ins for Line 53 from overflow page	(9,572,071)	129,766,356

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	7,816,174			7,816,174					
2705.	INTEREST ON SURPLUS NOTES	4,080,000			4,080,000					
2706.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	(3,730,050)			(3,730,050)					
2707.	REINSURANCE EXPENSE- ITHACA	1,325,646			1,325,646					
2708.	DEFFERAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT II	892,551			892,551					
2709.	SUNDRY GENERAL EXPENSE	31,260			31,260					
2710.	SETTLEMENT - SC	4,306			4,306					
2797.	Summary of remaining write-ins for Line 27 from overflow page	10,419,887			10,419,887					

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	7,816,174		7,816,174				
2705.	INTEREST ON SURPLUS NOTES	4,080,000	273,360	3,806,640				
2706.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	(3,730,050)		(3,730,050)				
2707.	REINSURANCE EXPENSE- ITHACA	1,325,646		1,325,646				
2708.	DEFFERAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT II	892,551		892,551				
2709.	SUNDRY GENERAL EXPENSE	31,260	2,094	29,166				
2710.	SETTLEMENT - SC	4,306	288	4,018				
2797.	Summary of remaining write-ins for Line 27 from overflow page	10,419,887	275,743	10,144,144				

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	121,509,355	0.209	121,509,355		121,509,355	0.209
	1.02 All other governments	748,698,171	1.285	748,698,171		748,698,171	1.285
	1.03 U.S. states, territories and possessions, etc. guaranteed	49,574,158	0.085	49,574,158		49,574,158	0.085
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	435,694,282	0.748	435,694,282		435,694,282	0.748
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,243,600,109	5.567	3,243,600,109		3,243,600,109	5.567
	1.06 Industrial and miscellaneous	31,246,547,984	53.629	31,246,547,984		31,246,547,984	53.629
	1.07 Hybrid securities	114,018,276	0.196	114,018,276		114,018,276	0.196
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	1,643,000,742	2.820	1,643,000,742		1,643,000,742	2.820
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	37,602,643,077	64.538	37,602,643,077		37,602,643,077	64.538
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	53,135,162	0.091	53,135,162		53,135,162	0.091
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	53,135,162	0.091	53,135,162		53,135,162	0.091
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	10,000,000	0.017	10,000,000		10,000,000	0.017
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	448,358,865	0.770	448,358,865		448,358,865	0.770
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	458,358,865	0.787	458,358,865		458,358,865	0.787
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	536,258,106	0.920	536,258,106		536,258,106	0.920
	4.02 Residential mortgages	3,990,670,756	6.849	3,990,671,756		3,990,671,756	6.849
	4.03 Commercial mortgages	3,600,432,383	6.179	3,600,431,383		3,600,431,383	6.179
	4.04 Mezzanine real estate loans	46,715,537	0.080	46,715,537		46,715,537	0.080
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	8,174,076,782	14.029	8,174,076,782		8,174,076,782	14.029
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale	6,542,844	0.011	6,542,843		6,542,843	0.011
	5.04 Total real estate	6,542,844	0.011	6,542,843		6,542,843	0.011
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	343,431,433	0.589	343,431,433		343,431,433	0.589
	6.02 Cash equivalents (Schedule E, Part 2)	7,764,358,360	13.326	7,764,358,360		7,764,358,360	13.326
	6.03 Short-term investments (Schedule DA)	1,563,295,819	2.683	1,563,295,819		1,563,295,819	2.683
	6.04 Total cash, cash equivalents and short-term investments	9,671,085,612	16.599	9,671,085,612		9,671,085,612	16.599
7.	Contract loans	726,556	0.001	726,556		726,556	0.001
8.	Derivatives (Schedule DB)	478,989,064	0.822	478,989,064		478,989,064	0.822
9.	Other invested assets (Schedule BA)	1,788,937,031	3.070	1,788,679,456		1,788,679,456	3.070
10.	Receivables for securities	29,962,679	0.051	29,962,679		29,962,679	0.051
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	58,264,457,672	100.000	58,264,200,096		58,264,200,096	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	7,419,044	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		7,419,044
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		(167,169)
5.	Deduct amounts received on disposals, Part 3, Column 15		709,031
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		6,542,844
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		6,542,844

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		7,650,631,822
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,622,709,255	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	385,504,354	2,008,213,609
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	13,459	
	3.2 Totals, Part 3, Column 11	181,354	194,813
4.	Accrual of discount		1,074,668
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8	24,805,839	24,805,839
6.	Total gain (loss) on disposals, Part 3, Column 18		(8,453,086)
7.	Deduct amounts received on disposals, Part 3, Column 15		1,489,388,005
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,939,733
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	792,449	
	9.2 Totals, Part 3, Column 13		792,449
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	11,108,901	
	10.2 Totals, Part 3, Column 10	746,693	11,855,594
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		8,174,076,782
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		8,174,076,782
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		8,174,076,782

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			1,448,477,893
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	562,577,027		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	246,021,903	808,598,931	
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			1,645,429
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	(17,623,013)		
	5.2 Totals, Part 3, Column 9		(17,623,013)	
6.	Total gain (loss) on disposals, Part 3, Column 19			5,279,390
7.	Deduct amounts received on disposals, Part 3, Column 16			451,725,165
8.	Deduct amortization of premium and depreciation			5,974,068
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17			
	9.2 Totals, Part 3, Column 14			
10.	Deduct current year's other than temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15			
	10.2 Totals, Part 3, Column 11			
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			1,788,679,396
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			1,788,679,396

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			44,930,727,958
2.	Cost of bonds and stocks acquired, Part 3, Column 7			5,539,268,993
3.	Accrual of discount			101,370,240
4.	Unrealized valuation increase/(decrease):			
	4.1. Part 1, Column 12	(1,123,370)		
	4.2. Part 2, Section 1, Column 15	211,244		
	4.3. Part 2, Section 2, Column 13	(44,916,479)		
	4.4. Part 4, Column 11	(9,902,651)	(55,731,256)	
5.	Total gain (loss) on disposals, Part 4, Column 19			(32,384,352)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			12,232,508,580
7.	Deduct amortization of premium			96,506,325
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15	11,959,041		
	8.2. Part 2, Section 1, Column 19			
	8.3. Part 2, Section 2, Column 16			
	8.4. Part 4, Column 15	987,980	12,947,021	
9.	Deduct current year's other than temporary impairment recognized:			
	9.1. Part 1, Column 14	50,986,506		
	9.2. Part 2, Section 1, Column 17			
	9.3. Part 2, Section 2, Column 14			
	9.4. Part 4, Column 13	2,405,822	53,392,328	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2			345,733
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)			38,114,137,104
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			38,114,137,104

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	121,509,355	111,394,228	122,598,073	118,727,629
Governments	2.	Canada	22,655,130	21,974,303	23,354,405	20,550,000
(Including all obligations guaranteed by governments)	3.	Other Countries	726,043,042	632,171,408	727,088,551	713,553,000
	4.	Totals	870,207,527	765,539,939	873,041,029	852,830,629
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	49,574,158	41,767,185	49,507,782	49,865,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	435,694,282	376,678,935	435,910,965	435,946,068
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	3,243,600,109	2,787,481,231	3,228,097,934	3,205,442,613
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	25,918,702,934	23,421,020,247	26,034,852,997	25,992,314,195
	9.	Canada	827,909,456	742,583,618	832,234,421	785,861,848
	10.	Other Countries	6,256,954,611	5,808,816,277	6,261,915,894	6,249,263,640
	11.	Totals	33,003,567,001	29,972,420,142	33,129,003,312	33,027,439,683
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	37,602,643,077	33,943,887,432	37,715,561,022	37,571,523,993
PREFERRED STOCKS	14.	United States	17,752,762	17,733,635	17,840,638	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	32,500,000	21,937,500	32,500,000	
	16.	Other Countries	2,882,400	2,882,400	3,000,000	
	17.	Totals	53,135,162	42,553,535	53,340,638	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	53,135,162	42,553,535	53,340,638	
COMMON STOCKS	20.	United States	10,000,000	10,000,000	10,000,000	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada				
	22.	Other Countries				
	23.	Totals	10,000,000	10,000,000	10,000,000	
Parent, Subsidiaries and Affiliates	24.	Totals	448,358,865	448,358,865	462,783,670	
	25.	Total Common Stocks	458,358,865	458,358,865	472,783,670	
	26.	Total Stocks	511,494,027	500,912,400	526,124,308	
	27.	Total Bonds and Stocks	38,114,137,104	34,444,799,832	38,241,685,330	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	6,994,849,713	30,294,562	26,180,117	49,553,466	4,068	XXX	7,100,881,926	15.4	671,599,503	1.5	7,100,881,926	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	6,994,849,713	30,294,562	26,180,117	49,553,466	4,068	XXX	7,100,881,926	15.4	671,599,503	1.5	7,100,881,926	
2. All Other Governments												
2.1 NAIC 1	26,845,555	55,297,520	61,915,333	213,774,263	185,143,384	XXX	542,976,055	1.2	783,647,231	1.7	185,632,337	357,343,718
2.2 NAIC 2		53,794,628	2,856,573	32,204,630	75,945,737	XXX	164,801,568	0.4	122,916,999	0.3	15,281,423	149,520,145
2.3 NAIC 3			2,295,915	33,357,719		XXX	35,653,634	0.1	47,165,780	0.1	16,312,886	19,340,748
2.4 NAIC 4				5,266,915		XXX	5,266,915	0.0			5,266,915	
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	26,845,555	109,092,148	67,067,821	284,603,527	261,089,121	XXX	748,698,172	1.6	953,730,010	2.1	222,493,561	526,204,611
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		2,397,980	7,283,946	39,892,232		XXX	49,574,158	0.1	169,955,171	0.4	49,574,158	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		2,397,980	7,283,946	39,892,232		XXX	49,574,158	0.1	169,955,171	0.4	49,574,158	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,611,531	38,970,296	106,549,545	287,562,910		XXX	435,694,282	0.9	716,886,164	1.6	435,694,282	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	2,611,531	38,970,296	106,549,545	287,562,910		XXX	435,694,282	0.9	716,886,164	1.6	435,694,282	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	86,875,108	286,342,144	619,027,033	1,314,747,430	866,188,674	XXX	3,173,180,389	6.9	3,577,321,925	7.7	3,130,213,508	42,966,881
5.2 NAIC 2		5,000,000		18,296,583	26,088,577	XXX	49,385,160	0.1	33,262,214	0.1	49,385,160	
5.3 NAIC 3	662,710	1,395,441				XXX	2,058,151	0.0	2,691,645	0.0	2,058,151	
5.4 NAIC 4						XXX						
5.5 NAIC 5				18,976,413		XXX	18,976,413	0.0			18,976,413	
5.6 NAIC 6						XXX						
5.7 Totals	87,537,818	292,737,585	619,027,033	1,352,020,426	892,277,251	XXX	3,243,600,113	7.0	3,613,275,784	7.8	3,200,633,232	42,966,881

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,143,191,335	5,165,092,089	3,585,839,356	3,509,574,540	3,675,259,186	XXX	17,078,956,506	37.0	21,197,821,720	45.9	8,920,975,003	8,157,981,503
6.2 NAIC 2	1,789,283,878	4,202,242,915	2,949,039,565	2,565,303,362	3,350,696,457	XXX	14,856,566,177	32.2	16,364,164,280	35.4	9,114,579,897	5,741,986,280
6.3 NAIC 3	24,189,376	353,527,769	90,087,021	55,615,785	32,713,600	XXX	556,133,551	1.2	597,151,922	1.3	139,614,940	416,518,611
6.4 NAIC 4	1,040,416	101,551,812	35,345,338	52,665,004	11,901,150	XXX	202,503,720	0.4	126,524,521	0.3	109,073,909	93,429,811
6.5 NAIC 5	4,169,082	5,588,525	5,950,037	280,545	50,772,472	XXX	66,760,661	0.1	59,489,285	0.1	7,181,718	59,578,943
6.6 NAIC 6	109,499	335,423	2,434,671	900,359	2,096,729	XXX	5,876,681	0.0	10,045,467	0.0	1,465,628	4,411,053
6.7 Totals	2,961,983,586	9,828,338,533	6,668,695,988	6,184,339,595	7,123,439,594	XXX	32,766,797,296	70.9	38,355,197,195	83.0	18,292,891,095	14,473,906,201
7. Hybrid Securities												
7.1 NAIC 1			32,264,340		16,713,560	XXX	48,977,900	0.1	49,360,847	0.1		48,977,900
7.2 NAIC 2	50,195	18,762,996	51,657	7,216,755	30,358,773	XXX	56,440,376	0.1	59,775,293	0.1	50,133,618	6,306,758
7.3 NAIC 3					8,600,000	XXX	8,600,000	0.0	9,600,000	0.0	8,600,000	
7.4 NAIC 4						XXX			4,384,202	0.0		
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	50,195	18,762,996	32,315,997	7,216,755	55,672,333	XXX	114,018,276	0.2	123,120,342	0.3	58,733,618	55,284,658
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		80,716,270	16,017,972	962,651	77,383,689	XXX	175,080,582	0.4	161,347,532	0.3	10,000,061	165,080,521
10.2 NAIC 2		200,511,594	288,460,729		1,018,695,259	XXX	1,507,667,582	3.3	1,303,890,211	2.8		1,507,667,582
10.3 NAIC 3			27,043,193		20,290,276	XXX	47,333,469	0.1	101,825,051	0.2		47,333,469
10.4 NAIC 4						XXX			17,964,611	0.0		
10.5 NAIC 5					17,811,466	XXX	17,811,466	0.0				17,811,466
10.6 NAIC 6					2,769,305	XXX	2,769,305	0.0				2,769,305
10.7 Totals		281,227,864	331,521,894	962,651	1,136,949,995	XXX	1,750,662,404	3.8	1,585,027,405	3.4	10,000,061	1,740,662,343
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 8,254,373,242	5,659,110,861	4,455,077,642	5,416,067,492	4,820,692,561		28,605,321,798	61.9	XXX	XXX	19,832,971,275	8,772,350,523
12.2 NAIC 2	(d) 1,789,334,073	4,480,312,133	3,240,408,524	2,623,021,330	4,501,784,803		16,634,860,863	36.0	XXX	XXX	9,229,380,098	7,405,480,765
12.3 NAIC 3	(d) 24,852,086	354,923,210	119,426,129	88,973,504	61,603,876		649,778,805	1.4	XXX	XXX	166,585,977	483,192,828
12.4 NAIC 4	(d) 1,040,416	101,551,812	35,345,338	57,931,919	11,901,150		207,770,635	0.4	XXX	XXX	114,340,824	93,429,811
12.5 NAIC 5	(d) 4,169,082	5,588,525	5,950,037	19,256,958	68,583,938		(c) 103,548,540	0.2	XXX	XXX	26,158,131	77,390,409
12.6 NAIC 6	(d) 109,499	335,423	2,434,671	900,359	4,866,034		(c) 8,645,986	0.0	XXX	XXX	1,465,628	7,180,358
12.7 Totals	10,073,878,398	10,601,821,964	7,858,642,341	8,206,151,562	9,469,432,362		(b) 46,209,926,627	100.0	XXX	XXX	29,370,901,933	16,839,024,694
12.8 Line 12.7 as a % of Col. 7	21.8	22.9	17.0	17.8	20.5		100.0	XXX	XXX	XXX	63.6	36.4
13. Total Bonds Prior Year												
13.1 NAIC 1	2,627,232,392	7,147,934,965	5,369,492,411	6,580,444,409	5,602,835,916		XXX	XXX	27,327,940,093	59.2	17,006,258,483	10,321,681,610
13.2 NAIC 2	1,343,976,189	4,735,372,548	4,492,752,376	3,546,592,977	3,765,314,907		XXX	XXX	17,884,008,997	38.7	9,746,753,118	8,137,255,879
13.3 NAIC 3	19,388,233	347,105,761	264,570,096	89,673,547	37,696,761		XXX	XXX	758,434,398	1.6	205,816,736	552,617,662
13.4 NAIC 4	7,351,522	35,242,422	40,338,358	56,747,824	9,193,208		XXX	XXX	148,873,334	0.3	80,616,954	68,256,380
13.5 NAIC 5	393,539	6,732,435	503,365	1,246,824	50,613,122		XXX	XXX	(c) 59,489,285	0.1	847,779	58,641,506
13.6 NAIC 6	328,015	325,710	27,180	935,920	8,428,642		XXX	XXX	(c) 10,045,467	0.0	1,147,633	8,897,834
13.7 Totals	3,998,669,890	12,272,713,841	10,167,683,786	10,275,641,501	9,474,082,556		XXX	XXX	(b) 46,188,791,574	100.0	27,041,440,703	19,147,350,871
13.8 Line 13.7 as a % of Col. 9	8.7	26.6	22.0	22.2	20.5		XXX	XXX	100.0	XXX	58.5	41.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,679,063,694	2,136,633,271	2,480,790,179	4,021,161,308	3,515,322,823		19,832,971,275	42.9	17,006,258,483	36.8	19,832,971,275	XXX
14.2 NAIC 2	1,613,034,511	1,664,322,937	1,504,993,733	1,776,397,862	2,670,631,055		9,229,380,098	20.0	9,746,753,118	21.1	9,229,380,098	XXX
14.3 NAIC 3	16,581,888	83,440,325	9,249,688	45,993,146	11,320,930		166,585,977	0.4	205,816,736	0.4	166,585,977	XXX
14.4 NAIC 4	997,938	67,742,205	17,579,757	26,119,774	1,901,150		114,340,824	0.2	80,616,954	0.2	114,340,824	XXX
14.5 NAIC 5	197,883	546,801	5,424,136	19,229,341	759,970		26,158,131	0.1	847,779	0.0	26,158,131	XXX
14.6 NAIC 6	15,100	21,491	(8,990)	895,165	542,862		1,465,628	0.0	1,147,633	0.0	1,465,628	XXX
14.7 Totals	9,309,891,014	3,952,707,030	4,018,028,503	5,889,796,596	6,200,478,790		29,370,901,933	63.6	27,041,440,703	58.5	29,370,901,933	XXX
14.8 Line 14.7 as a % of Col. 7	31.7	13.5	13.7	20.1	21.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	20.1	8.6	8.7	12.7	13.4		63.6	XXX	XXX	XXX	63.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	575,309,548	3,522,477,590	1,974,287,463	1,394,906,184	1,305,369,738		8,772,350,523	19.0	10,321,681,610	22.3	XXX	8,772,350,523
15.2 NAIC 2	176,299,562	2,815,989,196	1,735,414,791	846,623,468	1,831,153,748		7,405,480,765	16.0	8,137,255,879	17.6	XXX	7,405,480,765
15.3 NAIC 3	8,270,198	271,482,885	110,176,441	42,980,358	50,282,946		483,192,828	1.0	552,617,662	1.2	XXX	483,192,828
15.4 NAIC 4	42,478	33,809,607	17,765,581	31,812,145	10,000,000		93,429,811	0.2	68,256,380	0.1	XXX	93,429,811
15.5 NAIC 5	3,971,199	5,041,724	525,901	27,617	67,823,968		77,390,409	0.2	58,641,506	0.1	XXX	77,390,409
15.6 NAIC 6	94,399	313,932	2,443,661	5,194	4,323,172		7,180,358	0.0	8,897,834	0.0	XXX	7,180,358
15.7 Totals	763,987,384	6,649,114,934	3,840,613,838	2,316,354,966	3,268,953,572		16,839,024,694	36.4	19,147,350,871	41.5	XXX	16,839,024,694
15.8 Line 15.7 as a % of Col. 7	4.5	39.5	22.8	13.8	19.4		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.7	14.4	8.3	5.0	7.1		36.4	XXX	XXX	XXX	XXX	36.4

(a) Includes $ 10,130,288,983 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 846,378,685 current year of bonds with Z designations and $ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 91,771,124 current year, $ prior year of bonds with 5GI designations and $ 7,208,105 current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 7,080,695,496 ; NAIC 2 $ 1,526,358,180 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 229,868

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	6,990,569,895	11,463,434				XXX	7,002,033,329	15.2	568,143,575	1.2	7,002,033,329	
1.02 Residential Mortgage-Backed Securities	167,481	970,639	310,113	97,890	4,068	XXX	1,550,191	0.0	2,772,013	0.0	1,550,191	
1.03 Commercial Mortgage-Backed Securities	4,112,337	17,860,489	25,870,004	49,455,576		XXX	97,298,406	0.2	100,683,915	0.2	97,298,406	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	6,994,849,713	30,294,562	26,180,117	49,553,466	4,068	XXX	7,100,881,926	15.4	671,599,503	1.5	7,100,881,926	
2. All Other Governments												
2.01 Issuer Obligations	26,845,555	109,092,148	67,067,821	284,603,527	261,089,121	XXX	748,698,172	1.6	953,730,010	2.1	222,493,561	526,204,611
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	26,845,555	109,092,148	67,067,821	284,603,527	261,089,121	XXX	748,698,172	1.6	953,730,010	2.1	222,493,561	526,204,611
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		2,397,980	7,283,946	39,892,232		XXX	49,574,158	0.1	169,955,171	0.4	49,574,158	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		2,397,980	7,283,946	39,892,232		XXX	49,574,158	0.1	169,955,171	0.4	49,574,158	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,611,531	38,970,296	106,549,545	274,349,559		XXX	422,480,931	0.9	716,886,164	1.6	422,480,931	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities				13,213,351		XXX	13,213,351	0.0			13,213,351	
4.05 Totals	2,611,531	38,970,296	106,549,545	287,562,910		XXX	435,694,282	0.9	716,886,164	1.6	435,694,282	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	27,143,714	73,154,464	351,639,735	1,238,111,697	868,336,260	XXX	2,558,385,870	5.5	2,851,162,204	6.2	2,557,115,130	1,270,740
5.02 Residential Mortgage-Backed Securities	33,630,089	218,833,754	263,054,109	84,716,036	830,990	XXX	601,064,978	1.3	655,326,566	1.4	601,064,978	
5.03 Commercial Mortgage-Backed Securities	26,764,015	697,284	4,199,313		14,915,000	XXX	46,575,612	0.1	69,127,011	0.1	4,879,471	41,696,141
5.04 Other Loan-Backed and Structured Securities		52,083	133,876	29,192,693	8,195,001	XXX	37,573,653	0.1	37,660,003	0.1	37,573,653	
5.05 Totals	87,537,818	292,737,585	619,027,033	1,352,020,426	892,277,251	XXX	3,243,600,113	7.0	3,613,275,784	7.8	3,200,633,232	42,966,881
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,962,136,068	4,132,811,265	3,932,613,562	5,075,366,222	6,481,909,576	XXX	21,584,836,693	46.7	25,637,833,307	55.5	14,875,838,729	6,708,997,964
6.02 Residential Mortgage-Backed Securities	89,421,912	234,301,482	148,869,838	200,270,882	75,987,395	XXX	748,851,509	1.6	729,156,937	1.6	160,034,566	588,816,943
6.03 Commercial Mortgage-Backed Securities	371,293,847	1,430,931,335	1,207,926,621	107,257,936	1,544,831	XXX	3,118,954,570	6.7	3,749,469,726	8.1	2,142,439,991	976,514,579
6.04 Other Loan-Backed and Structured Securities	539,131,759	4,030,294,445	1,379,285,967	801,444,555	563,997,792	XXX	7,314,154,518	15.8	8,238,737,225	17.8	1,114,577,809	6,199,576,709
6.05 Totals	2,961,983,586	9,828,338,527	6,668,695,988	6,184,339,595	7,123,439,594	XXX	32,766,797,290	70.9	38,355,197,195	83.0	18,292,891,095	14,473,906,195
7. Hybrid Securities												
7.01 Issuer Obligations	50,195	18,762,996	32,315,997	7,216,755	55,672,333	XXX	114,018,276	0.2	123,120,342	0.3	58,733,618	55,284,658
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals	50,195	18,762,996	32,315,997	7,216,755	55,672,333	XXX	114,018,276	0.2	123,120,342	0.3	58,733,618	55,284,658
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		281,227,864	331,521,894	962,651	1,136,949,995	XXX	1,750,662,404	3.8	1,585,027,405	3.4	10,000,061	1,740,662,343
10.03 Totals		281,227,864	331,521,894	962,651	1,136,949,995	XXX	1,750,662,404	3.8	1,585,027,405	3.4	10,000,061	1,740,662,343
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	9,009,356,958	4,386,652,583	4,497,470,606	6,919,539,992	7,667,007,290	XXX	32,480,027,429	70.3	XXX	XXX	25,188,269,456	7,291,757,973
12.02 Residential Mortgage-Backed Securities	123,219,482	454,105,875	412,234,060	285,084,808	76,822,453	XXX	1,351,466,678	2.9	XXX	XXX	762,649,735	588,816,943
12.03 Commercial Mortgage-Backed Securities	402,170,199	1,449,489,108	1,237,995,938	156,713,512	16,459,831	XXX	3,262,828,588	7.1	XXX	XXX	2,244,617,868	1,018,210,720
12.04 Other Loan-Backed and Structured Securities	539,131,759	4,030,346,528	1,379,419,843	843,850,599	572,192,793	XXX	7,364,941,522	15.9	XXX	XXX	1,165,364,813	6,199,576,709
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans		281,227,864	331,521,894	962,651	1,136,949,995	XXX	1,750,662,404	3.8	XXX	XXX	10,000,061	1,740,662,343
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	10,073,878,398	10,601,821,958	7,858,642,341	8,206,151,562	9,469,432,362		46,209,926,621	100.0	XXX	XXX	29,370,901,933	16,839,024,688
12.10 Line 12.09 as a % of Col. 7	21.8	22.9	17.0	17.8	20.5		100.0	XXX	XXX	XXX	63.6	36.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,160,553,778	5,257,497,838	6,009,947,581	8,871,917,135	8,720,914,441	XXX	XXX	XXX	31,020,830,773	67.2	22,383,330,354	8,637,500,419
13.02 Residential Mortgage-Backed Securities	104,899,942	395,412,267	564,829,825	262,300,051	59,813,431	XXX	XXX	XXX	1,387,255,516	3.0	890,023,078	497,232,438
13.03 Commercial Mortgage-Backed Securities	476,700,240	2,246,867,687	1,111,256,564	67,849,269	16,606,892	XXX	XXX	XXX	3,919,280,652	8.5	2,513,974,956	1,405,305,696
13.04 Other Loan-Backed and Structured Securities	430,448,906	4,241,009,255	1,877,256,482	1,050,934,793	676,747,792	XXX	XXX	XXX	8,276,397,228	17.9	1,244,112,250	7,032,284,978
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	826,067,024	131,926,794	604,393,334	22,640,253		XXX	XXX	XXX	1,585,027,405	3.4	10,000,065	1,575,027,340
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	3,998,669,890	12,272,713,841	10,167,683,786	10,275,641,501	9,474,082,556		XXX	XXX	46,188,791,574	100.0	27,041,440,703	19,147,350,871
13.10 Line 13.09 as a % of Col. 9	8.7	26.6	22.0	22.2	20.5		XXX	XXX	100.0	XXX	58.5	41.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	8,815,732,586	2,599,585,820	2,680,659,611	5,279,907,351	5,812,384,088	XXX	25,188,269,456	54.5	22,383,330,354	48.5	25,188,269,456	XXX
14.02 Residential Mortgage-Backed Securities	49,644,459	264,985,170	288,530,595	136,980,892	22,508,619	XXX	762,649,735	1.7	890,023,078	1.9	762,649,735	XXX
14.03 Commercial Mortgage-Backed Securities	292,936,222	866,033,374	980,714,690	104,933,595	(13)	XXX	2,244,617,868	4.9	2,513,974,956	5.4	2,244,617,868	XXX
14.04 Other Loan-Backed and Structured Securities	151,577,747	212,102,605	68,123,607	367,974,758	365,586,096	XXX	1,165,364,813	2.5	1,244,112,250	2.7	1,165,364,813	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		10,000,061				XXX	10,000,061	0.0	10,000,065	0.0	10,000,061	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	9,309,891,014	3,952,707,030	4,018,028,503	5,889,796,596	6,200,478,790		29,370,901,933	63.6	27,041,440,703	58.5	29,370,901,933	XXX
14.10 Line 14.09 as a % of Col. 7	31.7	13.5	13.7	20.1	21.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	20.1	8.6	8.7	12.7	13.4		63.6	XXX	XXX	XXX	63.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	193,624,372	1,787,066,763	1,816,810,995	1,639,632,641	1,854,623,202	XXX	7,291,757,973	15.8	8,637,500,419	18.7	XXX	7,291,757,973
15.02 Residential Mortgage-Backed Securities	73,575,023	189,120,705	123,703,465	148,103,916	54,313,834	XXX	588,816,943	1.3	497,232,438	1.1	XXX	588,816,943
15.03 Commercial Mortgage-Backed Securities	109,233,977	583,455,734	257,281,248	51,779,917	16,459,844	XXX	1,018,210,720	2.2	1,405,305,696	3.0	XXX	1,018,210,720
15.04 Other Loan-Backed and Structured Securities	387,554,012	3,818,243,923	1,311,296,236	475,875,841	206,606,697	XXX	6,199,576,709	13.4	7,032,284,978	15.2	XXX	6,199,576,709
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans		271,227,803	331,521,894	962,651	1,136,949,995	XXX	1,740,662,343	3.8	1,575,027,340	3.4	XXX	1,740,662,343
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	763,987,384	6,649,114,928	3,840,613,838	2,316,354,966	3,268,953,572		16,839,024,688	36.4	19,147,350,871	41.5	XXX	16,839,024,688
15.10 Line 15.09 as a % of Col. 7	4.5	39.5	22.8	13.8	19.4		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.7	14.4	8.3	5.0	7.1		36.4	XXX	XXX	XXX	XXX	36.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,320,702,847	1,320,702,847			
2. Cost of short-term investments acquired	2,152,180,942	2,152,180,942			
3. Accrual of discount	16,093,048	16,093,048			
4. Unrealized valuation increase/(decrease)	(628,839)	(628,839)			
5. Total gain (loss) on disposals	348,678	348,678			
6. Deduct consideration received on disposals	1,925,188,530	1,925,188,530			
7. Deduct amortization of premium	1,021	1,021			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized	211,306	211,306			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,563,295,819	1,563,295,819			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,563,295,819	1,563,295,819			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			393,140,279
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		875,391,549	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		(1,654,396)	873,737,153
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17			
	3.2 Section 2, Column 19		(1,073,902)	(1,073,902)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			428,360,414
6.	Considerations received/(paid) on terminations, Section 2, Column 15			464,343,662
7.	Amortization:			
	7.1 Section 1, Column 19		(425,908,920)	
	7.2 Section 2, Column 21		(360,810,245)	(786,719,165)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23		35,887,948	35,887,948
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			478,989,065
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			478,989,065

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges		
	3.11 Section 1, Column 15, current year minus		
	3.12 Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other		
	3.13 Section 1, Column 18, current year minus		
	3.14 Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item		
	3.21 Section 1, Column 17, current year to date minus		
	3.22 Section 1, Column 17, prior year		
	Change in amount recognized		
	3.23 Section 1, Column 19, current year to date minus		
	3.24 Section 1, Column 19, prior year plus		
	3.25 SSAP No. 108 Adjustments		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)		
	4.22 Amount recognized (Section 2, Column 16)		
	4.23 SSAP No. 108 Adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
	5.1 Total gain (loss) recognized for terminations in prior year		
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	478,989,064	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		478,989,064
4.	Part D, Section 1, Column 6	523,300,923	
5.	Part D, Section 1, Column 7	(44,311,859)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,088,112,854	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,088,112,854
10.	Part D, Section 1, Column 9	1,210,231,308	
11.	Part D, Section 1, Column 10	(122,118,454)	
12	Total (Line 9 minus Line 10 minus Line 11)		

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,291,254,075	461,415,837	829,838,238	
2. Cost of cash equivalents acquired	131,374,457,497	123,863,644,239	7,510,813,258	
3. Accrual of discount	243,024,422	243,024,422		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	412	412		
6. Deduct consideration received on disposals	125,143,607,466	116,933,909,207	8,209,698,259	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value	(770,580)	(770,580)		
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,764,358,360	7,633,405,123	130,953,237	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	7,764,358,360	7,633,405,123	130,953,237	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
A320899 - Residential		PORT CHARLOTTE	FL	10/23/2023	06/11/2021	357,234		357,234	357,234							13,766
A320909 - Residential		PORT CHARLOTTE	FL	11/29/2023	09/16/2021	268,927		268,927	268,927							18,573
A751023 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	307,420		307,420	307,420							27,980
A751024 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	355,370		355,370	355,370							28,530
A751025 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	308,211		308,211	308,211							27,189
A751026 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	355,690		355,690	355,690							28,210
A751027 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	308,225		308,225	308,225							27,175
A751028 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	307,420		307,420	307,420							27,980
A751029 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	306,497		306,497	306,497							28,903
A751031 - Residential		AUSTIN	TX	10/04/2023	05/30/2022	308,211		308,211	308,211							27,189
A912832 - Residential		LOS GATOS	CA	10/24/2023	09/28/2021	2,054,248		2,054,248	2,139,509							148,992
A916208 - Residential		LOS ANGELES	CA	10/05/2023	03/06/2020	1,305,391		1,305,391	1,635,496							55,754
0599999. Properties held for sale						6,542,844		6,542,844	6,958,210							460,241
0699999 - Totals						6,542,844		6,542,844	6,958,210							460,241

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
A320899 - Residential	PORT CHARLOTTE	FL	10/23/2023	Internal Transfer	357,234		357,234	
A320873 - Residential	PORT CHARLOTTE	FL	05/03/2023	Internal Transfer	360,000		360,000	
A918824 - Residential	OAKLAND	CA	06/29/2023	Internal Transfer	355,000		355,000	
A600443 - Residential	CHICAGO	IL	09/12/2023	Internal Transfer	161,200		161,200	
A320909 - Residential	PORT CHARLOTTE	FL	11/29/2023	Internal Transfer	268,927		268,927	
A751023 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	307,420		307,420	
A751024 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	355,370		355,370	
A751025 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	308,211		308,211	
A751026 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	355,690		355,690	
A751027 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	308,225		308,225	
A751028 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	307,420		307,420	
A751029 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	306,497		306,497	
A751031 - Residential	AUSTIN	TX	10/04/2023	Internal Transfer	308,211		308,211	
A912832 - Residential	LOS GATOS	CA	10/24/2023	Internal Transfer	2,054,248		2,054,248	
A916208 - Residential	LOS ANGELES	CA	10/05/2023	Internal Transfer	1,305,391		1,305,391	
0299999. Acquired by Internal Transfer					7,419,044		7,419,044	
0399999 - Totals					7,419,044		7,419,044	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
A320873 - Residential	PORT CHARLOTTE	FL	12/04/2023	Paid off	360,000								360,000	275,785		(84,215)	(84,215)		
A918824 - Residential	OAKLAND	CA	12/29/2023	Norberta Guizar, Jesus Mendoza	355,000								355,000	271,533		(83,467)	(83,467)		27,523
A600443 - Residential	CHICAGO	IL	12/18/2023	Paid off	161,200								161,200	161,713		513	513		
0199999. Property Disposed					876,200								876,200	709,031		(167,169)	(167,169)		27,523
0399999 - Totals					876,200								876,200	709,031		(167,169)	(167,169)		27,523

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
AG1000	0	SELAH	WA		12/20/2018	4.600	20,000,000						57,753,393	09/27/2018
AG1001	0	COLUMBIA BASIN	WA		12/20/2018	4.600	7,000,000						13,510,905	09/27/2018
AG1002	0	BURBANK VALLEY	WA		12/20/2018	4.600	7,000,000						13,510,905	09/27/2018
AG1008		TURNER	OR		04/26/2019	7.750	747,713						4,432,000	01/13/2023
AG1009		FRESNO	CA		02/10/2020	5.520	32,551,528						66,240,000	08/16/2019
AG1010		MADERA	CA		10/31/2019	4.990	482,589						1,000,000	08/30/2019
AG1011		MADERA	CA		10/31/2019	4.990	916,920						2,400,000	08/30/2019
AG1012		DORR	MI		02/26/2020	5.500	8,537,222						16,954,200	12/22/2019
AG1014	0	WINNEMUCCA	NV		04/17/2020	5.300	28,686,813						52,424,140	02/08/2019
AG1015		KINGMAN	AZ		04/30/2020	8.347	34,600,000						68,476,431	12/31/2021
AG1017		PRESTON	ID		06/09/2020	4.600	6,383,959						14,650,000	03/27/2020
AG1019		ROCHESTER	IN		06/30/2020	3.750	7,941,928						17,500,000	05/04/2020
AG1021		METTLER	CA		07/21/2020	3.750	2,576,083						5,935,176	04/18/2023
AG1022		BAKERSFIELD	CA		07/21/2020	3.750	257,196						480,000	02/04/2020
AG1023		BAKERSFIELD	CA		07/21/2020	3.750	1,618,189						3,020,000	02/04/2020
AG1024		BAKERSFIELD	CA		07/29/2020	3.750	1,524,568						10,766,545	05/23/2023
AG1025		UMATILLA	OR		07/30/2020	7.000	6,500,000						16,331,250	04/01/2020
AG1026		HARTLEY	TX		09/14/2020	4.970	1,159,271						8,422,642	07/20/2018
AG1029		JACKSONVILLE	IL		09/03/2020	5.000	452,390						767,500	07/29/2020
AG1032		FULTON	IN		09/16/2020	4.000	235,025						510,204	04/27/2020
AG1033		CARROLL	NE		12/01/2020	4.550	1,861,019						4,100,000	10/19/2020
AG1034		WAPATO	WA		12/17/2020	4.350	7,334,182						28,116,364	11/20/2020
AG1035		WAPATO	WA		12/17/2020	4.350	4,264,683						24,162,500	11/20/2020
AG1036		BUHL	ID		02/03/2021	5.000	1,253,084						2,350,000	12/20/2020
AG1037		SACO	MT		12/23/2020	4.500	1,218,543						4,823,596	10/20/2020
AG1038		SACO	MT		12/23/2020	4.500	1,079,278						8,100,000	10/20/2020
AG1039		SACO	MT		12/23/2020	4.500	956,298						8,100,000	10/20/2020
AG1040		SACO	MT		12/23/2020	4.500	251,947						8,100,000	10/20/2020
AG1042		WHEATLAND	WY		02/25/2021	4.600	4,351,622						10,230,000	01/18/2021
AG1043		PIOCHE	NV		03/26/2021	4.650	3,636,074						6,540,000	12/20/2020
AG1044		ROSE	NE		05/13/2021	4.900	5,812,183						11,000,000	03/21/2021
AG1046		ST ANNE	IL		10/06/2021	4.690	1,838,836						5,435,000	03/15/2021
AG1047		ST ANNE	IN		10/06/2021	4.690	2,080,788						6,110,000	03/01/2021
AG1048		BEARDSLEY	MN		09/30/2021	4.900	6,768,033						11,642,621	05/18/2021
AG1049		HEREFORD	TX		09/02/2021	5.000	14,126,920						23,300,000	05/06/2021
AG1050		DONALD	WA		07/13/2021	4.050	1,444,766						3,560,000	06/04/2021
AG1051		LAWTON	IA		08/06/2021	4.500	15,023,973						24,956,000	03/30/2021
AG1052		LAWTON	IA		08/06/2021	6.000	1,338,492						24,956,000	03/30/2021
AG1054		HAZELTON	ID		08/12/2021	3.830	5,252,642						9,940,172	08/11/2021
AG1055		EDEN	ID		08/12/2021	3.830	21,061,765						37,275,538	08/11/2021
AG1059		WEBSTER	SD		12/01/2021	4.570	2,716,099						4,680,000	10/01/2021
AG1061		WOODBURN	IN		11/12/2021	4.740	4,666,146						8,041,072	07/29/2021
AG1062		WOODBURN	IN		11/12/2021	6.030	501,741						8,041,072	07/29/2021
AG1063		RICKREALL	OR		12/10/2021	4.430	3,189,000						6,055,000	10/11/2021
AG1065		REAGAN	TX		02/04/2022	5.250	2,489,974						4,879,123	12/03/2021
AG1067		REAGAN	TX		02/04/2022	5.250	388,300						760,877	11/15/2021
AG1068		DALHART	TX		12/16/2021	4.250	11,076,031						19,720,000	11/01/2021
AG1069		FRESNO	CA		10/15/2021	3.500	3,575,919						6,420,500	08/01/2021
AG1072		WIBAUX	MT		03/16/2022	5.500	3,089,630						5,583,000	11/21/2021
AG1074		ROCKSDALE	TX		12/09/2021	4.150	1,447,126						6,130,000	09/30/2021
AG1076		AVENAL	CA		03/10/2022	4.000	9,587,245						18,800,000	11/01/2021
AG1077		FRESNO	CA		12/17/2021	3.500	12,779,925						22,500,000	07/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
AG1078		FRESNO	CA		12/10/2021	3.500	1,538,537						2,780,000	04/18/2023
AG1079		BARTLESVILLE	OK		04/01/2022	3.900	9,505,336						18,307,000	12/04/2021
AG1080		SEMINOLE	TX		01/20/2022	4.040	5,039,141						8,550,000	12/20/2021
AG1081		TREMONTON	UT		12/15/2021	4.600	1,904,500						3,253,000	12/01/2021
AG1082		TREMONTON	UT		12/15/2021	8.000	314,614						3,253,000	12/01/2021
AG1084		TEXLINE	TX		03/30/2022	4.380	15,519,025						46,100,000	02/01/2022
AG1085		SEMINOLE	TX		01/20/2022	8.000	390,274						8,550,000	12/20/2021
AG1087		WHITEFACE	TX		04/25/2022	4.150	41,511,712						75,435,000	03/22/2022
AG1088		VARIOUS	TX		03/30/2022	4.380	11,072,519						46,100,000	02/22/2022
AG1089		DALHART	TX		04/11/2022	4.500	15,459,130						29,660,000	03/31/2022
AG1090		SEMINOLE	TX		03/22/2022	4.450	13,901,380						25,543,000	02/01/2022
AG1091		MANSON	WA		05/02/2022	4.870	13,303,008						22,040,000	03/14/2022
AG1092		CHELAN	WA		05/02/2022	4.870	2,613,860						4,500,000	02/21/2022
AG1095		WILMOT	SD		08/01/2022	5.220	4,108,588						8,548,880	11/01/2021
AG1096		MOSES LAKE	WA		05/06/2022	5.310	7,105,389						12,230,000	04/13/2022
AG1097		REAGAN	TX		07/05/2022	5.420	1,553,232						8,840,000	04/19/2022
AG1099		NUCKOLLS	NE		07/19/2022	5.750	3,484,017						7,844,444	06/10/2022
AG1100		DALHART	TX		07/01/2022	5.500	1,306,234						2,220,000	06/01/2022
AG1101	0	PERSHING	NV		10/31/2022	5.900	5,011,401						9,567,861	07/20/2022
AG1102		LOS BANOS	CA		08/18/2022	5.890	4,050,000						6,750,000	07/28/2022
AG1103		LOS BANOS	CA		08/18/2022	9.310	1,108,000						13,500,000	07/28/2022
AG1104		NUCKOLLS	NE		07/19/2022	5.750	296,092						666,667	06/10/2022
AG1105		HIGHMORE	SD		09/23/2022	5.610	3,526,616						4,278,000	09/02/2022
AG1107		GAINES	TX		03/31/2023	6.600	1,404,163						2,366,669	11/10/2022
AG1111		FALLS	TX		12/20/2022	7.250	398,059						754,290	09/28/2022
AG1113		BAKERSFIELD	CA		01/31/2023	6.190	2,935,295						9,600,000	11/16/2022
AG1115		VARIOUS	CA		02/03/2023	10.443	8,212,151						12,220,463	04/18/2023
AG1116		VARIOUS	CA		02/03/2023	10.793	8,212,151						12,220,462	04/18/2023
AG1117		PARADISE VALLEY	NV		02/21/2023	6.860	4,613,271						8,061,014	10/06/2022
AG1118		HEREFORD	TX		03/22/2023	6.750	2,990,921						5,629,629	02/01/2023
AG1122		HAZELTON	ID		09/01/2023	6.970	1,391,861						2,333,333	07/18/2023
AG1123		HAZELTON	ID		09/01/2023	6.970	6,475,000						10,791,666	07/18/2023
AG1124		LAWTON	IA		09/13/2023	7.830	1,300,000						2,309,058	06/27/2023
0199999. Mortgages in good standing - Farm Mortgages							527,189,134						1,184,297,161	XXX
A100066		EAST HAMPTON	NY		07/05/2023	9.500	3,057,610						17,784,000	06/01/2023
A150205		ALLENTOWN	PA		07/22/2021	14.200	324,320						500,000	06/10/2021
A150232		PHILADELPHIA	PA		03/18/2022	10.000	176,323						1,380,000	03/23/2022
A150233		PHILADELPHIA	PA		03/18/2022	10.000	647,849						1,150,000	03/18/2022
A150272		PENN VALLEY	PA		07/18/2022	11.250	1,273,500						1,750,000	07/11/2022
A150283		PHILADELPHIA	PA		01/23/2023	9.000	165,470						400,000	10/12/2022
A150294		PHILADELPHIA	PA		02/23/2023	9.500	108,250						220,000	02/23/2023
A150320		GREENCASTLE	PA		09/15/2023	9.500	178,250						245,000	08/31/2023
A170705		SOMERVILLE	NJ		12/21/2020	10.100	238,500						340,000	01/13/2021
A170748		NEW PROVIDENCE	NJ		04/26/2021	10.100	405,300						725,000	06/02/2021
A170782		EAST ORANGE	NJ		12/13/2021	10.600	355,810						6,517,500	12/05/2021
A170797		WOODBRIDGE	NJ		11/05/2021	9.600	324,000						615,000	11/05/2021
A170809		EAST ORANGE	NJ		12/13/2021	7.500	80,467						4,935,000	12/18/2021
A170842		EWING	NJ		11/10/2022	11.000	183,075						320,000	11/02/2022
A170847		PENNSVILLE	NJ		11/21/2022	10.000	50,083						230,000	11/07/2022
A170860		LAWRENCE TOWNSHIP	NJ		03/08/2023	10.000	352,800						650,000	02/08/2023
A170862		PEMBERTON	NJ		08/11/2023	9.750	102,750						290,000	03/08/2023
A170867		MOUNT HOLLY	NJ		07/07/2023	9.750	162,745						250,000	06/30/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A170868		SICKLERVILLE	NJ		08/14/2023	9.750	210,000						300,000	07/28/2023
A170873		ROCKY HILL	NJ		09/27/2023	9.750	450,000						800,000	09/25/2023
A170875		PORT MONMOUTH	NJ		10/17/2023	9.750	200,250						370,000	10/16/2023
A190047		BEAR	DE		04/24/2023	9.500	301,875						435,000	04/24/2023
A190048		WILMINGTON	DE		04/28/2023	9.500	144,375						250,000	04/11/2023
A190049		NEW CASTLE	DE		06/22/2023	9.500	153,125						270,000	06/01/2023
A190050		NEWARK	DE		06/21/2023	9.500	159,250						240,000	06/01/2023
A190052		WILMINGTON	DE		07/21/2023	9.500	240,185						375,000	07/10/2023
A190054		WILMINGTON	DE		08/04/2023	9.500	93,346						170,000	08/04/2023
A190056		WILMINGTON	DE		09/14/2023	9.500	212,750						360,000	09/05/2023
A200135		SILVER SPRING	MD		06/10/2022	10.750	453,100						660,000	05/23/2022
A200141		BALTIMORE	MD		01/31/2023	11.120	114,000		290				210,000	09/20/2022
A200142		BALTIMORE	MD		01/31/2023	11.120	98,100						215,000	09/19/2022
A200143		BALTIMORE	MD		01/31/2023	11.120	86,100						190,000	09/23/2022
A200147		DAMASCUS	MD		01/31/2023	10.000	105,300						180,000	11/23/2022
A200169		ELKTON	MD		05/05/2023	9.750	325,500						465,000	04/13/2023
A200173		BALTIMORE	MD		06/13/2023	9.750	111,000						170,000	06/12/2023
A200174		BALTIMORE	MD		06/12/2023	9.750	117,300						165,000	06/09/2023
A200181		BALTIMORE	MD		07/25/2023	10.000	115,250						170,000	07/21/2023
A200190		HAGERSTOWN	MD		08/22/2023	9.500	174,250						245,000	08/07/2023
A200193		KEEDYSVILLE	MD		09/15/2023	9.500	197,750						420,000	09/06/2023
A200194		HAGERSTOWN	MD		09/22/2023	9.500	173,400						245,000	09/11/2023
A200195		HAGERSTOWN	MD		09/22/2023	9.500	140,250						230,000	09/11/2023
A200196		HAGERSTOWN	MD		10/05/2023	9.500	90,000						170,000	09/27/2023
A200197		HAGERSTOWN	MD		10/20/2023	9.750	112,630						300,000	10/03/2023
A200199		BALTIMORE	MD		10/06/2023	10.500	66,250						135,000	10/02/2023
A210273		RICHMOND	VA		06/18/2021	10.600	60,000						80,000	07/04/2021
A210275		RICHMOND	VA		07/09/2021	10.600	60,000						80,000	07/09/2021
A210276		RICHMOND	VA		07/09/2021	10.600	60,000						80,000	07/09/2021
A210282		HENRICO	VA		07/29/2021	11.700	225,000						300,000	08/18/2021
A210288		RICHMOND	VA		09/21/2021	10.600	231,000						320,000	10/11/2021
A210329		RICHMOND	VA		06/16/2022	10.000	240,280						350,000	02/28/2022
A210337		RICHMOND	VA		04/13/2022	10.000	182,125						250,000	04/06/2022
A210351		PORTSMOUTH	VA		06/06/2022	10.500	108,720						148,000	05/31/2022
A210358		RICHMOND	VA		06/02/2022	10.250	175,682						265,000	06/10/2022
A210360		RICHMOND	VA		05/31/2022	10.250	241,198						330,000	05/10/2022
A210361		RICHMOND	VA		06/17/2022	10.500	283,500						475,000	06/06/2022
A210367		RICHMOND	VA		08/10/2022	10.500	236,570						350,000	07/25/2022
A210373		RICHMOND	VA		09/16/2022	10.750	165,000						220,000	08/19/2022
A210381		RICHMOND	VA		10/07/2022	9.750	219,800		290				315,000	09/06/2022
A210383		FRANKLIN	VA		09/20/2022	11.380	85,770						170,000	09/21/2022
A210384		HENRICO	VA		09/12/2022	9.750	473,955						1,100,000	09/21/2022
A210413		RICHMOND	VA		01/27/2023	9.000	138,750						185,000	01/20/2023
A210417		RICHMOND	VA		01/30/2023	9.000	75,000						100,000	01/23/2023
A210451		CHESAPEAKE	VA		03/31/2023	9.500	189,000						265,000	03/17/2023
A210458		HENRICO	VA		04/20/2023	9.000	234,600						390,000	03/16/2023
A210459		FRONT ROYAL	VA		05/31/2023	9.500	97,750						220,000	04/28/2023
A210469		WINCHESTER	VA		07/05/2023	9.500	149,000						275,000	06/22/2023
A210471		WINCHESTER	VA		07/31/2023	9.500	140,400						240,000	07/06/2023
A210473		RICHMOND	VA		08/04/2023	9.250	247,500						335,000	07/28/2023
A210477		WINCHESTER	VA		08/11/2023	9.500	75,500						300,000	08/07/2023
A210478		NORFOLK	VA		08/16/2023	9.750	152,000						350,000	08/07/2023

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A210482		WINCHESTER	VA		08/31/2023	9.500	113,250						195,000	08/25/2023
A210484		RICHMOND	VA		08/23/2023	10.500	221,250						295,000	08/23/2023
A210487		STEPHENS CITY	VA		09/13/2023	9.500	397,500						530,000	09/08/2023
A210492		WINCHESTER	VA		10/31/2023	10.250	230,000						405,001	10/10/2023
A210493		FRONT ROYAL	VA		10/13/2023	10.250	144,300						280,000	10/10/2023
A240015		HARPERS FERRY	WV		01/17/2023	9.000	156,400						265,001	12/14/2022
A240022		KEARNEYSVILLE	WV		02/27/2023	9.500	196,000						280,000	01/19/2023
A240025		MARTINSBURG	WV		03/09/2023	9.500	64,005						240,000	03/09/2023
A240029		BERKELEY SPRINGS	WV		04/27/2023	9.500	144,800						260,000	03/28/2023
A240031		HEDGESVILLE	WV		06/05/2023	9.500	80,000						285,000	04/25/2023
A240035		CHARLES TOWN	WV		06/02/2023	9.500	119,625						400,000	05/17/2023
A240038		BERKELEY SPRINGS	WV		06/09/2023	9.500	136,500						195,000	05/22/2023
A240040		HUNTINGTON	WV		07/10/2023	9.000	157,500						220,000	06/28/2023
A240041		HEDGESVILLE	WV		06/27/2023	9.500	116,250						190,000	06/27/2023
A240042		MARTINSBURG	WV		07/17/2023	9.500	97,500						245,000	06/30/2023
A240043		MARTINSBURG	WV		09/22/2023	9.500	117,000						250,000	07/06/2023
A240046		HARPERS FERRY	WV		10/06/2023	9.500	93,000						230,000	09/07/2023
A240047		MARTINSBURG	WV		09/28/2023	9.500	76,750						230,000	09/07/2023
A240050		MARTINSBURG	WV		10/18/2023	9.750	99,450						170,000	10/04/2023
A240051		HARPERS FERRY	WV		11/03/2023	10.250	258,500						380,000	10/11/2023
A240055		HEDGESVILLE	WV		10/31/2023	10.000	188,100						265,000	10/25/2023
A240063		HARPERS FERRY	WV		11/21/2023	10.000	206,250						275,000	11/21/2023
A270201		CHARLOTTE	NC		05/06/2021	12.150	189,450						260,000	04/28/2021
A270263		RAEFORD	NC		08/05/2021	12.200	85,906						125,000	08/05/2021
A270264		RALEIGH	NC		07/19/2021	13.150	213,750						285,000	07/19/2021
A270267		LEICESTER	NC		07/19/2021	12.150	325,746						620,000	07/19/2021
A270271		JACKSONVILLE	NC		04/14/2022	10.000	162,965						240,000	04/20/2022
A270296		STATESVILLE	NC		08/19/2021	11.000	140,419						260,000	08/19/2021
A270330		EMERALD ISLE	NC		09/01/2021	11.150	360,000						575,000	09/01/2021
A270359		WASHINGTON	NC		10/04/2021	12.150	78,300						140,000	10/25/2021
A270373		NEW BERN	NC		10/04/2021	12.150	73,800						120,000	10/04/2021
A270530		CHARLOTTE	NC		01/31/2023	10.500	374,158						500,000	07/31/2022
A270938		HICKORY	NC		01/31/2023	10.500	291,994						435,000	04/06/2022
A270960		SUPPLY	NC		06/03/2022	10.000	272,298						400,000	05/12/2022
A270961		SUPPLY	NC		05/23/2022	10.000	227,512						350,000	04/19/2022
A270978		CHARLOTTE	NC		06/16/2022	10.000	264,000						330,000	04/21/2022
A270995		CHARLOTTE	NC		04/26/2022	10.000	360,000						450,000	04/04/2022
A271093		CHARLOTTE	NC		05/03/2022	10.000	320,000						400,000	05/31/2022
A271113		CHARLOTTE	NC		05/12/2022	10.000	284,000						355,000	05/31/2022
A271133		CLAREMONT	NC		07/08/2022	10.250	48,506						395,000	05/22/2022
A271134		CLAREMONT	NC		07/08/2022	10.250	48,515						395,000	05/22/2022
A271136		TROUTMAN	NC		07/14/2022	10.250	73,064						425,000	05/21/2022
A271159		MOORESVILLE	NC		05/27/2022	10.000	356,000						445,000	05/22/2022
A271193		MOORESVILLE	NC		06/15/2022	10.000	368,000						460,000	06/14/2022
A271202		CHARLOTTE	NC		06/08/2022	10.000	320,000						400,000	06/22/2022
A271231		CHARLOTTE	NC		06/29/2022	10.000	409,500						525,000	06/14/2022
A271241		CLEMMONS	NC		06/16/2022	10.000	260,000						325,000	06/22/2022
A271272		GASTONIA	NC		07/15/2022	10.000	296,000						370,000	07/07/2022
A271283		JACKSONVILLE	NC		07/11/2022	10.750	153,900						325,000	07/25/2022
A271344		HIGH POINT	NC		09/26/2022	11.000	86,250						115,000	08/04/2022
A271367		HIGH POINT	NC		10/14/2022	11.000	93,879		290				133,000	09/07/2022
A271375		WINSTON-SALEM	NC		01/31/2023	11.000	112,700						161,000	09/07/2022

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A271382		THOMASVILLE	NC		01/31/2023	11.000	89,021						123,000	09/08/2022
A271397		WINSTON-SALEM	NC		10/06/2022	11.000	136,500		290				195,000	09/20/2022
A271405		CHARLOTTE	NC		10/27/2022	10.500	367,500		290				490,000	09/20/2022
A271406		CHARLOTTE	NC		10/27/2022	10.500	292,500						390,000	09/26/2022
A271409		WINSTON-SALEM	NC		01/31/2023	11.000	95,579						155,000	09/22/2022
A271422		CHARLOTTE	NC		01/31/2023	10.500	405,000						540,000	10/18/2022
A271424		SUMMERFIELD	NC		10/21/2022	9.500	148,432		290				200,000	10/24/2022
A271427		CONCORD	NC		11/04/2022	9.500	139,530						289,000	10/28/2022
A271429		CONOVER	NC		11/03/2022	10.500	586,720						825,000	11/07/2022
A271430		HIGH POINT	NC		01/31/2023	11.000	105,237		290				155,000	10/07/2022
A271439		SALISBURY	NC		11/22/2022	10.500	232,472						415,000	12/01/2022
A271440		KINGS MOUNTAIN	NC		01/11/2023	9.500	263,359						400,000	12/13/2022
A271441		GREENSBORO	NC		10/27/2022	11.000	116,027		290				159,000	11/02/2022
A271443		WINSTON-SALEM	NC		01/31/2023	11.000	125,784						170,000	10/18/2022
A271451		RALEIGH	NC		01/17/2023	10.000	709,174						1,000,000	11/03/2022
A271453		RALEIGH	NC		01/17/2023	10.000	684,493						1,000,000	11/03/2022
A271455		RALEIGH	NC		01/17/2023	10.000	700,479						1,000,000	11/03/2022
A271465		WINSTON-SALEM	NC		11/02/2022	11.000	94,044						145,000	11/01/2022
A271466		WINSTON-SALEM	NC		01/31/2023	11.000	108,750						145,000	10/31/2022
A271468		WINSTON-SALEM	NC		11/08/2022	11.000	124,378						180,000	10/31/2022
A271470		KINGS MOUNTAIN	NC		11/07/2022	10.250	135,000						215,000	11/03/2022
A271497		SMITHFIELD	NC		01/31/2023	9.500	117,900						230,000	11/23/2022
A271499		WILMINGTON	NC		01/17/2023	9.500	391,500						525,000	12/09/2022
A271511		CHARLOTTE	NC		01/25/2023	10.000	497,000						710,000	12/19/2022
A271531		CHARLOTTE	NC		01/12/2023	9.000	128,609						235,000	01/03/2023
A271533		GARNER	NC		01/19/2023	9.000	221,000						345,000	01/19/2023
A271550		GARNER	NC		02/13/2023	9.000	201,450						345,000	02/07/2023
A271562		MOCKSVILLE	NC		03/01/2023	9.750	216,986						425,000	02/28/2023
A271575		CHARLOTTE	NC		03/16/2023	9.000	161,500						265,000	03/13/2023
A271587		CHARLOTTE	NC		03/16/2023	9.000	51,000						190,000	03/15/2023
A271589		CHARLOTTE	NC		03/23/2023	9.750	1,542,215						2,190,000	04/01/2023
A271593		SHALLOTTE	NC		06/08/2023	9.250	133,226						330,000	04/25/2023
A271594		SHALLOTTE	NC		06/07/2023	9.250	201,251						345,000	04/26/2023
A271600		GARNER	NC		03/23/2023	9.000	178,500						255,000	03/22/2023
A271622		GASTONIA	NC		05/03/2023	9.750	137,508						235,000	04/17/2023
A271623		GASTONIA	NC		05/03/2023	9.750	135,087						235,000	04/17/2023
A271624		MAIDEN	NC		05/04/2023	9.750	156,442						250,000	04/19/2023
A271625		MAIDEN	NC		05/04/2023	9.750	282,460						420,000	05/08/2023
A271627		MAIDEN	NC		05/08/2023	9.750	140,641						240,000	04/25/2023
A271629		CAMERON	NC		05/15/2023	9.000	100,836						180,000	04/11/2023
A271632		RALEIGH	NC		05/01/2023	9.000	170,000						285,000	04/24/2023
A271634		RALEIGH	NC		04/25/2023	9.000	255,000						450,000	04/17/2023
A271635		LINCOLNTON	NC		05/05/2023	9.750	156,358						270,000	04/18/2023
A271642		CHARLOTTE	NC		05/03/2023	9.000	307,500						410,000	04/27/2023
A271654		GREENSBORO	NC		05/24/2023	10.000	95,033						150,000	05/11/2023
A271655		CHARLOTTE	NC		05/15/2023	9.000	299,625						415,000	05/07/2023
A271659		CHARLOTTE	NC		05/12/2023	9.750	167,099						300,000	05/04/2023
A271662		GRANITE FALLS	NC		06/23/2023	9.750	96,119						595,000	05/15/2023
A271663		GRANITE FALLS	NC		06/23/2023	9.750	96,119						595,000	05/16/2023
A271671		VALE	NC		06/14/2023	9.750	140,615						280,000	05/18/2023
A271672		CLAREMONT	NC		06/15/2023	9.000	78,625						140,000	06/06/2023
A271673		MOCKSVILLE	NC		06/14/2023	9.750	931,252						3,040,000	06/08/2023

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A271674		HICKORY	NC		06/06/2023	9.750	93,537						1,195,001	05/24/2023
A271677		CHARLOTTE	NC		06/20/2023	9.000	544,614						736,000	06/01/2023
A271678		SPENCER	NC		06/28/2023	9.750	148,565						240,000	06/21/2023
A271680		GARNER	NC		06/01/2023	9.000	212,500						350,000	06/01/2023
A271685		YOUNGSVILLE	NC		06/15/2023	9.000	379,473						510,000	06/05/2023
A271687		PIKEVILLE	NC		06/07/2023	9.000	75,650						175,000	06/02/2023
A271688		FOUR OAKS	NC		07/20/2023	9.000	104,550						190,000	07/10/2023
A271696		CHARLOTTE	NC		07/18/2023	9.000	116,078						200,000	06/07/2023
A271700		CHARLOTTE	NC		06/27/2023	9.750	57,550						420,000	06/27/2023
A271703		FUQUAY VARINA	NC		07/11/2023	9.000	212,500						335,000	06/14/2023
A271704		CLAYTON	NC		06/22/2023	9.000	297,500						460,000	06/20/2023
A271706		RALEIGH	NC		07/11/2023	9.000	238,000						450,000	07/03/2023
A271707		CARY	NC		07/28/2023	9.000	246,500						400,000	06/21/2023
A271708		CONCORD	NC		09/08/2023	9.500	189,000						345,000	06/19/2023
A271709		RALEIGH	NC		07/10/2023	9.000	280,500						435,000	06/29/2023
A271711		RALEIGH	NC		06/21/2023	9.000	293,250						475,000	06/20/2023
A271712		MIDDLESEX	NC		06/23/2023	9.000	115,600						210,000	06/15/2023
A271714		SMITHFIELD	NC		06/21/2023	9.000	109,650						220,000	06/15/2023
A271717		SANFORD	NC		07/05/2023	9.000	187,000						350,000	06/26/2023
A271719		CHARLOTTE	NC		07/21/2023	9.500	467,500						650,000	07/15/2023
A271720		GASTONIA	NC		09/13/2023	9.500	118,800						210,000	07/12/2023
A271730		CHARLOTTE	NC		08/04/2023	9.500	289,935						400,000	07/25/2023
A271736		APEX	NC		08/01/2023	9.000	289,850						450,000	08/01/2023
A271739		DURHAM	NC		07/31/2023	9.000	227,500						325,000	07/27/2023
A271741		HILLSBOROUGH	NC		08/04/2023	9.000	153,000						325,000	08/02/2023
A271743		GARNER	NC		08/08/2023	9.250	174,886						270,000	08/11/2023
A271745		GARNER	NC		08/11/2023	9.000	247,903						400,000	08/10/2023
A271747		CHARLOTTE	NC		08/09/2023	9.500	122,535						185,000	08/03/2023
A271748		SANFORD	NC		09/27/2023	9.000	110,500						215,000	08/14/2023
A271749		RALEIGH	NC		09/27/2023	9.000	114,750						235,000	08/22/2023
A271750		RALEIGH	NC		09/27/2023	9.000	114,750						220,000	08/22/2023
A271751		ANGIER	NC		09/28/2023	9.250	3,934,000						5,880,000	09/12/2023
A271752		WAKE FOREST	NC		09/27/2023	9.000	187,000						350,000	08/22/2023
A271753		RALEIGH	NC		09/27/2023	9.000	119,000						215,000	08/23/2023
A271754		RALEIGH	NC		09/27/2023	9.000	255,000						400,000	08/21/2023
A271757		SANFORD	NC		08/24/2023	9.000	97,750						178,000	08/16/2023
A271758		HARMONY	NC		09/13/2023	9.500	133,953						195,000	08/25/2023
A271759		GASTONIA	NC		08/28/2023	9.750	189,000						315,000	08/26/2023
A271760		MEBANE	NC		08/25/2023	9.000	138,550						290,000	08/21/2023
A271763		WILSON	NC		08/25/2023	9.000	117,725						205,000	08/21/2023
A271770		CHARLOTTE	NC		10/06/2023	10.750	52,633						360,000	08/31/2023
A271774		CHARLOTTE	NC		09/27/2023	9.500	170,100						315,000	09/21/2023
A271775		DURHAM	NC		09/28/2023	9.000	191,250						340,000	09/15/2023
A271777		RALEIGH	NC		09/26/2023	9.000	170,000						280,000	09/11/2023
A271781		WAXHAW	NC		10/03/2023	9.500	306,000						440,000	09/22/2023
A271782		CHARLOTTE	NC		09/26/2023	9.500	270,000						365,000	09/21/2023
A271784		BEECH MOUNTAIN	NC		10/13/2023	10.000	792,500						1,150,000	09/26/2023
A271789		DUNN	NC		09/25/2023	9.000	108,800						225,000	09/20/2023
A271790		CHARLOTTE	NC		10/18/2023	9.500	310,500						455,000	09/25/2023
A271792		HILLSBOROUGH	NC		09/22/2023	9.000	159,800						230,000	09/19/2023
A271794		CHARLOTTE	NC		10/06/2023	9.500	258,750						345,000	09/23/2023
A271795		CHARLOTTE	NC		09/27/2023	10.500	295,000						460,000	09/23/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A271802		CHARLOTTE	NC		10/25/2023	9.500	311,580						420,000	10/25/2023
A271804		STONY POINT	NC		10/24/2023	10.500	145,651						275,000	10/18/2023
A271806		DURHAM	NC		10/18/2023	9.000	159,375						300,000	10/16/2023
A271808		CORNELIUS	NC		10/26/2023	9.500	251,250						335,000	10/25/2023
A271809		CHARLOTTE	NC		10/27/2023	9.500	258,750						345,000	10/24/2023
A271812		RALEIGH	NC		10/30/2023	9.000	119,425						200,000	10/31/2023
A271834		CHARLOTTE	NC		11/28/2023	9.500	213,750						285,000	11/20/2023
A290086		COLUMBIA	SC		11/01/2021	12.150	161,100						225,000	11/01/2021
A290152		COLUMBIA	SC		01/31/2023	11.000	111,429						168,000	10/17/2022
A290155		COLUMBIA	SC		11/02/2022	11.000	133,066						199,900	11/03/2022
A290161		HANAHAN	SC		03/15/2023	9.000	179,775						375,000	03/07/2023
A290165		ROCK HILL	SC		03/24/2023	9.750	84,606						260,000	03/30/2023
A290174		ROCK HILL	SC		06/15/2023	9.750	139,930						270,000	05/17/2023
A290176		FORT MILL	SC		06/22/2023	9.000	825,000						1,100,000	05/26/2023
A290177		ROCK HILL	SC		06/06/2023	9.750	36,473						275,000	06/02/2023
A290178		ROCK HILL	SC		06/06/2023	9.750	37,528						275,000	06/01/2023
A290181		ROCK HILL	SC		07/21/2023	9.750	79,967						300,000	07/07/2023
A290183		ROCK HILL	SC		07/21/2023	9.750	49,711						290,000	07/06/2023
A290185		YORK	SC		07/13/2023	9.500	153,000						260,000	07/11/2023
A290187		FORT MILL	SC		11/07/2023	9.500	266,250						355,000	11/06/2023
A303229		GAINESVILLE	GA		02/07/2022	13.150	257,000						375,000	01/31/2022
A303308		MARTINEZ	GA		05/16/2022	10.250	100,939						240,000	05/23/2022
A303319		TEMPLE	GA		06/10/2022	11.000	105,750						245,000	06/02/2022
A303380		SAVANNAH	GA		08/10/2022	11.380	113,879						230,000	08/01/2022
A303396		SAVANNAH	GA		01/31/2023	11.380	107,996						230,000	08/01/2022
A303399		SAVANNAH	GA		08/10/2022	11.380	120,932						285,000	08/05/2022
A303407		SAVANNAH	GA		01/31/2023	11.380	198,000						295,000	08/03/2022
A303478		ATLANTA	GA		01/31/2023	10.500	224,470						300,000	09/30/2022
A303490		ELLENWOOD	GA		10/26/2022	8.500	176,799		290				265,000	10/14/2022
A303584		ATLANTA	GA		02/15/2023	9.750	446,241						785,000	02/21/2023
A303588		MILTON	GA		04/04/2023	9.750	404,626						5,250,000	03/06/2023
A303590		LILBURN	GA		03/15/2023	9.750	206,957						425,000	02/23/2023
A303622		LAWRENCEVILLE	GA		05/10/2023	9.750	238,425						385,000	05/10/2023
A303629		EAST POINT	GA		06/09/2023	9.500	228,500						400,000	05/24/2023
A303630		ATLANTA	GA		06/30/2023	10.000	201,631						470,000	05/24/2023
A303634		ATLANTA	GA		06/01/2023	9.000	238,850						425,000	06/01/2023
A303635		GREENSBORO	GA		06/01/2023	9.000	39,950						95,000	05/20/2023
A303636		DECATUR	GA		06/01/2023	9.000	74,800						130,000	06/01/2023
A303639		ELLENWOOD	GA		06/01/2023	9.000	79,900						140,000	05/31/2023
A303646		ATLANTA	GA		06/21/2023	9.750	193,800						400,000	06/09/2023
A303656		STONE MOUNTAIN	GA		07/17/2023	9.750	238,000						450,000	07/14/2023
A303665		SHARPSBURG	GA		09/13/2023	9.750	115,545						400,000	09/12/2023
A303670		ROCKMART	GA		10/24/2023	9.750	149,600						245,000	10/11/2023
A320889		TREASURE ISLAND	FL		06/28/2021	11.100	919,500						1,550,000	06/18/2021
A320891		GULFPORT	FL		06/24/2021	11.100	875,500						1,260,000	06/15/2021
A320947		SAINT PETERSBURG	FL		07/23/2021	10.600	977,000						1,325,000	10/01/2021
A320991		SOUTH PASADENA	FL		09/27/2021	8.000	399,000						550,000	10/13/2021
A320994		WEST PALM BEACH	FL		09/15/2021	11.750	116,000						155,000	09/15/2021
A321194		DESTIN	FL		07/14/2022	10.750	1,280,000						1,600,000	03/18/2022
A321195		CHAMPIONS GATE	FL		07/14/2022	10.750	640,000						830,000	07/01/2022
A321276		ORMOND BEACH	FL		05/31/2022	10.000	481,500						900,000	06/02/2022
A321283		NORTH MIAMI	FL		05/20/2022	10.000	1,867,500						2,750,000	05/13/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A321289		VERO BEACH	FL		05/20/2022	12.680	120,303						660,000	05/23/2022
A321359		SURFSIDE	FL		06/10/2022	8.000	7,372,292						11,000,000	06/09/2022
A321364		MIAMI SHORES	FL		06/24/2022	10.350	1,590,850						2,500,000	07/06/2022
A321368		NORTH MIAMI	FL		06/08/2022	10.250	459,000						620,000	06/29/2022
A321394		MIAMI	FL		07/26/2022	10.500	1,544,050						3,250,000	07/25/2022
A321414		PINECREST	FL		01/31/2023	10.000	5,123,500						8,000,000	09/02/2022
A321420		SURFSIDE	FL		03/07/2023	9.750	1,626,840						3,500,000	03/07/2023
A321428		PARRISH	FL		07/27/2022	9.500	391,000						525,000	07/21/2022
A321438		TAMPA	FL		08/08/2022	9.750	352,500						470,000	07/22/2022
A321449		MIRAMAR BEACH	FL		08/29/2022	10.750	1,300,000						2,000,000	08/26/2022
A321461		JACKSONVILLE	FL		09/21/2022	8.750	106,200						195,000	09/08/2022
A321473		VERO BEACH	FL		01/31/2023	10.880	131,250		290				175,000	09/22/2022
A321483		SARASOTA	FL		09/23/2022	9.500	408,750		290				545,000	09/22/2022
A321485		KEYSTONE HEIGHTS	FL		10/25/2022	11.250	165,652						260,000	09/16/2022
A321488		HASTINGS	FL		10/28/2022	11.250	183,581						295,000	09/23/2022
A321489		SURFSIDE	FL		10/13/2022	9.250	2,340,577		290				3,550,000	10/14/2022
A321492		MELBOURNE	FL		02/16/2023	9.500	297,500						425,000	02/08/2023
A321494		SATELLITE BEACH	FL		01/31/2023	10.500	206,250						275,000	11/02/2022
A321499		MIRAMAR BEACH	FL		11/10/2022	10.750	1,235,000						1,900,000	10/12/2022
A321504		PORT RICHEY	FL		10/24/2022	10.250	205,300		290				295,000	10/25/2022
A321509		MIAMI BEACH	FL		07/12/2023	10.500	1,845,403						5,200,000	07/13/2023
A321511		DAVENPORT	FL		01/31/2023	10.750	461,500						710,000	11/09/2022
A321512		MIAMI	FL		01/17/2023	9.500	540,000						1,000,000	11/01/2022
A321516		SAINT AUGUSTINE	FL		11/18/2022	10.750	481,000						740,000	11/14/2022
A321518		BRADENTON	FL		01/17/2023	9.000	1,305,000						2,100,000	11/15/2022
A321522		VALRICO	FL		01/31/2023	11.000	337,500						450,000	11/04/2022
A321534		NEW PORT RICHEY	FL		01/17/2023	9.000	171,900						235,000	12/06/2022
A321535		COCOA	FL		08/04/2023	9.750	237,716						385,000	12/09/2022
A321553		MELBOURNE	FL		01/13/2023	9.750	171,500						245,000	12/28/2022
A321554		MIAMI	FL		01/27/2023	9.750	711,000						1,170,000	12/26/2022
A321559		FORT LAUDERDALE	FL		02/06/2023	9.500	392,500						1,600,000	01/17/2023
A321562		ALVA	FL		01/06/2023	9.500	368,750						550,000	01/17/2023
A321577		MERRITT ISLAND	FL		02/03/2023	9.750	227,950						365,000	01/19/2023
A321587		DESTIN	FL		03/06/2023	9.750	1,365,000						2,100,000	02/01/2023
A321590		KISSIMMEE	FL		02/24/2023	9.750	565,500						870,000	02/09/2023
A321591		DAVENPORT	FL		02/28/2023	9.750	654,500						1,015,000	02/09/2023
A321595		NORTH PORT	FL		02/27/2023	9.500	230,250						440,000	02/14/2023
A321600		CALLAHAN	FL		02/24/2023	9.500	122,250						190,000	02/20/2023
A321611		LAKE WALES	FL		03/08/2023	9.500	189,300						280,000	03/15/2023
A321635		PALM BAY	FL		06/01/2023	10.000	369,950						650,000	04/25/2023
A321639		VERO BEACH	FL		05/11/2023	9.500	597,848						1,350,000	04/20/2023
A321642		PINECREST	FL		07/13/2023	10.000	2,346,630						6,000,000	07/06/2023
A321646		SAINT PETERSBURG	FL		06/09/2023	9.250	68,850						170,000	05/02/2023
A321650		MELBOURNE	FL		05/08/2023	9.500	134,500						285,000	05/04/2023
A321651		CLEARWATER	FL		05/09/2023	9.000	802,375						1,600,000	05/02/2023
A321652		HASTINGS	FL		06/22/2023	10.250	205,022						310,000	05/10/2023
A321668		SAINT AUGUSTINE	FL		10/31/2023	11.000	166,483						1,470,000	08/30/2023
A321670		SOUTH BAY	FL		06/06/2023	9.500	91,000						130,000	05/31/2023
A321674		SPRING HILL	FL		06/06/2023	9.000	259,000						355,000	06/05/2023
A321676		FORT MYERS	FL		06/05/2023	9.500	429,800						675,000	05/31/2023
A321677		SAINT PETERSBURG	FL		06/23/2023	9.750	281,250						375,000	06/16/2023
A321679		COCOA	FL		06/28/2023	9.500	266,875						410,000	06/27/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A321682		TAMPA	FL		06/28/2023	9.500	315,000						500,000	06/25/2023
A321684		SAINT PETERSBURG	FL		07/20/2023	10.000	221,900						315,000	06/20/2023
A321685		FORT MYERS	FL		06/29/2023	9.500	350,000						500,000	06/15/2023
A321695		BROOKSVILLE	FL		07/14/2023	9.750	225,000						300,000	07/05/2023
A321696		SANIBEL	FL		07/10/2023	9.750	1,541,000						3,000,000	07/10/2023
A321697		ORLANDO	FL		06/30/2023	9.750	211,500						285,000	07/05/2023
A321698		POMPANO BEACH	FL		07/19/2023	10.000	1,216,650						2,300,000	07/11/2023
A321702		VALRICO	FL		07/17/2023	10.000	335,750						515,000	07/11/2023
A321703		BELLEAIR	FL		07/21/2023	9.250	435,000						580,000	07/18/2023
A321706		SAINT AUGUSTINE	FL		08/08/2023	9.750	225,000						305,000	07/25/2023
A321712		SAINT PETERSBURG	FL		08/11/2023	10.000	217,500						290,000	08/10/2023
A321715		SAINT PETERSBURG	FL		09/29/2023	10.000	172,500						260,000	08/09/2023
A321721		PINECREST	FL		09/22/2023	10.500	1,000,000						2,250,000	08/22/2023
A321722		CLEARWATER	FL		08/15/2023	9.250	999,500						1,800,000	08/11/2023
A321729		NEW SMYRNA BEACH	FL		08/17/2023	9.750	575,796						975,000	08/14/2023
A321737		HUDSON	FL		09/20/2023	9.250	232,500						310,000	08/28/2023
A321745		LANTANA	FL		09/20/2023	9.750	229,867						495,000	09/13/2023
A321746		DEERFIELD BEACH	FL		09/29/2023	9.750	401,812						775,000	09/29/2023
A321748		HILLIARD	FL		10/24/2023	11.000	35,690						580,000	10/05/2023
A321752		PLANTATION	FL		10/06/2023	10.500	435,000						680,000	10/05/2023
A321758		FORT LAUDERDALE	FL		10/31/2023	11.000	1,816,910						10,000,000	10/06/2023
A321759		BOCA RATON	FL		10/30/2023	10.250	640,000						8,000,000	10/11/2023
A321763		ROTONDA WEST	FL		10/12/2023	11.000	301,430						540,000	09/29/2023
A321766		POMPANO BEACH	FL		10/23/2023	10.500	173,250						330,000	10/18/2023
A321770		MELBOURNE	FL		10/20/2023	10.000	171,250						295,000	10/20/2023
A321771		LIGHTHOUSE POINT	FL		10/31/2023	10.250	1,513,500						3,000,000	10/23/2023
A321773		FORT LAUDERDALE	FL		11/15/2023	10.000	4,597,500						6,750,000	10/24/2023
A321774		MELBOURNE	FL		10/31/2023	10.000	180,000						310,000	10/20/2023
A321775		JACKSONVILLE	FL		10/25/2023	10.000	454,950						795,000	10/23/2023
A321776		PALM BAY	FL		11/07/2023	10.000	537,500						850,000	11/01/2023
A321777		LANTANA	FL		10/19/2023	10.000	210,000						400,000	10/18/2023
A321778		WEST PALM BEACH	FL		10/26/2023	10.250	1,080,000						1,350,000	10/18/2023
A321779		DELRAY BEACH	FL		11/17/2023	10.500	274,500						450,000	10/25/2023
A321781		MELBOURNE	FL		11/02/2023	10.000	225,000						300,000	11/01/2023
A321788		WEST MELBOURNE	FL		11/09/2023	10.000	243,750						325,000	11/06/2023
A321794		SAINT PETERSBURG	FL		11/30/2023	11.250	2,742,575						9,500,000	11/14/2023
A321796		SAINT PETERSBURG	FL		11/22/2023	10.000	551,250						735,000	11/20/2023
A321802		SAINT PETERSBURG	FL		11/27/2023	10.500	125,500						230,000	11/21/2023
A321805		PINECREST	FL		12/04/2023	10.500	1,680,000						2,250,000	11/20/2023
A321810		OAKLAND PARK	FL		11/30/2023	10.500	360,093						750,000	11/27/2023
A350183		PINSON	AL		09/15/2021	8.000	174,405						265,000	09/03/2021
A350210		JEMISON	AL		11/03/2021	8.000	120,684						170,000	11/03/2021
A350216		HUNTSVILLE	AL		10/29/2021	12.200	121,284						180,000	10/29/2021
A370218		KNOXVILLE	TN		10/15/2021	10.050	139,200						235,000	10/25/2021
A370268		NASHVILLE	TN		02/23/2022	11.000	396,000						640,000	02/23/2022
A370284		CHATTANOOGA	TN		04/01/2022	7.000	2,939,439						5,755,001	04/21/2022
A370339		CLARKSVILLE	TN		06/02/2022	7.750	210,500						280,000	06/01/2022
A370341		COLUMBIA	TN		06/02/2022	7.750	264,500						400,000	05/31/2022
A370372		MEMPHIS	TN		09/23/2022	9.000	87,500						125,000	09/16/2022
A370377		MEMPHIS	TN		10/20/2022	11.000	97,500		290				130,000	10/20/2022
A370378		MEMPHIS	TN		01/17/2023	9.500	745,301						1,130,000	11/09/2022
A370381		MEMPHIS	TN		10/24/2022	10.000	123,750		290				165,000	10/25/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A370382		MEMPHIS	TN		10/20/2022	11.000	105,000		.290				140,000	10/12/2022
A370385		MEMPHIS	TN		01/31/2023	11.000	123,750		.290				165,000	10/31/2022
A370386		MEMPHIS	TN		10/24/2022	11.000	131,250		.290				175,000	10/17/2022
A370391		MEMPHIS	TN		01/31/2023	11.000	95,921		.290				135,000	10/21/2022
A370392		MEMPHIS	TN		10/28/2022	11.000	84,528		.290				125,000	10/31/2022
A370396		MEMPHIS	TN		11/21/2022	11.000	93,750						125,000	11/03/2022
A370434		OAK RIDGE	TN		08/15/2023	9.750	276,000						375,000	08/09/2023
A370437		STRAWBERRY PLAINS	TN		09/22/2023	9.750	180,000						240,000	09/18/2023
A430580		DAYTON	OH		05/20/2021	13.150	85,000						220,000	06/30/2021
A430606		PLYMOUTH	OH		09/07/2021	8.000	47,724						100,000	09/07/2021
A430609		MANSFIELD	OH		09/07/2021	8.000	624,804						970,000	09/07/2021
A430610		GALION	OH		09/07/2021	8.000	695,334						1,685,001	09/07/2021
A430611		CRESTLINE	OH		09/07/2021	8.000	407,802						750,001	09/07/2021
A430613		WILLARD	OH		09/07/2021	8.000	696,265						1,197,500	09/07/2021
A430614		WILLARD	OH		09/07/2021	8.000	415,574						1,746,002	09/07/2021
A430615		SPRINGFIELD	OH		09/08/2021	8.000	280,481						706,500	09/08/2021
A430616		PLYMOUTH	OH		09/08/2021	8.000	597,047						1,490,001	09/08/2021
A430619		PLYMOUTH	OH		09/07/2021	8.000	603,624						1,490,000	09/07/2021
A430620		WILLARD	OH		09/07/2021	8.000	535,177						1,317,504	09/07/2021
A430621		GATES MILLS	OH		06/03/2022	9.000	662,448						1,000,000	05/11/2022
A430623		CINCINNATI	OH		07/23/2021	8.500	189,000						260,000	07/23/2021
A430628		MANSFIELD	OH		09/07/2021	8.000	616,116						1,146,502	09/07/2021
A430629		NORWALK	OH		09/07/2021	9.000	715,863						1,390,000	09/01/2021
A430631		NORWALK	OH		09/08/2021	9.000	627,449						1,240,000	08/31/2021
A430634		WILLARD	OH		09/07/2021	9.000	359,490						990,007	09/07/2021
A430635		WILLARD	OH		09/07/2021	8.000	605,172						1,092,001	09/07/2021
A430636		WILLARD	OH		09/07/2021	9.000	1,170,052						2,340,001	09/01/2021
A430644		CUYAHOGA FALLS	OH		09/23/2021	12.150	108,750						145,000	09/23/2021
A430647		AKRON	OH		10/15/2021	12.150	257,335						405,000	10/15/2021
A430703		CINCINNATI	OH		01/31/2023	8.250	318,750		.290				425,000	07/12/2022
A430722		CLEVELAND	OH		01/18/2023	10.500	263,400						500,000	09/16/2022
A430742		KETTERING	OH		10/18/2022	10.250	302,999		.290				660,000	10/12/2022
A430758		BEDFORD	OH		05/09/2023	10.500	156,719						395,000	03/15/2023
A430767		GARFIELD HEIGHTS	OH		10/13/2023	10.000	110,646						490,000	10/05/2023
A430768		BEDFORD HEIGHTS	OH		10/17/2023	10.000	252,025						690,000	09/28/2023
A460166		SOUTH BEND	IN		05/07/2019	6.700	1,024,752						1,443,500	09/28/2021
A460288		SOUTH BEND	IN		01/31/2023	9.500	339,750						455,000	11/10/2022
A460302		DECATUR	IN		06/28/2023	9.750	108,750						215,000	06/20/2023
A460307		FORT WAYNE	IN		08/25/2023	9.750	204,000						300,000	08/18/2023
A460309		FORT WAYNE	IN		10/04/2023	9.750	47,600						350,000	10/04/2023
A460312		INDIANAPOLIS	IN		10/12/2023	10.750	56,105						115,000	09/26/2023
A460315		AUBURN	IN		10/05/2023	10.000	132,600						210,000	09/25/2023
A460322		INDIANAPOLIS	IN		12/05/2023	10.750	69,201						135,000	11/19/2023
A480415		DETROIT	MI		08/26/2021	8.500	154,200						1,100,000	08/10/2021
A480436		ROYAL OAK	MI		10/26/2022	8.250	270,000		.290				360,000	07/22/2022
A480440		WARREN	MI		07/25/2022	12.000	97,703						260,000	07/07/2022
A480448		ROCHESTER HILLS	MI		10/24/2022	10.500	147,700		.290				211,000	09/06/2022
A480452		ADRIAN	MI		11/22/2022	10.750	79,650						195,000	10/28/2022
A500072		DES MOINES	IA		07/25/2023	9.500	113,850						198,000	07/14/2023
A500073		DES MOINES	IA		07/21/2023	9.500	239,700						320,000	07/25/2023
A500075		DES MOINES	IA		09/29/2023	9.500	113,400						183,000	07/31/2023
A500080		DES MOINES	IA		09/29/2023	10.000	94,500						135,000	09/22/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A500081		DES MOINES	IA		10/13/2023	10.000	97,200						160,000	10/16/2023
A580006		BOTTINEAU	ND		10/27/2023	10.000	63,787						130,000	10/13/2023
A600475		MUNDELEIN	IL		06/22/2021	11.100	487,500						650,000	06/17/2021
A600523		CHICAGO	IL		01/31/2023	11.250	1,197,678		290				1,650,000	10/03/2022
A600529		CHICAGO	IL		02/01/2023	10.500	1,235,000						1,900,000	01/13/2023
A600581		PARK FOREST	IL		07/26/2023	9.750	127,100						190,000	07/18/2023
A600583		HAZEL CREST	IL		07/27/2023	9.750	151,163						240,000	07/19/2023
A600587		S CHICAGO HEIGHTS	IL		10/13/2023	10.500	92,466						175,000	10/10/2023
A630553		SAINT LOUIS	MO		01/31/2023	11.250	332,500						475,000	09/26/2022
A630556		ST. LOUIS	MO		10/14/2022	11.250	356,350		290				620,000	10/15/2022
A630557		SAINT LOUIS	MO		01/31/2023	10.750	288,000		290				385,000	11/03/2022
A630559		FLORISSANT	MO		10/21/2022	10.750	212,000		290				300,000	10/27/2022
A630566		SAINT LOUIS	MO		11/23/2022	10.750	75,000						100,000	11/18/2022
A630567		SAINT LOUIS	MO		01/31/2023	9.750	95,910						130,000	11/18/2022
A630570		SAINT LOUIS	MO		01/17/2023	10.250	94,265						140,000	11/30/2022
A630576		ST. LOUIS	MO		01/17/2023	9.750	63,000						90,000	12/15/2022
A630579		SAINT LOUIS	MO		04/07/2023	9.750	87,500						125,000	01/27/2023
A630585		SAINT LOUIS	MO		01/30/2023	9.750	124,950						200,000	01/26/2023
A630591		ST. LOUIS	MO		03/06/2023	9.750	49,000						70,000	02/22/2023
A630592		SAINT LOUIS	MO		03/17/2023	9.750	79,750						225,000	03/06/2023
A630601		SAINT LOUIS	MO		04/14/2023	9.750	65,875						100,000	04/12/2023
A630602		SAINT LOUIS	MO		05/03/2023	9.750	84,000						120,000	05/02/2023
A630605		FLORISSANT	MO		05/03/2023	9.750	104,125						160,000	04/28/2023
A630611		SAINT LOUIS	MO		05/31/2023	9.750	94,500						135,000	05/23/2023
A630612		SAINT LOUIS	MO		05/31/2023	9.750	186,300						385,000	05/23/2023
A630613		BLUE SPRINGS	MO		06/05/2023	9.500	196,000						280,000	06/05/2023
A630615		SAINT LOUIS	MO		06/14/2023	9.750	68,850						120,000	06/14/2023
A630616		FLORISSANT	MO		06/07/2023	9.750	115,500						165,000	06/06/2023
A630619		INDEPENDENCE	MO		06/22/2023	10.000	129,000						230,000	06/21/2023
A630622		ST LOUIS	MO		06/22/2023	9.750	143,565						210,000	06/20/2023
A630623		GARDEN CITY	MO		07/13/2023	9.000	151,550						210,000	06/22/2023
A630624		SAINT LOUIS	MO		06/29/2023	9.750	279,750						485,000	06/28/2023
A630625		SAINT LOUIS	MO		07/10/2023	9.750	57,800						80,000	06/30/2023
A630626		SAINT LOUIS	MO		07/07/2023	10.000	105,000						150,000	07/06/2023
A630629		SAINT LOUIS	MO		07/19/2023	10.000	80,820						120,000	07/17/2023
A630630		SAINT LOUIS	MO		07/26/2023	10.000	87,480						125,000	07/24/2023
A630632		BLUE SPRINGS	MO		07/31/2023	9.500	195,500						320,000	07/30/2023
A630634		KANSAS CITY	MO		08/18/2023	9.250	150,210						220,000	08/08/2023
A630636		KANSAS CITY	MO		08/17/2023	9.250	166,500						230,000	08/16/2023
A630640		INDEPENDENCE	MO		08/25/2023	9.250	144,630						200,000	08/17/2023
A630642		LEES SUMMIT	MO		09/01/2023	9.250	99,750						225,000	09/02/2023
A630646		KANSAS CITY	MO		09/12/2023	11.000	207,700						277,000	09/11/2023
A630648		KANSAS CITY	MO		09/12/2023	9.250	248,400						345,000	08/30/2023
A630651		SAINT LOUIS	MO		09/19/2023	10.500	112,500						150,000	09/20/2023
A630654		SAINT LOUIS	MO		09/27/2023	10.500	112,500						250,000	09/22/2023
A630655		SAINT LOUIS	MO		09/27/2023	10.500	109,750						160,000	09/25/2023
A630656		SAINT LOUIS	MO		10/05/2023	10.500	99,900						135,000	09/29/2023
A630657		KANSAS CITY	MO		10/19/2023	10.500	152,500						270,000	10/17/2023
A630658		INDEPENDENCE	MO		10/17/2023	9.500	164,900						220,000	10/18/2023
A630659		ST. LOUIS	MO		10/13/2023	10.500	1,048,500						1,400,000	10/11/2023
A630660		BELTON	MO		10/27/2023	11.000	172,500						230,000	10/13/2023
A630662		SAINT LOUIS	MO		10/18/2023	10.500	202,500						270,000	10/18/2023

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A630665		BLUE SPRINGS	MO		10/24/2023	9.500	221,250						295,000	10/16/2023
A630666		SAINT LOUIS	MO		10/30/2023	10.750	89,750						200,000	10/20/2023
A630667		KANSAS CITY	MO		11/09/2023	9.500	198,750						265,000	10/20/2023
A630668		SAINT LOUIS	MO		10/26/2023	10.500	131,250						175,000	10/25/2023
A630669		SAINT LOUIS	MO		10/26/2023	10.500	120,000						160,000	10/24/2023
A630671		SAINT LOUIS	MO		10/30/2023	10.500	108,750						150,000	10/28/2023
A660129		LEAVENWORTH	KS		04/12/2023	10.000	88,640						155,000	03/22/2023
A660137		OLATHE	KS		07/31/2023	9.500	187,850						295,000	07/31/2023
A660143		BASEHOR	KS		09/29/2023	10.000	272,000						450,000	10/01/2023
A660144		OVERLAND PARK	KS		09/29/2023	10.000	162,350						235,000	09/29/2023
A660145		OLATHE	KS		12/06/2023	10.250	183,750						245,000	11/29/2023
A700053		NEW ORLEANS	LA		04/24/2023	10.750	158,216						285,000	04/13/2023
A700055		NEW ORLEANS	LA		06/12/2023	10.500	116,000						250,000	05/24/2023
A700056		HAMMOND	LA		06/23/2023	11.000	139,151						230,000	06/12/2023
A710042		SEARCY	AR		09/27/2022	9.750	35,280						250,000	09/29/2022
A730140		OKLAHOMA CITY	OK		09/09/2022	10.000	52,200						185,000	09/06/2022
A730145		SAND SPRINGS	OK		09/20/2022	9.000	123,750						165,000	09/12/2022
A730148		MIDWEST CITY	OK		09/28/2022	10.000	55,800						120,000	09/16/2022
A730152		OKLAHOMA CITY	OK		10/07/2022	10.000	108,900		290				195,000	09/20/2022
A730153		DEL CITY	OK		10/04/2022	10.000	74,250		290				125,000	10/03/2022
A730154		OKLAHOMA CITY	OK		10/07/2022	10.000	83,700		290				145,000	09/21/2022
A730155		OKLAHOMA CITY	OK		10/07/2022	10.000	63,000		290				125,000	09/23/2022
A730158		OKLAHOMA CITY	OK		10/11/2022	10.000	85,500		290				145,000	09/28/2022
A730160		BETHANY	OK		10/13/2022	10.000	92,250		290				155,000	10/06/2022
A730169		TULSA	OK		11/03/2022	11.000	113,250						151,000	10/10/2022
A730170		OKLAHOMA CITY	OK		10/12/2022	10.000	87,300		290				150,000	10/07/2022
A730175		MIDWEST CITY	OK		01/31/2023	11.000	101,250						135,000	10/27/2022
A730182		OKLAHOMA CITY	OK		03/15/2023	9.000	117,300						205,000	03/16/2023
A750580		DAISETTA	TX		06/14/2018	8.950	65,000						90,000	02/19/2021
A750941		KATY	TX		11/01/2021	13.200	236,000						295,000	11/01/2021
A750946		AUSTIN	TX		12/22/2021	8.000	768,899						1,150,000	12/20/2021
A750951		CYPRESS	TX		12/10/2021	11.100	195,000						260,000	12/08/2021
A750955		WEST LAKE HILLS	TX		05/20/2022	10.750	2,672,537						4,500,000	05/18/2022
A750977		HOUSTON	TX		03/25/2022	10.000	215,100						280,000	01/24/2022
A751004		AUSTIN	TX		03/31/2022	9.000	1,672,255						2,300,000	04/05/2022
A751069		BUDA	TX		09/26/2022	9.250	442,435		290				675,000	08/30/2022
A751078		BEAUMONT	TX		09/27/2022	8.250	108,750						145,000	09/22/2022
A751079		DALLAS	TX		01/31/2023	11.000	1,260,000						1,800,000	10/26/2022
A751084		WICHITA FALLS	TX		10/19/2022	11.000	101,250		290				135,000	10/17/2022
A751087		WICHITA FALLS	TX		10/26/2022	11.000	82,098		290				115,000	10/19/2022
A751088		WACO	TX		11/03/2022	11.000	150,000						200,000	10/28/2022
A751089		WACO	TX		01/31/2023	11.000	116,877						160,000	10/21/2022
A751092		KILLEEN	TX		01/31/2023	11.000	102,885						140,000	11/02/2022
A751097		HOUSTON	TX		01/31/2023	9.500	1,239,395						4,305,000	12/01/2022
A751108		TOMBALL	TX		01/13/2023	9.000	161,000						230,000	01/10/2023
A751114		AUSTIN	TX		03/22/2023	10.000	1,092,493						1,700,000	03/13/2023
A751116		AUSTIN	TX		06/14/2023	10.000	1,338,625						3,400,000	03/29/2023
A751117		AUSTIN	TX		03/28/2023	9.750	828,000						1,310,000	03/13/2023
A751129		AUSTIN	TX		04/27/2023	10.000	766,295						1,550,000	03/13/2023
A751130		AUSTIN	TX		04/27/2023	10.000	778,250						1,550,000	03/14/2023
A751131		DALLAS	TX		04/27/2023	10.000	255,931						1,500,000	03/20/2023
A751132		DALLAS	TX		04/27/2023	10.000	358,512						1,500,000	03/16/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A751133		AUSTIN	TX		04/27/2023	10.000	739,238						1,575,000	03/13/2023
A751137		DALLAS	TX		04/27/2023	10.000	311,230						1,550,000	03/20/2023
A751140		DALLAS	TX		04/27/2023	10.000	315,408						1,500,000	03/16/2023
A751145		AUSTIN	TX		04/27/2023	10.000	810,986						1,650,000	03/13/2023
A751148		BELLAIRE	TX		04/27/2023	10.000	126,728						1,450,000	04/14/2023
A751151		HOUSTON	TX		04/27/2023	10.000	790,315						1,450,000	03/23/2023
A751156		DALLAS	TX		04/14/2023	9.250	1,127,828						3,750,000	04/03/2023
A751170		HOUSTON	TX		06/28/2023	9.750	69,958						445,000	06/14/2023
A751174		SHERMAN	TX		06/30/2023	9.750	276,250						460,000	06/28/2023
A751188		SAN ANTONIO	TX		10/16/2023	10.750	147,575						315,000	10/05/2023
A800082		DENVER	CO		06/16/2022	7.500	975,835						1,900,000	06/17/2022
A800096		DENVER	CO		01/31/2023	8.500	1,573,000						2,300,000	07/29/2022
A800107		DENVER	CO		05/10/2023	10.000	670,909						3,700,000	10/18/2022
A800117		DENVER	CO		01/31/2023	10.000	1,218,906						2,900,000	10/18/2022
A800129		DENVER	CO		10/04/2022	8.500	1,299,361		290				1,850,000	10/19/2022
A800136		DENVER	CO		01/31/2023	11.000	1,557,000		290				2,400,000	10/10/2022
A800142		DENVER	CO		10/14/2022	11.000	873,000		290				1,300,000	10/20/2022
A800145		DENVER	CO		11/10/2022	9.500	1,192,500						1,600,000	10/29/2022
A800147		DENVER	CO		11/23/2022	9.500	575,100						1,000,000	11/18/2022
A800156		PEYTON	CO		01/31/2023	9.500	869,200						1,175,000	02/01/2023
A800158		PEYTON	CO		01/31/2023	9.500	872,750						1,175,000	01/23/2023
A800159		PEYTON	CO		01/31/2023	9.500	825,000						1,100,000	01/31/2023
A800162		PEYTON	CO		01/31/2023	9.500	845,590						1,175,000	02/01/2023
A800170		SUPERIOR	CO		04/27/2023	10.000	157,436						1,300,000	03/21/2023
A800197		DENVER	CO		09/29/2023	10.000	419,000						560,000	09/27/2023
A830007		MULLAN	ID		10/06/2021	12.380	130,817						285,000	10/06/2021
A830013		MERIDIAN	ID		12/20/2021	11.100	322,500						430,000	12/02/2021
A830015		POST FALLS	ID		04/15/2022	10.000	389,735						520,000	03/07/2022
A840038		PARK CITY	UT		04/10/2023	10.000	872,632						6,000,000	03/17/2023
A840043		OGDEN	UT		10/30/2023	10.000	236,250						430,000	10/30/2023
A850364		PHOENIX	AZ		09/28/2021	8.500	1,035,000						1,430,000	08/29/2021
A850370		PHOENIX	AZ		09/27/2021	8.000	963,001						1,290,000	09/01/2021
A850386		SCOTTSDALE	AZ		12/17/2021	8.000	797,400						1,550,000	12/14/2021
A850402		LAKE HAVASU CITY	AZ		08/12/2022	9.500	626,350						1,300,000	07/01/2022
A850416		PHOENIX	AZ		07/15/2022	7.500	1,122,563						2,100,000	07/05/2022
A850420		PHOENIX	AZ		01/31/2023	9.750	3,163,425						8,275,000	10/31/2022
A850427		PHOENIX	AZ		04/27/2022	10.000	590,000						1,100,000	05/03/2022
A850437		PHOENIX	AZ		04/28/2022	10.000	870,324						1,550,000	04/20/2022
A850446		PHOENIX	AZ		07/29/2022	8.500	1,198,421						2,100,000	07/13/2022
A850455		SCOTTSDALE	AZ		06/17/2022	8.250	1,375,559						2,200,000	06/13/2022
A850457		PHOENIX	AZ		06/29/2022	7.500	1,634,742						2,300,000	06/28/2022
A850460		PHOENIX	AZ		08/02/2022	7.500	1,273,475						2,350,000	07/13/2022
A850475		PHOENIX	AZ		09/21/2022	8.500	1,242,014		290				2,150,000	09/21/2022
A850479		PHOENIX	AZ		10/06/2022	8.500	1,150,043		290				2,300,000	10/04/2022
A850490		KINGMAN	AZ		01/17/2023	9.000	153,450						220,000	12/29/2022
A850491		LAKE HAVASU CITY	AZ		02/06/2023	9.500	4,329,823						15,185,000	02/03/2023
A850503		FOUNTAIN HILLS	AZ		01/17/2023	8.500	1,055,210						1,750,000	12/21/2022
A850530		YUMA	AZ		05/26/2023	9.750	216,750						325,000	05/26/2023
A850532		MESA	AZ		06/06/2023	9.750	253,033						390,000	05/31/2023
A850533		LAKE HAVASU CITY	AZ		07/14/2023	10.000	74,648						155,000	07/10/2023
A850539		PARADISE VALLEY	AZ		09/22/2023	10.500	725,227						8,000,000	09/04/2023
A880869		LAS VEGAS	NV		09/20/2021	7.000	1,215,978						1,850,000	09/20/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A880914		LAS VEGAS	NV		11/05/2021	7.000	1,126,953						1,425,000	11/05/2021
A880961		LAS VEGAS	NV		12/23/2021	7.000	576,000						720,000	12/27/2021
A881034		LAS VEGAS	NV		02/25/2022	7.000	243,000						305,000	02/18/2022
A881066		LAS VEGAS	NV		03/18/2022	7.000	290,376						375,000	03/08/2022
A881073		LAS VEGAS	NV		03/31/2022	10.000	487,500						650,000	03/22/2022
A881078		LAS VEGAS	NV		03/24/2022	7.000	289,800						395,000	03/16/2022
A881079		LAS VEGAS	NV		03/31/2022	7.000	295,970						400,000	03/14/2022
A881097		NORTH LAS VEGAS	NV		03/30/2022	7.000	438,769						585,000	03/23/2022
A881146		HENDERSON	NV		05/25/2022	7.250	418,500						590,000	05/03/2022
A881154		LAS VEGAS	NV		06/01/2022	7.250	400,000						500,000	05/20/2022
A881157		LAS VEGAS	NV		05/19/2022	10.000	1,994,100						3,200,000	05/23/2022
A881163		LAS VEGAS	NV		06/07/2022	8.250	215,550						300,000	06/01/2022
A881164		LAS VEGAS	NV		05/20/2022	10.000	364,500						475,000	05/26/2022
A881166		LAS VEGAS	NV		06/13/2022	7.750	802,200						1,200,000	06/03/2022
A881176		LAS VEGAS	NV		06/06/2022	7.250	244,000						305,000	06/01/2022
A881183		LAS VEGAS	NV		06/10/2022	7.500	434,874						595,000	06/22/2022
A881191		HENDERSON	NV		06/15/2022	7.500	202,500						265,000	06/10/2022
A881194		LAS VEGAS	NV		06/15/2022	7.500	405,000						560,000	06/14/2022
A881203		LAS VEGAS	NV		07/28/2022	10.000	1,045,924						1,500,000	06/28/2022
A881229		PAHRUMP	NV		08/30/2022	10.250	155,250						350,000	08/10/2022
A881254		HENDERSON	NV		10/12/2022	9.750	348,750		290				465,000	09/27/2022
A881269		HENDERSON	NV		01/31/2023	9.750	380,862		290				550,000	11/04/2022
A881272		HENDERSON	NV		01/31/2023	9.750	1,162,500						1,550,000	11/09/2022
A881279		RENO	NV		01/17/2023	10.750	217,500						290,000	12/05/2022
A881280		PAHRUMP	NV		01/05/2023	9.000	139,500						200,000	12/13/2022
A881305		HENDERSON	NV		04/19/2023	10.500	1,080,000						1,800,000	03/15/2023
A881313		HENDERSON	NV		05/05/2023	9.750	2,257,254						8,600,000	05/04/2023
A881316		HENDERSON	NV		05/15/2023	9.750	2,845,235						10,750,000	05/04/2023
A881318		LAS VEGAS	NV		05/09/2023	9.750	224,865						365,000	04/25/2023
A881321		LOGANDALE	NV		07/13/2023	9.750	317,969						530,000	05/18/2023
A881327		LAS VEGAS	NV		07/05/2023	9.500	143,500						205,000	05/30/2023
A881335		LAS VEGAS	NV		06/22/2023	9.000	230,520						335,000	06/21/2023
A881337		LAS VEGAS	NV		07/12/2023	9.500	260,865						350,000	06/27/2023
A881342		HENDERSON	NV		07/10/2023	9.250	431,800						615,000	07/10/2023
A881344		LAS VEGAS	NV		07/17/2023	9.250	288,750						385,000	07/18/2023
A881346		HENDERSON	NV		07/17/2023	9.250	303,450						440,000	07/13/2023
A881351		LAS VEGAS	NV		07/26/2023	9.250	399,500						585,000	07/26/2023
A881352		LAS VEGAS	NV		08/03/2023	9.500	180,000						250,000	07/31/2023
A881357		LAS VEGAS	NV		08/18/2023	9.250	318,750						475,000	07/31/2023
A881358		LAS VEGAS	NV		11/17/2023	10.500	108,179						6,350,000	08/29/2023
A881359		LAS VEGAS	NV		07/25/2023	9.250	301,750						430,000	07/24/2023
A881360		HENDERSON	NV		08/21/2023	9.500	1,463,800						2,100,000	08/10/2023
A881361		LAS VEGAS	NV		08/10/2023	9.750	720,000						2,100,000	08/16/2023
A881364		LAS VEGAS	NV		08/14/2023	9.250	268,685						405,000	08/09/2023
A881366		LAS VEGAS	NV		08/24/2023	9.250	297,500						439,000	08/18/2023
A881372		LAS VEGAS	NV		08/31/2023	9.250	229,500						325,000	08/25/2023
A881374		LAS VEGAS	NV		09/15/2023	9.250	242,250						385,000	09/15/2023
A881375		HENDERSON	NV		09/28/2023	10.000	1,237,500						2,000,000	09/25/2023
A881377		LAS VEGAS	NV		09/29/2023	9.500	233,750						330,000	09/22/2023
A881379		PAHRUMP	NV		10/02/2023	10.500	149,500						230,000	09/28/2023
A881381		HENDERSON	NV		10/13/2023	10.000	3,375,000						4,500,000	10/12/2023
A881382		LAS VEGAS	NV		10/06/2023	9.750	263,300						360,000	09/26/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A881383		LAS VEGAS	NV		09/28/2023	9.500	176,250						235,000	09/27/2023
A881384		LAS VEGAS	NV		10/05/2023	9.750	386,750						455,000	10/05/2023
A881388		LAS VEGAS	NV		11/20/2023	10.500	282,500						550,000	11/14/2023
A881391		HENDERSON	NV		12/07/2023	9.500	380,000						475,000	11/24/2023
A881392		LAS VEGAS	NV		12/07/2023	9.500	180,000						240,000	11/27/2023
A912323		SAN FRANCISCO	CA		01/18/2018	10.000	729,146						8,700,000	09/04/2018
A912398		NORTH HOLLYWOOD	CA		05/08/2019	12.950	4,177,156						7,500,000	05/05/2021
A915182		BUENA PARK	CA		07/01/2019	12.970	861,367						6,340,101	10/03/2021
A915198		BEVERLY HILLS	CA		07/15/2019	8.000	1,926,200						5,500,000	08/15/2019
A915252		WEST HOLLYWOOD	CA		09/24/2019	8.000	3,901,732						6,250,000	11/15/2019
A915538		REDONDO BEACH	CA		11/18/2019	10.000	888,909						1,350,000	11/29/2019
A915648		THOUSAND OAKS	CA		11/01/2019	13.300	4,126,240						6,000,000	11/15/2019
A915830		REDONDO BEACH	CA		11/18/2019	10.000	1,503,568						2,700,000	12/27/2019
A916005		WEST HOLLYWOOD	CA		02/20/2020	8.000	1,272,086						6,000,000	03/09/2020
A917079		LOS ANGELES	CA		09/15/2020	10.000	1,703,596						3,100,000	10/12/2020
A917086		LOS ANGELES	CA		09/29/2020	12.100	795,000						1,200,000	09/30/2020
A917377		TORRANCE	CA		01/20/2021	11.780	3,849,100						5,795,000	01/17/2021
A917645		DANA POINT	CA		02/17/2021	8.500	2,100,000						2,800,000	02/16/2021
A918073		SACRAMENTO	CA		05/06/2021	13.200	337,500						925,000	07/08/2021
A918096		SACRAMENTO	CA		05/20/2021	8.500	611,000						900,000	06/27/2021
A918142		LOS ANGELES	CA		05/13/2021	10.000	3,520,500						8,450,000	05/24/2021
A918155		LOS ANGELES	CA		05/18/2021	8.000	1,237,300						4,000,000	05/26/2021
A918171		LONG BEACH	CA		06/01/2021	8.500	795,000						1,060,001	07/26/2021
A918193		ANAHEIM	CA		05/28/2021	8.500	700,217						970,000	06/02/2021
A918207		HIDDEN HILLS	CA		06/02/2021	11.780	9,817,420						20,000,000	06/21/2021
A918212		SACRAMENTO	CA		06/08/2021	8.500	616,250						975,000	06/29/2021
A918239		LOS ANGELES	CA		06/23/2021	8.500	812,500						1,150,000	06/23/2021
A918262		LA QUINTA	CA		05/16/2022	10.000	2,651,390						3,750,000	05/16/2022
A918286		WESTMINSTER	CA		06/21/2021	13.380	3,103,250						4,925,000	07/05/2021
A918314		OAKLAND	CA		07/20/2021	11.650	765,000						1,500,000	08/31/2021
A918350		(LA JOLLA) SAN DIEGO	CA		09/23/2021	8.000	2,047,000						3,375,000	10/26/2021
A918364		LOS ANGELES	CA		07/23/2021	11.100	1,655,161						2,550,000	08/09/2021
A918370		LOS ANGELES	CA		04/20/2022	9.000	3,174,322						4,500,000	04/25/2022
A918385		SAN DIEGO	CA		07/30/2021	10.000	1,006,200						1,500,000	07/14/2021
A918402		LOS ANGELES	CA		08/05/2021	11.100	3,167,522						4,250,000	08/26/2021
A918403		ANZA	CA		07/23/2021	11.100	426,000						800,000	07/26/2021
A918406		SOMIS	CA		08/16/2021	13.680	1,124,000						1,700,000	08/02/2021
A918427		LOS ANGELES	CA		07/28/2021	12.150	1,045,000						1,450,000	09/09/2021
A918444		LOS ANGELES	CA		08/30/2021	8.500	1,539,425						2,700,000	09/13/2021
A918459		LOS ANGELES	CA		08/19/2021	12.430	2,013,125						3,000,000	08/27/2021
A918465		EL CAJON	CA		09/22/2021	11.100	154,963						650,000	07/29/2021
A918483		TORRANCE	CA		08/06/2021	11.000	525,000						1,250,000	08/05/2021
A918633		LOS ANGELES	CA		09/13/2021	10.100	1,885,500						2,550,000	09/13/2021
A918748		SACRAMENTO	CA		06/29/2022	9.000	722,291						1,700,000	06/16/2022
A918755		LOS ANGELES	CA		12/14/2021	11.000	164,540						746,169	11/23/2021
A918776		BURLINGAME	CA		10/20/2021	9.230	6,399,085						11,550,000	10/20/2021
A918806		SAN DIEGO	CA		09/27/2021	7.000	1,604,750						2,350,000	10/12/2021
A918810		WINNETKA	CA		11/01/2021	8.000	785,517						2,895,324	11/01/2021
A918835		LOS ANGELES	CA		11/01/2021	10.380	614,000						825,000	11/01/2021
A918855		LOS ANGELES	CA		10/25/2021	10.000	2,570,000						3,700,000	10/25/2021
A918886		LOS ANGELES	CA		10/28/2021	10.000	1,687,500						2,250,000	10/28/2021
A918895		NORTH HOLLYWOOD	CA		03/08/2022	8.500	983,915						2,000,000	12/31/2021

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A918904		LOS ANGELES	CA		11/03/2021	10.000	1,916,423						2,850,000	11/03/2021
A918911		WESTMINSTER	CA		10/21/2021	13.380	1,701,500						3,200,000	10/21/2021
A919018		CAMPBELL	CA		12/23/2021	10.000	909,000						1,900,000	12/22/2021
A919172		HUNTINGTON BEACH	CA		12/10/2021	8.500	996,300						1,350,000	12/03/2021
A919183		LOS ANGELES	CA		01/09/2023	8.750	4,388,977						9,750,000	07/15/2022
A919215		SAN DIEGO	CA		12/17/2021	7.000	850,100						1,650,000	12/14/2021
A919262		MANHATTAN BEACH	CA		07/27/2022	8.500	1,219,906						3,700,000	07/25/2022
A919267		INGLEWOOD	CA		01/11/2022	12.150	642,500						1,100,000	12/30/2021
A919271		STANTON	CA		12/16/2021	11.600	1,023,030						1,500,000	12/14/2021
A919282		LA JOLLA	CA		01/18/2022	10.600	4,185,000						5,900,000	12/27/2021
A919310		OAKLAND	CA		01/13/2022	11.600	593,500						815,000	01/17/2022
A919333		IMPERIAL BEACH	CA		03/24/2022	7.000	700,000						980,000	01/07/2022
A919374		LOS ANGELES	CA		02/14/2022	10.100	5,846,475						12,400,000	02/14/2022
A919408		HIDDEN HILLS	CA		05/10/2022	8.000	9,161,335						16,000,000	05/03/2022
A919492		INGLEWOOD	CA		02/07/2022	11.150	705,500						1,150,000	02/08/2022
A919519		PALM SPRINGS	CA		03/03/2023	10.120	261,000						3,750,000	06/16/2022
A919532		SPRING VALLEY	CA		02/01/2022	7.000	605,000						760,000	02/01/2022
A919537		MENLO PARK	CA		07/25/2022	7.500	5,023,609						7,000,000	07/18/2022
A919538		LOS ANGELES	CA		01/31/2023	9.250	2,804,486		290				4,750,000	03/18/2022
A919548		SAN JOSE	CA		10/21/2022	8.500	2,396,254		290				3,600,000	10/12/2022
A919552		ALAMO	CA		10/13/2023	10.750	1,292,589						4,000,000	10/11/2023
A919584		NATIONAL CITY	CA		02/09/2022	7.250	367,600						570,000	02/09/2022
A919598		SAN FRANCISCO	CA		04/07/2022	7.500	2,212,813						3,200,000	03/16/2022
A919610		WOODLAND HILLS	CA		10/19/2022	11.000	2,460,115		290				3,700,000	09/09/2022
A919622		NORTH HILLS	CA		03/11/2022	8.000	550,673						1,025,000	03/01/2022
A919675		LOS ANGELES	CA		03/23/2022	7.500	798,750						1,400,000	03/29/2022
A919677		GARDEN GROVE	CA		03/31/2022	10.100	3,649,386						5,800,000	03/02/2022
A919690		LOS ANGELES	CA		07/27/2022	11.250	1,740,052						2,250,000	04/08/2022
A919699		LOS ANGELES	CA		03/11/2022	8.000	1,269,000						1,700,000	03/07/2022
A919736		CULVER CITY	CA		10/17/2022	8.500	1,808,612		290				2,800,000	09/27/2022
A919745		SAN DIEGO	CA		04/22/2022	10.000	625,000						1,035,000	03/19/2022
A919788		LAKE ARROWHEAD	CA		03/11/2022	9.000	1,028,500						1,450,000	03/25/2022
A919796		ATHERTON	CA		03/15/2022	7.000	5,130,000						6,650,000	03/31/2022
A919833		GARDEN GROVE	CA		04/14/2022	11.100	927,000						1,250,000	03/23/2022
A919841		COARSEGOLD	CA		03/29/2022	8.000	297,500						430,000	03/25/2022
A919880		SACRAMENTO	CA		03/23/2022	7.000	377,500						540,000	03/24/2022
A919896		SAN DIEGO	CA		06/01/2022	10.000	737,200						2,150,000	05/09/2022
A919897		LOS ANGELES	CA		04/04/2022	8.000	1,201,211						2,750,000	03/31/2022
A919929		LOS ANGELES	CA		01/31/2023	8.500	2,295,404		290				3,300,000	08/30/2022
A919953		LOS ANGELES	CA		06/23/2022	8.500	6,586,602						11,000,000	06/24/2022
A919963		LOS ANGELES	CA		07/13/2022	8.000	1,297,714						2,700,000	04/15/2022
A920009		LOS ANGELES	CA		07/29/2022	12.000	1,275,000						1,700,000	04/05/2022
A920032		SANTA BARBARA	CA		04/28/2022	10.000	1,485,000						2,100,000	04/25/2022
A920045		SAN DIEGO	CA		04/12/2022	10.000	1,680,000						2,100,000	04/15/2022
A920053		CAMARILLO	CA		05/23/2022	11.500	702,869						980,000	05/16/2022
A920058		LOS ANGELES	CA		11/17/2023	10.000	3,037,350						15,000,000	07/06/2023
A920067		PASADENA	CA		04/25/2022	10.000	616,500						975,000	04/18/2022
A920072		OAKLAND	CA		04/27/2022	10.000	1,970,000						3,100,000	04/21/2022
A920076		OAKLAND	CA		04/26/2022	12.000	1,174,500						2,450,000	04/26/2022
A920085		LOS ANGELES	CA		06/23/2022	7.000	2,326,905						4,300,000	05/18/2022
A920094		ALPINE	CA		05/09/2022	10.000	2,208,000						3,500,001	05/09/2022
A920129		BERKELEY	CA		04/29/2022	10.500	1,188,000						1,700,000	04/29/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A920133		LOS ANGELES	CA		04/28/2022	7.750	1,994,400						3,100,000	04/27/2022
A920141		SAN FRANCISCO	CA		04/29/2022	7.750	711,000						1,400,000	04/26/2022
A920144		SHERMAN OAKS	CA		10/20/2022	9.500	901,700		290				3,000,000	09/21/2022
A920149		LOS ANGELES	CA		04/25/2022	10.000	765,000						1,650,000	04/27/2022
A920164		AZUSA	CA		06/13/2022	8.250	241,000						600,000	05/11/2022
A920186		ANZA	CA		05/13/2022	10.250	248,500						365,000	05/13/2022
A920189		STUDIO CITY	CA		06/09/2022	7.250	2,330,131						3,900,000	05/12/2022
A920267		LOS ANGELES	CA		06/06/2022	8.250	624,750						835,000	06/02/2022
A920269		LA JOLLA	CA		05/17/2022	10.000	3,671,565						5,100,000	05/17/2022
A920273		NEWPORT BEACH	CA		06/13/2022	7.500	3,943,532						6,000,000	05/19/2022
A920298		LOS ANGELES	CA		01/31/2023	8.500	2,294,011						7,500,000	09/21/2022
A920312		SAN MATEO	CA		05/19/2022	7.750	2,545,000						3,400,000	05/23/2022
A920348		LOS ANGELES	CA		06/09/2022	8.750	817,500						1,450,000	05/25/2022
A920357		SACRAMENTO	CA		06/10/2022	8.500	432,000						590,000	05/27/2022
A920370		SAN MATEO	CA		06/07/2022	7.750	1,574,084						2,600,000	06/06/2022
A920397		SUNOL	CA		06/21/2022	9.250	289,123						950,000	06/27/2022
A920412		SAN DIEGO	CA		07/27/2022	10.000	908,500						2,000,000	06/19/2022
A920413		LAFAYETTE	CA		06/14/2022	8.500	1,260,000						2,250,000	06/21/2022
A920414		LOS ANGELES	CA		06/07/2022	9.250	1,366,250						2,000,000	06/06/2022
A920417		SAN DIEGO	CA		09/14/2022	8.500	1,446,600						2,400,000	07/05/2022
A920419		LOS ANGELES	CA		06/23/2022	8.000	1,142,492						1,600,000	06/13/2022
A920427		BUENA PARK	CA		06/07/2022	10.250	873,000						1,170,000	06/13/2022
A920437		LAKE ARROWHEAD	CA		06/15/2022	7.250	670,000						900,000	06/03/2022
A920440		HIDDEN HILLS	CA		07/18/2022	9.250	6,996,963						16,000,000	06/13/2022
A920489		TUSTIN	CA		06/14/2022	10.500	868,500						1,200,000	06/16/2022
A920504		CAMERON PARK	CA		01/31/2023	11.000	509,400						685,000	06/14/2022
A920521		BIG BEAR CITY	CA		07/28/2022	7.750	388,658						580,000	06/21/2022
A920523		HIDDEN HILLS	CA		06/22/2022	8.000	7,312,500						9,750,000	06/23/2022
A920526		REDONDO BEACH	CA		07/18/2022	10.500	1,420,000						1,900,000	06/20/2022
A920534		MENLO PARK	CA		09/29/2023	10.750	1,779,434						5,000,000	07/26/2023
A920537		INDIAN WELLS	CA		06/24/2022	7.500	559,800						830,000	06/18/2022
A920544		LA MESA	CA		06/27/2022	9.380	460,475						1,600,000	07/06/2022
A920558		SAN FRANCISCO	CA		07/28/2022	8.500	2,340,538						5,000,000	08/03/2022
A920566		LOS ANGELES	CA		07/13/2022	9.500	1,434,800						2,550,000	07/05/2022
A920571		NAPA	CA		07/14/2022	12.500	989,400						1,400,000	07/22/2022
A920590		COSTA MESA	CA		07/08/2022	10.750	1,340,078						1,900,000	06/30/2022
A920605		CONCORD	CA		07/12/2022	10.000	637,500						850,000	07/05/2022
A920609		CUPERTINO	CA		09/13/2023	10.750	2,042,973						4,900,000	07/26/2023
A920652		RICHMOND	CA		07/26/2022	10.500	206,500						315,000	07/29/2022
A920675		NAPA	CA		08/24/2022	11.250	846,552						1,350,000	08/11/2022
A920683		WARNER SPRINGS	CA		07/29/2022	10.500	132,710						240,000	07/25/2022
A920697		SAN DIEGO	CA		08/15/2022	10.500	846,500						2,350,000	07/26/2022
A920713		LOS ANGELES	CA		10/11/2022	10.620	850,000		290				1,600,000	08/04/2022
A920718		BEVERLY HILLS	CA		01/31/2023	8.750	9,359,096						15,000,000	08/09/2022
A920787		PASADENA	CA		08/25/2022	10.750	652,500						1,000,000	08/15/2022
A920790		ELK GROVE	CA		08/16/2022	10.500	559,200						800,000	08/14/2022
A920793		TEMECULA	CA		08/24/2022	10.500	297,500						450,000	08/21/2022
A920798		LOS ANGELES	CA		09/16/2022	9.750	4,405,181		290				6,300,000	09/10/2022
A920822		WHITTIER	CA		10/14/2022	9.500	4,498,274		290				11,500,000	09/12/2022
A920824		JOHNSON VALLEY	CA		09/09/2022	9.500	166,500						450,000	08/24/2022
A920831		ARCADIA	CA		10/03/2022	10.000	884,985		290				2,400,000	08/24/2022
A920834		MENLO PARK	CA		01/31/2023	10.000	962,500		290				1,500,000	08/29/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A920861		ROHNERT PARK	CA		09/27/2022	9.000	225,000						300,000	09/02/2022
A920863		VACAVILLE	CA		09/26/2022	9.000	198,750						265,000	08/30/2022
A920885		SUNNYVALE	CA		01/31/2023	10.000	1,542,800						2,100,000	09/15/2022
A920897		SAN DIEGO	CA		09/13/2022	8.500	675,000						900,000	09/02/2022
A920907		ROSEVILLE	CA		09/15/2022	9.000	397,500						530,000	09/07/2022
A920909		LOS ANGELES	CA		10/12/2022	10.250	900,000		290				1,200,000	09/14/2022
A920927		LOS ANGELES	CA		10/19/2022	9.750	8,915,525		290				17,000,000	09/22/2022
A920930		LOS ANGELES	CA		10/31/2023	10.750	745,630						3,000,000	10/17/2023
A920934		FOUNTAIN VALLEY	CA		09/15/2022	9.120	1,275,000						1,700,000	09/14/2022
A920945		WESTMINSTER	CA		09/20/2022	9.120	859,000						1,400,000	09/21/2022
A920953		TWENTYNINE PALMS	CA		01/31/2023	8.500	207,600						300,000	09/29/2022
A920954		FRESNO	CA		02/17/2023	9.000	112,200						355,000	09/19/2022
A920959		SAN DIEGO	CA		01/31/2023	10.250	680,000		290				2,000,000	09/26/2022
A920988		SAN JOSE	CA		11/15/2023	10.750	891,803						3,000,000	08/29/2023
A920990		LOS ANGELES	CA		10/11/2022	11.000	612,500		290				875,000	09/28/2022
A920991		SAN FRANCISCO	CA		01/31/2023	9.000	2,292,500		290				4,000,000	10/06/2022
A920998		ORANGE	CA		11/04/2022	10.000	1,256,500						1,900,000	10/14/2022
A921002		LOS ANGELES	CA		01/31/2023	9.500	1,661,939						3,900,000	10/14/2022
A921036		LOS ANGELES	CA		01/31/2023	9.750	772,000						1,050,000	10/25/2022
A921043		SANTA CLARA	CA		10/21/2022	10.750	866,791		290				2,250,000	10/14/2022
A921047		HIDDEN HILLS	CA		11/03/2022	8.750	4,623,298						13,500,000	10/17/2022
A921061		SAN DIEGO	CA		10/17/2022	10.500	346,500		290				550,000	10/11/2022
A921090		HUNTINGTON BEACH	CA		01/31/2023	9.500	664,200						2,550,000	11/07/2022
A921094		SAN DIEGO	CA		10/19/2022	9.500	890,388		290				1,200,000	10/26/2022
A921103		MENIFEE	CA		11/10/2022	9.500	264,300						385,000	10/28/2022
A921106		LOS ANGELES	CA		01/31/2023	8.500	994,500						1,650,000	10/26/2022
A921116		LOS ANGELES	CA		03/02/2023	10.250	539,301						1,200,000	03/10/2023
A921118		LOS ANGELES	CA		01/17/2023	9.250	426,427						600,000	11/10/2022
A921125		SACRAMENTO	CA		01/17/2023	9.000	533,700						750,000	11/02/2022
A921126		MOUNTAIN VIEW	CA		11/08/2022	9.500	7,500,000						14,575,000	11/08/2022
A921127		BRAWLEY	CA		01/17/2023	10.000	1,597,759						3,915,000	11/07/2022
A921129		LOS ANGELES	CA		01/17/2023	9.250	3,366,563						6,280,000	11/10/2022
A921158		LOS ANGELES	CA		01/17/2023	10.000	1,788,385						3,200,000	12/08/2022
A921169		OAKLAND	CA		02/01/2023	9.500	1,406,500						2,700,000	12/06/2022
A921178		BURBANK	CA		11/30/2022	9.500	724,500						1,125,000	11/30/2022
A921187		SAN DIEGO	CA		01/17/2023	8.500	656,250						875,000	12/13/2022
A921190		OAKLAND	CA		01/30/2023	9.500	828,000						1,250,000	12/07/2022
A921196		LOS GATOS	CA		02/28/2023	11.000	2,774,260						5,500,000	12/08/2022
A921200		LOS ANGELES	CA		01/05/2023	9.000	1,870,405						2,775,000	12/13/2022
A921205		SAN PEDRO	CA		01/17/2023	9.500	773,100						1,450,000	12/19/2022
A921211		SHERMAN OAKS	CA		01/17/2023	9.500	1,742,094						4,300,000	12/16/2022
A921236		LOS ANGELES	CA		01/11/2023	9.750	1,754,126						4,900,000	12/16/2022
A921248		TEMPLE CITY	CA		01/27/2023	10.000	461,730						2,400,000	01/03/2023
A921250		NEWPORT BEACH	CA		02/23/2023	10.000	2,359,868						4,200,000	02/16/2023
A921256		MORENO VALLEY	CA		01/17/2023	9.000	325,500						465,000	12/30/2022
A921279		SAN FRANCISCO	CA		01/11/2023	9.000	1,536,875						2,250,000	01/08/2023
A921300		GRANITE BAY	CA		03/01/2023	9.750	633,440						2,400,000	02/08/2023
A921310		LOS ANGELES	CA		02/01/2023	9.750	738,500						1,300,000	01/31/2023
A921313		PALO ALTO	CA		01/30/2023	9.250	2,002,337						3,300,000	02/01/2023
A921358		LOS ANGELES	CA		04/12/2023	9.500	1,466,231						3,000,000	02/16/2023
A921360		HAWTHORNE	CA		02/08/2023	9.250	554,200						825,000	02/05/2023
A921374		LOS ANGELES	CA		04/28/2023	10.750	405,000						800,000	02/23/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A921381		SAN DIEGO	CA		03/07/2023	9.000	439,313						615,000	02/09/2023
A921385		REDWOOD CITY	CA		03/03/2023	9.250	1,748,711						4,625,000	03/09/2023
A921387		CEDARPINES PARK	CA		03/10/2023	10.500	208,249						335,000	02/21/2023
A921402		HERMOSA BEACH	CA		11/02/2023	9.500	1,350,000						2,350,000	10/23/2023
A921404		PACIFIC PALISADES	CA		03/02/2023	10.750	809,069						4,800,000	03/07/2023
A921408		SAN DIEGO	CA		03/15/2023	9.000	373,625						625,000	02/26/2023
A921410		LOS ANGELES	CA		03/30/2023	9.500	2,076,000						3,000,000	03/10/2023
A921413		ARCADIA	CA		03/23/2023	9.000	884,307						1,400,000	03/08/2023
A921416		SACRAMENTO	CA		07/17/2023	9.000	272,250						370,000	07/17/2023
A921420		MALIBU	CA		03/28/2023	9.500	872,319						7,000,000	03/10/2023
A921427		LOS ANGELES	CA		03/09/2023	9.750	283,874						720,000	03/09/2023
A921431		PALM SPRINGS	CA		03/20/2023	10.120	733,700						1,500,000	03/08/2023
A921439		LOS ANGELES	CA		03/27/2023	10.250	3,560,460						6,800,000	03/14/2023
A921456		INGLEWOOD	CA		04/21/2023	9.000	428,500						850,000	03/27/2023
A921463		BERKELEY	CA		03/21/2023	9.500	915,512						1,800,000	03/15/2023
A921468		TEMECULA	CA		03/17/2023	9.000	129,200						575,000	03/14/2023
A921474		MAGALIA	CA		06/28/2023	10.500	105,748						350,000	03/22/2023
A921476		SANTA BARBARA	CA		04/17/2023	9.750	2,710,399						5,750,000	04/05/2023
A921479		APPLE VALLEY	CA		03/24/2023	9.250	169,150						360,000	03/21/2023
A921490		CULVER CITY	CA		04/28/2023	10.000	1,082,751						6,000,000	04/12/2023
A921494		REDONDO BEACH	CA		04/27/2023	9.250	679,000						1,120,000	03/22/2023
A921533		SAN MARCOS	CA		03/30/2023	9.000	1,383,300						2,000,000	03/28/2023
A921537		LOS ANGELES	CA		04/06/2023	10.000	630,778						2,850,000	04/06/2023
A921543		DANVILLE	CA		04/21/2023	9.750	1,465,522						7,700,000	04/28/2023
A921553		LOS ANGELES	CA		04/10/2023	10.250	456,000						670,000	04/06/2023
A921557		SAN ANSELMO	CA		04/03/2023	9.750	149,985						1,850,000	04/05/2023
A921560		SAN JOSE	CA		05/31/2023	9.000	1,275,000						1,700,000	04/09/2023
A921585		REDWOOD CITY	CA		04/27/2023	9.500	1,372,500						2,850,000	04/26/2023
A921588		SAN DIEGO	CA		04/17/2023	9.250	836,457						1,450,000	04/18/2023
A921590		VENTURA	CA		08/03/2023	9.750	793,768						3,900,000	07/24/2023
A921591		SAN BERNARDINO	CA		05/12/2023	9.500	326,250						490,000	04/10/2023
A921592		CEDARPINES PARK	CA		05/08/2023	10.500	245,702						430,000	04/20/2023
A921597		BERKELEY	CA		05/02/2023	9.500	827,375						1,550,000	04/18/2023
A921605		SACRAMENTO	CA		08/15/2023	10.250	262,618						4,495,000	05/14/2023
A921607		MANHATTAN BEACH	CA		06/07/2023	9.500	2,099,382						5,000,000	04/25/2023
A921609		SACRAMENTO	CA		05/04/2023	9.000	537,135						750,000	04/28/2023
A921612		LAKE ARROWHEAD	CA		05/05/2023	9.750	1,103,625						1,885,000	04/27/2023
A921615		PASADENA	CA		05/04/2023	9.750	1,112,350						1,650,000	05/08/2023
A921626		LOS ANGELES	CA		05/09/2023	9.500	1,089,110						1,800,000	05/08/2023
A921628		LOS ANGELES	CA		05/08/2023	9.750	297,597						655,000	04/24/2023
A921629		PALM SPRINGS	CA		04/28/2023	9.750	870,230						1,350,000	04/21/2023
A921633		TEMPLETON	CA		05/05/2023	10.000	1,196,775						2,600,000	05/02/2023
A921634		LOS ANGELES	CA		05/03/2023	9.250	1,150,800						1,644,000	04/21/2023
A921643		SAN JOSE	CA		06/01/2023	9.000	905,679						1,550,000	05/04/2023
A921644		RESEDA	CA		05/02/2023	9.000	850,500						1,300,000	05/04/2023
A921658		LOS ANGELES	CA		05/02/2023	9.000	600,000						1,200,000	04/27/2023
A921659		ALAMO	CA		06/15/2023	9.000	1,658,000						2,400,000	05/10/2023
A921662		SAN DIEGO	CA		05/15/2023	9.000	1,347,250						2,050,000	05/03/2023
A921669		PASADENA	CA		06/08/2023	10.500	780,000						1,250,000	06/08/2023
A921671		PALMDALE	CA		05/05/2023	9.380	360,000						480,000	05/04/2023
A921676		ARCADIA	CA		05/10/2023	9.000	1,479,284						2,350,000	05/09/2023
A921680		SACRAMENTO	CA		05/09/2023	9.250	270,300						430,000	05/03/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A921683		ANGELUS OAKS	CA		05/12/2023	9.500	262,500						375,000	05/09/2023
A921684		WHITTIER	CA		05/31/2023	10.000	1,391,948						3,000,000	05/10/2023
A921686		VALLEY OF ENCHANTME	CA		05/09/2023	10.500	214,880						340,000	05/09/2023
A921688		HUNTINGTON BEACH	CA		06/23/2023	9.750	2,513,000						4,500,000	05/10/2023
A921689		COSTA MESA	CA		05/12/2023	9.500	1,204,000						1,850,000	05/10/2023
A921692		LOS ANGELES	CA		10/05/2023	10.000	769,403						2,500,000	09/20/2023
A921693		BEVERLY HILLS	CA		06/12/2023	10.250	1,055,756						7,000,000	06/07/2023
A921694		TEMPLETON	CA		06/07/2023	10.000	1,049,060						2,850,000	06/02/2023
A921697		LANCASTER AREA	CA		06/15/2023	9.380	282,479						395,000	05/11/2023
A921700		CEDAR GLEN	CA		06/06/2023	9.500	443,500						700,000	05/18/2023
A921712		DANVILLE	CA		05/31/2023	9.750	2,635,895						4,250,000	05/29/2023
A921713		DANVILLE	CA		05/31/2023	9.750	1,570,803						7,000,000	05/30/2023
A921714		INGLEWOOD	CA		06/13/2023	9.750	1,060,159						2,550,000	05/30/2023
A921717		PACIFIC PALISADES	CA		06/01/2023	9.750	5,892,163						15,000,000	05/29/2023
A921723		LOS ANGELES	CA		06/06/2023	9.000	840,000						1,200,000	05/23/2023
A921724		ORINDA	CA		05/31/2023	9.750	2,104,020						3,750,000	05/23/2023
A921727		FAIR OAKS	CA		07/18/2023	9.250	980,000						1,400,000	05/30/2023
A921733		SANTEE	CA		06/01/2023	8.500	441,000						850,000	05/22/2023
A921738		SACRAMENTO	CA		06/15/2023	9.000	923,432						1,700,000	06/08/2023
A921744		SIMI VALLEY	CA		06/12/2023	9.380	600,000						800,000	05/17/2023
A921746		SAN DIEGO	CA		06/01/2023	8.500	595,000						1,100,000	05/23/2023
A921757		LOS ANGELES	CA		06/28/2023	9.000	680,000						1,250,000	05/26/2023
A921758		TOPANGA	CA		06/08/2023	10.500	2,024,000						3,250,000	06/01/2023
A921759		LOS ANGELES	CA		06/01/2023	10.000	784,000						1,130,000	05/25/2023
A921760		MALIBU	CA		07/05/2023	10.500	2,170,545						8,500,000	05/18/2023
A921761		CORONA DEL MAR	CA		07/10/2023	10.000	2,322,059						6,575,000	06/08/2023
A921762		CORONA DEL MAR	CA		07/21/2023	10.000	2,558,891						6,430,000	06/08/2023
A921768		STUDIO CITY	CA		06/21/2023	10.250	2,143,407						3,400,000	06/04/2023
A921770		SACRAMENTO	CA		06/05/2023	9.000	179,177						285,000	06/06/2023
A921771		STUDIO CITY	CA		06/21/2023	10.250	2,228,606						3,400,000	06/04/2023
A921772		CHATSWORTH	CA		06/05/2023	9.750	765,000						1,100,000	05/26/2023
A921782		TARZANA	CA		06/07/2023	10.000	898,066						4,400,000	06/08/2023
A921783		LOS ANGELES	CA		05/31/2023	9.750	884,895						1,400,000	05/31/2023
A921784		LOS ANGELES	CA		06/29/2023	9.500	1,024,000						2,800,000	06/09/2023
A921786		MENLO PARK	CA		06/29/2023	9.000	1,800,000						2,750,000	06/28/2023
A921790		SAN DIEGO	CA		06/02/2023	9.000	1,012,500						1,350,000	05/30/2023
A921794		GARDENA	CA		06/20/2023	10.000	768,000						1,500,000	05/30/2023
A921796		ANZA	CA		06/22/2023	9.000	158,375						360,000	06/04/2023
A921798		ESCONDIDO	CA		06/12/2023	9.000	843,750						1,125,000	06/07/2023
A921800		PALMDALE	CA		06/15/2023	9.750	359,000						485,000	06/16/2023
A921805		LOS ANGELES	CA		07/05/2023	9.750	430,942						4,700,000	06/10/2023
A921806		LOS ANGELES	CA		06/23/2023	9.000	990,000						3,450,000	06/13/2023
A921813		SAN DIEGO	CA		08/18/2023	9.000	303,000						875,000	06/13/2023
A921818		LOS ANGELES	CA		07/05/2023	9.500	531,000						775,000	06/14/2023
A921820		PALM DESERT	CA		06/29/2023	9.750	1,113,588						1,850,000	06/16/2023
A921822		CARMICHAEL	CA		07/18/2023	9.000	425,120						605,000	06/20/2023
A921824		LOS ANGELES	CA		07/10/2023	9.750	422,150						650,000	06/19/2023
A921825		SAN DIEGO	CA		06/27/2023	9.000	385,000						770,000	06/20/2023
A921826		BONITA	CA		06/20/2023	9.000	855,000						1,450,000	06/15/2023
A921827		SAN JOSE	CA		07/14/2023	9.000	660,225						1,300,000	06/16/2023
A921829		OCEANSIDE	CA		06/20/2023	9.000	877,500						1,450,000	06/15/2023
A921831		TORRANCE	CA		06/15/2023	9.000	752,000						1,150,000	06/13/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A921832		NEWPORT BEACH	CA		08/07/2023	10.750	2,924,525						6,000,000	06/28/2023
A921839		LOS ANGELES	CA		07/17/2023	9.750	2,102,500						6,000,000	07/27/2023
A921846		ESCONDIDO	CA		06/27/2023	9.000	594,000						950,000	06/16/2023
A921847		LANCASTER	CA		06/20/2023	9.380	562,500						750,000	06/20/2023
A921850		LOS ANGELES	CA		07/18/2023	10.000	922,194						2,650,000	06/20/2023
A921851		LOS ANGELES	CA		07/20/2023	10.000	1,013,846						2,800,000	06/23/2023
A921853		LANCASTER	CA		06/26/2023	9.380	712,500						950,000	06/21/2023
A921857		LANCASTER	CA		06/29/2023	9.380	435,000						580,000	06/22/2023
A921858		LOS ANGELES	CA		07/20/2023	9.750	1,218,000						1,740,000	06/26/2023
A921864		CRESTLINE	CA		07/07/2023	9.000	192,500						300,000	06/27/2023
A921873		SAN DIEGO	CA		06/26/2023	9.000	846,000						1,225,000	06/26/2023
A921877		LOS ANGELES	CA		07/20/2023	9.000	1,494,535						2,750,000	07/12/2023
A921879		CARMEL	CA		07/12/2023	9.750	808,642						3,200,000	07/10/2023
A921880		LITTLEROCK	CA		07/28/2023	9.380	300,495						450,000	07/10/2023
A921883		LONG BEACH	CA		07/07/2023	9.500	454,750						625,000	06/26/2023
A921885		EL MONTE	CA		07/10/2023	9.500	452,000						760,000	06/30/2023
A921886		RANCHO CUCAMONGA	CA		07/25/2023	9.500	817,500						1,100,000	07/05/2023
A921889		LOS ANGELES	CA		07/21/2023	10.000	743,324						1,100,000	07/05/2023
A921895		SAN DIEGO	CA		07/21/2023	9.750	1,080,000						2,300,000	07/10/2023
A921897		PALMDALE	CA		07/13/2023	9.380	345,000						460,000	07/05/2023
A921901		ESCONDIDO	CA		07/19/2023	9.750	328,296						5,490,000	07/11/2023
A921904		SHERMAN OAKS	CA		07/21/2023	10.750	1,946,380						4,800,000	07/21/2023
A921906		PACIFIC PALISADES	CA		08/08/2023	10.000	3,342,114						11,000,000	07/30/2023
A921911		LOS ANGELES	CA		07/21/2023	10.000	233,875						1,150,000	07/17/2023
A921920		PASADENA	CA		08/03/2023	9.500	5,196,608						8,000,000	07/24/2023
A921921		SACRAMENTO	CA		07/20/2023	9.250	513,937						850,000	07/20/2023
A921925		PALO ALTO	CA		09/21/2023	11.000	4,872,758						10,000,000	07/17/2023
A921930		ALTADENA	CA		07/24/2023	9.500	1,048,627						1,700,000	07/19/2023
A921934		SAN DIEGO	CA		08/09/2023	9.000	855,000						1,300,000	07/18/2023
A921935		OROVILLE	CA		07/21/2023	9.750	193,500						280,000	07/27/2023
A921936		LOS ANGELES	CA		07/27/2023	10.750	2,224,302						6,750,000	07/23/2023
A921938		SAN MARCOS	CA		07/17/2023	9.000	810,000						1,250,000	07/13/2023
A921939		SAN DIEGO	CA		07/14/2023	9.250	611,250						815,000	07/10/2023
A921940		CORONA DEL MAR	CA		10/13/2023	10.750	2,269,605						6,550,000	07/27/2023
A921951		CRESTLINE	CA		07/24/2023	9.500	236,250						315,000	07/24/2023
A921953		BURBANK	CA		08/14/2023	9.500	495,000						680,000	08/09/2023
A921963		TOPANGA	CA		08/09/2023	9.250	1,007,471						1,850,000	08/03/2023
A921964		CARLSBAD	CA		08/17/2023	9.000	565,000						775,000	07/19/2023
A921968		PALMDALE	CA		07/27/2023	9.380	314,500						455,000	07/27/2023
A921975		PINOLE	CA		07/26/2023	9.500	576,000						850,000	07/20/2023
A921979		LOS ANGELES	CA		12/01/2023	10.750	440,000						2,300,000	08/07/2023
A921982		PACIFICA	CA		08/02/2023	9.250	950,000						1,350,000	08/01/2023
A921984		ENCINO	CA		07/31/2023	10.000	1,440,777						4,300,000	07/25/2023
A921992		CHULA VISTA	CA		09/22/2023	10.000	2,000,000						4,320,000	09/10/2023
A921995		STOCKTON	CA		08/07/2023	9.250	187,920						315,000	08/07/2023
A921997		SAN DIEGO	CA		07/31/2023	9.250	1,203,300						1,625,000	07/26/2023
A922008		NORWALK	CA		10/24/2023	10.750	374,000						675,000	08/09/2023
A922012		SAN JOSE	CA		08/29/2023	9.250	670,500						1,000,000	08/21/2023
A922017		OROVILLE	CA		08/18/2023	9.250	94,437						265,000	08/11/2023
A922029		NORTH HOLLYWOOD	CA		10/06/2023	10.500	1,143,071						4,125,000	09/01/2023
A922032		VENICE	CA		10/10/2023	11.000	1,275,969						4,250,000	10/02/2023
A922037		LOS ANGELES	CA		08/14/2023	10.000	512,800						730,000	08/15/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A922038		EL SOBRANTE	CA		08/21/2023	9.250	378,000						540,000	08/21/2023
A922041		LOS ALTOS	CA		09/14/2023	9.750	1,988,583						9,310,000	09/12/2023
A922047		HIDDEN HILLS	CA		08/31/2023	10.000	1,737,694						18,000,002	08/24/2023
A922052		ESCONDIDO	CA		08/30/2023	9.000	810,000						1,300,000	08/14/2023
A922054		PALM SPRINGS	CA		09/13/2023	9.750	781,066						1,300,000	08/14/2023
A922059		SAN DIEGO	CA		08/14/2023	9.000	900,000						1,200,000	08/11/2023
A922060		CRESTLINE	CA		08/25/2023	9.750	382,200						540,000	08/17/2023
A922061		PALMDALE	CA		08/30/2023	9.380	390,000						520,000	08/17/2023
A922062		RAMONA	CA		08/29/2023	9.250	577,500						770,000	08/18/2023
A922072		LOS ANGELES	CA		09/14/2023	9.750	550,465						1,200,000	08/18/2023
A922075		GILROY	CA		08/25/2023	9.500	490,500						725,000	08/25/2023
A922082		LOS ANGELES	CA		09/20/2023	9.750	808,167						2,300,000	08/21/2023
A922083		LOS ANGELES	CA		08/30/2023	10.000	439,000						800,000	08/24/2023
A922089		GARDEN GROVE	CA		08/29/2023	9.750	746,000						1,200,000	08/18/2023
A922090		GARDEN GROVE	CA		08/23/2023	9.750	614,000						1,400,000	08/18/2023
A922093		MANHATTAN BEACH	CA		08/29/2023	10.750	1,601,188						5,300,000	08/21/2023
A922097		LOS ANGELES	CA		09/12/2023	11.000	1,875,000						2,500,000	08/31/2023
A922102		BURBANK	CA		10/31/2023	9.500	400,000						575,000	08/30/2023
A922104		OAKLAND	CA		11/21/2023	10.750	452,892						3,250,000	09/07/2023
A922108		LOS ANGELES	CA		09/14/2023	9.500	1,776,912						3,100,000	09/01/2023
A922115		LOS ANGELES	CA		09/22/2023	10.500	4,129,831						16,500,000	09/15/2023
A922124		LA JOLLA	CA		10/04/2023	10.000	2,025,000						8,500,000	09/18/2023
A922126		LOS ANGELES	CA		09/26/2023	10.750	4,550,000						6,500,000	09/15/2023
A922131		BURLINGAME	CA		12/07/2023	9.500	1,638,558						4,000,000	11/29/2023
A922135		LOS ANGELES	CA		09/22/2023	10.000	350,000						700,000	09/17/2023
A922140		WILDOMAR	CA		10/31/2023	10.750	13,925						415,000	09/27/2023
A922141		CRESTLINE	CA		09/28/2023	9.500	229,500						340,000	09/06/2023
A922146		SAN JUAN CAPISTRANO	CA		09/14/2023	9.500	1,020,000						1,640,000	09/07/2023
A922148		YUCCA VALLEY	CA		10/06/2023	10.250	262,500						350,000	09/09/2023
A922151		REDONDO BEACH	CA		09/28/2023	10.000	575,865						5,550,000	09/20/2023
A922155		WILDOMAR	CA		10/31/2023	11.250	7,100,000						24,825,000	09/27/2023
A922160		PACIFIC PALISADES	CA		09/27/2023	10.750	4,616,630						11,750,000	09/13/2023
A922163		SPRING VALLEY	CA		09/21/2023	9.000	630,000						950,000	09/07/2023
A922164		ATHERTON	CA		10/11/2023	9.990	1,643,880						3,100,000	10/06/2023
A922165		SAN DIEGO	CA		09/29/2023	9.250	204,000						850,000	09/13/2023
A922170		SAN DIEGO	CA		09/12/2023	9.000	994,500						1,500,000	09/08/2023
A922173		OAKLAND	CA		09/19/2023	9.250	620,750						1,050,000	09/15/2023
A922176		SAN BRUNO	CA		09/22/2023	9.250	975,000						1,300,000	09/14/2023
A922177		LA JOLLA	CA		09/28/2023	10.750	6,540,569						13,500,000	09/21/2023
A922178		QUARTZ HILL	CA		09/15/2023	9.380	457,835						625,000	09/13/2023
A922181		REDONDO BEACH	CA		09/20/2023	10.750	948,484						1,300,000	09/13/2023
A922183		REDONDO BEACH	CA		09/21/2023	10.000	1,237,500						1,650,000	09/15/2023
A922184		LOS ANGELES	CA		10/30/2023	11.000	186,770						5,800,000	10/06/2023
A922185		SANTA ROSA	CA		10/31/2023	10.500	1,560,021						2,750,000	10/11/2023
A922188		SAN DIEGO	CA		12/01/2023	10.250	1,963,812						3,400,000	10/24/2023
A922190		NEWPORT BEACH	CA		10/12/2023	10.750	1,540,981						9,000,000	09/27/2023
A922191		CRESTLINE	CA		09/25/2023	9.500	272,000						420,000	09/12/2023
A922192		BONITA	CA		09/21/2023	9.000	819,000						1,200,000	09/18/2023
A922196		ARCADIA	CA		09/22/2023	9.250	1,709,593						2,750,000	09/21/2023
A922199		LOS ANGELES	CA		09/27/2023	10.000	198,521						2,500,000	09/17/2023
A922200		ELK GROVE	CA		09/27/2023	9.750	450,000						650,000	09/26/2023
A922201		SAN JOSE	CA		10/06/2023	9.500	1,027,500						1,450,000	10/05/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A922205		POMONA	CA		09/21/2023	9.750	441,000						650,000	09/19/2023
A922206		VENTURA	CA		10/31/2023	10.250	1,064,900						1,700,000	09/28/2023
A922212		PORTOLA VALLEY	CA		09/28/2023	9.500	4,162,696						8,000,000	09/28/2023
A922215		HEMET	CA		11/28/2023	9.750	216,000						455,000	10/03/2023
A922220		ALPINE	CA		10/04/2023	9.250	731,950						1,100,000	09/27/2023
A922226		RUNNING SPRINGS	CA		10/10/2023	9.500	306,000						470,000	09/29/2023
A922230		SAN DIEGO	CA		10/10/2023	9.250	578,750						885,000	09/27/2023
A922240		NORTH HOLLYWOOD	CA		11/15/2023	10.000	618,067						2,650,000	11/09/2023
A922244		OAKLAND	CA		10/31/2023	10.250	1,500,000						2,000,000	10/17/2023
A922246		SAN DIEGO	CA		10/11/2023	9.500	560,550						800,000	10/04/2023
A922249		LOS ANGELES	CA		10/12/2023	10.250	585,000						1,220,000	10/05/2023
A922250		LOS ANGELES	CA		11/03/2023	10.250	1,582,000						2,600,000	10/19/2023
A922255		OAKLAND	CA		10/31/2023	10.250	1,725,000						2,300,000	10/16/2023
A922265		SAN DIEGO	CA		10/11/2023	9.500	562,500						750,000	10/06/2023
A922266		FRESNO	CA		10/05/2023	9.750	555,000						740,000	10/06/2023
A922268		LOS ANGELES	CA		10/30/2023	10.000	982,567						3,800,000	10/23/2023
A922269		SAN DIEGO	CA		10/12/2023	9.750	787,500						1,450,000	10/11/2023
A922274		CARLSBAD	CA		10/11/2023	9.500	1,061,500						1,700,000	10/06/2023
A922275		PALMDALE	CA		10/12/2023	10.000	435,000						580,000	10/06/2023
A922280		LOS ANGELES	CA		11/13/2023	10.750	837,650						3,000,000	11/08/2023
A922282		LOS ANGELES	CA		10/30/2023	10.250	463,500						685,000	10/17/2023
A922283		SAN CARLOS	CA		10/13/2023	9.500	1,393,897						3,800,000	10/11/2023
A922284		LOS ANGELES	CA		12/05/2023	10.750	1,277,600						3,500,000	11/28/2023
A922285		LOS ANGELES	CA		11/06/2023	10.750	904,365						3,200,000	10/26/2023
A922290		CONCORD	CA		11/29/2023	9.500	631,500						1,150,000	10/23/2023
A922294		SOUTH SAN FRANCISCO	CA		11/16/2023	9.500	1,362,500						1,950,000	10/25/2023
A922296		VISTA	CA		10/17/2023	9.500	764,700						1,150,000	10/17/2023
A922297		LA MESA	CA		10/16/2023	9.500	786,750						1,125,000	10/13/2023
A922298		ARCADIA	CA		11/16/2023	10.500	956,193						1,430,000	10/25/2023
A922299		SAN DIEGO	CA		10/18/2023	9.500	812,000						1,200,000	10/13/2023
A922304		VALLEJO	CA		10/30/2023	9.500	341,000						640,000	10/26/2023
A922307		AUBURN	CA		10/23/2023	9.500	440,000						550,000	10/18/2023
A922311		MILL VALLEY	CA		11/01/2023	10.750	1,238,500						4,300,000	10/25/2023
A922313		LOS ANGELES	CA		11/16/2023	10.750	1,285,600						1,607,000	11/01/2023
A922316		LOS ANGELES	CA		11/13/2023	10.250	847,750						1,400,000	11/06/2023
A922318		SACRAMENTO	CA		11/29/2023	10.750	159,954						350,000	10/30/2023
A922322		SAN DIEGO	CA		11/02/2023	10.250	847,264						2,050,000	11/01/2023
A922324		SAN JOSE	CA		10/31/2023	9.500	1,080,000						1,600,000	10/24/2023
A922328		LOS ANGELES	CA		11/30/2023	10.250	2,850,000						3,800,000	11/08/2023
A922329		ENCINO	CA		11/08/2023	9.500	2,048,000						3,600,000	11/01/2023
A922330		PACIFIC PALISADES	CA		11/08/2023	9.500	1,537,500						2,800,000	11/01/2023
A922331		LOS ANGELES	CA		11/16/2023	11.000	718,187						1,250,000	11/02/2023
A922338		ANZA	CA		11/06/2023	9.750	200,250						400,000	11/02/2023
A922341		LOS ANGELES	CA		12/01/2023	10.500	976,500						3,000,000	11/08/2023
A922342		HERCULES	CA		11/21/2023	9.500	300,000						400,000	11/07/2023
A922343		CAMPBELL	CA		11/29/2023	9.500	5,000,625						7,500,000	11/15/2023
A922346		LOS ANGELES	CA		11/27/2023	10.250	581,250						875,000	11/07/2023
A922347		PALM SPRINGS	CA		11/09/2023	10.000	416,000						725,000	11/08/2023
A922353		SAN MATEO	CA		11/14/2023	9.500	1,185,000						2,000,000	11/09/2023
A922354		SAN MATEO	CA		11/14/2023	9.500	1,185,000						2,000,000	11/09/2023
A922356		LOS ANGELES	CA		11/29/2023	10.000	999,157						2,500,000	11/10/2023
A922363		SAN JOSE	CA		11/09/2023	10.000	864,000						1,250,000	11/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A922364		LOS ANGELES	CA		11/29/2023	10.250	1,414,980						2,250,000	11/19/2023
A922370		SHERMAN OAKS	CA		11/08/2023	10.250	1,124,269						2,200,000	11/07/2023
A922380		VISTA	CA		11/14/2023	9.500	607,500						950,000	11/13/2023
A922384		GLENDALE	CA		11/29/2023	10.000	854,253						1,650,000	11/15/2023
A922391		LOS ANGELES	CA		12/07/2023	10.250	1,260,000						2,800,000	12/05/2023
A922394		LOS ANGELES	CA		12/06/2023	10.250	369,000						650,000	11/21/2023
A922399		BEVERLY HILLS	CA		11/30/2023	9.500	5,828,225						11,000,000	11/22/2023
A922401		WEST COVINA	CA		12/01/2023	9.500	567,500						850,000	11/17/2023
A922403		SAN DIEGO	CA		11/20/2023	10.000	288,000						725,000	11/18/2023
A922412		SANTA BARBARA	CA		11/27/2023	10.000	1,537,310						3,500,000	11/17/2023
A922415		POWAY	CA		12/04/2023	9.750	567,001						975,000	11/21/2023
A922426		IMPERIAL BEACH	CA		11/20/2023	9.500	611,250						975,000	11/15/2023
A922429		LOS ANGELES	CA		11/30/2023	9.500	1,690,988						3,000,000	11/29/2023
A922436		SAN DIEGO	CA		11/27/2023	9.500	1,049,500						1,650,000	11/22/2023
A922437		ENCINITAS	CA		11/29/2023	9.500	802,000						1,200,000	11/22/2023
A922440		MONTEREY PARK	CA		11/30/2023	10.000	778,167						1,200,000	11/22/2023
A922442		PALMDALE	CA		12/05/2023	10.000	442,500						590,000	11/30/2023
A922444		ALTADENA	CA		12/05/2023	9.750	1,111,500						1,550,000	12/01/2023
A922445		IMPERIAL BEACH	CA		11/30/2023	9.500	878,255						1,425,000	11/29/2023
A922450		SACRAMENTO	CA		12/04/2023	10.750	277,375						420,000	11/26/2023
A922455		PITTSBURG	CA		12/05/2023	10.250	279,225						590,000	11/29/2023
A960040		KAILUA KONA	HI		05/05/2023	9.000	1,759,400						2,750,000	04/12/2023
A970056		PORTLAND	OR		10/12/2021	12.150	432,000						1,400,000	10/12/2021
A970061		GASTON	OR		12/21/2021	11.100	322,000						440,000	12/03/2021
A970066		PORTLAND	OR		06/06/2022	8.250	733,275						950,000	06/23/2022
A980182		SEATTLE	WA		12/13/2021	7.500	1,338,317						2,000,000	12/13/2021
A980241		SEATTLE	WA		05/27/2022	10.250	574,100						1,100,000	05/23/2022
A980250		SPOKANE	WA		09/27/2022	10.000	1,360,575						2,107,500	07/05/2022
A980252		BELLEVUE	WA		07/18/2022	7.500	1,618,646						3,350,000	06/29/2022
A980253		BELLEVUE	WA		07/13/2022	7.500	920,718						3,250,000	07/01/2022
A980256		SAMMAMISH	WA		07/08/2022	10.000	1,270,550						1,700,000	06/30/2022
A980264		KIRKLAND	WA		09/08/2022	8.500	1,288,535						3,200,000	09/16/2022
A980270		BELLEVUE	WA		10/07/2022	8.500	4,259,996		290				8,000,000	10/11/2022
A980285		KIRKLAND	WA		04/03/2023	9.750	1,777,780						3,000,000	02/17/2023
A980292		BELLINGHAM	WA		03/22/2023	9.500	385,500						600,000	03/20/2023
A980300		SEATTLE	WA		07/17/2023	10.000	1,425,872						9,680,001	06/01/2023
A980302		SEATTLE	WA		07/26/2023	10.000	1,813,272						18,580,002	07/12/2023
A980305		SEATTLE	WA		07/17/2023	10.000	882,511						11,830,001	06/09/2023
A980306		SEATTLE	WA		07/21/2023	10.000	2,081,428						15,610,000	07/24/2023
A980307		SEATTLE	WA		05/10/2023	9.000	1,632,450						2,600,000	05/05/2023
A980310		SEATTLE	WA		07/26/2023	10.000	1,403,315						2,600,000	07/21/2023
A980313		SEATTLE	WA		07/21/2023	9.500	543,300						2,000,000	07/25/2023
A980314		BELLEVUE	WA		07/24/2023	10.750	2,367,852						6,000,000	07/25/2023
A980315		SEATTLE	WA		07/20/2023	9.000	918,000						1,600,000	07/19/2023
A980316		MEDINA	WA		07/28/2023	10.750	3,402,041						7,800,000	07/26/2023
A980319		SPOKANE VALLEY	WA		09/18/2023	9.750	177,967						290,000	09/14/2023
A980321		BELLEVUE	WA		10/04/2023	11.250	1,218,152						4,250,000	09/15/2023
P150267		BRISTOL	PA		07/14/2022	7.990	152,747		(103)				250,000	06/07/2022
P150298		PHILADELPHIA	PA		07/14/2023	7.625	109,051		(5)				145,000	07/13/2023
P150299		PHILADELPHIA	PA		07/14/2023	7.625	104,299		(9)				138,000	07/13/2023
P150301		PHILADELPHIA	PA		07/14/2023	7.375	113,983		(6)				162,000	04/11/2023
P150308		PHILADELPHIA	PA		07/14/2023	7.250	104,916		(8)				160,000	04/11/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P150315		PHILADELPHIA	PA		08/14/2023	7.500	116,654		(4)				166,000	07/29/2023
P1908013340		IRVINE	CA		09/09/2019	4.990	283,313		241				420,000	06/25/2020
P1910014852		REDWOOD CITY	CA		11/21/2019	5.875	983,075		10,059				1,850,000	06/25/2020
P1910015085		SNOWFLAKE	AZ		02/06/2020	5.125	185,131		159				422,000	06/25/2020
P1910015275		NEWARK	NJ		01/18/2020	6.800	264,027		2,962				394,000	06/25/2020
P1910015438		MORAGA	CA		12/16/2019	6.125	765,926		596				1,175,000	06/25/2020
P1911015649		LOS ANGELES	CA		01/11/2020	5.625	831,750		17,349				1,280,000	06/25/2020
P1911015833		BEACH CITY	TX		01/09/2020	4.750	253,388		230				368,000	06/25/2020
P1911015884		ROCKLIN	CA		01/28/2020	6.875	867,209		10,298				1,110,000	06/25/2020
P1911015992		BETHANY	CT		12/26/2019	4.500	24,082		817				255,000	06/25/2020
P1911016090		MARIETTA	GA		12/19/2019	4.875	163,950		6,254				1,070,000	06/25/2020
P1912016246		SALISBURY	MA		02/18/2020	5.875	378,839		8,940				677,000	06/25/2020
P1912016339		LAS VEGAS	NV		01/16/2020	5.750	173,356		161				255,000	06/25/2020
P1912016529		RIVER VALE	NJ		12/27/2019	6.875	447,210		225				650,000	06/25/2020
P1912016573		RIO RANCHO	NM		02/03/2020	5.375	150,389		126				222,500	06/25/2020
P1912016619		QUEEN CREEK	AZ		01/27/2020	7.875	367,572		4,588				492,000	06/25/2020
P1912016714		BRICK	NJ		02/18/2020	6.990	362,095		284				525,000	06/25/2020
P1912016715		ALTADENA AREA	CA		01/17/2020	4.990	975,132		13,454				1,600,000	06/25/2020
P1912016757		EUGENE	OR		01/13/2020	4.990	130,920		2,277				406,000	06/25/2020
P1912016777		MODESTO	CA		01/09/2020	5.375	269,381		239				376,000	06/25/2020
P1912016782		OAKVILLE	CT		01/06/2020	5.250	213,967		314				352,000	06/25/2020
P1912016789		WEST PALM BEACH	FL		01/15/2020	6.250	209,072		5,363				356,000	06/25/2020
P1912016824		SANTA CLARITA	CA		02/25/2020	5.990	223,090		174				490,000	06/25/2020
P1912016880		DANVILLE	CA		01/22/2020	5.875	514,762		408				770,000	06/25/2020
P1912016892		ATLANTA	GA		01/13/2020	6.875	430,561		2,290				605,000	06/25/2020
P1912016907		HOLLYWOOD	MD		01/22/2020	5.625	374,702		307				475,000	06/25/2020
P1912016931		SAN DIEGO	CA		02/11/2020	4.750	450,579		445				725,000	06/25/2020
P1912016939		DESTIN	FL		02/03/2020	6.375	395,091		298				545,000	06/25/2020
P1912016979		NORCO	CA		01/15/2020	4.375	545,022		550				765,000	06/25/2020
P2001017008		GARDEN GROVE	CA		02/03/2020	5.990	285,317		2,580				535,000	06/25/2020
P2001017064		CORAL SPRINGS	FL		01/22/2020	7.250	96,587		73				140,000	06/25/2020
P2001017071		MILL SPRING	NC		02/06/2020	8.250	115,034		69				158,000	06/25/2020
P2001017123		LOS ALAMITOS	CA		02/03/2020	4.990	312,935		271				700,000	06/25/2020
P2001017125		HAMPSHIRE	IL		02/21/2020	5.250	243,265		206				330,000	06/25/2020
P2001017132		FAYETTEVILLE	GA		01/15/2020	5.375	400,309		336				486,000	06/25/2020
P2001017135		SAN DIEGO	CA		01/25/2020	5.125	667,736		589				1,300,000	06/25/2020
P2001017140		TAMPA	FL		02/11/2020	6.125	280,380		215				376,500	06/25/2020
P2001017149		SALEM	OR		02/11/2020	7.750	133,505		85				166,000	06/25/2020
P2001017220		LAS VEGAS	NV		02/10/2020	4.500	143,998		689				500,000	06/25/2020
P2001017256		HILLSBORO BEACH	FL		01/24/2020	5.750	505,212		416				690,000	06/25/2020
P2001017268		ORLANDO	FL		02/21/2020	6.250	163,398		4,156				229,000	06/25/2020
P2001017276		GRIFFIN	GA		02/07/2020	8.500	236,211		138				355,000	06/25/2020
P2001017290		WALLER	TX		02/11/2020	6.750	275,499		198				430,000	06/25/2020
P2001017339		WESLEY CHAPEL	FL		02/14/2020	6.500	212,400		158				296,000	06/25/2020
P2001017356		MENIFEE	CA		02/24/2020	6.875	361,947		5,344				515,000	06/25/2020
P2001017358		MUSKEGON	MI		02/25/2020	8.500	170,368		101				224,000	06/25/2020
P2001017359		ROXBURY	CT		02/10/2020	5.625	495,891		403				1,000,000	06/25/2020
P2001017362		ROUND ROCK	TX		02/12/2020	6.250	206,174		154				250,000	06/25/2020
P2001017370		SIMI VALLEY	CA		02/07/2020	5.625	471,527		386				635,000	06/25/2020
P2001017429		LOS ANGELES	CA		02/25/2020	4.750	184,332		157				760,000	06/25/2020
P2001017439		HOUSTON	TX		02/03/2020	5.990	174,803		136				270,000	06/25/2020
P2001017461		PATERSON	NJ		02/07/2020	5.875	302,126		239				360,000	06/25/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2001017587		MARATHON	FL		02/22/2020	5.875	848,166		638				1,300,000	06/25/2020
P2001802485		WADSWORTH	OH		11/26/2019	5.875	98,592		78				150,000	06/25/2020
P2002017634		ORLANDO	FL		02/26/2020	4.875	171,842		151				355,000	06/25/2020
P2002017647		CORONA	CA		02/19/2020	4.500	372,849		365				528,000	06/25/2020
P2002017648		LOS ANGELES	CA		02/19/2020	7.125	1,057,245		560				1,683,000	06/25/2020
P2002017725		MORENO VALLEY	CA		02/24/2020	5.250	139,061		118				325,000	06/25/2020
P2002017871		GREENFIELD	WI		02/27/2020	5.990	137,903		932				260,000	06/25/2020
P2002017872		MILWAUKEE	WI		02/27/2020	5.990	147,889		996				235,000	06/25/2020
P2002017876		WOODBRIDGE	VA		02/26/2020	6.500	92,388		73				310,000	06/25/2020
P2002017906		MIAMI	FL		02/07/2020	6.875	389,118		7,000				690,000	06/25/2020
P2002017986		YORBA LINDA	CA		02/26/2020	4.625	462,439		8,329				888,000	06/25/2020
P2002018021		SUNNYVALE	CA		02/26/2020	4.875	1,137,884		1,001				2,240,000	06/25/2020
P2002802501		LIVERMORE	CA		01/31/2020	4.750	965,997		831				2,000,000	06/25/2020
P2002802507		OXNARD	CA		02/03/2020	5.750	455,233		363				575,000	06/25/2020
P2008802557		HUNTINGTON BEACH	CA		03/02/2020	4.990	1,034,500						1,240,000	08/14/2020
P2008802558		MILL VALLEY	CA		03/06/2020	4.500	652,744						1,210,000	08/14/2020
P2008802560		PENNGROVE	CA		02/25/2020	4.990	623,900						1,040,000	08/14/2020
P2008802561		SHERMAN OAKS	CA		03/09/2020	4.125	789,631						1,675,000	08/14/2020
P2008802562		LA HABRA HEIGHTS	CA		03/09/2020	3.990	479,393						780,000	08/14/2020
P2008802567		RANCHO SANTA MARGARI	CA		02/24/2020	4.500	903,245						1,250,000	08/14/2020
P2009020033		WYCKOFF	NJ		10/16/2020	4.875	350,912		(440)				640,000	12/16/2020
P2009020045		CYPRESS	TX		10/26/2020	4.875	1,462,279		(2,031)				2,675,000	12/16/2020
P2009020056		KEW GARDENS HILLS	NY		10/11/2019	5.125	170,476						368,000	12/18/2020
P2009020057		BRONX	NY		12/06/2019	5.875	362,533						750,000	12/18/2020
P2009020059		STATEN ISLAND	NY		10/24/2019	5.875	402,406						635,000	12/18/2020
P2009020060		CORONA	NY		02/14/2020	5.375	97,808		(1,502)				500,000	12/18/2020
P2009020061		MIAMI	FL		10/22/2019	5.500	165,695						351,000	12/18/2020
P2009020064		BROOKLYN	NY		10/25/2019	5.875	1,220,898						2,500,000	12/18/2020
P2009020065		BROOKLYN	NY		10/16/2019	6.375	410,603		(653)				750,000	12/18/2020
P2009020068		JAMAICA	NY		11/13/2019	6.000	278,366						475,000	12/18/2020
P2009020069		NEW YORK	NY		11/21/2019	6.750	1,414,277		(2,175)				2,600,000	12/18/2020
P2009020072		CAPE MAY	NJ		12/24/2019	6.125	146,124		(253)				475,000	12/18/2020
P2009020073		STATEN ISLAND	NY		01/30/2020	5.875	175,752		(592)				485,000	12/18/2020
P2009020077		CORONA	NY		02/03/2020	5.875	138,156		(227)				225,000	12/18/2020
P2009020079		REGO PARK	NY		12/23/2019	5.750	327,566		(551)				555,000	12/18/2020
P2009020080		PORTSMOUTH	NH		11/21/2019	5.375	31,589		(270)				250,000	12/18/2020
P2009020081		BROOKLYN	NY		03/18/2020	6.000	311,843		(503)				1,020,000	12/18/2020
P2009020082		FRESH MEADOWS	NY		11/06/2019	4.875	493,274		(2,579)				1,065,000	12/18/2020
P2009020084		BRONX	NY		12/06/2019	6.000	433,873		(711)				726,000	12/18/2020
P2009020085		FLUSHING	NY		03/13/2020	5.875	467,530						796,000	12/18/2020
P2009020086		JERICHO	NY		12/10/2019	5.125	397,246		(2,098)				800,000	12/18/2020
P2009020087		TINLEY PARK	IL		12/16/2019	5.375	160,000						315,000	12/18/2020
P2009020089		PHILADELPHIA	PA		12/20/2019	5.750	145,641						260,000	12/18/2020
P2009020090		STATEN ISLAND	NY		01/24/2020	5.625	366,965		(648)				637,000	12/18/2020
P2009020093		BROOKLYN	NY		03/12/2020	5.125	460,668		(1,240)				817,000	12/18/2020
P2009020095		STATEN ISLAND	NY		01/14/2020	5.625	286,234						468,000	12/18/2020
P2009020096		CEDARHURST	NY		02/06/2020	5.750	586,307						1,140,000	12/18/2020
P2009020097		ORLANDO	FL		01/03/2020	5.500	117,729						285,000	12/18/2020
P2009020100		DAVENPORT	FL		02/12/2020	5.250	145,652		(267)				242,000	12/18/2020
P2009020104		WHEATON	IL		01/31/2020	5.500	672,126		(95)				1,250,000	12/18/2020
P2009020105		REGO PARK	NY		02/18/2020	5.625	468,809						750,000	12/18/2020
P2009020107		MIAMI	FL		02/13/2020	5.500	321,466						545,000	12/18/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020108		SEWELL	NJ		03/09/2020	5.750	230,895		(475)				410,000	12/18/2020
P2009020110		SPARTA	NJ		03/06/2020	5.250	126,895						381,000	12/18/2020
P2009020111		LONG BEACH	NY		02/28/2020	5.750	392,147						1,320,000	12/18/2020
P2009020112		COMMACK	NY		02/13/2020	5.625	17,741		(1,389)				415,000	12/18/2020
P2009020114		DALY CITY	CA		03/12/2020	5.500	300,711						710,000	12/18/2020
P2009020116		NEW YORK	NY		05/22/2020	6.500	347,692						950,000	12/18/2020
P2009020117		ROSLYN HEIGHTS	NY		02/21/2020	5.500	229,412						555,000	12/18/2020
P2009020118		SHERMAN OAKS	CA		03/02/2020	5.625	1,233,237		(2,072)				2,440,000	12/18/2020
P2009020120		BOSTON	MA		04/09/2020	6.500	1,537,792						3,600,000	12/18/2020
P2009020122		REGO PARK	NY		04/27/2020	6.500	114,619		(658)				310,000	12/18/2020
P2009020123		CORONA	NY		04/03/2020	6.750	906,596		(1,348)				1,300,000	12/18/2020
P2009020124		BETHEL ISLAND	CA		03/16/2020	5.375	557,491						872,000	12/18/2020
P2009020126		BROOKLYN	NY		04/13/2020	6.500	190,837		(290)				295,000	12/18/2020
P2009020127		ASTORIA	NY		05/12/2020	6.500	697,201		(1,056)				1,895,000	12/18/2020
P2009020128		FLUSHING	NY		05/08/2020	6.250	159,139		(247)				290,000	12/18/2020
P2009020129		BOCA RATON	FL		03/10/2020	5.250	299,219						716,000	12/18/2020
P2009020130		FLUSHING	NY		04/01/2020	6.500	537,532		(817)				1,355,000	12/18/2020
P2009020133		PLANTATION	FL		05/08/2020	6.500	155,149		(265)				245,000	12/18/2020
P2009020134		RIVERHEAD	NY		05/12/2020	6.500	99,665		(151)				250,000	12/18/2020
P2009020136		LODI	NJ		04/23/2020	6.750	127,568		(189)				300,000	12/18/2020
P2009020138		JERSEY CITY	NJ		05/08/2020	6.500	217,591		(345)				345,000	12/18/2020
P2009020140		GLENDALE	NY		06/04/2020	6.750	471,074						790,000	12/18/2020
P2009020152		CROWLEY	TX		11/10/2020	6.750	275,161		(350)				364,000	12/16/2020
P2009020156		MISSOURI CITY	TX		11/13/2020	5.990	518,995		(529)				750,000	12/16/2020
P2009020157		AUBURN	WA		11/13/2020	8.125	330,615		(283)				610,000	12/16/2020
P2009020162		KATY	TX		11/13/2020	6.750	501,772		(393)				680,000	12/16/2020
P2009020165		KYLE	TX		11/17/2020	7.990	200,132		(174)				252,000	12/16/2020
P2009020166		CHARLOTTE	NC		11/19/2020	7.990	365,850		(372)				490,000	12/30/2020
P2009020168		ENCINO	CA		11/20/2020	4.625	602,579		(644)				825,000	12/30/2020
P2009020173		WOODBRIDGE	VA		11/20/2020	7.750	230,022		(241)				425,000	12/16/2020
P2009020174		LOS ANGELES	CA		11/25/2020	3.990	1,388,251		(168)				1,850,000	01/14/2021
P2009020175		DICKINSON	TX		11/23/2020	7.990	106,482		(728)				253,000	12/30/2020
P2009020176		PARADISE VALLEY	AZ		11/20/2020	5.125	2,464,417		(615)				3,113,000	12/30/2020
P2009020177		HOYTSVILLE	UT		11/20/2020	7.990	293,715		(301)				395,000	12/16/2020
P2009020180		MIRAMAR	FL		12/02/2020	5.990	229,712		(189)				365,000	12/30/2020
P2009020187		HOUSTON	TX		12/03/2020	6.875	129,339		(151)				186,800	12/30/2020
P2009020191		DENVER	CO		11/30/2020	4.625	611,027		(75)				785,000	12/30/2020
P2009020196		HUNTERSVILLE	NC		11/30/2020	6.750	166,115		(492)				340,000	12/30/2020
P2009020200		HENRICO	VA		11/16/2020	5.875	186,658		(355)				287,000	12/30/2020
P2009020201		HOLLYWOOD	FL		11/16/2020	4.990	241,861		(514)				340,000	12/30/2020
P2009020204		HOLLYWOOD	FL		11/20/2020	6.750	289,043		(483)				410,000	12/30/2020
P2009020205		BOISE	ID		11/01/2020	5.500	201,432		(388)				335,000	12/30/2020
P2009020207		NEW ALBANY	OH		11/17/2020	5.500	253,995		(241)				352,000	12/30/2020
P2009020209		HUTCHINSON ISLAND	FL		11/13/2020	6.000	245,086		(846)				355,000	12/30/2020
P2009020210		CRANBURY	NJ		11/13/2020	4.500	114,455		(1,332)				815,000	12/30/2020
P2009020211		EL CAJON	CA		11/17/2020	6.499	659,247		(1,142)				800,000	12/30/2020
P2009020212		CHICAGO	IL		11/13/2020	6.740	231,432		(387)				300,000	12/30/2020
P2009020213		EAST DUNDEE	IL		11/16/2020	6.750	204,637		(396)				255,000	12/30/2020
P2009020214		FORT MYERS	FL		11/20/2020	5.250	242,817		(662)				330,000	12/30/2020
P2009020215		RIVERVIEW	FL		11/19/2020	3.990	148,514		(336)				357,000	12/30/2020
P2009020216		FRANKLIN	WI		11/18/2020	6.250	346,232		(624)				425,000	12/30/2020
P2009020218		BROWNSBURG	IN		11/12/2020	6.000	430,754		(782)				560,000	12/30/2020

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P2009020220		OAK RIDGE	NC		11/18/2020	6.000	375,560		(2,334)				800,000	12/30/2020
P2009020222		RANCHO MIRAGE	CA		11/18/2020	5.250	324,949		(659)				440,000	12/30/2020
P2009020224		TROUTDALE	OR		11/19/2020	5.750	439,462		(858)				614,000	12/30/2020
P2009020226		EL CAJON	CA		11/30/2020	5.250	1,240,065		(1,361)				1,580,000	12/30/2020
P2009020228		HOUSTON	TX		12/11/2020	4.990	274,704		(281)				474,292	01/14/2021
P2009020230		MYRTLE BEACH	SC		12/04/2020	6.625	196,342		(234)				246,000	12/30/2020
P2009020231		PARAMOUNT	CA		12/28/2020	6.250	252,266		(2,842)				715,000	02/24/2021
P2009020232		HURRICANE	UT		12/04/2020	6.625	249,617		(223)				299,500	12/30/2020
P2009020238		INDIAN WELLS	CA		11/28/2020	6.125	523,078						1,400,000	12/16/2020
P2009020239		HILTON HEAD ISLAND	SC		11/25/2020	5.125	1,755,007		(272)				665,000	12/16/2020
P2009020240		SANTA FE	NM		11/21/2020	6.375	564,833						730,000	12/16/2020
P2009020241		ESCONDIDO	CA		11/14/2020	5.625	201,853		(427)				450,000	12/16/2020
P2009020250		FALLBROOK	CA		11/24/2020	7.000	438,997		(782)				575,000	12/16/2020
P2009020251		RICHARDSON	TX		11/25/2020	6.000	30,655		(1,471)				235,000	12/16/2020
P2009020252		HOLT	MO		11/17/2020	7.125	207,317		(296)				284,000	12/16/2020
P2009020254		WESLEY CHAPEL	FL		12/11/2020	6.375	231,619		(203)				293,000	01/14/2021
P2009020255		UPPER MARLBORO	MD		12/14/2020	7.250	237,408		(262)				296,000	01/14/2021
P2009020256		MISSOURI CITY	TX		12/10/2020	5.990	886,893		(813)				1,060,000	01/14/2021
P2009020262		WEST GROVE	PA		11/18/2020	5.375	298,309		(655)				375,000	12/30/2020
P2009020263		SANTA MARGARITA	CA		11/06/2020	5.250	414,299		(926)				515,000	12/30/2020
P2009020265		ENCINO	CA		11/18/2020	4.375	2,449,817		(6,617)				4,200,000	12/30/2020
P2009020267		FAIRFIELD	CA		11/21/2020	6.125	699,689		(1,462)				830,000	12/30/2020
P2009020268		FILLMORE	CA		11/19/2020	3.750	436,696		(1,138)				620,000	12/30/2020
P2009020271		SONOMA	CA		11/12/2020	6.500	764,987		(1,480)				1,775,000	12/30/2020
P2009020274		PASADENA	MD		11/18/2020	5.750	449,778		(948)				600,000	12/30/2020
P2009020275		LAWRENCEVILLE	GA		11/18/2020	5.625	220,131		(470)				321,000	12/30/2020
P2009020277		LOS ANGELES	CA		11/18/2020	6.375	392,241		(771)				505,000	12/30/2020
P2009020282		HUDSON	FL		11/17/2020	6.000	137,622		(282)				175,000	12/30/2020
P2009020287		GERMANTOWN	MD		11/20/2020	6.875	154,595		(328)				215,000	12/30/2020
P2009020289		WESTLAKE	OH		11/12/2020	4.990	106,491		(244)				156,000	12/30/2020
P2009020292		FREEHOLD	NJ		11/13/2020	7.500	669,456		(3,127)				1,240,000	12/30/2020
P2009020293		MACOMB	MI		11/20/2020	6.125	313,789		(634)				387,000	12/30/2020
P2009020294		KATY	TX		11/16/2020	6.250	150,584		(313)				205,000	12/30/2020
P2009020295		SAN BERNARDINO	CA		11/17/2020	6.125	368,877		(746)				455,000	12/30/2020
P2009020297		LAKE ELSINORE	CA		11/06/2020	6.375	413,988		(378)				604,000	12/30/2020
P2009020300		TACOMA	WA		11/16/2020	5.749	350,218		(738)				525,000	12/30/2020
P2009020301		RENTON	WA		11/06/2020	5.750	456,319		(1,070)				698,000	12/30/2020
P2009020302		MOJAVE	CA		11/20/2020	6.249	110,852		(223)				155,000	12/30/2020
P2009020303		YPSILANTI	MI		11/20/2020	5.250	181,171		(404)				300,000	12/30/2020
P2009020307		RIMROCK	AZ		11/20/2020	5.125	130,749		(295)				235,000	12/30/2020
P2009020308		SAN MATEO	CA		11/20/2020	5.500	1,108,990		(2,407)				1,865,000	12/30/2020
P2009020309		PASADENA	MD		11/13/2020	6.124	247,299		(500)				305,000	12/30/2020
P2009020310		SACRAMENTO	CA		11/18/2020	5.375	259,384		(570)				410,000	12/30/2020
P2009020311		TRACY	CA		11/17/2020	5.499	462,277		(1,001)				750,000	12/30/2020
P2009020312		RENTON	WA		11/17/2020	4.625	660,982		(1,573)				980,000	12/30/2020
P2009020313		LOS ANGELES	CA		11/17/2020	4.625	294,444		(754)				440,000	12/30/2020
P2009020314		ELMWOOD PARK	NJ		11/20/2020	6.250	315,538		(294)				399,000	12/30/2020
P2009020315		DENVER	CO		11/12/2020	5.750	506,029		(512)				650,000	12/30/2020
P2009020319		DACONO	CO		12/11/2020	7.250	344,884		(380)				430,000	12/30/2020
P2009020320		FATE	TX		12/14/2020	7.990	338,225		(341)				420,000	01/14/2021
P2009020322		CRYSTAL LAKE	IL		12/15/2020	6.500	267,628		(254)				320,000	12/30/2020
P2009020323		CHARLOTTE	NC		12/15/2020	6.250	200,391		(196)				271,000	01/14/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020324		RICHMOND	TX		12/22/2020	6.625	400,474		(422)				575,000	01/14/2021
P2009020326		CELEBRATION	FL		12/16/2020	4.625	102,563		(641)				464,000	12/30/2020
P2009020327		BELFORD	NJ		01/19/2021	5.125	406,517		(250)				925,000	02/02/2021
P2009020330		CHATSWORTH	CA		12/18/2020	5.125	844,676		(938)				1,230,000	01/14/2021
P2009020334		CAPITOLA	CA		12/18/2020	4.990	991,011		(293)				1,520,000	01/27/2021
P2009020336		HEMET	CA		12/21/2020	6.750	265,384		(310)				354,000	01/14/2021
P2009020338		PEORIA	AZ		12/29/2020	8.125	166,952		(142)				222,000	01/14/2021
P2009020339		EL CAJON	CA		12/14/2020	6.500	944,557		(1,537)				1,040,000	12/30/2020
P2009020340		AVONDALE	AZ		12/03/2020	4.375	178,740		(367)				300,000	12/30/2020
P2009020341		ANNAPOLIS	MD		12/01/2020	4.750	331,647		(789)				620,000	12/30/2020
P2009020342		DESERT HOT SPRINGS	CA		12/08/2020	6.375	289,395		(427)				395,000	12/30/2020
P2009020345		PORTERVILLE	CA		12/14/2020	6.625	336,491		(522)				450,000	12/30/2020
P2009020348		AUGUSTA	MO		12/02/2020	5.375	392,867		(776)				510,000	12/30/2020
P2009020351		HOUSTON	TX		12/10/2020	6.125	411,804		(711)				469,300	12/30/2020
P2009020355		BRONX	NY		09/30/2020	6.000	431,298		(872)				570,000	01/29/2021
P2009020356		NEW YORK	NY		09/30/2020	6.000	470,644		(69)				875,000	01/29/2021
P2009020359		DULUTH	GA		10/01/2020	5.625	173,501		(524)				320,000	01/29/2021
P2009020364		QUEENS VILLAGE	NY		10/02/2020	6.125	443,615		(880)				587,000	01/29/2021
P2009020365		PLAINVIEW	NY		10/02/2020	6.000	530,325		(1,067)				700,000	01/29/2021
P2009020369		FLUSHING	NY		10/06/2020	6.000	257,589		(518)				340,000	01/29/2021
P2009020370		LAKE WORTH	FL		10/06/2020	6.000	356,164		(50)				475,000	01/29/2021
P2009020372		NEW YORK	NY		10/07/2020	6.000	1,028,069		(12,240)				5,600,000	01/29/2021
P2009020374		KENT	WA		10/09/2020	6.375	507,332		(63)				680,000	01/29/2021
P2009020375		NORTHPORT	NY		10/09/2020	6.125	553,379		(1,090)				730,000	01/29/2021
P2009020376		MELVILLE	NY		10/09/2020	6.125	1,314,414		(2,608)				2,000,000	01/29/2021
P2009020377		LEXINGTON	NC		10/09/2020	6.125	77,024		(223)				219,000	01/29/2021
P2009020378		BEAUFORT	SC		10/09/2020	5.250	222,856						389,000	01/29/2021
P2009020379		NORTHPORT	NY		10/13/2020	6.125	508,149		(1,007)				670,000	01/29/2021
P2009020383		CRANFORD	NJ		10/15/2020	4.750	165,385		(1,320)				350,000	01/29/2021
P2009020385		AUSTIN	TX		10/15/2020	6.000	655,967		(1,365)				890,000	01/29/2021
P2009020386		ESTACADA	OR		10/16/2020	5.625	366,869		(2,212)				765,000	01/29/2021
P2009020387		NEW WAVERLY	TX		10/16/2020	6.000	537,215		(1,152)				769,500	01/29/2021
P2009020392		SALEM	OR		10/19/2020	5.625	420,021		(881)				700,000	01/29/2021
P2009020393		VALLEY STREAM	NY		10/20/2020	6.000	378,468						582,000	01/29/2021
P2009020396		OAKLAND	CA		10/20/2020	6.125	643,823		(1,279)				850,000	01/29/2021
P2009020398		DELRAY BEACH	FL		10/20/2020	5.625	156,123		(327)				260,000	01/29/2021
P2009020401		BROOKLYN	NY		10/21/2020	5.750	809,621		(1,677)				1,350,000	01/29/2021
P2009020402		RED BANK	NJ		10/21/2020	6.125	360,510		(874)				500,000	01/29/2021
P2009020403		ESTACADA	OR		10/22/2020	6.000	663,447		(1,345)				960,000	01/29/2021
P2009020407		ROCHESTER	NY		10/23/2020	6.500	114,518		(218)				175,000	01/29/2021
P2009020408		LYNBROOK	NY		10/23/2020	6.250	424,880		(833)				600,000	01/29/2021
P2009020412		HICKSVILLE	NY		10/23/2020	5.875	435,599						622,000	01/29/2021
P2009020415		STERLING HEIGHTS	MI		10/23/2020	5.875	157,500		(410)				278,000	01/29/2021
P2009020416		NEW HYDE PARK	NY		10/26/2020	6.250	684,310		(1,339)				965,000	01/29/2021
P2009020417		HICKSVILLE	NY		10/26/2020	6.000	530,330		(1,067)				700,000	01/29/2021
P2009020419		SACRAMENTO	CA		10/26/2020	5.750	217,663						320,000	01/29/2021
P2009020421		TURNER	OR		10/27/2020	6.250	467,706		(916)				675,000	01/29/2021
P2009020423		RICHMOND HILL	NY		10/28/2020	5.500	505,955						840,000	01/29/2021
P2009020424		PARRISH	FL		10/28/2020	5.875	210,768						300,000	01/29/2021
P2009020430		SALEM	OR		10/30/2020	4.875	291,472		(2,593)				845,000	01/29/2021
P2009020432		BAYSIDE	NY		10/30/2020	6.375	395,514						568,000	01/29/2021
P2009020433		BOCA RATON	FL		10/30/2020	6.250	936,109						1,195,000	01/29/2021

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P2009020434		BULVERDE	TX		12/22/2020	5.250	244,448		(332)				340,000	01/14/2021
P2009020435		SNELLVILLE	GA		12/09/2020	6.125	222,986		(220)				253,000	01/14/2021
P2009020436		STOCKTON	CA		12/29/2020	6.375	181,542		(1,384)				478,000	01/27/2021
P2009020437		ALEXANDRIA	VA		12/24/2020	6.750	413,500		(381)				495,000	01/14/2021
P2009020438		LEHIGH ACRES	FL		12/31/2020	5.875	165,843		(123)				225,000	02/02/2021
P2009020439		JACKSONVILLE	FL		12/23/2020	6.625	266,362		(271)				335,000	01/14/2021
P2009020441		FRISCO	TX		12/23/2020	7.250	511,140		(496)				735,000	01/14/2021
P2009020442		PALM BEACH GARDENS	FL		12/23/2020	5.990	225,227		(227)				401,000	01/14/2021
P2009020445		NEVADA CITY	CA		12/30/2020	6.625	316,727		(270)				450,000	01/27/2021
P2009020446		SANTA BARBARA	CA		12/26/2020	3.990	703,321		(84)				1,150,000	02/09/2021
P2009020447		PRESCOTT VALLEY	AZ		12/24/2020	5.875	201,939		(243)				275,000	01/14/2021
P2009020452		SAN DIEGO	CA		01/05/2021	3.990	904,749		(109)				1,210,000	02/09/2021
P2009020454		TRACY	CA		12/30/2020	5.990	361,449		(446)				585,000	01/27/2021
P2009020458		LOS ANGELES (ALTADEN	CA		12/18/2020	5.375	1,941,586						2,700,000	12/30/2020
P2009020459		DORAL	FL		12/30/2020	4.375	245,833		(296)				400,000	01/27/2021
P2009020460		SUGAR LAND	TX		12/30/2020	5.250	273,756		(1,897)				695,000	01/27/2021
P2009020462		WEST HILLS	CA		12/17/2020	4.990	794,916		(323)				1,040,000	01/27/2021
P2009020463		FIRESTONE	CO		12/31/2020	5.500	462,917		(493)				523,000	01/27/2021
P2009020464		TAMPA	FL		01/04/2021	6.750	186,547		(172)				235,000	01/27/2021
P2009020465		LOS ANGELES	CA		12/16/2020	5.625	797,111		(949)				1,075,000	01/27/2021
P2009020466		ORLANDO	FL		12/31/2020	6.750	601,015		(704)				925,000	01/27/2021
P2009020474		EDGEWOOD	MD		01/08/2021	6.500	150,930		(170)				200,000	01/27/2021
P2009020477		SHERMAN OAKS	CA		01/05/2021	4.125	1,016,379		(206)				1,505,000	02/09/2021
P2009020479		ROSELLE	IL		01/06/2021	7.125	187,740		(135)				272,000	01/27/2021
P2009020480		KYLE	TX		01/11/2021	8.125	214,033		(167)				285,000	02/09/2021
P2009020481		KING OF PRUSSIA	PA		01/06/2021	6.250	168,649		(327)				285,000	01/27/2021
P2009020483		BERWYN	IL		01/08/2021	6.500	220,363		(229)				280,000	02/09/2021
P2009020484		LAGUNA HILLS	CA		12/28/2020	4.750	611,962		(385)				880,000	01/14/2021
P2009020485		CLEARWATER	FL		12/29/2020	5.125	250,089		(254)				344,000	01/14/2021
P2009020486		STUDIO CITY	CA		12/29/2020	6.500	1,484,288		(518)				1,710,000	01/14/2021
P2009020490		GLENDALE	AZ		01/04/2021	5.750	273,588		(358)				518,000	01/14/2021
P2009020491		STAFFORD	VA		01/08/2021	6.250	335,100		(335)				430,000	02/09/2021
P2009020492		ORLANDO	FL		01/07/2021	6.750	292,175		(269)				375,000	01/27/2021
P2009020493		PIEDMONT	SC		01/08/2021	6.500	189,897		(191)				243,000	01/27/2021
P2009020495		APPLE VALLEY	CA		01/11/2021	6.875	338,458		(334)				399,000	02/09/2021
P2009020497		DALLAS	TX		01/07/2021	7.625	217,889		(229)				290,000	01/27/2021
P2009020498		LEHIGH ACRES	FL		01/12/2021	7.250	138,619		(131)				185,000	02/02/2021
P2009020500		BALTIMORE	MD		01/08/2021	5.990	171,565		(179)				255,000	02/09/2021
P2009020503		SUISUN CITY	CA		01/12/2021	6.125	287,261		(284)				415,000	02/09/2021
P2009020504		LOS ANGELES	CA		01/01/2021	4.375	834,947		(302)				1,310,000	02/09/2021
P2009020505		CAMPBELL	CA		01/21/2021	3.990	760,591		(90)				1,260,000	02/24/2021
P2009020507		SPRING	TX		01/12/2021	6.750	145,004		(143)				175,000	02/09/2021
P2009020508		WEST VALLEY CITY	UT		01/13/2021	7.625	209,610		(174)				300,000	02/09/2021
P2009020509		SACRAMENTO	CA		01/14/2021	7.125	214,133		(239)				305,000	02/02/2021
P2009020511		NORTH PALM BEACH	FL		01/15/2021	5.625	264,066		(278)				335,000	02/02/2021
P2009020512		CEDAR HILL	TX		01/15/2021	4.750	591,426		(758)				790,000	02/09/2021
P2009020514		SAN JOSE	CA		02/04/2021	5.500	972,890		(570)				1,382,800	03/12/2021
P2009020516		HOUSTON	TX		01/15/2021	5.625	173,837		(231)				330,000	02/09/2021
P2009020517		DETROIT	MI		01/21/2021	6.875	508,423		(502)				600,000	02/02/2021
P2009020518		EL DORADO HILLS	CA		01/22/2021	3.990	1,592,520		(189)				2,800,000	02/24/2021
P2009020519		EDMOND	OK		01/19/2021	6.750	473,094		(435)				560,000	02/02/2021
P2009020521		GERMANTOWN	TN		01/15/2021	6.625	744,158		(756)				925,000	02/09/2021

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P2009020522		JACKSONVILLE	FL		01/19/2021	6.500	229,590		(221)				290,000	02/02/2021
P2009020525		CHESAPEAKE	VA		01/20/2021	5.500	198,136		(210)				360,000	02/09/2021
P2009020526		SPICEWOOD	TX		01/15/2021	4.500	2,201,148		(2,253)				3,750,000	02/02/2021
P2009020527		PASADENA	TX		01/21/2021	6.375	182,445		(192)				245,000	02/02/2021
P2009020528		COALINGA	CA		01/25/2021	6.750	177,232		(163)				210,000	02/09/2021
P2009020529		BURLINGTON	NJ		01/22/2021	6.625	144,314		(173)				200,000	02/02/2021
P2009020531		MIAMI	FL		01/22/2021	6.990	401,853		(359)				475,000	02/02/2021
P2009020533		BRADENTON	FL		01/22/2021	6.625	223,124		(210)				303,000	02/02/2021
P2009020534		AMBOY	WA		01/21/2021	6.375	386,326		(371)				497,000	02/02/2021
P2009020535		NEW CASTLE	DE		02/05/2021	6.375	103,418		(180)				155,000	02/24/2021
P2009020536		LAUDERHILL	FL		01/29/2021	5.375	241,291		(260)				370,000	02/24/2021
P2009020537		PEMBROKE PINES	FL		01/29/2021	5.375	230,950		(249)				360,000	02/24/2021
P2009020541		CENTREVILLE	VA		01/25/2021	6.500	316,773		(303)				402,000	02/09/2021
P2009020544		PALO CEDRO	CA		01/28/2021	5.875	547,116		(648)				655,000	03/12/2021
P2009020545		LOS ANGELES	CA		02/18/2021	5.625	320,030		(331)				540,000	03/26/2021
P2009020546		HYATTSVILLE	MD		02/05/2021	6.250	193,436		(188)				260,000	02/24/2021
P2009020547		BRADENTON	FL		01/27/2021	7.990	158,966		(168)				235,000	02/09/2021
P2009020548		MESQUITE	TX		01/29/2021	7.250	156,569		(172)				201,000	02/24/2021
P2009020549		HUMBLE	TX		01/29/2021	6.875	169,478		(167)				200,000	02/24/2021
P2009020550		MISSOURI CITY	TX		02/04/2021	5.125	645,968		(292)				750,000	02/24/2021
P2009020552		BRANDYWINE	MD		01/27/2021	6.500	253,061		(239)				300,000	02/09/2021
P2009020554		LANHAM	MD		01/27/2021	6.500	259,808		(246)				309,000	02/09/2021
P2009020555		HIAWASSEE	GA		01/29/2021	5.625	140,660		(187)				194,000	02/24/2021
P2009020556		SPRING HILL	FL		01/28/2021	7.875	183,570		(140)				253,000	02/24/2021
P2009020557		PITTSBURG	CA		02/05/2021	6.500	342,444		(343)				430,000	02/24/2021
P2009020558		IRVING	TX		02/04/2021	7.750	191,232		(117)				258,000	02/24/2021
P2009020561		SOUTHWEST RANCHES	FL		02/11/2021	5.375	366,214		(427)				570,000	02/24/2021
P2009020562		LOS ANGELES	CA		02/01/2021	4.500	689,064		(724)				1,560,000	03/12/2021
P2009020563		SOUTH BEND	IN		01/29/2021	6.875	172,219		(248)				229,000	02/24/2021
P2009020565		HAGERSTOWN	MD		02/03/2021	6.875	320,599		(357)				405,000	02/24/2021
P2009020566		ROSWELL	GA		01/19/2021	4.750	575,921		(704)				750,000	02/02/2021
P2009020568		NEWARK	CA		02/02/2021	4.990	605,119		(515)				927,500	03/12/2021
P2009020569		WASHINGTON	DC		02/12/2021	5.125	243,074		(373)				558,000	03/12/2021
P2009020570		FREMONT	CA		02/02/2021	4.990	564,094		(480)				1,078,000	03/12/2021
P2009020571		FORT WASHINGTON	MD		02/05/2021	6.125	255,347		(300)				357,000	03/12/2021
P2009020572		BALTIMORE	MD		02/04/2021	6.750	173,190		(159)				210,000	02/24/2021
P2009020573		CHICAGO	IL		02/09/2021	6.990	191,424		(201)				225,000	02/24/2021
P2009020574		CLARKSBURG	MD		02/09/2021	6.990	325,960		(504)				500,000	02/24/2021
P2009020575		MODESTO	CA		02/08/2021	6.625	370,101		(1,034)				600,000	02/24/2021
P2009020577		BOERNE	TX		02/05/2021	7.750	699,620		(571)				1,850,000	02/24/2021
P2009020578		WOODBRIDGE	VA		02/10/2021	8.125	192,548		(176)				255,000	02/24/2021
P2009020580		BRIDGETON	NJ		02/10/2021	7.250	150,360		(153)				200,000	03/12/2021
P2009020582		TINLEY PARK	IL		02/16/2021	6.500	190,887		(212)				225,000	03/12/2021
P2009020585		FORT LUPTON	CO		02/11/2021	4.375	604,518		(789)				725,000	03/12/2021
P2009020587		WOOD DALE	IL		02/17/2021	6.750	305,023		(330)				359,000	03/12/2021
P2009020589		FAIR OAKS	CA		01/26/2021	6.125	466,411						600,000	02/24/2021
P2009020591		RANCHO MISSION VIEJO	CA		01/20/2021	5.750	420,528		(550)				623,000	02/24/2021
P2009020595		PARSIPPANY-TROY HILL	NJ		02/22/2021	7.250	195,619		(440)				430,000	03/12/2021
P2009020596		LITTLETON	CO		02/12/2021	6.375	216,459		(271)				317,000	03/12/2021
P2009020598		DUNDALK	MD		02/16/2021	6.500	161,560		(193)				190,000	03/12/2021
P2009020599		ST PETE BEACH	FL		03/12/2021	4.750	1,896,192		(2,560)				2,483,300	03/26/2021
P2009020600		PORT SAINT LUCIE	FL		02/24/2021	8.250	244,752		(225)				328,000	03/12/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020602		MATAWAN	NJ		02/19/2021	6.625	278,661		(399)				400,000	03/12/2021
P2009020603		GALVESTON	TX		03/03/2021	6.500	1,494,941		(1,817)				1,905,000	03/26/2021
P2009020605		LOS ANGELES	CA		02/18/2021	3.875	1,102,467		(397)				2,750,000	03/12/2021
P2009020606		DERBY	KS		02/22/2021	5.750	233,489		(326)				260,000	03/12/2021
P2009020607		STERLING	VA		02/19/2021	6.125	303,172		(432)				432,000	03/12/2021
P2009020609		NILES	IL		03/01/2021	5.990	224,613		(306)				375,000	03/26/2021
P2009020610		BELLEVILLE	NJ		02/23/2021	6.125	303,737		(408)				408,000	03/12/2021
P2009020611		BLADENSBURG	MD		02/23/2021	7.875	245,684		(250)				325,000	03/12/2021
P2009020613		NEW BRAUNFELS	TX		02/23/2021	5.750	494,165		(638)				562,000	03/12/2021
P2009020614		DENVER	CO		02/22/2021	5.375	929,182		(1,087)				1,300,000	03/26/2021
P2009020615		MANASSAS	VA		02/25/2021	6.750	380,708		(443)				480,000	03/12/2021
P2009020616		LEHIGH ACRES	FL		03/02/2021	5.625	221,105		(214)				300,000	04/09/2021
P2009020618		MARIETTA	GA		02/26/2021	5.125	520,913		(831)				670,000	03/12/2021
P2009020619		NORTH LAS VEGAS	NV		02/26/2021	6.500	265,914		(337)				317,500	03/12/2021
P2009020620		ANDERSON	SC		02/25/2021	6.250	143,386		(322)				201,000	03/26/2021
P2009020621		CARTHAGE	TX		03/01/2021	6.750	45,408		(1,101)				230,000	03/26/2021
P2009020622		KNOXVILLE	MD		02/26/2021	5.750	246,690		(367)				460,000	03/26/2021
P2009020624		AHWAHNEE	CA		02/25/2021	4.990	855,197		(1,213)				1,150,000	03/12/2021
P2009020627		VALLEJO	CA		03/03/2021	4.125	187,509		(159)				440,000	03/26/2021
P2009020628		EVANSTON	IL		03/05/2021	6.125	217,282		(310)				320,000	04/09/2021
P2009020629		CRESTED BUTTE	CO		03/01/2021	4.990	849,258		(793)				2,680,000	04/09/2021
P2009020630		FORT WORTH	TX		03/02/2021	6.750	236,141		(273)				278,000	03/26/2021
P2009020631		PETALUMA	CA		02/26/2021	6.500	1,061,078		(1,255)				1,350,000	03/26/2021
P2009020633		LADY LAKE	FL		02/26/2021	4.250	566,714		(813)				772,000	03/26/2021
P2009020635		SAN ANTONIO	TX		03/04/2021	6.250	411,997		(505)				550,000	03/26/2021
P2009020636		FORT PIERCE	FL		03/02/2021	5.375	148,840		(73)				193,000	03/26/2021
P2009020637		HAGERSTOWN	MD		03/04/2021	6.990	132,156		(171)				155,000	03/26/2021
P2009020640		MIAMI	FL		02/12/2021	5.625	289,708		(357)				365,000	03/12/2021
P2009020644		SAINT PETERSBURG	FL		03/10/2021	4.875	247,880		(263)				340,000	03/26/2021
P2009020645		DALLAS	TX		03/11/2021	6.750	95,932		(491)				174,000	04/09/2021
P2009020647		LAND O LAKES	FL		03/12/2021	6.990	163,441		(210)				280,000	04/09/2021
P2009020650		NEW SMYRNA BEACH	FL		03/08/2021	5.625	318,720		(382)				470,000	03/26/2021
P2009020652		WOODLAND HILLS	CA		03/12/2021	3.990	1,172,751		(1,460)				1,900,000	04/09/2021
P2009020654		PENNSAUKEN	NJ		03/10/2021	6.500	139,233		(182)				190,000	04/09/2021
P2009020655		HUDSON	WI		03/10/2021	5.750	249,468		(324)				385,000	04/09/2021
P2009021326		BOCA RATON	FL		12/11/2020	5.875	520,018		(1,198)				2,150,000	05/28/2021
P2009021327		ORLANDO	FL		12/15/2020	5.750	147,870		(393)				780,000	05/28/2021
P2009021328		EAST MEADOW	NY		12/16/2020	5.625	356,497		(852)				895,000	05/28/2021
P2009021329		SCARSDALE	NY		12/16/2020	5.250	1,495,550		(3,693)				2,350,000	05/28/2021
P2009021332		MIRAMAR	FL		12/29/2020	5.625	36,934		(1,182)				350,000	05/28/2021
P2009021333		HEMET	CA		01/04/2021	5.500	357,713		(855)				540,000	05/28/2021
P2009021334		ORLANDO	FL		01/06/2021	6.000	112,311		(254)				262,000	05/28/2021
P2009021335		POMPANO BEACH	FL		01/07/2021	5.500	147,905		(355)				224,000	05/28/2021
P2009021337		AVENTURA	FL		01/08/2021	5.875	491,420						830,000	05/28/2021
P2009021338		BROOKLYN	NY		01/11/2021	5.875	431,004		(988)				675,000	05/28/2021
P2009021339		FORT WORTH	TX		01/11/2021	6.000	454,648		(5,168)				800,000	05/28/2021
P2009021341		FORT LAUDERDALE	FL		01/12/2021	6.000	238,622		(540)				440,000	05/28/2021
P2009021342		NYACK	NY		01/12/2021	5.875	753,620		(1,727)				985,000	05/28/2021
P2009021343		IRVINE	CA		01/13/2021	5.500	1,842,689		(5,059)				2,900,000	05/28/2021
P2009021344		WILLIAMSTOWN	NJ		01/13/2021	5.500	261,952						420,000	05/28/2021
P2009021345		MONTAUK	NY		01/13/2021	6.375	878,226		(1,902)				1,430,000	05/28/2021
P2009021346		NEW YORK	NY		01/14/2021	6.750	1,126,553		(2,336)				1,750,000	05/28/2021

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P2009021349		MARS	PA		01/15/2021	5.625	106,189		(327)				208,000	05/28/2021
P2009021350		PALMDALE	CA		01/20/2021	5.625	99,702		(259)				675,000	05/28/2021
P2009021352		LAS VEGAS	NV		01/20/2021	6.000	113,332		(256)				415,000	05/28/2021
P2009021354		NEW YORK	NY		01/22/2021	6.500	302,871		(693)				940,000	05/28/2021
P2009021356		EAST ELMHURST	NY		01/26/2021	6.375	487,248						850,000	05/28/2021
P2009021357		WHITESTONE	NY		01/26/2021	5.500	794,349						1,325,000	05/28/2021
P2009021359		DOVER	NH		01/28/2021	5.000	340,270		(860)				485,000	05/28/2021
P2009021361		ROCHELLE PARK	NJ		01/28/2021	5.750	188,346		(572)				415,000	05/28/2021
P2009021362		SAN DIEGO	CA		01/29/2021	5.875	298,388		(684)				458,000	05/28/2021
P2009021363		WHITESTONE	NY		01/29/2021	4.875	131,243		(910)				295,000	05/28/2021
P2009021364		EAST WENATCHEE	WA		01/29/2021	5.125	157,454		(2,437)				420,000	05/28/2021
P2009021365		FLORAL PARK	NY		01/29/2021	5.500	130,949		(416)				230,000	05/28/2021
P2009021367		BROOKLYN	NY		01/29/2021	6.000	728,748						1,300,000	05/28/2021
P2009021369		SAN JACINTO	CA		02/01/2021	6.375	285,248		(470)				385,000	05/28/2021
P2009021373		MARATHON	FL		02/02/2021	6.000	132,908		(299)				235,000	05/28/2021
P2009021374		HAPPY VALLEY	OR		02/02/2021	5.625	164,345		(3,493)				575,000	05/28/2021
P2009021375		MELVILLE	NY		02/03/2021	6.500	459,398		(974)				640,000	05/28/2021
P2009021376		MIDDLE VILLAGE	NY		02/03/2021	5.750	593,185		(1,372)				780,000	05/28/2021
P2009021377		BROOKLYN	NY		02/03/2021	5.500	567,995		(2,834)				960,000	05/28/2021
P2009021378		ROSLYN	NY		02/03/2021	6.250	1,021,889		(2,233)				1,700,000	05/28/2021
P2009021379		OSSINING	NY		02/03/2021	6.500	256,644		(545)				385,000	05/28/2021
P2009021381		DACULA	GA		02/04/2021	6.125	149,627		(332)				226,000	05/28/2021
P2009021382		BUCKSPORT	ME		02/04/2021	6.375	130,253		(836)				205,000	05/28/2021
P2009021384		KEW GARDEN HILLS	NY		02/04/2021	5.500	158,924		(378)				260,000	05/28/2021
P2009021386		INWOOD	NY		02/04/2021	6.000	601,200		(1,355)				786,000	05/28/2021
P2009021387		HOWARD BEACH	NY		02/04/2021	5.750	427,595		(998)				880,000	05/28/2021
P2009021388		COLLEGE POINT	NY		02/04/2021	5.625	254,079						515,000	05/28/2021
P2009021390		HIDDEN VALLEY LAKE	CA		02/05/2021	6.750	381,006		(791)				532,000	05/28/2021
P2009021391		SKOWHEGAN	ME		02/05/2021	6.750	190,058						252,000	05/28/2021
P2009021392		EAST ELMHURST	NY		02/05/2021	6.250	760,273		(1,662)				1,040,000	05/28/2021
P2009021394		NEW YORK	NY		02/05/2021	5.875	504,724						725,000	05/28/2021
P2009021395		TINTON FALLS	NJ		02/05/2021	5.500	278,239						500,000	05/28/2021
P2009021396		VALLEY STREAM	NY		02/08/2021	4.875	144,694		(598)				575,000	05/28/2021
P2009021397		MIAMI SPRINGS	FL		02/08/2021	5.625	351,103		(825)				492,000	05/28/2021
P2009021398		DOWNEY	CA		02/08/2021	5.750	554,886		(1,284)				725,000	05/28/2021
P2009021402		PARKLAND	FL		02/09/2021	5.750	667,459		(1,549)				1,195,000	05/28/2021
P2009021403		MIDDLE VILLAGE	NY		02/10/2021	5.625	592,126		(1,074)				756,000	05/28/2021
P2009021406		SANTA ANA	CA		02/12/2021	5.750	352,897		(832)				700,000	05/28/2021
P2009021407		NEW HAMPTON	NY		02/12/2021	6.000	249,714		(1,179)				485,000	05/28/2021
P2009021408		UPPER DARBY	PA		02/12/2021	6.375	103,756		(224)				135,000	05/28/2021
P2009021411		QUAKERTOWN	PA		02/16/2021	5.875	364,642		(832)				510,000	05/28/2021
P2009021413		FRESNO	CA		02/17/2021	6.000	177,582		(413)				250,000	05/28/2021
P2009021415		BRAINTREE	MA		02/17/2021	5.750	625,079		(1,446)				875,000	05/28/2021
P2009021418		PALOS HEIGHTS	IL		02/22/2021	6.000	690,028		(1,552)				905,000	05/28/2021
P2009021419		EI MONTE	CA		02/22/2021	6.375	567,504		(935)				870,000	05/28/2021
P2009021420		ALBANY	NY		02/23/2021	5.625	148,439		(349)				292,000	05/28/2021
P2009021430		FLUSHING	NY		02/23/2021	5.625	96,318						312,000	05/28/2021
P2009021431		GREENWOOD LAKE	NY		02/24/2021	5.375	254,359		(615)				400,000	05/28/2021
P2009021432		SYOSSET	NY		02/25/2021	5.250	466,547		(1,143)				660,000	05/28/2021
P2009021433		WAXHAW	NC		02/25/2021	5.750	203,359		(474)				374,000	05/28/2021
P2009021436		KENT	WA		02/25/2021	6.125	580,715						810,000	05/28/2021
P2009021437		VILLE PLATTE	LA		02/25/2021	5.875	106,177						157,000	05/28/2021

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P2009021467		FOREST HILLS	NY		02/08/2021	5.875	1,274,765		(2,590)				1,900,000	05/28/2021
P2009021468		NEW CITY	NY		02/10/2021	5.250	488,110		(1,194)				645,000	05/28/2021
P2009021469		HAWTHORNE	CA		03/01/2021	5.875	390,425		(893)				575,000	05/28/2021
P2009021471		GLEN MILLS	PA		03/01/2021	6.375	553,483		(961)				715,000	05/28/2021
P2009021472		GRESHAM	OR		03/02/2021	5.875	504,050						674,000	05/28/2021
P2009021473		HIGHLAND BEACH	FL		03/03/2021	6.250	250,132		(544)				365,000	05/28/2021
P2009021475		CANTON	MA		03/03/2021	5.625	336,941		(787)				660,000	05/28/2021
P2009021476		HAVERTOWN	PA		03/04/2021	6.125	284,438		(655)				405,000	05/28/2021
P2009021477		TORRANCE	CA		03/05/2021	6.250	186,574		(406)				260,000	05/28/2021
P2009021478		PASADENA	TX		03/05/2021	5.750	121,889		(1,300)				300,000	05/28/2021
P2009021479		ALBANY	NY		03/05/2021	5.750	132,669		(306)				210,000	05/28/2021
P2009021480		CLERMONT	FL		03/08/2021	5.000	152,467		(381)				315,000	05/28/2021
P2009021545		GIG HARBOR	WA		03/15/2021	5.750	435,394		(990)				570,000	06/29/2021
P2009021548		AUBURN	WA		03/15/2021	5.125	325,457		(58)				472,000	06/29/2021
P2009021549		ROCKY POINT	NY		03/15/2021	5.750	287,079						405,000	06/29/2021
P2009021550		NEW YORK	NY		03/15/2021	5.875	492,082						1,100,000	06/29/2021
P2009021553		WESTON	FL		03/16/2021	6.000	912,300		(2,008)				1,200,000	06/29/2021
P2009021554		BRIDGEPORT	CT		03/16/2021	6.125	245,211		(577)				350,000	06/29/2021
P2009021555		CUTLER BAY	FL		03/16/2021	5.625	248,332		(40)				377,000	06/29/2021
P2009021556		OCEAN	NJ		03/16/2021	5.875	352,238		(1,020)				575,000	06/29/2021
P2009021558		BROOKLYN	NY		03/16/2021	5.875	405,125		(62)				2,315,000	06/29/2021
P2009021559		LONG ISLAND CITY	NY		03/17/2021	5.875	421,071		(26)				805,000	06/29/2021
P2009021560		MIAMI BEACH	FL		03/17/2021	5.625	306,020		(703)				630,000	06/29/2021
P2009021561		GEORGETOWN	DE		03/17/2021	5.250	357,628		(1,007)				630,000	06/29/2021
P2009021562		GLEN HEAD	NY		03/17/2021	5.500	1,169,401		(2,720)				1,729,000	06/29/2021
P2009021564		STATEN ISLAND	NY		03/17/2021	6.125	672,177						1,035,000	06/29/2021
P2009021565		WOODSIDE	NY		03/18/2021	5.750	750,379		(1,700)				999,000	06/29/2021
P2009021566		OZONE PARK	NY		03/18/2021	5.625	535,478		(1,228)				715,000	06/29/2021
P2009021567		DIX HILLS	NY		03/18/2021	5.625	650,087		(1,485)				850,000	06/29/2021
P2009021568		SULPHUR	LA		03/18/2021	6.375	208,301						278,000	06/29/2021
P2009021569		VALLEY STREAM	NY		03/18/2021	6.125	577,529		(81)				760,000	06/29/2021
P2009021572		CHEEKTOWAGA	NY		03/19/2021	6.750	105,771						146,000	06/29/2021
P2009021573		CHAMBERSBURG	PA		03/19/2021	5.875	257,625		(598)				345,000	06/29/2021
P2009021574		MASSAPEQUA	NY		03/19/2021	5.625	455,276		(73)				600,000	06/29/2021
P2009021575		DELRAY BEACH	FL		03/19/2021	5.875	263,680		(588)				376,000	06/29/2021
P2009021576		WILMINGTON	DE		03/19/2021	5.875	663,776		(1,483)				1,107,069	06/29/2021
P2009021577		WESTON	CT		03/19/2021	6.000	356,593		(784)				465,000	06/29/2021
P2009021578		WELLINGTON	FL		03/19/2021	6.500	3,174,406		(5,039)				5,500,000	06/29/2021
P2009021580		YORKTOWN HEIGHTS	NY		03/22/2021	5.500	503,088		(1,185)				660,000	06/29/2021
P2009021581		OCEAN CITY	WA		03/22/2021	5.750	765,124		(10,102)				2,000,000	06/29/2021
P2009021582		FLUSHING	NY		03/22/2021	5.875	249,998		(563)				405,000	06/29/2021
P2009021584		BELLPORT	NY		03/22/2021	5.500	662,387		(1,639)				1,100,000	06/29/2021
P2009021585		GEORGETOWN	TX		03/22/2021	5.750	525,975		(1,189)				687,000	06/29/2021
P2009021586		LAKE STEVENS	WA		03/23/2021	5.750	382,806		(866)				500,000	06/29/2021
P2009021588		DIX HILLS	NY		03/23/2021	5.500	573,236		(1,333)				760,000	06/29/2021
P2009021589		JACKSON	NJ		03/23/2021	5.875	419,040		(1,011)				650,000	06/29/2021
P2009021590		BROOKLYN	NY		03/23/2021	5.625	946,521		(2,171)				1,428,000	06/29/2021
P2009021596		SHELTER ISLAND HEIGH	NY		03/24/2021	5.375	1,374,568		(3,242)				2,325,000	06/29/2021
P2009021597		BROOKLYN	NY		03/24/2021	5.125	965,561		(2,341)				3,313,000	06/29/2021
P2009021598		SAG HARBOR	NY		03/24/2021	5.000	1,066,221		(2,621)				1,466,000	06/29/2021
P2009021600		BEAR	DE		03/25/2021	5.125	183,786		(1,963)				423,000	06/29/2021
P2009021601		BEAUMONT	TX		03/25/2021	6.500	192,313		(399)				255,000	06/29/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009021603		OREGON CITY	OR		03/25/2021	5.750	456,611		(1,033)				640,000	06/29/2021
P2009021605		ENCINO	CA		03/25/2021	6.000	596,745		(1,006)				940,000	06/29/2021
P2009021606		STATEN ISLAND	NY		03/25/2021	5.625	439,386						620,000	06/29/2021
P2009021608		COLLEGE POINT	NY		03/26/2021	5.250	911,498		(2,180)				1,284,000	06/29/2021
P2009021609		BROOKLYN	NY		03/26/2021	5.625	305,617		(702)				830,000	06/29/2021
P2009021611		NEWARK	NJ		03/26/2021	5.750	200,745		(32)				330,000	06/29/2021
P2009021612		ELMHURST	NY		03/26/2021	5.375	458,189		(1,081)				840,000	06/29/2021
P2009021613		PORT WASHINGTON	NY		03/26/2021	5.250	483,216		(1,156)				840,000	06/29/2021
P2009021614		SOUTHFIELDS	NY		03/26/2021	6.000	177,071		(27)				250,000	06/29/2021
P2009021615		KAILUA	HI		03/26/2021	5.500	305,285		(708)				1,003,572	06/29/2021
P2009021617		LAS VEGAS	NV		03/29/2021	5.625	299,692		(795)				440,000	06/29/2021
P2009021618		BRANDON	FL		03/29/2021	5.500	182,886		(432)				240,000	06/29/2021
P2009021619		CHICAGO	IL		03/29/2021	5.875	181,416		(28)				275,000	06/29/2021
P2009021624		LEONIA	NJ		04/01/2021	5.500	322,057						577,000	06/29/2021
P2009021625		DELRAY BEACH	FL		04/02/2021	6.375	207,776		(435)				280,000	06/29/2021
P2009021627		SUNNY ISLES BEACH	FL		04/02/2021	6.250	836,537						1,300,000	06/29/2021
P2009021628		BOCA RATON	FL		04/05/2021	5.500	222,964		(516)				438,000	06/29/2021
P2009021630		OREGON CITY	OR		04/06/2021	5.750	357,071		(891)				485,000	06/29/2021
P2009021632		MAHOPAC	NY		04/06/2021	5.750	178,289		(403)				249,500	06/29/2021
P2009021634		NEW YORK	NY		04/07/2021	6.000	963,930						2,650,000	06/29/2021
P2009021635		GOLDEN BEACH	FL		04/08/2021	5.750	1,533,158		(3,450)				2,000,000	06/29/2021
P2009021776		BLYTHEWOOD	SC		06/28/2021	4.625	219,117						289,000	07/15/2021
P2009021777		GASTONIA	NC		06/28/2021	4.625	193,638						290,000	07/15/2021
P2009021778		LEXINGTON	SC		06/28/2021	4.625	152,872						205,000	07/15/2021
P2009021779		EASLEY	SC		06/28/2021	4.625	134,145						203,000	07/15/2021
P2009021780		WOODRUFF	SC		06/28/2021	4.625	225,232						340,000	07/15/2021
P2009021781		LADSON	SC		06/28/2021	4.625	198,734						300,000	07/15/2021
P2009021782		LEXINGTON	SC		06/28/2021	4.625	177,384		(130)				255,000	07/15/2021
P2009021783		SUMMERVILLE	SC		06/28/2021	4.625	244,896		(180)				365,000	07/15/2021
P2009021784		SUMMERVILLE	SC		06/28/2021	4.625	168,924						255,000	07/15/2021
P2009021785		BOILING SPRINGS	SC		06/28/2021	4.625	215,957						302,000	07/15/2021
P2009021870		HIGHLAND FALLS	NY		04/09/2021	5.500	192,090						300,000	07/30/2021
P2009021872		LAS VEGAS	NV		04/15/2021	6.000	599,386		(7,181)				383,000	07/30/2021
P2009021874		MALBA	NY		04/16/2021	5.625	605,223		(2,085)				2,200,000	07/30/2021
P2009021875		ORLANDO	FL		04/16/2021	5.375	9,320		(835)				306,000	07/30/2021
P2009021876		NYACK	NY		04/19/2021	4.875	238,116		(562)				561,000	07/30/2021
P2009021877		NEW YORK	NY		04/19/2021	5.000	280,317						770,000	07/30/2021
P2009021878		SEMINOLE	OK		04/19/2021	5.625	288,396						315,000	07/30/2021
P2009021880		SAN ANTONIO	TX		04/20/2021	6.125	155,814		(324)				254,000	07/30/2021
P2009021881		LAS VEGAS	NV		04/20/2021	5.500	254,380		(488)				435,000	07/30/2021
P2009021883		BAL HARBOUR	FL		04/20/2021	5.875	469,180						6,350,000	07/30/2021
P2009021884		VENICE	FL		04/20/2021	5.750	3,018,526						640,000	07/30/2021
P2009021888		BAYSIDE	NY		04/22/2021	5.500	422,065		(899)				995,000	07/30/2021
P2009021889		AURORA	CO		04/22/2021	4.875	690,043		(1,405)				2,900,000	07/30/2021
P2009021891		FREEPORT	NY		04/23/2021	5.250	299,902		(688)				525,000	07/30/2021
P2009021893		WOODHAVEN	NY		04/23/2021	5.250	319,805		(715)				640,000	07/30/2021
P2009021894		HOUSTON	TX		04/23/2021	5.875	2,091,916		(4,710)				4,630,000	07/30/2021
P2009021898		ORANGE	CA		04/26/2021	5.750	1,656,777		(3,597)				2,480,000	07/30/2021
P2009021899		NORTH BERGEN	NJ		04/26/2021	5.875	200,610		(465)				455,000	07/30/2021
P2009021900		LITTLE FERRY	NJ		04/26/2021	6.000	313,661		(679)				480,000	07/30/2021
P2009021901		SANDPOINT	ID		04/26/2021	6.000	104,865		(345)				660,000	07/30/2021
P2009021902		DELAND	FL		04/26/2021	5.625	139,352		(3,443)				512,000	07/30/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009021903		KENT	WA		04/26/2021	5.250	444,741		(1,020)				625,000	07/30/2021
P2009021905		WOODBURY	NY		04/27/2021	4.875	1,786,435		(4,271)				2,517,000	07/30/2021
P2009021906		BROOKLYN	NY		04/27/2021	5.625	109,895		(2,498)				672,000	07/30/2021
P2009021907		POMPANO BEACH	FL		04/27/2021	6.000	1,041,907		(2,271)				1,580,000	07/30/2021
P2009021908		LAS VEGAS	NV		04/27/2021	5.625	395,951		(871)				555,000	07/30/2021
P2009021909		LAS VEGAS	NV		04/27/2021	5.625	300,680		(659)				450,000	07/30/2021
P2009021910		WASHOE VALLEY	NV		04/27/2021	6.375	1,266,985		(1,786)				2,475,000	07/30/2021
P2009021913		DOVER	NH		04/28/2021	4.750	166,083		(1,093)				341,000	07/30/2021
P2009021914		ELMONT	NY		04/28/2021	4.875	350,312		(834)				525,000	07/30/2021
P2009021915		CONCORD	CA		04/28/2021	5.750	947,777		(2,267)				1,280,000	07/30/2021
P2009021916		BAYSIDE	NY		04/29/2021	4.750	350,253		(881)				715,000	07/30/2021
P2009021917		KINGS POINT	NY		04/29/2021	4.750	1,853,620		(4,576)				3,616,000	07/30/2021
P2009021919		WESTHAMPTON BEACH	NY		04/29/2021	6.125	689,921		(1,435)				1,125,000	07/30/2021
P2009021920		MCKINNEY	TX		04/29/2021	5.500	224,286		(554)				322,000	07/30/2021
P2009021922		HUNTINGTON STATION	NY		04/30/2021	4.875	364,306						515,000	07/30/2021
P2009021926		NAPLES	FL		04/30/2021	5.625	356,059		(785)				500,000	07/30/2021
P2009021927		HUNTINGDON VALLEY	PA		04/30/2021	5.625	305,754		(672)				452,000	07/30/2021
P2009021928		RICHMOND	CA		04/30/2021	5.875	269,841		(574)				495,000	07/30/2021
P2009021929		MIAMI SHORES	FL		04/30/2021	5.500	570,346		(1,277)				1,325,000	07/30/2021
P2009021930		BOCA RATON	FL		04/30/2021	5.750	339,319		(789)				445,000	07/30/2021
P2009021931		ALLENTOWN	NJ		04/30/2021	5.625	226,567		(583)				650,000	07/30/2021
P2009021932		SUNNY ISLES BEACH	FL		04/30/2021	5.625	990,646						2,425,000	07/30/2021
P2009021934		GREAT NECK	NY		05/03/2021	5.625	530,580		(1,161)				850,000	07/30/2021
P2009021935		SOUTHWEST RANCHES	FL		05/03/2021	5.875	469,155		(996)				670,000	07/30/2021
P2009021936		CORPUS CHRISTI	TX		05/03/2021	5.875	196,749		(418)				298,000	07/30/2021
P2009021937		SAN JOSE	CA		05/03/2021	5.375	817,623		(1,840)				1,070,000	07/30/2021
P2009021961		LEXINGTON	SC		06/28/2021	4.625	123,541						175,000	07/30/2021
P2009021962		FAYETTEVILLE	AR		06/28/2021	4.625	216,603						327,000	07/30/2021
P2009021963		FAYETTEVILLE	AR		06/28/2021	4.625	214,758						347,000	07/30/2021
P2009021964		FAYETTEVILLE	AR		07/02/2021	4.625	212,556						347,000	07/30/2021
P2009021965		MONCKS CORNER	SC		07/01/2021	4.625	205,336						310,000	07/30/2021
P2009021966		LEXINGTON	SC		07/01/2021	4.625	149,002						225,000	07/30/2021
P2009021967		WEST COLUMBIA	SC		07/07/2021	4.625	143,073						207,000	07/30/2021
P2009021968		ELGIN	SC		07/13/2021	4.625	202,687						306,000	07/30/2021
P2009022029		ASTORIA	NY		04/01/2021	6.000	770,254		(1,665)				1,168,000	08/17/2021
P2009022030		SALEM	OR		04/01/2021	5.625	580,852		(1,311)				762,000	08/17/2021
P2009022031		STATEN ISLAND	NY		04/01/2021	6.000	563,931		(1,221)				880,000	08/17/2021
P2009022034		GRESHAM	OR		04/13/2021	5.625	320,977		(780)				426,000	08/17/2021
P2009022035		SQUAW VALLEY	CA		04/13/2021	6.000	158,550		(342)				314,000	08/17/2021
P2009022036		PLYMOUTH	ME		04/14/2021	5.750	182,502						240,000	08/17/2021
P2009022038		GREENVILLE	NY		04/16/2021	6.000	230,128		(495)				305,000	08/17/2021
P2009022039		HUNTINGTON	NY		04/20/2021	5.625	448,956		(1,008)				690,000	08/17/2021
P2009022041		OREGON CITY	OR		04/20/2021	5.625	593,045		(1,330)				775,000	08/17/2021
P2009022043		MONSON	MA		04/23/2021	5.500	256,909						338,000	08/17/2021
P2009022044		FARMINGTON	ME		04/23/2021	5.625	112,239		(252)				165,000	08/17/2021
P2009022045		TEMPLE	TX		04/23/2021	5.375	156,363		(361)				225,000	08/17/2021
P2009022046		KILLEEN	TX		04/23/2021	5.500	176,273		(401)				249,000	08/17/2021
P2009022047		KILLEEN	TX		04/23/2021	5.500	174,709		(399)				247,000	08/17/2021
P2009022048		ORLANDO	FL		04/26/2021	6.000	130,257		(11,758)				935,000	08/17/2021
P2009022049		DENTON	MD		04/27/2021	6.375	143,516		(296)				214,000	08/17/2021
P2009022050		LAS VEGAS	NV		04/27/2021	5.750	451,062		(1,027)				595,000	08/17/2021
P2009022051		FEDERAL WAY	WA		04/28/2021	5.625	397,937		(894)				520,000	08/17/2021

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P2009022053		FAIRFIELD	CA		04/29/2021	5.125	480,485		(1,141)				630,500	08/17/2021
P2009022054		PRINCETON	NJ		04/30/2021	5.625	809,088		(1,815)				1,060,000	08/17/2021
P2009022055		ATHENS	ME		04/30/2021	5.625	289,183		(650)				380,000	08/17/2021
P2009022057		HOLBROOK	NY		05/04/2021	5.500	394,301		(894)				515,000	08/17/2021
P2009022058		HALLANDALE BEACH	FL		05/04/2021	5.750	364,251		(803)				475,000	08/17/2021
P2009022059		DOUGLASVILLE	GA		05/04/2021	5.500	255,190		(578)				479,900	08/17/2021
P2009022060		PAWTUCKET	RI		05/04/2021	6.375	175,733		(396)				235,000	08/17/2021
P2009022062		MOLALLA	OR		05/05/2021	5.625	562,092		(1,261)				750,000	08/17/2021
P2009022063		GREAT NECK	NY		05/05/2021	5.375	161,456		(383)				268,000	08/17/2021
P2009022064		CONCORD	NH		05/05/2021	5.500	281,124		(1,072)				430,000	08/17/2021
P2009022066		NEWYORK	NY		05/05/2021	5.875	315,397						825,000	08/17/2021
P2009022067		BOCA RATON	FL		05/05/2021	5.500	459,075		(1,043)				2,000,000	08/17/2021
P2009022068		GOLDEN	CO		05/05/2021	5.750	434,546		(957)				875,000	08/17/2021
P2009022069		GILBOA	NY		05/05/2021	5.250	399,559		(933)				560,000	08/17/2021
P2009022070		WHITESTONE	NY		05/06/2021	4.750	139,233		(929)				250,000	08/17/2021
P2009022071		FORT LEE	NJ		05/06/2021	5.500	578,820		(1,312)				945,000	08/17/2021
P2009022072		ELMONT	NY		05/06/2021	5.875	458,976		(999)				690,000	08/17/2021
P2009022073		ARLINGTON	VA		05/06/2021	5.625	1,215,774		(2,717)				2,700,000	08/17/2021
P2009022075		STOCKTON	CA		05/06/2021	5.875	412,155		(897)				537,000	08/17/2021
P2009022076		MARGATE	FL		05/06/2021	6.000	188,164		(403)				245,000	08/17/2021
P2009022079		LAKE RONKONKOMA	NY		05/07/2021	5.500	155,169		(352)				405,000	08/17/2021
P2009022082		MIDDLESEX	NJ		05/07/2021	5.750	296,789		(1,632)				500,000	08/17/2021
P2009022084		TORRANCE	CA		05/07/2021	6.375	423,279		(328)				1,035,000	08/17/2021
P2009022085		PHILADELPHIA	PA		05/10/2021	5.875	211,451		(659)				402,000	08/17/2021
P2009022086		BRONX	NY		05/10/2021	5.875	347,924		(756)				535,000	08/17/2021
P2009022087		SUNRISE	FL		05/10/2021	5.500	114,335		(259)				160,000	08/17/2021
P2009022089		WOODBRIDGE	VA		05/10/2021	5.375	646,123		(1,486)				905,000	08/17/2021
P2009022090		WATCHUNG	NJ		05/10/2021	5.750	996,898		(2,196)				1,370,000	08/17/2021
P2009022091		BEND	OR		05/10/2021	5.875	511,652		(1,112)				675,000	08/17/2021
P2009022092		SALEM	OR		05/10/2021	5.750	648,796		(1,450)				855,000	08/17/2021
P2009022093		WAIANAE	HI		05/11/2021	6.250	548,044		(1,141)				890,000	08/17/2021
P2009022094		JOHNSBURG	IL		05/11/2021	5.500	650,788		(1,475)				850,000	08/17/2021
P2009022096		BELFORD	NJ		05/11/2021	5.500	189,060		(429)				340,000	08/17/2021
P2009022102		ISLAND PARK	NY		05/12/2021	5.000	426,984		(1,264)				610,000	08/17/2021
P2009022104		PORTLAND	OR		05/12/2021	5.875	317,381		(940)				450,000	08/17/2021
P2009022107		LEBANON	OR		05/13/2021	5.625	590,008		(1,319)				770,000	08/17/2021
P2009022108		COLORADO SPRINGS	CO		05/13/2021	5.875	379,881		(825)				495,000	08/17/2021
P2009022109		HERMITAGE	TN		05/13/2021	5.500	152,939		(347)				335,000	08/17/2021
P2009022114		EL DORADO HILLS	CA		05/13/2021	5.500	1,878,755						2,975,000	08/17/2021
P2009022115		MIAMI	FL		05/13/2021	5.750	357,861		(788)				870,000	08/17/2021
P2009022116		DIXMONT	ME		05/14/2021	5.875	185,719		(403)				242,000	08/17/2021
P2009022117		SEATAC	WA		05/14/2021	5.125	458,243		(1,083)				600,000	08/17/2021
P2009022118		HANOVER	PA		05/14/2021	5.750	536,792		(1,183)				702,000	08/17/2021
P2009022120		BAY SHORE	NY		05/14/2021	5.750	265,840		(586)				455,000	08/17/2021
P2009022121		BOGOTA	NJ		05/14/2021	5.625	332,061		(801)				510,000	08/17/2021
P2009022122		BOCA RATON	FL		05/14/2021	5.875	114,367						170,000	08/17/2021
P2009022123		DORAL	FL		05/14/2021	5.625	331,835		(742)				470,000	08/17/2021
P2009022124		COTO DE CAZA	CA		05/15/2021	5.875	2,708,422						4,300,000	08/17/2021
P2009022125		BAKERSFIELD	CA		05/17/2021	5.875	164,298		(363)				215,000	08/17/2021
P2009022126		HOPE VALLEY	RI		05/17/2021	5.500	173,544		(393)				415,000	08/17/2021
P2009022127		BOCA RATON	FL		05/17/2021	5.500	444,578		(1,008)				765,000	08/17/2021
P2009022128		GILBERT	AZ		05/17/2021	6.000	685,862		(1,583)				1,050,000	08/17/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009022129		GAINESVILLE	VA		05/17/2021	5.875	214,240		(384)				731,000	08/17/2021
P2009022130		HEWITT	NJ		05/17/2021	5.875	297,253		(646)				420,000	08/17/2021
P2009022132		UNIVERSITY PLACE	WA		05/17/2021	5.750	730,395		(1,616)				960,000	08/17/2021
P2009022133		BELLE MEAD	NJ		05/17/2021	5.750	533,928		(1,193)				770,000	08/17/2021
P2009022134		FAR HILLS	NJ		05/18/2021	5.750	547,037		(1,206)				1,030,000	08/17/2021
P2009022135		GRESHAM	OR		05/18/2021	5.625	327,544		(732)				458,000	08/17/2021
P2009022871		WAUKEGAN	IL		02/17/2022	6.250	175,954		(305)				213,000	02/17/2022
P2009023045		ROBBINSVILLE	NJ		11/01/2021	5.000	617,802						880,000	12/28/2021
P2009023046		GLEN COVE	NY		11/04/2021	5.500	201,221						522,000	12/28/2021
P2009023047		LEONIA	NJ		11/04/2021	5.000	626,105						780,000	12/28/2021
P2009023048		HOLLIS	NY		11/12/2021	5.000	393,827						502,000	12/28/2021
P2009023049		WILLISTON PARK	NY		11/16/2021	5.000	777,205						967,000	12/28/2021
P2009023050		JAMAICA	NY		11/19/2021	5.125	534,647						665,000	12/28/2021
P2009023051		SYOSSET	NY		11/19/2021	5.125	1,663,352		(4,598)				2,150,000	12/28/2021
P2009023052		RALEIGH	NC		11/22/2021	4.750	364,551		(560)				485,000	12/28/2021
P2009023053		STATEN ISLAND	NY		11/22/2021	4.500	667,044		(1,053)				950,000	12/28/2021
P2009023054		BEAVERTON	OR		11/22/2021	4.500	406,652		(645)				582,000	12/28/2021
P2009023055		ORANGE	CA		11/22/2021	4.750	586,037		(951)				1,025,000	12/28/2021
P2009023056		HILLSIDE	NJ		11/23/2021	5.250	260,861		(378)				450,000	12/28/2021
P2009023057		BREWSTER	NY		11/23/2021	5.250	339,925		(492)				430,000	12/28/2021
P2009023058		LAS VEGAS	NV		11/23/2021	5.125	350,725		(516)				437,000	12/28/2021
P2009023059		BAYSIDE	NY		11/23/2021	4.500	621,881		(999)				830,000	12/28/2021
P2009023060		BURLINGTON	MA		11/23/2021	4.625	799,015		(1,244)				995,000	12/28/2021
P2009023061		BRONX	NY		11/23/2021	4.375	400,939		(642)				575,000	12/28/2021
P2009023062		LAGUNA HILLS	CA		11/23/2021	5.125	1,509,791		(2,219)				1,900,000	12/28/2021
P2009023063		LONGBOAT KEY	FL		11/23/2021	5.375	1,366,951		(1,445)				1,900,000	12/28/2021
P2009023066		WOODBRIDGE	NJ		11/24/2021	5.250	215,218		(524)				340,000	12/28/2021
P2009023067		SAINT PETERSBURG	FL		11/24/2021	5.375	222,763		(333)				308,000	12/28/2021
P2009023068		NEWBURY	MA		11/29/2021	5.500	632,110		(883)				962,000	12/28/2021
P2009023069		CRETE	IL		11/29/2021	5.125	281,444		(416)				355,000	12/28/2021
P2009023070		FUQUAY VARINA	NC		11/29/2021	4.625	361,363		(563)				450,000	12/28/2021
P2009023072		BRONX	NY		11/30/2021	5.250	600,534		(870)				860,000	12/28/2021
P2009023073		HAMPSTEAD	NC		11/30/2021	5.125	297,108		(437)				370,000	12/28/2021
P2009023074		MAHOPAC	NY		11/30/2021	5.250	600,507		(874)				805,000	12/28/2021
P2009023075		STATEN ISLAND	NY		11/30/2021	5.000	995,801		(1,485)				1,325,000	12/28/2021
P2009023076		EAST MEADOW	NY		11/30/2021	5.000	568,308		(914)				767,000	12/28/2021
P2009023077		LAKE WORTH	FL		11/30/2021	5.250	374,672		(543)				465,000	12/28/2021
P2009023078		NOLENSVILLE	TN		11/30/2021	4.750	717,006		(1,132)				920,000	12/28/2021
P2009023079		KEY LARGO	FL		11/30/2021	5.250	396,831		(575)				500,000	12/28/2021
P2009023080		ANTHONY	FL		11/30/2021	5.500	224,006						281,000	12/28/2021
P2009023081		HOUSTON	TX		11/30/2021	4.875	165,855		(251)				265,000	12/28/2021
P2009023082		ENCINO	CA		12/01/2021	5.000	1,197,294		(1,775)				1,600,000	12/28/2021
P2009023083		BROOKLYN	NY		12/01/2021	4.750	542,166		(827)				770,000	12/28/2021
P2009023084		BROOKLYN	NY		12/01/2021	5.125	1,234,590		(1,804)				1,750,000	12/28/2021
P2009023085		FREEDOM	ME		12/01/2021	5.250	227,820		(329)				323,000	12/28/2021
P2009023086		MIAMI	FL		12/01/2021	4.875	211,372		(318)				750,000	12/28/2021
P2009023088		HARTSDALE	NY		12/01/2021	5.125	519,707		(778)				665,000	12/28/2021
P2009023089		SOUTHAMPTON	NY		12/01/2021	5.000	1,222,119		(1,822)				2,000,000	12/28/2021
P2009023090		BUFFALO	NY		12/01/2021	5.500	133,169		(187)				180,000	12/28/2021
P2009023091		EFFORT	PA		12/02/2021	4.875	200,804		(302)				301,000	12/28/2021
P2009023092		MONSEY	NY		12/02/2021	4.625	316,629		(490)				625,000	12/28/2021
P2009023093		CENTEREACH	NY		12/02/2021	4.875	219,375		(344)				415,000	12/28/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023094		STATEN ISLAND	NY		12/02/2021	4.750	527,983		(806)				700,000	12/28/2021
P2009023095		CORAM	NY		12/02/2021	5.250	383,214		(552)				477,000	12/28/2021
P2009023096		STATEN ISLAND	NY		12/02/2021	4.250	321,289		(755)				625,000	12/28/2021
P2009023097		MCLEAN	VA		12/02/2021	4.875	103,352		(171)				331,000	12/28/2021
P2009023098		WEST ORANGE	NJ		12/02/2021	4.500	312,655		(491)				415,000	12/28/2021
P2009023099		BROOKLYN	NY		12/02/2021	5.000	152,992		(227)				220,000	12/28/2021
P2009023100		JAMAICA	NY		12/02/2021	5.250	658,019		(947)				870,000	12/28/2021
P2009023101		STATEN ISLAND	NY		12/02/2021	4.375	486,696		(776)				760,000	12/28/2021
P2009023102		BRISTOL	PA		12/02/2021	5.250	309,251		(446)				410,000	12/28/2021
P2009023103		STAMFORD	CT		12/02/2021	5.250	414,298						640,000	12/28/2021
P2009023104		PLAINVIEW	NY		12/03/2021	5.125	489,652		(767)				625,000	12/28/2021
P2009023105		NORTH BABYLON	NY		12/03/2021	4.625	348,201		(539)				433,000	12/28/2021
P2009023106		PHOENIX	AZ		12/03/2021	5.000	201,438		(299)				380,000	12/28/2021
P2009023107		SANDY	UT		12/03/2021	5.250	524,352		(782)				657,000	12/28/2021
P2009023108		CRESTLINE	OH		12/03/2021	4.500	173,681		(273)				260,000	12/28/2021
P2009023109		PORT JEFFERSON STATI	NY		12/03/2021	4.625	361,368		(560)				455,000	12/28/2021
P2009023110		MENDHAM	NJ		12/03/2021	5.375	629,122		(903)				1,100,000	12/28/2021
P2009023112		NAPLES	FL		12/06/2021	5.250	291,594		(420)				418,000	12/28/2021
P2009023113		BROOKLYN	NY		12/06/2021	4.500	928,172		(1,457)				1,325,000	12/28/2021
P2009023114		PHILADELPHIA	PA		12/06/2021	5.375	173,057		(246)				247,000	12/28/2021
P2009023115		PHILADELPHIA	PA		12/06/2021	5.375	186,679		(265)				266,000	12/28/2021
P2009023116		PHILADELPHIA	PA		12/06/2021	4.875	222,696		(335)				295,000	12/28/2021
P2009023117		LEVITTOWN	PA		12/06/2021	4.500	370,675		(1,979)				545,000	12/28/2021
P2009023118		BROOKLYN	NY		12/06/2021	4.500	583,874		(917)				835,000	12/28/2021
P2009023119		SECAUCUS	NJ		12/06/2021	4.750	516,768		(788)				685,000	12/28/2021
P2009023120		HOWARD BEACH	NY		12/06/2021	4.750	118,162		(556)				280,000	12/28/2021
P2009023122		CHICAGO	IL		12/06/2021	5.250	400,862		(577)				550,000	12/28/2021
P2009023123		LYNNWOOD	WA		12/06/2021	4.875	1,081,018		(1,204)				1,305,000	12/28/2021
P2009023124		FARMVILLE	VA		12/07/2021	4.750	148,743		(347)				225,500	12/28/2021
P2009023125		GREAT NECK	NY		12/07/2021	4.625	626,239		(969)				897,000	12/28/2021
P2009023126		JAMAICA	NY		12/07/2021	4.750	704,111		(1,074)				1,040,000	12/28/2021
P2009023127		PHILADELPHIA	PA		12/07/2021	4.500	252,025		(396)				335,000	12/28/2021
P2009023128		ELMHURST	NY		12/07/2021	5.250	176,480		(254)				250,000	12/28/2021
P2009023129		PLANO	TX		12/07/2021	4.625	345,789		(535)				442,000	12/28/2021
P2009023130		BROOKLYN	NY		12/07/2021	5.000	803,966						995,000	12/28/2021
P2009023132		BRONX	NY		12/08/2021	5.250	642,892		(926)				850,000	12/28/2021
P2009023133		CENTRAL ISLIP	NY		12/08/2021	5.250	274,733		(398)				390,000	12/28/2021
P2009023134		BROOKLYN	NY		12/08/2021	5.625	432,938		(629)				540,000	12/28/2021
P2009023135		STATEN ISLAND	NY		12/08/2021	5.125	1,196,740		(2,096)				1,800,000	12/28/2021
P2009023136		STATEN ISLAND	NY		12/08/2021	5.250	428,393		(617)				531,000	12/28/2021
P2009023137		WOODSIDE	NY		12/08/2021	5.000	698,736		(1,036)				925,000	12/28/2021
P2009023244		FREDERICKSBURG	VA		01/04/2022	6.125	244,723		(468)				325,000	12/03/2021
P2009023248		BARNEGAT	NJ		01/10/2022	5.875	343,265		(691)				430,000	11/23/2021
P2009023249		SYLMAR	CA		01/06/2022	5.375	475,910		(919)				620,000	11/29/2021
P2009023250		FREDERICKSBURG	VA		01/06/2022	5.500	207,549		(433)				290,000	12/01/2021
P2009023252		HAMDEN	CT		01/10/2022	7.375	179,618		(323)				240,000	11/25/2021
P2009023254		DUNDALK	MD		01/06/2022	6.625	218,120		(379)				237,000	12/21/2021
P2009023256		WALDORF	MD		01/10/2022	4.990	237,485		(318)				318,000	12/07/2021
P2009023257		DANBURY	CT		01/07/2022	6.375	482,362		(969)				562,000	12/03/2021
P2009023258		NEW BRITAIN	CT		01/11/2022	6.625	163,079		(284)				188,000	11/26/2021
P2009023259		SILVER SPRING	MD		01/06/2022	6.625	371,791		(680)				410,000	12/02/2021
P2009023260		FISHERS	IN		01/14/2022	4.875	640,028		(2,594)				2,042,000	11/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023263		DUNDALK	MD		01/10/2022	6.625	204,031		(322)				265,000	11/09/2021
P2009023264		SILVER SPRING	MD		01/10/2022	5.750	439,857		(696)				545,000	12/13/2021
P2009023265		CHICAGO	IL		01/10/2022	5.875	369,774		(1,117)				500,000	12/09/2021
P2009023268		DEER PARK	TX		01/11/2022	6.625	230,170		(179)				255,500	11/30/2021
P2009023270		BALTIMORE	MD		01/07/2022	6.625	232,574		(423)				255,000	12/21/2021
P2009023271		GURNEE	IL		01/20/2022	7.625	251,228		(473)				320,000	11/08/2021
P2009023272		HYATTSVILLE	MD		01/10/2022	5.500	371,903		(674)				480,000	12/08/2021
P2009023275		HARDEEVILLE	SC		01/12/2022	5.750	240,461		(693)				320,000	12/22/2021
P2009023276		PATTISON	TX		01/13/2022	8.250	326,827		(600)				414,000	11/27/2021
P2009023277		WILLINGBORO	NJ		01/14/2022	6.750	238,970		(334)				305,000	12/16/2021
P2009023278		LAND O LAKES	FL		01/11/2022	5.125	488,793		(456)				545,000	12/28/2021
P2009023280		NAPLES	FL		01/12/2022	4.875	672,754		(1,113)				950,000	12/06/2021
P2009023281		MANASSAS	VA		01/13/2022	6.500	390,803		(659)				475,000	12/07/2021
P2009023282		MERCED	CA		01/14/2022	5.875	559,297		(1,066)				680,000	12/14/2021
P2009023283		HYATTSVILLE	MD		01/13/2022	6.625	307,514		(559)				375,000	12/09/2021
P2009023284		TRENTON	NJ		01/20/2022	6.250	102,032		(152)				125,000	11/08/2021
P2009023285		ODESSA	TX		01/19/2022	5.875	213,711		(444)				259,000	12/07/2021
P2009023287		RALEIGH	NC		01/21/2022	5.875	181,043		(341)				410,000	11/22/2021
P2009023288		JURUPA VALLEY	CA		01/14/2022	4.625	563,306		(543)				630,000	12/10/2021
P2009023289		PORT ST. LUCIE	FL		01/18/2022	6.250	346,910		(516)				425,000	12/06/2021
P2009023290		BROOKFIELD	CT		01/18/2022	5.875	314,313		(492)				386,000	11/09/2021
P2009023292		BRANDYWINE	MD		01/19/2022	7.125	365,761		(891)				405,000	11/16/2021
P2009023293		SANDIA	TX		01/18/2022	5.500	336,967		(672)				469,000	11/23/2021
P2009023294		ROSHARON	TX		01/14/2022	6.125	255,974		(551)				313,000	11/05/2021
P2009023295		CHICAGO	IL		01/18/2022	6.750	235,809		(441)				360,000	12/09/2021
P2009023297		BURKE	VA		01/18/2022	6.500	412,745		(762)				470,000	12/20/2021
P2009023298		STERLING	VA		01/14/2022	6.250	271,753		(336)				378,000	12/15/2021
P2009023299		EDGEWATER PARK	NJ		01/19/2022	5.990	268,085		(747)				345,000	11/29/2021
P2009023302		ROCKVILLE	MD		01/18/2022	7.990	343,641		(702)				440,000	12/15/2021
P2009023303		WINCHESTER	VA		01/14/2022	6.875	308,410		(638)				330,900	12/20/2021
P2009023304		SYKESVILLE	MD		01/18/2022	6.375	258,645		(506)				295,000	11/30/2021
P2009023305		BALTIMORE	MD		01/24/2022	6.875	314,660		(531)				345,000	11/26/2021
P2009023307		WOODBRIDGE	VA		01/14/2022	5.990	298,886		(459)				345,000	12/13/2021
P2009023308		GURNEE	IL		01/19/2022	8.125	199,296		(394)				255,000	11/20/2021
P2009023309		LAS VEGAS	NV		01/19/2022	5.990	182,839		(344)				250,000	12/16/2021
P2009023311		MELROSE PARK	IL		01/19/2022	7.625	234,236		(425)				310,000	12/14/2021
P2009023312		SAINT GEORGE	UT		01/19/2022	4.750	240,514		(62)				312,000	11/11/2021
P2009023314		KING CITY	CA		01/25/2022	6.625	410,187		(879)				469,000	12/21/2021
P2009023315		KEYMAR	MD		01/27/2022	5.990	314,104		(644)				385,000	12/15/2021
P2009023316		HENRICO	VA		01/21/2022	7.250	210,534		(347)				277,000	01/21/2022
P2009023317		NORTH CHESTERFIELD	VA		02/11/2022	5.875	191,962		(397)				248,000	02/11/2022
P2009023318		ROUND LAKE	IL		01/19/2022	6.625	123,284		(1,289)				296,000	11/18/2021
P2009023320		WEST JORDAN	UT		01/24/2022	6.990	572,875		(1,177)				610,000	12/27/2021
P2009023322		KATY	TX		01/24/2022	6.750	353,911		(383)				389,000	12/13/2021
P2009023324		NAUGATUCK	CT		02/23/2022	7.500	164,938		(284)				180,000	02/23/2022
P2009023328		PLAINFIELD	IL		01/21/2022	6.250	246,575		(429)				320,000	12/08/2021
P2009023331		BOCA RATON	FL		01/26/2022	6.250	376,630		(863)				455,000	01/04/2022
P2009023333		PATTERSON	CA		02/01/2022	7.125	372,244		(603)				450,000	11/10/2021
P2009023335		SUMMERVILLE	SC		01/26/2022	6.875	294,429		(659)				370,000	12/03/2021
P2009023338		SANTA PAULA	CA		02/02/2022	3.990	1,650,666		(1,550)				2,100,000	01/06/2022
P2009023339		AURORA	CO		01/21/2022	5.625	247,571		(430)				305,000	12/14/2021
P2009023341		ELIZABETH	NJ		01/28/2022	6.375	291,417		(1,587)				375,000	12/15/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023342		DENVER	CO		01/26/2022	5.250	352,788		(625)				495,000	12/15/2021
P2009023345		BALTIMORE	MD		01/26/2022	5.625	164,231		(446)				257,000	01/07/2022
P2009023347		GERMANTOWN	MD		01/26/2022	5.875	303,725		(530)				350,000	12/17/2021
P2009023348		FORT WASHINGTON	MD		01/31/2022	6.500	362,525		(671)				395,000	01/06/2022
P2009023349		HAGERSTOWN	MD		01/25/2022	6.625	128,874		(214)				167,000	12/08/2021
P2009023351		SACRAMENTO	CA		01/28/2022	5.250	289,136		(499)				455,000	01/28/2022
P2009023352		MANASSAS	VA		01/27/2022	4.625	342,205		(393)				490,000	01/08/2022
P2009023354		ROBBINSVILLE	NJ		02/08/2022	8.125	276,395		(512)				375,000	02/08/2022
P2009023355		EVANS	CO		02/25/2022	5.500	205,206		(394)				405,000	02/25/2022
P2009023358		MIDLOTHIAN	VA		01/26/2022	5.990	221,154		(475)				285,000	11/08/2021
P2009023365		FORT WASHINGTON	MD		01/31/2022	5.625	268,245		(455)				393,000	12/20/2021
P2009023366		STOCKTON	CA		02/01/2022	4.750	253,475		(571)				390,000	11/22/2021
P2009023371		AUSTELL	GA		02/09/2022	7.625	290,434		(515)				309,000	02/09/2022
P2009023376		NORTH CHARLESTON	SC		02/03/2022	6.500	174,984		(292)				200,000	01/04/2022
P2009023377		AUSTIN	TX		01/28/2022	7.375	450,478		(844)				480,000	01/12/2022
P2009023378		NEWARK	NJ		01/31/2022	7.250	320,048		(585)				410,000	11/19/2021
P2009023382		LAS VEGAS	NV		01/26/2022	4.750	412,771		(444)				460,000	11/23/2021
P2009023383		NEW MILFORD	CT		01/31/2022	7.125	360,375		(698)				400,000	01/07/2022
P2009023385		SACRAMENTO	CA		02/02/2022	5.500	617,115		(1,555)				835,000	12/27/2021
P2009023387		STOCKTON	CA		02/18/2022	4.990	265,782		(570)				425,000	02/18/2022
P2009023388		CICERO	IL		02/14/2022	7.375	181,985		(372)				199,000	02/14/2022
P2009023390		HOUSTON	TX		02/25/2022	7.875	139,944		(266)				190,000	02/25/2022
P2009023391		NETCONG	NJ		01/31/2022	6.500	244,767		(413)				280,000	11/17/2021
P2009023393		WHARTON	NJ		01/31/2022	7.625	310,278		(702)				371,000	11/26/2021
P2009023395		BEAVERTON	OR		03/10/2022	6.875	460,162		(851)				600,000	03/10/2022
P2009023396		GLEN BURNIE	MD		01/25/2022	6.750	154,105		(312)				185,000	12/21/2021
P2009023397		MARICOPA	AZ		01/28/2022	7.375	295,872		(554)				316,000	12/27/2021
P2009023399		PHOENIX	AZ		01/27/2022	6.625	208,759		(396)				410,000	12/20/2021
P2009023403		HOUSTON	TX		02/24/2022	6.750	210,880		(426)				225,900	02/24/2022
P2009023405		FLORIDA CITY	FL		02/01/2022	7.375	271,287		(552)				311,000	01/04/2022
P2009023412		BOWIE	MD		02/28/2022	5.625	297,333		(548)				431,000	02/28/2022
P2009023414		NORTH LAS VEGAS	NV		01/28/2022	6.500	236,567		(418)				270,000	12/11/2021
P2009023415		TEMPLE HILLS	MD		01/31/2022	5.875	291,484		(657)				375,000	01/04/2022
P2009023418		CHARLESTON	SC		02/24/2022	4.375	248,666		(259)				450,000	02/24/2022
P2009023420		HYATTSVILLE	MD		02/03/2022	5.875	287,205		(618)				350,000	12/23/2021
P2009023421		CARROLLTON	TX		01/31/2022	5.875	208,495		(528)				290,000	01/18/2022
P2009023423		VANCOUVER	WA		01/31/2022	6.875	369,917		(567)				450,000	01/06/2022
P2009023428		NORTH LAS VEGAS	NV		02/10/2022	3.875	218,731		(189)				425,000	02/10/2022
P2009023432		FALLS CHURCH	VA		02/18/2022	7.875	179,212		(307)				245,000	02/18/2022
P2009023434		SPRINGFIELD	VA		02/01/2022	7.250	514,631		(933)				550,000	01/24/2022
P2009023435		SPICEWOOD	TX		02/28/2022	4.750	1,986,557		(2,105)				3,780,000	02/28/2022
P2009023436		BELLWOOD	IL		02/18/2022	5.875	180,721		(327)				225,000	02/18/2022
P2009023437		BAKERSFIELD	CA		01/31/2022	7.625	228,595		(222)				250,000	01/03/2022
P2009023438		ROCKVILLE	MD		02/03/2022	5.500	247,481		(386)				390,000	12/23/2021
P2009023444		TOMS RIVER	NJ		02/09/2022	7.875	194,754		(395)				255,000	02/09/2022
P2009023446		JACKSONVILLE	FL		02/04/2022	6.250	175,805		(513)				235,000	01/20/2022
P2009023450		TEMPLE HILLS	MD		02/24/2022	7.750	338,062		(490)				385,000	02/24/2022
P2009023451		THURMONT	MD		01/31/2022	5.990	269,559		(626)				323,000	01/12/2022
P2009023452		INDIANAPOLIS	IN		02/11/2022	7.750	164,598		(289)				210,000	02/11/2022
P2009023454		DAVENPORT	FL		02/03/2022	6.375	309,825		(349)				385,000	12/02/2021
P2009023455		SANTA ROSA BEACH	FL		02/18/2022	3.990	237,690		(65)				326,000	02/18/2022
P2009023457		ORANGE	CA		02/23/2022	5.125	1,120,970		(1,277)				1,350,000	02/23/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023459		WINCHESTER	CA		02/24/2022	3.990	810,011		(26)				1,190,000	02/24/2022
P2009023460		CARLSBAD	CA		03/24/2022	4.625	953,092		(428)				1,555,000	02/04/2022
P2009023464		LAS VEGAS	NV		02/22/2022	6.750	252,072		(401)				313,500	02/22/2022
P2009023465		BARNEGAT	NJ		02/18/2022	5.625	277,687		(629)				360,000	02/18/2022
P2009023466		SPOTSYLVANIA	VA		02/18/2022	5.750	168,367		(272)				230,000	02/18/2022
P2009023469		STAFFORD	VA		02/23/2022	5.125	177,371		(305)				257,000	02/23/2022
P2009023470		NORTH LAUDERDALE	FL		02/24/2022	5.500	166,225		(140)				185,000	02/24/2022
P2009023472		PUEBLO	CO		02/11/2022	5.990	527,087		(751)				740,000	02/11/2022
P2009023473		VISALIA	CA		02/04/2022	5.625	298,994		(368)				395,000	01/05/2022
P2009023475		WEST LONG BRANCH	NJ		02/23/2022	8.250	415,720		(674)				567,500	02/23/2022
P2009023482		EWING	NJ		02/25/2022	7.375	199,387		(359)				240,000	02/25/2022
P2009023483		COATS	NC		02/10/2022	7.375	234,124		(408)				250,000	02/10/2022
P2009023484		HAWTHORNE	NJ		03/07/2022	6.375	261,938		(602)				320,000	03/07/2022
P2009023485		BRIDGEPORT	CT		03/04/2022	7.250	304,617		(628)				341,000	03/04/2022
P2009023489		ESCONDIDO	CA		01/20/2022	3.625	288,892		(452)				645,000	01/07/2022
P2009023490		PLACENTIA	CA		01/12/2022	4.125	744,499		(1,316)				1,100,000	11/23/2021
P2009023494		FREMONT	CA		02/11/2022	3.500	1,875,147		(163)				2,900,000	01/18/2022
P2009023495		NORTHRIDGE	CA		02/03/2022	3.990	175,048		(421)				1,550,000	02/03/2022
P2009023496		VISTA	CA		12/31/2021	5.625	858,299		(923)				950,000	12/31/2021
P2009023501		NORTH LAS VEGAS	NV		02/11/2022	4.250	278,483		(141)				405,000	02/11/2022
P2009023502		SANTA CLARA	CA		02/11/2022	3.990	1,090,964		(618)				2,000,000	02/11/2022
P2009023505		SACRAMENTO	CA		02/11/2022	4.125	246,760		(189)				500,000	02/11/2022
P2009023506		PACOIMA	CA		02/11/2022	4.125	389,295		(270)				710,000	02/11/2022
P2009023507		AFTON	OK		02/10/2022	4.875	351,205		(518)				447,500	02/10/2022
P2009023512		MAGNA	UT		02/25/2022	4.750	234,298		(508)				368,000	02/25/2022
P2009023513		CALDWELL	ID		02/11/2022	6.250	301,762		(339)				372,990	02/11/2022
P2009023514		THOUSAND OAKS	CA		02/18/2022	4.625	178,440		(143)				350,000	02/18/2022
P2009023517		BAYONNE	NJ		02/17/2022	6.250	414,174		(927)				530,000	02/17/2022
P2009023521		HOUSTON	TX		02/16/2022	6.250	196,365		(400)				240,000	02/16/2022
P2009023522		CHOWCHILLA	CA		02/17/2022	7.625	156,309		(267)				250,000	02/17/2022
P2009023525		BOWIE	MD		02/15/2022	5.625	278,247		(236)				430,000	02/15/2022
P2009023526		WEST VALLEY CITY	UT		03/18/2022	6.500	618,321		(711)				720,000	03/18/2022
P2009023527		MONTGOMERY VILLAGE	MD		02/15/2022	7.250	184,069		(417)				220,000	02/15/2022
P2009023528		PLANO	IL		02/28/2022	6.990	253,656		(475)				325,000	02/28/2022
P2009023529		TINTON FALLS	NJ		03/10/2022	5.875	595,285		(1,453)				865,000	03/10/2022
P2009023530		MIDLOTHIAN	TX		03/04/2022	5.250	743,124		(1,259)				811,000	03/04/2022
P2009023533		BEVERLY HILLS	CA		03/28/2022	4.375	1,023,284		(292)				2,850,000	03/28/2022
P2009023535		SAINT GEORGE	UT		03/15/2022	5.375	189,845		(360)				380,000	03/15/2022
P2009023536		YERMO	CA		03/04/2022	4.750	380,114		(429)				490,000	03/04/2022
P2009023537		ODESSA	FL		02/28/2022	5.500	447,506		(1,121)				615,000	02/28/2022
P2009023538		ARLINGTON	TX		02/25/2022	6.875	190,850		(388)				219,000	02/25/2022
P2009023539		LAUREL	MD		03/21/2022	6.990	346,223		(533)				420,000	03/21/2022
P2009023540		OWINGS MILLS	MD		03/03/2022	6.750	285,375		(626)				340,000	03/03/2022
P2009023542		MAGNA	UT		02/28/2022	5.875	433,521		(993)				615,000	02/28/2022
P2009023544		MIDLAND	TX		02/23/2022	6.250	210,130		(436)				269,800	02/23/2022
P2009023546		PLANO	IL		02/15/2022	6.750	232,146		(452)				337,000	02/15/2022
P2009023548		FRESNO	CA		03/11/2022	5.875	161,220		(549)				302,500	03/11/2022
P2009023549		SEAFORD	DE		05/20/2022	7.500	260,864		(423)				318,000	05/20/2022
P2009023551		VISALIA	CA		02/25/2022	6.375	156,181		(332)				205,000	02/25/2022
P2009023552		SANTA MARIA	CA		02/14/2022	6.500	490,945		(923)				550,000	02/14/2022
P2009023553		HYATTSVILLE	MD		02/28/2022	6.500	276,380		(544)				355,000	02/28/2022
P2009023556		STERLING	VA		02/28/2022	4.750	351,040		(445)				510,000	02/28/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023558		LAS VEGAS	NV		02/25/2022	4.875	421,135		(699)				526,000	02/25/2022
P2009023559		CORNELIUS	OR		03/24/2022	5.875	251,397		(602)				430,000	03/24/2022
P2009023560		MINNEAPOLIS	MN		03/15/2022	6.625	237,684		(1,364)				380,000	03/15/2022
P2009023561		MIAMI	FL		03/30/2022	4.990	227,795		(299)				323,000	03/30/2022
P2009023564		BALTIMORE	MD		03/30/2022	7.375	253,537		(478)				285,000	03/30/2022
P2009023566		NORWALK	CT		03/01/2022	7.375	378,186		(767)				450,000	03/01/2022
P2009023570		CORONA	CA		03/09/2022	7.625	825,184		(1,725)				880,000	03/09/2022
P2009023571		LOXAHATCHEE	FL		02/25/2022	6.375	594,658		(701)				690,000	02/25/2022
P2009023573		LOS ANGELES	CA		03/22/2022	4.990	1,654,171		(1,007)				2,700,000	03/22/2022
P2009023574		DESERT HOT SPRINGS	CA		02/22/2022	5.990	207,524		(447)				280,000	02/22/2022
P2009023575		HENDERSON	NV		03/08/2022	5.125	140,964		(245)				276,000	03/08/2022
P2009023578		BRANDON	MS		02/24/2022	7.500	259,128		(467)				292,000	02/24/2022
P2009023580		MCLEAN	VA		02/22/2022	3.990	1,644,605		(2,099)				2,215,000	02/22/2022
P2009023582		PORT ST LUCIE	FL		03/09/2022	7.375	232,353		(471)				261,000	03/09/2022
P2009023583		NEW LENOX	IL		02/25/2022	6.500	264,599		(602)				328,000	02/25/2022
P2009023584		MIDDLETOWN	MD		03/01/2022	8.375	273,139		(453)				370,000	03/01/2022
P2009023585		DAVIE	FL		02/24/2022	5.750	489,011		(968)				850,000	02/24/2022
P2009023587		LAUREL	MD		02/28/2022	6.875	429,647		(814)				520,000	02/28/2022
P2009023588		MIAMI	FL		03/18/2022	5.125	794,526		(1,263)				978,000	03/18/2022
P2009023591		SPRING	TX		02/23/2022	4.250	195,759		(89)				575,000	02/23/2022
P2009023592		BRIDGEPORT	CT		04/06/2022	7.250	195,467		(362)				298,000	04/06/2022
P2009023593		RICHMOND	TX		02/25/2022	7.625	297,106		(604)				355,000	02/25/2022
P2009023595		BALTIMORE	MD		02/18/2022	7.125	221,431		(422)				253,000	02/18/2022
P2009023597		SALT LAKE CITY	UT		03/04/2022	6.990	271,690		(458)				350,000	03/04/2022
P2009023598		FOUNTAIN HILLS	AZ		03/01/2022	4.875	439,124		(629)				635,000	03/01/2022
P2009023600		PASADENA	CA		03/04/2022	5.500	619,004		(331)				965,000	03/04/2022
P2009023601		FISHERS	IN		03/23/2022	4.500	2,394,477		(2,526)				3,000,000	03/23/2022
P2009023602		LOGANVILLE	GA		02/23/2022	4.875	318,417		(282)				410,000	02/23/2022
P2009023605		KATY	TX		02/24/2022	5.875	225,794		(488)				408,000	02/24/2022
P2009023609		SMYRNA	GA		04/14/2022	6.500	406,416		(770)				602,000	04/14/2022
P2009023611		RUTHERFORDTON	NC		03/22/2022	7.375	172,288		(358)				198,000	03/22/2022
P2009023612		SAN TAN VALLEY	AZ		03/11/2022	6.750	267,973		(550)				395,000	03/11/2022
P2009023614		NORTH LAS VEGAS	NV		03/07/2022	6.990	325,055		(681)				365,000	03/07/2022
P2009023615		HOLLISTER	CA		04/20/2022	7.125	667,269		(866)				891,000	04/20/2022
P2009023616		CARROLLTON	GA		02/23/2022	7.875	216,674		(405)				275,000	02/23/2022
P2009023617		UNION BEACH	NJ		03/03/2022	6.750	261,109		(533)				380,000	03/03/2022
P2009023618		SHEPHERD	TX		02/28/2022	6.375	389,824		(531)				510,000	02/28/2022
P2009023623		SNELLVILLE	GA		03/01/2022	7.500	207,148		(466)				265,500	03/01/2022
P2009023624		ORLANDO	FL		03/09/2022	5.125	320,458		(491)				397,000	03/09/2022
P2009023625		TORRANCE	CA		01/31/2023	5.875	354,469		(591)				500,000	03/04/2022
P2009023626		SURPRISE	AZ		03/01/2022	5.625	212,765		(421)				295,000	03/01/2022
P2009023627		EFFINGHAM	SC		04/28/2022	6.250	201,448		(389)				270,000	04/28/2022
P2009023628		GARFIELD	NJ		03/15/2022	6.750	556,248		(1,138)				710,000	03/15/2022
P2009023629		HIRAM	GA		02/23/2022	7.990	278,968		(466)				300,000	02/23/2022
P2009023631		MIAMI	FL		01/31/2023	8.125	906,321		(1,093)				1,030,000	04/29/2022
P2009023632		MIAMI	FL		02/25/2022	6.875	467,406		(521)				620,000	02/25/2022
P2009023634		GREENSBORO	NC		03/14/2022	7.125	164,407		(319)				185,000	03/14/2022
P2009023635		AUBURN	GA		03/11/2022	6.500	207,065		(437)				265,000	03/11/2022
P2009023636		WASHOUGAL	WA		02/24/2022	6.250	328,653		(1,152)				525,000	02/24/2022
P2009023637		THORNTON	CO		03/04/2022	5.625	350,546		(888)				580,000	03/04/2022
P2009023638		LONG BRANCH	NJ		02/24/2022	5.750	246,200		(253)				352,000	02/24/2022
P2009023640		STERLING	VA		02/22/2022	6.500	534,800		(1,023)				705,000	02/22/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023642		DARNESTOWN	MD		03/10/2022	5.625	245,808		(503)				315,000	03/10/2022
P2009023643		CORCORAN	CA		02/28/2022	7.750	274,063		(520)				290,000	02/28/2022
P2009023644		ROCKVILLE	MD		03/04/2022	7.250	618,932		(1,186)				696,000	03/04/2022
P2009023647		LYNDHURST	NJ		02/25/2022	6.990	356,980		(605)				460,000	02/25/2022
P2009023650		NEW BRAUNFELS	TX		01/13/2022	3.750	189,702		(89)				268,000	11/18/2021
P2009023651		PITTSBURGH	PA		12/10/2021	3.500	72,993		(39)				107,000	10/15/2021
P2009023652		SAN ANTONIO	TX		12/16/2021	3.500	272,093		(137)				430,000	10/25/2021
P2009023653		HOUSTON	TX		12/17/2021	3.625	166,054		(58)				235,000	10/23/2021
P2009023654		HOUSTON	TX		12/17/2021	3.500	121,133		(43)				160,000	10/29/2021
P2009023655		HOUSTON	TX		12/17/2021	3.500	132,237		(47)				182,500	10/25/2021
P2009023656		HOUSTON	TX		12/17/2021	3.875	132,745		(45)				180,000	10/29/2021
P2009023657		DICKINSON	TX		12/17/2021	3.500	177,662		(63)				235,000	11/03/2021
P2009023658		LONG BRANCH	NJ		12/21/2021	3.750	541,620		(268)				985,000	11/17/2021
P2009023659		GAINSVILLE	FL		12/22/2021	4.000	112,663		(52)				200,000	11/02/2021
P2009023660		JACKSONVILLE	FL		12/23/2021	3.500	146,516		(70)				215,000	12/02/2021
P2009023661		WOODSTOCK	GA		12/31/2021	4.000	374,579		(127)				540,000	09/30/2021
P2009023662		ROME	GA		12/31/2021	4.000	93,245		(34)				155,000	10/07/2021
P2009023663		ROME	GA		12/31/2021	4.000	106,908		(36)				155,000	09/08/2021
P2009023664		CANTON	GA		12/31/2021	4.000	142,474		(48)				190,000	09/05/2021
P2009023665		RALEIGH	NC		12/29/2021	3.750	140,401		(65)				240,000	11/18/2021
P2009023666		DURHAM	NC		12/29/2021	3.750	163,801		(76)				280,000	12/02/2021
P2009023667		MARIETTA	GA		12/31/2021	4.000	151,330		(51)				202,000	09/03/2021
P2009023669		LINDENWOLD	NJ		01/11/2022	4.250	110,426		(48)				174,000	07/13/2021
P2009023671		KISSIMMEE	FL		01/11/2022	5.000	149,411		(44)				284,000	12/28/2021
P2009023672		CLEVELAND	OH		01/11/2022	6.125	93,118		(23)				122,000	12/13/2021
P2009023673		PHILADELPHIA	PA		01/12/2022	4.000	156,480		(70)				250,000	09/08/2021
P2009023674		PHILADELPHIA	PA		01/12/2022	4.000	71,883		(32)				137,500	09/08/2021
P2009023675		CUTLER BAY	FL		01/12/2022	5.000	108,483		(44)				170,000	12/07/2021
P2009023676		MIAMI	FL		01/12/2022	4.875	261,334		(106)				570,000	11/11/2021
P2009023677		FAIRLAND	IN		01/13/2022	4.875	76,526		(31)				123,000	12/14/2021
P2009023678		ATLANTA	GA		01/13/2022	4.000	150,612		(68)				220,000	12/09/2021
P2009023679		PHILADELPHIA	PA		01/13/2022	4.000	143,766		(65)				236,000	09/08/2021
P2009023681		BELLWOOD	IL		01/14/2022	5.250	115,989		(45)				188,000	12/20/2021
P2009023682		PHILADELPHIA	PA		01/14/2022	4.000	100,636		(45)				165,000	09/09/2021
P2009023683		SANTA ROSA BEACH	FL		01/10/2022	3.500	803,012		(382)				1,475,000	11/23/2021
P2009023684		WOODSTOCK	GA		01/14/2022	4.000	177,668		(60)				255,000	09/24/2021
P2009023685		PHILADELPHIA	PA		01/14/2022	4.000	86,260		(39)				163,000	09/08/2021
P2009023686		PHILADELPHIA	PA		01/14/2022	4.000	157,458		(71)				250,000	09/17/2021
P2009023687		WOODSTOCK	GA		01/14/2022	4.000	241,349		(81)				345,000	09/15/2021
P2009023689		NASHVILLE	TN		01/14/2022	5.000	147,392		(43)				330,000	01/05/2022
P2009023690		CIBOLO	TX		01/14/2022	5.000	286,708		(84)				390,000	01/07/2022
P2009023691		SAN ANTONIO	TX		01/14/2022	5.000	118,116		(35)				192,500	01/06/2022
P2009023692		FRISCO	TX		01/18/2022	5.000	288,677		(85)				490,000	12/10/2021
P2009023693		LAKE ZURICH	IL		01/19/2022	5.000	211,351		(85)				355,000	12/20/2021
P2009023694		CHARLOTTE	NC		12/10/2021	4.875	156,664		(64)				246,000	09/24/2021
P2009023695		MIAMI	FL		01/20/2022	3.500	231,578		(111)				340,000	10/21/2021
P2009023696		CROWLEY	TX		01/20/2022	5.000	100,449		(30)				220,000	12/22/2021
P2009023697		DESOTO	TX		01/20/2022	5.000	125,182		(37)				258,000	01/03/2022
P2009023698		CLEVELAND	OH		01/21/2022	3.750	126,692		(59)				230,000	12/06/2021
P2009023699		CLEVELAND	OH		01/21/2022	3.750	107,674		(50)				216,000	12/07/2021
P2009023700		HOUSTON	TX		01/21/2022	5.000	114,078		(34)				210,000	12/21/2021
P2009023701		CLEVELAND	OH		01/21/2022	3.750	146,512		(68)				230,000	12/06/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023702		PALM BEACH	FL		01/24/2022	3.750	222,586		(76)				315,000	12/21/2021
P2009023703		BAYTOWN	TX		01/24/2022	3.500	78,017		(37)				203,600	11/22/2021
P2009023704		SPRING	TX		01/25/2022	5.000	222,098		(65)				295,000	12/17/2021
P2009023705		GRANBURY	TX		01/25/2022	4.250	142,982		(63)				210,000	10/13/2021
P2009023707		TAMPA	FL		01/24/2022	5.000	117,005		(34)				250,000	01/12/2022
P2009023708		BINGHAMTON	NY		01/27/2022	5.625	127,671		(48)				185,000	01/12/2022
P2009023709		VALDOSTA	GA		01/27/2022	5.000	161,160		(47)				302,000	12/08/2021
P2009023710		FORT WORTH	TX		01/27/2022	5.000	137,628		(55)				200,000	12/23/2021
P2009023711		RAYTOWN	MO		01/27/2022	5.000	67,638		(20)				163,000	01/20/2022
P2009023712		LAKE ARROWHEAD	CA		01/28/2022	3.500	628,884		(220)				890,000	12/09/2021
P2009023714		JOSHUA TREE	CA		01/28/2022	4.000	282,477		(94)				550,000	12/10/2021
P2009023715		JERSEY CITY	NJ		01/28/2022	5.250	623,583						845,000	12/09/2021
P2009023716		JERSEY CITY	NJ		01/28/2022	5.250	624,860		(50)				825,000	12/09/2021
P2009023717		JACKSONVILLE	FL		01/28/2022	5.000	151,480		(13)				200,000	01/14/2022
P2009023718		BRIGANTINE	NJ		01/28/2022	4.875	199,006		(20)				510,000	10/30/2021
P2009023719		GARLAND	TX		01/28/2022	3.500	185,979		(89)				294,000	12/27/2021
P2009023722		FORT WORTH	TX		01/28/2022	5.000	126,233		(11)				370,000	01/12/2022
P2009023724		PASADENA	TX		01/31/2022	3.500	139,944		(67)				205,000	09/20/2021
P2009023725		PASADENA	MD		01/28/2022	5.000	109,066		(9)				415,000	01/06/2022
P2009023727		PAULSBORO	NJ		01/31/2022	4.500	121,223		(52)				173,000	12/31/2021
P2009023729		AURORA	IL		02/01/2022	4.000	126,738		(57)				250,000	12/07/2021
P2009023730		AURORA	IL		02/01/2022	4.000	207,216		(94)				327,000	12/02/2021
P2009023731		HOUSTON	TX		02/02/2022	3.875	214,331		(102)				330,000	01/11/2022
P2009023732		NEW MARKET	TN		02/01/2022	5.000	87,835		(26)				275,000	01/25/2022
P2009023733		BOLINGBROOK	IL		02/01/2022	4.000	196,444		(89)				310,000	12/06/2021
P2009023734		RALEIGH	NC		02/04/2022	3.750	117,196		(54)				240,000	12/13/2021
P2009023735		WAKE FOREST	NC		02/04/2022	3.750	125,985		(58)				263,000	12/10/2021
P2009023736		FUQUAY VARINA	NC		02/04/2022	3.750	187,513		(87)				295,000	12/20/2021
P2009023737		NEW ORLEANS	LA		02/03/2022	5.000	139,362		(12)				200,000	01/26/2022
P2009023738		CHARLOTTE	NC		02/03/2022	5.000	290,841		(25)				389,000	10/22/2021
P2009023742		WOODBRIDGE	VA		03/01/2022	6.875	323,499		(650)				387,000	03/01/2022
P2009023743		BRIDGEPORT	CT		03/17/2022	7.250	231,210		(443)				260,000	03/17/2022
P2009023744		TACOMA	WA		03/02/2022	7.750	246,973		(466)				455,000	03/02/2022
P2009023748		DALLAS	TX		03/08/2022	7.500	628,218		(1,166)				751,000	03/08/2022
P2009023749		SAN DIEGO	CA		02/23/2022	4.990	865,629		(1,013)				1,330,000	02/23/2022
P2009023750		CINNAMINSON	NJ		03/14/2022	7.875	414,147		(890)				450,000	03/14/2022
P2009023753		ORLANDO	FL		02/15/2022	3.990	399,571		19				530,000	01/25/2022
P2009023754		ORMOND BEACH	FL		02/23/2022	4.990	731,454		(304)				955,000	01/27/2022
P2009023755		BERLIN	MD		03/03/2022	5.750	302,707		(541)				369,900	03/03/2022
P2009023756		HYATTSVILLE	MD		03/11/2022	6.990	293,207		(580)				330,000	03/11/2022
P2009023760		BAYTOWN	TX		03/03/2022	6.990	156,795		(310)				239,000	03/03/2022
P2009023761		BRIDGEWATER	CT		04/05/2022	7.875	345,393		(538)				510,000	04/05/2022
P2009023762		TACOMA	WA		01/31/2023	5.750	206,380		(410)				460,000	04/20/2022
P2009023763		VISALIA	CA		03/18/2022	6.125	207,931		(465)				336,150	03/18/2022
P2009023764		BALTIMORE	MD		02/23/2022	7.625	224,470		(364)				271,000	02/23/2022
P2009023765		LAS VEGAS	NV		03/21/2022	4.500	1,217,654		19,990				2,365,000	03/21/2022
P2009023766		CHICAGO	IL		02/24/2022	7.500	250,282		(323)				351,000	02/24/2022
P2009023767		ANNAPOLIS	MD		02/28/2022	7.250	300,160		(517)				365,000	02/28/2022
P2009023768		CATONSVILLE	MD		03/04/2022	7.125	270,983		(573)				310,000	03/04/2022
P2009023769		FORNEY	TX		03/01/2022	7.875	396,227		(701)				550,000	03/01/2022
P2009023771		CHINO	CA		03/04/2022	4.500	339,494		(249)				650,000	03/04/2022
P2009023772		LAVEEN	AZ		01/31/2023	4.625	406,273		(339)				630,000	04/04/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023774		TILLAMOOK	OR		02/28/2022	5.990	197,270		(381)				255,000	02/28/2022
P2009023775		CATHEDRAL CITY	CA		03/15/2022	4.990	330,902		(436)				550,000	03/15/2022
P2009023776		SAINT STEPHEN	SC		03/07/2022	4.990	208,545		(351)				315,000	03/07/2022
P2009023777		HOUSTON	TX		03/28/2022	6.250	191,801		(415)				230,000	03/28/2022
P2009023778		MIAMI	FL		03/22/2022	5.250	262,668		(522)				442,000	03/22/2022
P2009023779		PANAMA CITY BEACH	FL		03/04/2022	5.125	227,834		(339)				300,000	03/04/2022
P2009023780		COCONUT CREEK	FL		03/09/2022	6.375	355,630		(839)				470,000	03/09/2022
P2009023783		SANTA ROSA	CA		03/11/2022	6.375	372,701		(826)				453,000	03/11/2022
P2009023784		DES MOINES	WA		03/11/2022	6.250	436,696		(947)				558,500	03/11/2022
P2009023786		FRANKLIN	TN		03/04/2022	4.875	749,959		(602)				888,500	03/04/2022
P2009023789		MIAMI	FL		05/31/2022	7.375	368,034		(400)				480,000	05/31/2022
P2009023794		KATY	TX		07/31/2022	5.875	578,499		(1,085)				725,000	05/01/2022
P2009023795		CAPE CORAL	FL		03/31/2022	5.750	227,267		(525)				312,000	03/31/2022
P2009023796		KISSIMMEE	FL		03/16/2022	5.125	239,654		(363)				400,000	03/16/2022
P2009023797		DOUGLASVILLE	GA		04/12/2022	6.875	266,942		(482)				343,000	04/12/2022
P2009023798		O FALLON	MO		03/16/2022	4.750	270,727		(343)				360,000	03/16/2022
P2009023800		RIVERBANK	CA		03/29/2022	6.625	501,133		(1,041)				599,950	03/29/2022
P2009023802		OAK LAWN	IL		03/17/2022	6.875	257,428		(515)				291,000	03/17/2022
P2009023804		COMMERCE CITY	CO		03/21/2022	5.990	467,212		(1,101)				571,000	03/21/2022
P2009023805		NORTH HAVEN	CT		03/22/2022	6.875	268,717		(485)				345,000	03/22/2022
P2009023807		ELIZABETH	NJ		05/06/2022	5.990	391,482		(755)				540,000	05/06/2022
P2009023808		DENVER	CO		03/30/2022	7.500	365,176		(679)				465,000	03/30/2022
P2009023809		ANNANDALE	VA		03/11/2022	6.125	406,486		(1,739)				645,000	03/11/2022
P2009023811		HUNTINGTON BEACH	CA		03/23/2022	5.875	973,411		(1,975)				1,175,000	03/23/2022
P2009023812		STOCKTON	CA		03/31/2022	6.990	255,607		(504)				374,981	03/31/2022
P2009023813		MOORESVILLE	NC		01/31/2023	8.500	302,706		(395)				387,000	04/21/2022
P2009023815		WOODBRIDGE	VA		03/24/2022	6.625	303,881		(632)				388,000	03/24/2022
P2009023816		STOCKTON	CA		03/17/2022	7.125	410,988		(800)				526,000	03/17/2022
P2009023817		MANTECA	CA		03/31/2022	5.875	274,431		(580)				514,963	03/31/2022
P2009023818		DAMASCUS	OR		03/18/2022	7.875	419,287		(742)				606,000	03/18/2022
P2009023819		BALLWIN	MO		03/14/2022	5.500	190,868		(286)				258,000	03/14/2022
P2009023820		GRAND PRAIRIE	TX		03/18/2022	8.500	160,255		(229)				206,000	03/18/2022
P2009023821		WINFIELD	MO		03/14/2022	5.250	223,917		(350)				315,000	03/14/2022
P2009023822		PFLUGERVILLE	TX		03/26/2022	7.500	140,136		(217)				370,000	03/26/2022
P2009023823		NORTH LAS VEGAS	NV		03/14/2022	5.750	226,636		(436)				390,000	03/14/2022
P2009023824		RIVERSIDE	CA		03/31/2022	6.250	425,175		(975)				485,000	03/31/2022
P2009023825		MARATHON	FL		03/16/2022	4.990	861,038		(1,276)				1,427,000	03/16/2022
P2009023828		TULSA	OK		04/04/2022	5.750	1,011,718		(1,243)				1,250,000	04/04/2022
P2009023829		DURANGO	CO		03/23/2022	4.875	471,856		(329)				731,000	03/23/2022
P2009023830		HYATTSVILLE	MD		03/25/2022	6.875	474,131		(953)				640,000	03/25/2022
P2009023831		STAFFORD	VA		03/23/2022	6.750	208,657		(425)				310,000	03/23/2022
P2009023835		DEERFIELD BCH	FL		07/31/2022	5.375	759,801		(942)				1,000,000	06/01/2022
P2009023836		MOUNT AIRY	MD		04/15/2022	5.875	274,583		(511)				370,000	04/15/2022
P2009023838		MISSOURI CITY	TX		04/06/2022	5.750	152,065		(192)				239,006	04/06/2022
P2009023839		CHURCH HILL	MD		04/15/2022	5.990	205,217		(321)				339,000	04/15/2022
P2009023840		HOLLYWOOD	FL		04/07/2022	4.875	715,221		(496)				900,000	04/07/2022
P2009023842		BALTIMORE	MD		03/29/2022	6.750	161,459		(330)				195,000	03/29/2022
P2009023845		EVERETT	WA		03/30/2022	6.125	424,231		(931)				509,000	03/30/2022
P2009023846		TUCKER	GA		03/26/2022	4.990	377,873		(365)				475,000	03/26/2022
P2009023848		PHOENIX	AZ		04/12/2022	7.375	729,871		(1,223)				825,000	04/12/2022
P2009023849		WOODRUFF	SC		03/24/2022	6.625	199,622		(412)				257,000	03/24/2022
P2009023850		NORTH HILLS	CA		03/22/2022	4.625	447,278		(166)				1,000,000	03/22/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023852		LEESBURG	VA		03/18/2022	4.875	1,958,577		(1,294)				2,708,000	03/18/2022
P2009023853		PALM DESERT	CA		03/18/2022	5.250	469,850		(405)				682,000	03/18/2022
P2009023856		WARMINSTER	PA		03/21/2022	7.250	227,676		(326)				250,000	03/21/2022
P2009023857		COLORADO SPRINGS	CO		04/11/2022	5.500	214,113		(268)				385,000	04/11/2022
P2009023858		BACLIFF	TX		03/28/2022	7.125	154,931		(304)				175,000	03/28/2022
P2009023860		MIAMI	FL		03/18/2022	4.875	176,751		(47)				240,000	03/18/2022
P2009023861		MANTECA	CA		04/13/2022	6.125	627,405		(978)				765,000	04/13/2022
P2009023862		LOCKWOOD	CA		01/31/2023	4.500	484,125		(97)				1,470,000	04/22/2022
P2009023864		KENT	WA		04/01/2022	4.750	620,640		(231)				1,000,000	04/01/2022
P2009023865		RANCHO CORDOVA	CA		04/06/2022	6.375	337,611		(476)				600,000	04/06/2022
P2009023866		MESA	AZ		03/22/2022	5.625	417,009		(496)				500,000	03/22/2022
P2009023867		SALEM	OR		04/05/2022	6.500	355,546		(677)				456,893	04/05/2022
P2009023870		TEMPLE HILLS	MD		04/05/2022	6.750	397,140		(714)				450,000	04/05/2022
P2009023871		LAS VEGAS	NV		03/25/2022	5.750	752,697		(986)				1,000,000	03/25/2022
P2009023872		SAN BERNARDINO	CA		04/08/2022	4.875	259,040		(47)				352,000	04/08/2022
P2009023873		CHATHAM	NJ		04/01/2022	6.125	773,273		(967)				895,000	04/01/2022
P2009023874		FORT MYERS	FL		03/31/2022	6.990	158,212		(315)				178,000	03/31/2022
P2009023875		BALTIMORE	MD		03/31/2022	6.875	239,042		(485)				270,000	03/31/2022
P2009023876		COMMERCE CITY	CO		03/31/2022	8.375	297,079		(492)				404,980	03/31/2022
P2009023878		SAINT PETERSBURG	FL		03/22/2022	5.250	193,150		(120)				245,000	03/22/2022
P2009023879		BARSTOW	CA		01/31/2023	5.375	131,195		(145)				225,000	04/08/2022
P2009023880		AURORA	CO		04/04/2022	6.750	454,528		(832)				515,000	04/04/2022
P2009023881		LOS ANGELES	CA		01/31/2023	5.500	2,520,922		(3,552)				3,535,000	03/31/2022
P2009023882		GARDEN GROVE	CA		01/31/2023	6.000	797,122		(587)				1,085,000	03/23/2022
P2009023883		SARASOTA	FL		01/31/2023	5.625	430,655		(597)				605,000	04/11/2022
P2009023885		LILLINGTON	NC		03/25/2022	6.875	233,488		(571)				277,000	03/25/2022
P2009023888		DENISON	TX		03/18/2022	5.625	151,644		(244)				275,000	03/18/2022
P2009023889		DENISON	TX		03/31/2022	5.750	152,248		(253)				270,000	03/31/2022
P2009023891		SALT LAKE CITY	UT		03/29/2022	5.875	205,436		(363)				375,023	03/29/2022
P2009023892		SAN JOSE	CA		03/30/2022	4.750	891,153		(158)				1,300,000	03/30/2022
P2009023893		ENCINO	CA		04/11/2022	5.375	2,943,022		(3,015)				6,000,000	04/11/2022
P2009023896		BRANDON	MS		03/25/2022	7.625	244,903		(359)				280,000	03/25/2022
P2009023898		NEW BRUNSWICK	NJ		05/06/2022	8.375	155,167		(186)				200,000	05/06/2022
P2009023899		OAKLAND	CA		07/31/2022	5.375	558,638		(15)				1,100,000	06/15/2022
P2009023900		WEST HILLS	CA		03/28/2022	4.990	1,478,051		(571)				1,950,078	03/28/2022
P2009023902		FRESNO	CA		03/25/2022	6.125	231,415		(208)				295,000	03/25/2022
P2009023903		MEMPHIS	TN		03/25/2022	5.375	224,195		(167)				250,000	03/25/2022
P2009023904		MIAMI	FL		03/31/2022	7.625	368,462		(700)				416,000	03/31/2022
P2009023906		OLD HICKORY	TN		03/30/2022	6.750	185,849		(402)				300,000	03/30/2022
P2009023907		LOOMIS	CA		03/25/2022	5.500	989,193		(366)				1,515,000	03/25/2022
P2009023908		CEDAR PARK	TX		07/31/2022	5.500	623,465		(57)				885,000	04/26/2022
P2009023910		LAGUNA WOODS	CA		04/27/2022	5.375	274,628		(90)				415,000	04/27/2022
P2009023911		SHINGLE SPRINGS	CA		03/24/2022	5.750	1,969,450		(1,012)				2,550,000	03/24/2022
P2009023912		CHERRY HILL	NJ		07/31/2022	6.990	205,364		(279)				235,000	05/16/2022
P2009023913		PALMYRA	NJ		03/31/2022	6.750	175,844		(301)				216,000	03/31/2022
P2009023914		BLUFFTON	SC		03/30/2022	7.125	236,506		(445)				300,000	03/30/2022
P2009023915		DENVER	CO		04/05/2022	7.375	413,151		(692)				474,991	04/05/2022
P2009023916		BRADENTON	FL		04/11/2022	5.875	181,656		(381)				278,000	04/11/2022
P2009023917		AUSTIN	TX		03/25/2022	6.250	1,075,440		(525)				1,390,000	03/25/2022
P2009023919		ADELPHI	MD		03/30/2022	5.990	396,540		(497)				460,000	03/30/2022
P2009023923		LAWRENCEVILLE	GA		01/31/2023	5.875	322,136		(45)				441,000	04/04/2022
P2009023925		DAVENPORT	FL		04/01/2022	6.125	150,584		(121)				300,000	04/01/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023926		EASTON	MD		03/31/2022	6.375	267,423		(573)				330,000	03/31/2022
P2009023929		MIAMI BEACH	FL		03/23/2022	6.125	879,745		(1,253)				1,150,000	03/23/2022
P2009023934		MIAMI	FL		04/12/2022	5.375	502,393		(515)				1,000,000	04/12/2022
P2009023935		AUSTIN	TX		03/31/2022	6.250	539,535		(958)				726,997	03/31/2022
P2009023936		COLLEGE PARK	MD		03/29/2022	7.375	309,829		(585)				370,000	03/29/2022
P2009023939		LANCASTER	CA		04/05/2022	8.750	360,810		(495)				461,000	04/05/2022
P2009023940		HOUSTON	TX		03/31/2022	6.500	187,096		(678)				305,000	03/31/2022
P2009023941		WOODBRIDGE	VA		04/01/2022	6.500	278,137		(358)				490,002	04/01/2022
P2009023942		LAS VEGAS	NV		04/14/2022	6.990	218,377		(386)				280,000	04/14/2022
P2009023944		SALT LAKE CTY	UT		04/14/2022	6.875	383,071		(686)				434,000	04/14/2022
P2009023946		OWINGS MILLS	MD		04/01/2022	7.125	275,802		(499)				315,000	04/01/2022
P2009023947		ADELPHI	MD		04/01/2022	6.500	446,012		(753)				540,000	04/01/2022
P2009023948		DEERFIELD BCH	FL		05/17/2022	6.500	544,444		303				750,000	05/17/2022
P2009023951		CUMMING	GA		01/31/2023	6.990	529,723		(380)				770,220	03/31/2022
P2009023953		AURORA	CO		03/31/2022	7.125	475,466		(925)				535,000	03/31/2022
P2009023954		HOUSTON	TX		01/31/2023	6.500	305,387		(1,090)				420,000	04/19/2022
P2009023956		VERNON	CT		01/31/2023	6.750	177,666		(258)				254,000	04/27/2022
P2009023957		BAKERSFIELD	CA		04/08/2022	6.750	271,531		(357)				318,500	04/08/2022
P2009023958		SPRING	TX		01/31/2023	6.250	123,029		(238)				274,977	04/08/2022
P2009023959		PHILADELPHIA	PA		04/05/2022	6.750	327,915		(191)				393,500	04/05/2022
P2009023960		WESTMINSTER	CA		03/31/2022	6.125	487,276		(241)				1,050,000	03/31/2022
P2009023961		ROUND ROCK	TX		04/15/2022	5.990	345,577		(168)				452,500	04/15/2022
P2009023962		ORANGE	NJ		01/31/2023	7.875	269,345		(386)				370,000	04/22/2022
P2009023963		PLANO	TX		04/20/2022	6.125	224,315		(170)				346,000	04/20/2022
P2009023965		VINELAND	NJ		01/31/2023	6.875	266,207		(302)				310,200	04/14/2022
P2009023966		DES PLAINES	IL		04/11/2022	7.125	279,303		(515)				349,000	04/11/2022
P2009023968		JACKSONVILLE	FL		01/31/2023	6.375	230,558		(172)				306,000	06/07/2022
P2009023969		ROSENBERG	TX		04/28/2022	7.125	182,091		(284)				220,000	04/28/2022
P2009023974		EGG HBR TWP	NJ		07/31/2022	6.990	179,003		(239)				205,000	05/05/2022
P2009023975		POMPANO BEACH	FL		01/31/2023	6.990	325,918		(356)				375,000	05/11/2022
P2009023977		TINTON FALLS	NJ		04/14/2022	7.625	204,507		(428)				275,000	04/14/2022
P2009023978		PITTSGROVE	NJ		04/08/2022	6.625	470,026		(609)				575,000	04/08/2022
P2009023981		MONROE	NC		04/13/2022	7.125	365,635		(604)				415,000	04/13/2022
P2009023982		KEY LARGO	FL		04/04/2022	5.875	446,122		(176)				666,963	04/04/2022
P2009023983		DENVER	CO		04/04/2022	6.750	341,931		(488)				445,000	04/04/2022
P2009023984		TAMPA	FL		04/26/2022	6.375	327,572		(352)				438,008	04/26/2022
P2009023985		ISALMORADA	FL		04/22/2022	5.750	2,047,270		(371)				2,600,000	04/22/2022
P2009023986		CHARLOTTE	NC		04/18/2022	6.625	350,262		(288)				496,959	04/18/2022
P2009023987		UPPR MARLBORO	MD		04/11/2022	7.250	445,228		(591)				511,974	04/11/2022
P2009023988		RICHMOND	TX		04/13/2022	6.750	511,249		(711)				719,088	04/13/2022
P2009023989		LYMAN	SC		04/29/2022	7.500	219,622		(355)				285,000	04/29/2022
P2009023990		MERCED	CA		07/31/2022	7.750	150,273		(247)				350,000	05/10/2022
P2009023991		WEST MILFORD	NJ		07/31/2022	6.375	361,292		(52)				471,725	05/10/2022
P2009023992		KISSIMMEE	FL		04/22/2022	5.750	179,039		(105)				317,013	04/22/2022
P2009023993		PARKLAND	FL		04/05/2022	5.990	349,817		(272)				684,985	04/05/2022
P2009023994		ELMWOOD PARK	NJ		05/11/2022	5.750	433,192		(82)				530,000	05/11/2022
P2009023995		ELMHURST	IL		04/28/2022	6.125	211,239		(185)				280,000	04/28/2022
P2009023996		HOUSTON	TX		07/31/2022	7.875	213,049		(386)				266,000	05/06/2022
P2009023999		CLEARFIELD	UT		04/18/2022	6.875	410,029		(647)				470,005	04/18/2022
P2009024001		WOODLAND HILLS	CA		05/23/2022	6.750	1,489,149		(731)				1,800,000	05/23/2022
P2009024002		LOS ANGELES	CA		04/22/2022	6.250	289,937		(294)				1,199,833	04/22/2022
P2009024004		REISTERSTOWN	MD		04/08/2022	7.250	221,727		(259)				255,000	04/08/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024007		ESCONDIDO	CA		01/31/2023	6.375	678,270		(538)				750,000	04/08/2022
P2009024010		DES PLAINES	IL		05/19/2022	7.875	163,894		(133)				215,000	05/19/2022
P2009024011		GURNEE	IL		01/31/2023	6.625	251,514		(312)				310,000	04/29/2022
P2009024016		FORT WASHINGTON	MD		04/26/2022	7.125	361,633		(543)				412,000	04/26/2022
P2009024017		FRESNO	CA		01/31/2023	6.875	262,623		(309)				350,000	04/27/2022
P2009024018		HAWTHORNE	NJ		05/13/2022	6.250	305,396		(233)				380,000	05/13/2022
P2009024019		LAUREL	MD		04/19/2022	6.625	339,290		(395)				430,000	04/19/2022
P2009024021		PARK HILL	OK		06/06/2022	5.990	799,558		(467)				1,200,000	06/06/2022
P2009024028		RIVERVIEW	FL		01/31/2023	5.875	352,215		(106)				445,000	04/29/2022
P2009024029		ORLANDO	FL		05/02/2022	6.990	178,343		(283)				265,000	05/02/2022
P2009024031		HOUSTON	TX		04/15/2022	7.250	257,606		(344)				295,000	04/15/2022
P2009024033		PITTSBURGH	PA		01/31/2023	7.500	320,595		(455)				412,000	04/22/2022
P2009024037		REDONDO BEACH	CA		01/31/2023	6.375	404,853		(386)				1,815,000	04/28/2022
P2009024038		THOUSAND OAKS	CA		04/29/2022	7.875	395,981		(607)				605,000	04/29/2022
P2009024043		LEANDER	TX		05/02/2022	7.750	379,796		(674)				470,000	05/02/2022
P2009024045		KEY LARGO	FL		07/31/2022	5.990	540,442		(113)				945,000	05/25/2022
P2009024049		ST GEORGE	UT		04/28/2022	5.875	185,909		(56)				321,000	04/28/2022
P2009024051		LEESBURG	VA		05/09/2022	7.625	408,219		(708)				490,000	05/09/2022
P2009024055		NORTH AURORA	IL		05/23/2022	7.250	469,175		(634)				545,000	05/23/2022
P2009024056		ELLICOTT CITY	MD		04/12/2022	6.625	996,916		(1,107)				1,307,951	04/12/2022
P2009024057		MARICOPA	AZ		01/31/2023	5.990	228,286		(20)				350,000	04/26/2022
P2009024058		MANALAPAN	NJ		04/29/2022	6.500	504,999		(469)				631,000	04/29/2022
P2009024061		STERLING	VA		01/31/2023	7.990	530,873		(718)				575,000	04/27/2022
P2009024068		HOUSTON	TX		01/31/2023	7.990	156,305		(216)				314,000	05/12/2022
P2009024073		CHICAGO	IL		01/31/2023	6.625	161,617		(205)				200,000	05/09/2022
P2009024075		DOWNEY	CA		01/31/2023	7.375	614,558		(795)				715,000	05/02/2022
P2009024076		SUWANEE	GA		07/31/2022	6.500	519,163		(486)				643,000	04/27/2022
P2009024077		HURRICANE	UT		07/31/2022	6.875	519,762		(600)				679,000	05/05/2022
P2009024080		BLAINE	MN		04/20/2022	7.250	309,124		(522)				350,000	04/20/2022
P2009024082		AUSTIN	TX		09/02/2022	6.250	784,774		145				1,000,000	09/02/2022
P2009024085		ORLANDO	FL		07/31/2022	6.500	273,725		(210)				340,000	05/16/2022
P2009024086		RANCHO PALOS VERDES	CA		04/26/2022	5.990	1,602,287		(372)				3,000,000	04/26/2022
P2009024087		N CHESTERFIELD	VA		01/31/2023	7.990	304,859		(412)				344,950	04/29/2022
P2009024088		TRENTON	NJ		04/15/2022	9.125	112,761		(241)				160,000	04/15/2022
P2009024089		SAN JOSE	CA		01/31/2023	6.125	1,009,849		(550)				1,450,000	05/03/2022
P2009024090		HILLSIDE	IL		04/28/2022	7.250	246,799		(365)				295,000	04/28/2022
P2009024094		SALISBURY	NC		04/25/2022	8.990	206,605		(278)				264,500	04/25/2022
P2009024095		BALTIMORE	MD		01/31/2023	7.500	189,114		(252)				215,000	05/05/2022
P2009024096		UPPR MARLBORO	MD		06/08/2022	7.500	182,406		(183)				492,000	06/08/2022
P2009024097		NORTH CHESTERFIELD	VA		07/31/2022	7.990	146,237		(232)				339,000	05/18/2022
P2009024098		CEDAR HILL	TX		04/29/2022	7.750	236,380		(365)				303,000	04/29/2022
P2009024099		BALTIMORE	MD		07/31/2022	7.375	171,599		(253)				195,000	05/04/2022
P2009024100		IRVING	TX		01/31/2023	6.250	521,257		(117)				585,000	05/09/2022
P2009024102		STRASBURG	CO		01/31/2023	8.125	425,709		(487)				485,000	04/28/2022
P2009024106		OWINGS MILLS	MD		04/27/2022	7.750	287,897		(338)				337,000	04/27/2022
P2009024107		HOWARD	PA		05/01/2022	6.990	216,602		(276)				325,000	05/01/2022
P2009024109		PIEDMONT	SC		05/03/2022	6.125	231,978		(188)				363,000	05/03/2022
P2009024112		YUBA CITY	CA		01/31/2023	6.875	482,378		(633)				625,000	05/06/2022
P2009024113		SARASOTA	FL		01/31/2023	6.500	226,446		(269)				300,000	04/19/2022
P2009024114		SCOTTSDALE	AZ		01/31/2023	6.375	1,700,291		(1,619)				2,100,000	04/28/2022
P2009024118		DOSWELL	VA		01/31/2023	6.625	317,275		(316)				430,000	04/28/2022
P2009024119		DELANO	CA		04/29/2022	7.500	191,180		(287)				335,000	04/29/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024122		PHOENIX	AZ		04/22/2022	7.125	408,753		(451)				501,000	04/22/2022
P2009024126		PORTLAND	OR		07/31/2022	6.125	339,257		(201)				425,000	05/12/2022
P2009024130		BALTIMORE	MD		04/28/2022	6.250	184,892		(58)				365,000	04/28/2022
P2009024131		DALLAS	TX		05/02/2022	7.125	148,419		(59)				180,000	05/02/2022
P2009024134		CHARLOTTE	NC		04/26/2022	7.875	254,318		(448)				303,000	04/26/2022
P2009024138		CARY	NC		07/31/2022	6.375	867,842		13				1,786,000	06/13/2022
P2009024145		HAINES CITY	FL		01/31/2023	7.375	303,814		(419)				346,000	05/17/2022
P2009024147		ADELPHI	MD		04/28/2022	8.125	302,068		(375)				390,000	04/28/2022
P2009024148		TOLLESON	AZ		07/31/2022	8.500	231,632		(325)				425,000	05/17/2022
P2009024153		GLEN BURNIE	MD		01/31/2023	6.625	306,422		(244)				385,000	04/29/2022
P2009024154		FRESNO	CA		04/29/2022	7.375	273,537		(301)				320,000	04/29/2022
P2009024157		TAMPA	FL		05/06/2022	7.625	583,299		(710)				666,000	05/06/2022
P2009024158		STOCKTON	CA		07/31/2022	7.375	502,706		(789)				570,000	05/13/2022
P2009024160		VALLEY CENTER	CA		05/05/2022	6.990	859,844		(131)				1,000,000	05/05/2022
P2009024165		WASHINGTON	DC		01/31/2023	7.750	282,312		(332)				342,000	05/05/2022
P2009024167		MODESTO	CA		05/06/2022	6.990	344,229		(401)				423,000	05/06/2022
P2009024168		MODESTO	CA		05/10/2022	7.375	307,144		(495)				347,500	05/10/2022
P2009024171		MONTGOMERY VILLAGE	MD		01/31/2023	7.250	254,319		(264)				325,000	04/26/2022
P2009024173		NEW CARROLLTON	MD		01/31/2023	7.625	330,849		(333)				380,000	05/12/2022
P2009024174		WALLINGFORD	CT		05/16/2022	7.750	246,678		(316)				300,000	05/16/2022
P2009024175		SOUTH AMBOY	NJ		01/31/2023	8.250	333,353		(392)				436,000	05/20/2022
P2009024176		JACKSONVILLE	FL		07/31/2022	7.375	262,499		(182)				306,000	05/31/2022
P2009024179		HOUSTON	TX		07/31/2022	8.125	194,975		(366)				250,000	05/09/2022
P2009024180		STERLING	VA		05/12/2022	7.250	465,056		(479)				640,000	05/12/2022
P2009024181		GARFIELD	NJ		01/31/2023	8.250	465,478		(453)				565,000	07/05/2022
P2009024182		LA PORTE	TX		01/31/2023	9.125	197,182		(271)				275,000	04/25/2022
P2009024183		CHOWCHILLA	CA		06/27/2022	7.375	323,692		(399)				405,000	06/27/2022
P2009024186		NORTHGLENN	CO		05/09/2022	7.375	478,072		(392)				555,000	05/09/2022
P2009024187		PALMDALE	CA		04/27/2022	7.750	416,347		(1,013)				540,000	04/27/2022
P2009024190		CLINTON	MD		05/19/2022	7.625	316,628		(392)				419,000	05/19/2022
P2009024191		MESA	AZ		07/31/2022	7.875	252,179		(334)				351,000	05/31/2022
P2009024192		MERCED	CA		01/31/2023	6.250	258,307		6				344,000	05/25/2022
P2009024193		VACAVILLE	CA		07/31/2022	6.990	858,829		(496)				1,072,000	05/06/2022
P2009024195		WALLER	TX		07/14/2022	7.750	569,955		(382)				755,000	07/14/2022
P2009024196		LANDOVER	MD		01/31/2023	7.500	246,310		(204)				285,000	05/20/2022
P2009024197		HOUSTON	TX		05/10/2022	6.875	203,747		(165)				269,000	05/10/2022
P2009024200		HOUSTON	TX		01/31/2023	7.875	153,745		(206)				224,500	05/02/2022
P2009024202		KEIZER	OR		01/31/2023	6.375	497,755		(194)				696,000	05/11/2022
P2009024204		FILLMORE	UT		01/31/2023	8.375	191,545		(168)				278,000	05/06/2022
P2009024207		CHARLOTTE	NC		05/10/2022	7.500	267,097		(239)				350,000	05/10/2022
P2009024208		ALBEMARLE	NC		07/31/2022	7.500	671,374		(649)				776,000	05/09/2022
P2009024209		LONG VALLEY	NJ		05/26/2022	6.375	407,710		(170)				610,000	05/26/2022
P2009024211		GREENSBORO	MD		08/03/2022	8.750	271,941		(259)				340,000	08/03/2022
P2009024213		CLOVIS	CA		04/28/2022	6.875	310,300		(502)				450,000	04/28/2022
P2009024215		FORKED RIVER	NJ		01/31/2023	7.990	448,247		(55)				600,000	04/29/2022
P2009024217		PHOENIX	AZ		07/31/2022	6.375	247,404		(28)				372,000	05/11/2022
P2009024220		ANTIOCH	CA		05/13/2022	7.875	428,605		(509)				555,000	05/13/2022
P2009024226		ROCK HILL	SC		07/31/2022	6.375	216,520		(260)				340,000	07/01/2022
P2009024227		ST PETERSBURG	FL		07/31/2022	6.500	1,348,403		(1,285)				1,568,000	05/31/2022
P2009024228		SUMMERVILLE	SC		04/28/2022	9.250	211,503		(269)				270,000	04/28/2022
P2009024229		MARVIN	NC		01/31/2023	7.875	308,448		(451)				349,999	05/17/2022
P2009024230		MANASSAS	VA		01/31/2023	8.125	525,498		(731)				630,000	04/29/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024231		SALT LAKE CTY	UT		01/31/2023	7.990	188,688		(304)				220,000	05/09/2022
P2009024232		CHESHIRE	CT		01/31/2023	8.375	206,785		(314)				246,000	05/31/2022
P2009024234		TERRELL	TX		01/31/2023	7.375	308,219		(423)				376,000	05/19/2022
P2009024237		WOODBRIDGE	VA		01/31/2023	7.990	421,889		(613)				475,000	05/11/2022
P2009024243		LILBURN	GA		01/31/2023	7.500	180,418		(962)				350,000	05/23/2022
P2009024249		PARADISE VALLEY	AZ		01/31/2023	5.250	2,118,795		291				2,700,000	03/26/2022
P2009024250		SCOTTSDALE	AZ		01/31/2023	6.250	530,975		(42)				740,000	03/16/2022
P2009024253		LOS ANGELES	CA		04/16/2022	6.250	2,130,290		(170)				2,478,000	04/16/2022
P2009024254		LONG BEACH	CA		01/31/2023	6.750	321,937		(42)				890,000	04/21/2022
P2009024256		KATY	TX		04/20/2022	7.375	305,304		(385)				335,000	04/20/2022
P2009024257		ATLANTA	GA		01/31/2023	5.990	727,702		(6)				855,000	04/18/2022
P2009024261		MESA	AZ		07/31/2022	6.375	459,977		(89)				572,000	05/01/2022
P2009024266		CLINTON	CT		01/31/2023	7.125	255,657		(352)				320,000	05/25/2022
P2009024267		RICHMOND	CA		05/06/2022	7.250	393,144		(605)				464,000	05/06/2022
P2009024272		GREENVILLE	TX		07/31/2022	7.625	638,878		(1,065)				765,000	05/04/2022
P2009024283		SILVER SPRING	MD		01/31/2023	7.875	388,942		(552)				455,000	05/24/2022
P2009024284		OLYMPIA	WA		05/26/2022	7.375	510,170		(682)				550,000	05/26/2022
P2009024285		SELMA	CA		01/31/2023	6.875	237,188		(271)				290,000	05/24/2022
P2009024287		WILMINGTON	NC		01/31/2023	8.250	229,879		(280)				295,000	06/09/2022
P2009024288		IRVINE	CA		06/24/2022	8.125	381,994		(449)				750,000	06/24/2022
P2009024289		VINELAND	NJ		07/31/2022	6.990	186,442		(249)				272,000	05/27/2022
P2009024290		DUNDALK	MD		07/31/2022	9.250	181,918		(267)				235,000	06/21/2022
P2009024291		FALLS CHURCH	VA		05/17/2022	7.875	576,391		(915)				650,000	05/17/2022
P2009024293		BANNING	CA		05/13/2022	6.990	337,720		(222)				395,000	05/13/2022
P2009024294		BALTIMORE	MD		06/30/2022	7.500	205,728		(265)				235,000	06/30/2022
P2009024295		CHARLESTON	SC		01/31/2023	6.750	207,406		(845)				535,000	05/31/2022
P2009024299		AUSTIN	TX		06/17/2022	6.875	236,451		(125)				500,000	06/17/2022
P2009024303		GERMANTOWN	MD		05/17/2022	7.990	309,972		(464)				350,000	05/17/2022
P2009024306		PASADENA	MD		07/31/2022	7.625	320,332		(504)				362,000	05/20/2022
P2009024307		BEAUMONT	CA		05/25/2022	7.875	389,564		(592)				440,000	05/25/2022
P2009024308		STERLING	VA		05/18/2022	7.250	390,350		(559)				540,000	05/18/2022
P2009024309		LEWES	DE		06/13/2022	6.500	1,154,107		(847)				1,349,000	06/13/2022
P2009024310		SPRING VALLEY	CA		06/10/2022	6.625	432,547		(317)				750,000	06/10/2022
P2009024311		NEWARK	NJ		01/31/2023	7.375	339,658		(464)				410,000	05/24/2022
P2009024312		HAGERSTOWN	MD		07/31/2022	7.875	244,068		(388)				275,000	05/13/2022
P2009024313		OCEANSIDE	CA		07/31/2022	6.250	309,533		(57)				510,000	05/01/2022
P2009024315		OAK HILLS	CA		05/11/2022	6.750	648,924		(714)				849,900	05/11/2022
P2009024316		HOUSTON	TX		01/31/2023	7.625	171,510		(251)				200,000	05/16/2022
P2009024317		STAFFORD	VA		05/19/2022	7.875	170,693		(249)				198,000	05/19/2022
P2009024318		AURORA	CO		01/31/2023	7.500	456,769		(585)				523,000	05/18/2022
P2009024319		NORTH LAS VEGAS	NV		01/31/2023	7.500	201,795		(266)				260,000	05/26/2022
P2009024321		EAST NEWARK	NJ		07/31/2022	9.625	441,695		(532)				563,000	06/07/2022
P2009024323		SOUTH JORDAN	UT		01/31/2023	7.500	416,278		(613)				580,000	05/23/2022
P2009024325		HYATTSVILLE	MD		07/06/2022	6.500	211,046		(129)				380,000	07/06/2022
P2009024326		MOORESTOWN	NJ		07/31/2022	7.250	267,863		(354)				327,000	06/08/2022
P2009024327		LAS VEGAS	NV		07/31/2022	6.500	202,746		(198)				450,000	06/14/2022
P2009024328		CINNAMINSON	NJ		07/31/2022	7.875	351,761		(549)				400,000	05/17/2022
P2009024329		TUCSON	AZ		07/31/2022	7.125	218,438		(295)				252,000	05/20/2022
P2009024332		WOODFORD	VA		01/31/2023	7.625	275,489		(376)				320,000	05/27/2022
P2009024333		FLANDERS	NJ		01/31/2023	8.125	784,934		(972)				890,000	05/23/2022
P2009024334		REISTERSTOWN	MD		06/09/2022	7.375	261,551		(302)				300,000	06/09/2022
P2009024338		BLYTHEWOOD	SC		07/31/2022	6.125	314,643		(179)				430,000	05/27/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024339		FT WASHINGTON	MD		07/31/2022	8.500	408,300		(570)				460,000	06/06/2022
P2009024341		ANTIOCH	IL		06/14/2022	6.750	270,977		(389)				368,000	06/14/2022
P2009024343		BOONSBORO	MD		06/03/2022	7.125	320,921		(419)				393,000	06/03/2022
P2009024345		MARLTON	NJ		07/31/2022	9.250	297,071		(383)				390,000	05/10/2022
P2009024346		SEWICKLEY	PA		01/31/2023	6.625	249,323		(221)				295,000	06/02/2022
P2009024347		DELRAN	NJ		01/31/2023	9.250	295,131		(363)				380,000	06/01/2022
P2009024351		VALLEJO	CA		01/31/2023	7.625	410,691		(540)				500,000	06/01/2022
P2009024352		DISTRICT HTS	MD		07/31/2022	8.250	166,805		(234)				190,000	05/31/2022
P2009024353		SUMMERVILLE	SC		05/20/2022	8.125	381,337		(585)				430,000	05/20/2022
P2009024354		RANCHO CORDOVA	CA		05/20/2022	7.875	421,519		(668)				475,000	05/20/2022
P2009024356		SPRING BRANCH	TX		06/30/2022	6.875	296,265		(147)				370,000	06/30/2022
P2009024361		BALTIMORE	MD		06/29/2022	6.750	209,914		(97)				390,000	06/29/2022
P2009024363		OAKLAND	CA		05/24/2022	6.375	207,291		(672)				680,000	05/24/2022
P2009024364		DORAL	FL		07/31/2022	6.375	479,608		(92)				650,000	05/27/2022
P2009024369		EDGEWATER	MD		01/31/2023	7.750	313,924		(437)				362,000	05/01/2022
P2009024370		ORLANDO	FL		01/31/2023	7.125	298,076		(350)				363,000	05/13/2022
P2009024372		PLAINFIELD	IL		06/16/2022	7.990	216,209		(246)				247,000	06/16/2022
P2009024373		LEMOORE	CA		07/31/2022	6.625	163,688		(249)				383,000	05/01/2022
P2009024374		PORTLAND	OR		01/31/2023	6.750	324,029		(254)				520,000	06/23/2022
P2009024376		WEST HAVEN	CT		06/14/2022	7.750	401,822		(472)				488,000	06/14/2022
P2009024379		MISSOURI CITY	TX		05/27/2022	8.500	180,644		(281)				230,000	05/27/2022
P2009024385		MONTGOMERY VILLAGE	MD		07/31/2022	8.125	191,017		(342)				225,000	06/16/2022
P2009024386		BRADENTON	FL		06/29/2022	7.250	342,017		(121)				420,000	06/29/2022
P2009024387		PARKER	CO		07/31/2022	7.625	1,500,454		(2,199)				1,700,000	06/03/2022
P2009024388		WILMINGTON	DE		01/31/2023	7.750	253,062		(374)				285,000	06/03/2022
P2009024390		BLUFFTON	SC		01/31/2023	8.375	399,237		(571)				430,000	05/25/2022
P2009024393		MESQUITE	TX		01/31/2023	7.250	155,276		(216)				221,400	05/31/2022
P2009024394		RIVERSIDE	NJ		01/31/2023	8.500	227,111		(367)				280,000	06/15/2022
P2009024397		DESERT HOT SPRINGS	CA		09/01/2022	6.750	160,994		25				350,000	09/01/2022
P2009024401		MARENGO	IL		07/14/2022	7.625	294,442		(269)				371,000	07/14/2022
P2009024404		GURNEE	IL		07/06/2022	7.990	314,486		(377)				415,000	07/06/2022
P2009024406		CRYSTAL LAKE	IL		07/31/2022	7.990	236,287		(392)				265,000	06/17/2022
P2009024409		BURR RIDGE	IL		06/14/2022	6.250	525,651		(210)				665,000	06/14/2022
P2009024410		SOUTH ELGIN	IL		06/21/2022	7.990	222,396		(304)				252,000	06/21/2022
P2009024411		BALTIMORE	MD		01/31/2023	7.500	237,086		(235)				290,000	05/27/2022
P2009024412		BELTSVILLE	MD		01/31/2023	7.990	399,085		(585)				455,000	05/17/2022
P2009024418		CLERMONT	FL		07/31/2022	6.625	270,138		(228)				550,000	06/06/2022
P2009024423		DUNDALK	MD		05/24/2022	7.990	244,399		(390)				275,000	05/24/2022
P2009024425		YORKTOWN	VA		01/31/2023	8.125	671,219		(447)				821,600	05/09/2022
P2009024447		PHOENIX	AZ		07/31/2022	8.750	374,886		(535)				400,000	06/08/2022
P2009024448		PHOENIX	AZ		06/23/2022	6.750	218,144		(201)				365,000	06/23/2022
P2009024449		QUINCY	WA		06/07/2022	6.375	345,643		(207)				613,000	06/07/2022
P2009024451		INDIANAPOLIS	IN		06/30/2022	8.125	346,074		(492)				416,000	06/30/2022
P2009024453		OXON HILL	MD		01/31/2023	7.500	265,042		(348)				301,000	06/22/2022
P2009024456		HOUSTON	TX		06/10/2022	7.990	236,586		(430)				277,000	06/10/2022
P2009024464		MORRISTOWN	NJ		07/31/2022	7.625	343,857		(570)				530,000	06/07/2022
P2009024465		NORTH ST PAUL	MN		01/31/2023	7.990	354,487		(522)				452,000	05/23/2022
P2009024466		WINTON	CA		06/16/2022	8.500	224,132		(221)				343,000	06/16/2022
P2009024469		TAMPA	FL		07/31/2022	6.875	401,247		(239)				495,000	06/22/2022
P2009024470		MERIDEN	CT		07/20/2022	7.990	201,876		(227)				330,000	07/20/2022
P2009024471		LAS VEGAS	NV		07/31/2022	6.500	470,545		(510)				605,000	06/15/2022
P2009024472		EAST HAVEN	CT		06/27/2022	7.250	177,472		(243)				230,000	06/27/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024473		WILLIS	TX		01/31/2023	7.625	332,292		(402)				415,000	05/27/2022
P2009024474		BRIGHTON	CO		07/31/2022	7.750	506,055		(887)				696,000	06/03/2022
P2009024476		CAPITOL HEIGHTS	MD		05/31/2022	8.625	192,146		(282)				215,871	05/31/2022
P2009024477		TOMS RIVER	NJ		07/31/2022	8.250	382,440		(616)				490,000	06/07/2022
P2009024478		MERCED	CA		06/27/2022	6.875	251,211		(274)				370,000	06/27/2022
P2009024482		EVERGREEN	CO		01/31/2023	5.875	1,021,571		(45)				1,650,000	06/08/2022
P2009024483		GAITHERSBURG	MD		01/31/2023	7.990	314,890		(462)				360,000	05/26/2022
P2009024484		HYATTSVILLE	MD		07/31/2022	8.875	356,281		(506)				425,000	05/27/2022
P2009024485		PHOENIX	AZ		06/27/2022	7.375	310,253		(374)				379,000	06/27/2022
P2009024487		WEST PALM BCH	FL		07/11/2022	6.375	149,164		(46)				200,000	07/11/2022
P2009024489		SEAFORD	DE		01/31/2023	8.625	257,952		(352)				330,000	06/17/2022
P2009024490		BALTIMORE	MD		06/21/2022	8.250	273,443		(365)				309,500	06/21/2022
P2009024492		FT LAUDERDALE	FL		07/12/2022	6.500	1,401,626		268				2,400,000	07/12/2022
P2009024493		WASHINGTON	DC		06/30/2022	6.750	355,194		(436)				780,000	06/30/2022
P2009024497		CLARKS SUMMIT	PA		06/17/2022	7.500	162,628		(135)				211,000	06/17/2022
P2009024500		ROCKVILLE	MD		06/10/2022	6.500	324,622		(53)				440,000	06/10/2022
P2009024501		NORWALK	CT		01/31/2023	8.875	391,399		(386)				505,000	05/31/2022
P2009024503		LUSBY	MD		06/17/2022	8.625	263,093		(292)				301,000	06/17/2022
P2009024507		SCHERTZ	TX		07/31/2022	7.375	252,073		(237)				275,000	06/06/2022
P2009024508		DINUBA	CA		06/07/2022	6.990	151,883		(127)				220,000	06/07/2022
P2009024510		SAN JOSE	CA		06/30/2022	7.375	653,294		(659)				800,000	06/30/2022
P2009024512		ANNANDALE	VA		01/31/2023	7.500	188,848		(205)				235,000	05/31/2022
P2009024513		LOGANVILLE	GA		07/31/2022	8.250	251,973		(291)				305,000	06/08/2022
P2009024514		BALTIMORE	MD		07/31/2022	8.250	272,110		(315)				310,000	06/15/2022
P2009024518		BLACK CYN CTY	AZ		07/31/2022	7.250	735,012		(788)				900,000	05/31/2022
P2009024520		GAITHERSBURG	MD		01/31/2023	6.750	285,130		(167)				410,000	06/15/2022
P2009024521		BALTIMORE	MD		01/31/2023	7.500	187,979		(203)				244,000	06/08/2022
P2009024523		PARKER	CO		06/15/2022	6.750	366,872		(511)				956,618	06/15/2022
P2009024524		BUFFALO GROVE	IL		06/28/2022	7.990	178,316		(226)				205,000	06/28/2022
P2009024525		ROUND LK BCH	IL		07/15/2022	7.990	217,360		(204)				250,000	07/15/2022
P2009024527		PASO ROBLES	CA		01/31/2023	7.375	383,602		(409)				515,000	06/10/2022
P2009024529		PORT WENTWRTH	GA		07/31/2022	7.990	298,244		(388)				345,000	06/21/2022
P2009024531		INDIANAPOLIS	IN		07/11/2022	7.375	169,868		(177)				238,000	07/11/2022
P2009024534		IRVINGTON	NJ		07/31/2022	8.990	198,781		(208)				345,000	06/13/2022
P2009024536		CLAYMONT	DE		07/31/2022	6.990	241,434		(217)				325,000	06/08/2022
P2009024537		INDIAN TRAIL	NC		07/31/2022	7.990	379,796		(455)				463,000	06/06/2022
P2009024539		EATONTOWN	NJ		07/18/2022	7.625	331,348		(91)				462,500	07/18/2022
P2009024540		INDIAN TRAIL	NC		07/31/2022	7.500	361,962		(399)				475,000	06/10/2022
P2009024541		LOS ANGELES	CA		06/24/2022	6.500	198,894		(65)				800,000	06/24/2022
P2009024542		BRIGHTON	CO		07/18/2022	7.750	320,037		(358)				389,000	07/18/2022
P2009024543		CARY	IL		06/23/2022	6.990	236,548		(208)				340,000	06/23/2022
P2009024544		MOORE	OK		07/27/2022	8.875	211,963		(176)				278,000	07/27/2022
P2009024546		PLAINFIELD	IL		01/31/2023	7.750	280,555		(320)				320,000	06/21/2022
P2009024550		NEWARK	DE		07/15/2022	7.250	256,729		(242)				332,000	07/15/2022
P2009024551		FRESNO	CA		01/31/2023	6.375	142,498						302,000	06/30/2022
P2009024556		KEISO	WA		07/06/2022	7.500	244,990		(99)				330,000	07/06/2022
P2009024557		CHESTER	VA		06/30/2022	7.625	160,837		(206)				213,000	06/30/2022
P2009024559		LODI	CA		06/07/2022	7.500	634,471		(672)				775,000	06/07/2022
P2009024563		HAYWARD	CA		06/08/2022	6.990	252,243		(182)				410,000	06/08/2022
P2009024564		DORAVILLE	GA		07/31/2022	6.750	437,223		(255)				555,000	06/16/2022
P2009024565		LILBURN	GA		06/28/2022	8.250	249,643		(266)				334,000	06/28/2022
P2009024566		OKLAHOMA CITY	OK		06/03/2022	7.125	142,759		(107)				204,000	06/03/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024568		N PLAINFIELD	NJ		07/07/2022	6.750	323,839		(137)				405,000	07/07/2022
P2009024569		GLENDALE	AZ		06/24/2022	8.625	330,515		(331)				429,000	06/24/2022
P2009024570		PANORAMA CITY	CA		06/14/2022	7.125	556,380		(539)				710,000	06/14/2022
P2009024572		COMPTON	CA		01/31/2023	6.990	423,210		(267)				580,000	06/22/2022
P2009024573		CHARLOTTE	NC		06/15/2022	7.625	192,462		(221)				250,000	06/15/2022
P2009024574		BRANDYWINE	MD		01/31/2023	7.500	351,802		(406)				462,000	06/24/2022
P2009024576		THORNTON	CO		06/24/2022	7.750	517,210		(637)				594,000	06/24/2022
P2009024579		GREY EAGLE	MN		07/06/2022	7.750	153,756		(163)				195,000	07/06/2022
P2009024583		GLEN BURNIE	MD		07/31/2022	6.500	117,790		(66)				350,000	06/09/2022
P2009024584		FREDERICK	MD		07/31/2022	7.990	299,141		(358)				345,000	06/10/2022
P2009024587		RICHMOND	TX		01/31/2023	7.750	268,272		(342)				360,000	06/22/2022
P2009024590		ANAHEIM	CA		06/27/2022	6.875	476,644		(328)				1,020,000	06/27/2022
P2009024591		WYOMING	MI		06/21/2022	7.990	241,045		(288)				278,000	06/21/2022
P2009024592		STAFFORD	VA		07/31/2022	7.990	390,374		(467)				445,000	06/23/2022
P2009024595		SCOTTSDALE	AZ		06/30/2022	6.875	596,943		202				945,000	06/30/2022
P2009024596		KANSAS CITY	MO		07/25/2022	6.750	866,007		(21)				1,300,000	07/25/2022
P2009024598		PHOENIX	AZ		07/06/2022	8.375	155,566		(176)				365,000	07/06/2022
P2009024602		TACOMA	WA		07/11/2022	6.875	451,921		2				615,000	07/11/2022
P2009024607		BRIDGEVILLE	DE		06/21/2022	8.125	273,210		(322)				353,000	06/21/2022
P2009024610		THORNTON	CO		06/30/2022	7.990	605,498		(724)				755,000	06/30/2022
P2009024612		BRIGHTON	CO		06/14/2022	9.125	132,580		(2,391)				715,000	06/14/2022
P2009024613		ALPHARETTA	GA		06/30/2022	7.990	397,853		(318)				465,000	06/30/2022
P2009024614		DENVER	CO		07/21/2022	8.250	159,875		(184)				540,000	07/21/2022
P2009024615		OLYMPIA	WA		01/31/2023	7.990	348,843		(400)				399,000	06/29/2022
P2009024617		THOMPSONS STATION	TN		01/31/2023	7.375	372,293		(234)				705,000	07/01/2022
P2009024618		LORTON	VA		06/22/2022	6.875	290,774		(125)				485,000	06/22/2022
P2009024619		LOS ANGELES	CA		07/11/2022	7.375	413,468		(314)				480,000	07/11/2022
P2009024620		DELRAN	NJ		01/31/2023	8.875	292,427		(239)				370,000	06/30/2022
P2009024621		HERRIMAN	UT		06/27/2022	8.375	341,933		(259)				396,000	06/27/2022
P2009024624		WAUKEGAN	IL		07/08/2022	9.125	162,921		(176)				187,000	07/08/2022
P2009024625		PLAINFIELD	IL		07/05/2022	6.750	124,226		55				467,000	07/05/2022
P2009024628		CHICAGO	IL		06/15/2022	7.990	243,816		(292)				315,000	11/01/2022
P2009024629		FRESNO	CA		07/05/2022	8.990	199,810		(315)				247,000	07/05/2022
P2009024630		LAKE WORTH	FL		07/05/2022	8.375	332,868		(264)				436,000	07/05/2022
P2009024638		PERRIS	CA		01/31/2023	6.250	526,176		647				619,351	06/22/2022
P2009024639		N LAS VEGAS	NV		06/16/2022	6.875	338,637		(313)				445,000	06/16/2022
P2009024642		LOS ANGELES	CA		06/21/2022	8.375	502,674		(387)				585,000	06/21/2022
P2009024643		MIDLAND	TX		06/30/2022	6.990	236,441		(214)				293,775	06/30/2022
P2009024644		CHAMPAIGN	IL		07/05/2022	7.625	152,906		(134)				178,000	07/05/2022
P2009024645		BAYVILLE	NJ		07/15/2022	7.875	362,120		(399)				450,000	07/15/2022
P2009024650		BRIDGETON	NJ		07/11/2022	8.125	218,859		(114)				255,000	07/11/2022
P2009024651		MELROSE PARK	IL		06/29/2022	8.625	212,455		(243)				260,000	06/29/2022
P2009024652		LILBURN	GA		08/01/2022	8.625	270,810		(268)				310,000	08/01/2022
P2009024653		SAN JOAQUIN	CA		06/22/2022	7.750	232,511		(198)				289,000	06/22/2022
P2009024655		WEST CHICAGO	IL		06/24/2022	8.125	220,618		(173)				255,000	06/24/2022
P2009024657		VISALIA	CA		07/07/2022	8.125	154,967		(181)				272,000	07/07/2022
P2009024658		PUYALLUP	WA		06/20/2022	7.500	546,687		(416)				600,000	06/20/2022
P2009024659		EAST HAVEN	CT		06/30/2022	7.250	186,405		(201)				246,000	06/30/2022
P2009024661		BOCA RATON	FL		06/30/2022	8.125	460,687		(541)				525,000	06/30/2022
P2009024662		PALMDALE	CA		06/17/2022	6.990	278,459		(233)				550,000	06/17/2022
P2009024663		LANCASTER	CA		06/22/2022	7.990	324,920		(307)				375,000	06/22/2022
P2009024664		ROSELLE PARK	NJ		01/31/2023	8.250	251,540		(185)				311,000	06/27/2022

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P2009024665		HOUSTON	TX		06/22/2022	7.500	188,647		(234)				265,000	06/22/2022
P2009024668		LIVINGSTON	NJ		06/30/2022	7.875	488,412		(1,767)				826,500	06/30/2022
P2009024669		KENILWORTH	NJ		06/28/2022	7.750	366,724		(1,007)				593,000	06/28/2022
P2009024670		CARTERET	NJ		06/30/2022	8.875	423,440		(449)				472,000	06/30/2022
P2009024671		LAS VEGAS	NV		07/01/2022	8.375	186,257		(141)				215,000	07/01/2022
P2009024673		FT LAUDERDALE	FL		07/06/2022	8.375	380,268		(414)				460,000	07/06/2022
P2009024674		MONTESANO	WA		10/14/2022	6.375	164,170		(36)				410,000	10/14/2022
P2009024675		MIAMI	FL		07/28/2022	8.375	666,965		(506)				730,000	07/28/2022
P2009024681		SPRINGFIELD	VA		06/21/2022	8.375	570,312		(433)				715,000	06/21/2022
P2009024682		PITTSBURG	CA		07/12/2022	8.500	676,899		(900)				801,000	07/12/2022
P2009024683		LOS ANGELES	CA		01/31/2023	7.625	495,173		(400)				540,000	07/14/2022
P2009024685		DALLAS	TX		07/14/2022	7.990	181,634		(205)				241,000	07/14/2022
P2009024686		WATERFORD	CA		01/31/2023	7.990	305,054		(224)				400,000	06/27/2022
P2009024691		SOUTHAVEN	MS		07/19/2022	8.625	302,435		28				355,000	07/19/2022
P2009024694		NEWBERRY	FL		07/22/2022	6.875	561,085		(109)				800,000	07/22/2022
P2009024695		SPRING BRANCH	TX		06/30/2022	7.875	853,837		(696)				1,050,000	06/30/2022
P2009024696		BELLEVILLE	NJ		06/24/2022	8.125	381,692		(299)				500,000	06/24/2022
P2009024700		LOS ANGELES	CA		06/02/2022	7.000	527,113		(71)				700,000	06/02/2022
P2009024701		OAKLEY	CA		06/13/2022	7.375	165,687		(221)				360,017	06/13/2022
P2009024702		BOLINGBROOK	IL		07/27/2022	8.250	193,618		(132)				235,000	07/27/2022
P2009024703		NEW BRAUNFELS	TX		08/15/2022	8.875	282,581		(128)				415,000	08/15/2022
P2009024706		WAUKEGAN	IL		07/12/2022	9.250	180,422		(181)				209,000	07/12/2022
P2009024707		MAYS LANDING	NJ		06/30/2022	9.250	281,308		(284)				320,000	06/30/2022
P2009024708		NEPTUNE	NJ		06/22/2022	8.990	372,755		(389)				470,000	06/22/2022
P2009024709		AURORA	IL		07/18/2022	8.990	162,742		(169)				185,000	07/18/2022
P2009024710		LINDENHURST	IL		07/22/2022	9.250	250,845		(251)				285,000	07/22/2022
P2009024712		PIKESVILLE	MD		06/30/2022	8.875	228,474		(171)				290,000	06/30/2022
P2009024713		MANTECA	CA		06/30/2022	7.875	691,730		(561)				800,000	06/30/2022
P2009024714		SAN JOSE	CA		07/06/2022	8.375	1,314,820		(1,484)				1,750,000	07/06/2022
P2009024716		HAGERSTOWN	MD		07/14/2022	8.500	203,643		(151)				236,000	07/14/2022
P2009024718		DELRAN	NJ		08/16/2022	8.750	216,588		(119)				267,000	08/16/2022
P2009024720		SICKLERVILLE	NJ		06/28/2022	9.250	369,666		(370)				420,000	06/28/2022
P2009024721		MEMPHIS	TN		06/27/2022	9.990	358,588		(217)				390,000	06/27/2022
P2009024725		BRANDON	FL		07/01/2022	9.625	220,169		(209)				257,000	07/01/2022
P2009024727		FREDERICKSBRG	VA		06/30/2022	9.625	334,476		(320)				384,000	06/30/2022
P2009024729		CHARLOTTE	NC		08/01/2022	10.250	246,950		(94)				365,000	08/01/2022
P2009024730		LINCOLN	NE		07/14/2022	6.990	338,767		(154)				455,000	07/14/2022
P2009024731		HOUSTON	TX		07/15/2022	8.875	241,706		(255)				305,000	07/15/2022
P2009024736		HAGERSTOWN	MD		07/15/2022	8.125	239,921		(148)				300,000	07/15/2022
P2009024737		HOUSTON	TX		06/29/2022	10.250	193,018		(193)				260,000	06/29/2022
P2009024739		ATLANTA	GA		07/11/2022	9.625	184,011		(175)				226,000	07/11/2022
P2009024743		CHICAGO	IL		07/19/2022	8.625	227,345		(231)				285,000	07/19/2022
P2009024744		ROSENBERG	TX		07/29/2022	9.250	279,579		(280)				330,000	07/29/2022
P2009024746		FRISCO	TX		01/31/2023	7.375	463,455		(271)				651,050	07/01/2022
P2009024751		HOUSTON	TX		07/29/2022	9.990	310,098		(249)				340,000	07/29/2022
P2009024752		VANCOUVER	WA		01/31/2023	8.990	348,607		(348)				406,000	07/12/2022
P2009024753		KENT	WA		07/22/2022	9.500	592,750		(549)				675,000	07/22/2022
P2009024755		PARKLAND	FL		06/30/2022	6.500	1,202,986		325				2,000,000	06/30/2022
P2009024758		AUBREY	TX		08/04/2022	8.990	478,958		(555)				545,000	08/04/2022
P2009024769		BALTIMORE	MD		07/29/2022	9.125	184,248		(13)				262,000	07/29/2022
P2009024770		LOS ANGELES	CA		07/01/2022	9.500	528,209		(510)				599,900	07/01/2022
P2009024785		STAR	ID		07/29/2022	7.250	306,569		(163)				509,000	07/29/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024789		DANBURY	CT		08/26/2022	8.750	246,210		(211)				320,000	08/26/2022
P2009024790		RESTON	VA		01/31/2023	8.990	355,704		(351)				520,000	07/13/2022
P2009024792		MANVILLE	NJ		08/16/2022	8.625	250,750		(219)				360,000	08/16/2022
P2009024794		BAYONNE	NJ		08/09/2022	7.375	237,668		(221)				380,000	08/09/2022
P2009024795		SAN ANTONIO	TX		07/22/2022	7.990	264,831		(302)				345,000	07/22/2022
P2009024797		CLIFFSIDE PK	NJ		08/24/2022	7.875	785,686		(61)				980,000	08/24/2022
P2009024805		LAS VEGAS	NV		07/14/2022	6.750	467,396		(133)				590,000	07/14/2022
P2009024806		ELK GROVE	CA		07/29/2022	6.875	594,097		3				753,000	07/29/2022
P2009024808		OTIS	OR		07/25/2022	7.750	556,745		(428)				685,000	07/25/2022
P2009024809		LOS ANGELES	CA		07/27/2022	6.990	1,744,936		(237)				2,200,000	07/27/2022
P2009024811		NEW PRT RCHY	FL		07/21/2022	7.875	457,852		(362)				600,000	07/21/2022
P2009024813		SACRAMENTO	CA		07/28/2022	7.250	322,472		(56)				550,000	07/28/2022
P2009024814		LOS ANGELES	CA		07/11/2022	6.990	1,889,346		(277)				2,450,000	07/11/2022
P2009024816		DOWNEY	CA		07/19/2022	8.375	1,100,764		(1,220)				1,200,567	07/19/2022
P2009024817		CRESCENT CITY	CA		08/22/2022	6.625	367,010		41				880,000	08/22/2022
P2009024819		PACIFICA	CA		07/18/2022	7.250	1,085,121		(221)				1,525,000	07/18/2022
P2009024825		WAYNE	NJ		08/23/2022	8.500	435,743		(361)				550,000	08/23/2022
P2009024826		JONESBORO	GA		07/20/2022	8.990	468,088		(486)				565,000	07/20/2022
P2009024828		TEANECK	NJ		07/19/2022	7.625	647,692		(439)				820,000	07/19/2022
P2009024829		NESBIT	MS		07/29/2022	6.750	351,163		(66)				460,000	07/29/2022
P2009024830		EL RENO	OK		07/15/2022	7.250	187,339		(48)				251,000	07/15/2022
P2009024832		BRIGHTON	TN		09/29/2022	8.125	1,301,689		(1,314)				1,580,000	09/29/2022
P2009024834		SCOTTSDALE	AZ		07/20/2022	6.750	2,489,355		(128)				3,715,000	07/20/2022
P2009024839		TOLLAND	CT		07/29/2022	9.250	434,901		(436)				528,000	07/29/2022
P2009024840		WEEKI WACHEE	FL		07/29/2022	7.500	433,024		542				605,000	07/29/2022
P2009024843		CARMEL	IN		07/21/2022	7.250	836,665		(211)				1,053,500	07/21/2022
P2009024844		CORAL SPRINGS	FL		07/25/2022	8.990	521,939		(542)				719,000	07/25/2022
P2009024846		RICHMOND	TX		08/03/2022	7.375	421,280		(198)				546,000	08/03/2022
P2009024847		SAINT LOUIS	MO		08/09/2022	7.375	334,644		(138)				500,000	08/09/2022
P2009024856		FOREST HILL	MD		07/29/2022	8.250	367,910		(423)				446,000	07/29/2022
P2009024858		GLENVIEW	IL		09/13/2022	8.750	319,971		(261)				368,000	09/13/2022
P2009024861		SAN DIEGO	CA		07/27/2022	6.875	1,199,160		19				2,000,000	07/27/2022
P2009024863		TOPEKA	KS		08/24/2022	8.375	246,759		(128)				410,000	08/24/2022
P2009024864		TOPEKA	KS		08/24/2022	8.375	246,759		(128)				409,000	08/24/2022
P2009024865		TOPEKA	KS		08/24/2022	8.375	246,759		(128)				409,000	08/24/2022
P2009024867		POMPANO BEACH	FL		07/28/2022	7.990	474,912		(307)				600,000	07/28/2022
P2009024879		MORRISTOWN	NJ		10/20/2022	7.875	586,931						765,000	10/20/2022
P2009024880		AZUSA	CA		08/09/2022	7.625	322,056		(413)				880,000	08/09/2022
P2009024883		ELGIN	IL		09/07/2022	8.990	263,050		(217)				320,000	09/07/2022
P2009024884		MCLOUD	OK		08/05/2022	7.375	308,300		(149)				450,000	08/05/2022
P2009024887		LOS ANGELES	CA		08/15/2022	8.750	883,862		(111)				1,700,000	08/15/2022
P2009024890		GARDEN GROVE	CA		08/02/2022	7.750	748,118		(588)				1,050,000	08/02/2022
P2009024893		SAINT CHARLES	MO		08/10/2022	6.990	193,737		(33)				269,000	08/10/2022
P2009024894		CLAYTON	DE		07/29/2022	8.990	197,787		(183)				300,000	07/29/2022
P2009024897		DOWNEY	CA		08/22/2022	8.125	395,897		(296)				655,000	08/22/2022
P2009024898		PLAINFIELD	NJ		08/19/2022	8.500	239,111		(77)				345,000	08/19/2022
P2009024899		CHESTERFIELD	VA		08/05/2022	8.990	262,539		(241)				304,000	08/05/2022
P2009024902		MONTGOMERY	TX		08/12/2022	8.625	140,520		(136)				195,000	08/12/2022
P2009024909		DUMFRIES	VA		08/23/2022	8.990	410,770		(340)				499,990	08/23/2022
P2009024914		COCKEYSVILLE	MD		08/19/2022	8.750	744,418		(707)				900,000	08/19/2022
P2009024916		BIG BEAR	CA		09/15/2022	6.750	757,304		(169)				1,310,000	09/15/2022
P2009024917		E BRUNSWICK	NJ		09/12/2022	8.990	375,357		(309)				445,000	09/12/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009024921		WEST COVINA	CA		08/23/2022	6.750	180,126		(19)				905,000	08/23/2022
P2009024922		JONESBORO	GA		10/03/2022	6.875	585,255		62				840,000	10/03/2022
P2009024923		BONITA SPGS	FL		08/26/2022	7.625	393,738		(229)				600,000	08/26/2022
P2009024924		HESPERIA	CA		08/12/2022	7.625	276,247		(333)				435,000	08/12/2022
P2009024929		SPRING	TX		10/05/2022	7.990	234,582		(263)				315,000	10/05/2022
P2009024931		PEARLAND	TX		08/19/2022	7.875	328,238		(326)				420,000	08/19/2022
P2009024932		SAN ANTONIO	TX		08/24/2022	8.990	275,435		(255)				300,000	08/24/2022
P2009024937		BENTONVILLE	VA		08/30/2022	8.500	169,265		(167)				455,000	08/30/2022
P2009024943		HENRICO	VA		08/22/2022	8.990	181,392		(167)				230,000	08/22/2022
P2009024944		ANNANDALE	VA		10/05/2022	8.990	668,399		(568)				834,000	10/05/2022
P2009024945		BURBANK	CA		08/10/2022	6.875	646,447		(279)				976,000	08/10/2022
P2009024946		SUMMERVILLE	SC		08/31/2022	8.990	280,405		(230)				370,000	08/31/2022
P2009024949		SAINT LOUIS	MO		09/06/2022	7.750	178,178		(129)				234,000	09/06/2022
P2009024950		BUDA	TX		09/02/2022	8.990	328,966		(422)				470,000	09/02/2022
P2009024955		BOCA RATON	FL		09/12/2022	8.625	353,788		(292)				407,000	09/12/2022
P2009024956		ROSWELL	GA		12/13/2022	9.250	1,508,086		(278)				1,950,000	08/18/2022
P2009024964		BASTROP	TX		09/19/2022	9.990	283,197		(252)				420,000	09/19/2022
P2009024965		WINTER HAVEN	FL		07/29/2022	7.750	264,222		(61)				354,991	07/29/2022
P2009024966		LAS VEGAS	NV		08/04/2022	7.875	487,973		(159)				650,000	08/04/2022
P2009024967		BUCKEYE	AZ		08/08/2022	8.375	622,299						700,000	08/08/2022
P2009024970		LAKE FOREST	CA		08/10/2022	7.250	804,955		312				1,084,979	08/10/2022
P2009024971		LAKEWOOD	CA		08/08/2022	7.500	528,880		305				726,000	08/08/2022
P2009024972		TEMECULA	CA		07/05/2022	6.990	2,993,820						5,499,542	07/05/2022
P2009024974		DAYTONA BEACH	FL		08/12/2022	7.990	261,438		(102)				351,680	08/12/2022
P2009024975		TAMPA	FL		09/14/2022	6.875	419,002		(161)				700,000	09/14/2022
P2009024982		KANSAS CITY	MO		08/31/2022	8.375	193,165		(197)				241,000	08/31/2022
P2009024984		LINDSAY	CA		08/26/2022	6.750	447,476		(254)				751,000	08/26/2022
P2009024985		FORT MYERS	FL		11/28/2022	7.125	481,038		11,876				630,000	10/06/2022
P2009024987		LAS VEGAS	NV		09/16/2022	8.875	745,533		(692)				950,000	09/16/2022
P2009024990		STERLING	CT		09/09/2022	8.375	445,125		(443)				540,000	09/09/2022
P2009024991		SAN JOSE	CA		01/18/2022	4.500	720,912		1,564				1,190,000	01/18/2022
P2009024994		FLOWERY BR	GA		09/06/2022	8.990	751,600		(674)				980,000	09/06/2022
P2009024995		ORINDA	CA		08/30/2022	6.625	1,246,546		(161)				1,800,000	08/30/2022
P2009024998		AUBURN	WA		08/29/2022	7.500	627,717		(576)				769,500	08/29/2022
P2009024999		SANTA ANA	CA		08/31/2022	6.990	1,643,624		(438)				2,300,000	08/31/2022
P2009025000		HOLLADAY	UT		09/03/2022	8.250	1,031,408		(537)				1,300,000	09/03/2022
P2009025002		TOLLESON	AZ		09/19/2022	8.990	337,644		(303)				468,000	09/19/2022
P2009025004		OLD SAYBROOK	CT		09/23/2022	8.990	449,110		(402)				590,000	09/23/2022
P2009025005		RANCHO SANTA FE	CA		09/15/2022	6.750	2,018,707		(252)				5,300,000	09/15/2022
P2009025006		HOLLYWOOD	FL		09/29/2022	7.250	279,824		(233)				393,000	09/29/2022
P2009025007		LEHIGH ACRES	FL		09/23/2022	8.990	323,867		(298)				350,000	09/23/2022
P2009025009		GLENDALE HTS	IL		10/03/2022	7.990	249,245		(255)				285,000	10/03/2022
P2009025010		NEW BRAUNFELS	TX		09/06/2022	7.875	236,182		(252)				370,000	09/06/2022
P2009025012		SAN JUAN CAPISTRANO	CA		09/13/2022	6.625	1,478,698		(189)				5,500,000	09/13/2022
P2009025013		ROSWELL	GA		09/16/2022	8.990	718,886		(644)				775,000	09/16/2022
P2009025017		DEERFIELD BCH	FL		10/13/2022	7.250	491,689		(364)				692,000	10/13/2022
P2009025020		ORLANDO	FL		09/09/2022	6.990	212,873		(141)				325,000	09/09/2022
P2009025021		HILLSBORO	OR		09/28/2022	6.750	589,533		(375)				805,000	09/28/2022
P2009025024		INCLINE VLG	NV		09/26/2022	7.125	1,569,622		(407)				2,050,000	09/26/2022
P2009025026		EVERETT	WA		09/20/2022	7.375	529,321		(442)				741,000	09/20/2022
P2009025027		CONROE	TX		09/15/2022	7.500	184,490		(187)				355,000	09/15/2022
P2009025029		FOLSOM	CA		09/09/2022	8.990	649,820		(594)				900,000	09/09/2022

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P2009025030		PINOLE	CA		09/21/2022	8.875	423,790		(368)				550,000	09/21/2022
P2009025031		LUTHERVILLE	MD		09/29/2022	6.750	170,274		(73)				335,000	09/29/2022
P2009025032		WALLER	TX		09/30/2022	8.875	468,347		(426)				505,000	09/30/2022
P2009025035		KATY	TX		09/12/2022	8.990	338,813		(309)				387,000	09/12/2022
P2009025036		WASHLNGTON	UT		09/09/2022	8.125	308,529		(351)				373,000	09/09/2022
P2009025042		FRONT ROYAL	VA		07/12/2022	8.750	273,020		(293)				330,000	07/12/2022
P2009025046		NEWARK	NJ		07/18/2022	9.875	452,685		(415)				546,000	07/18/2022
P2009025047		CORAL SPRINGS	FL		09/28/2022	6.875	405,759		(122)				562,000	09/28/2022
P2009025048		PALO ALTO	CA		10/03/2022	6.500	2,141,493		(516)				4,275,000	10/03/2022
P2009025049		SPRINGDALE	AR		10/11/2022	8.990	326,280		(332)				395,000	10/11/2022
P2009025051		KERMAN	CA		09/27/2022	8.500	276,614		(364)				505,000	09/27/2022
P2009025059		PLEASANTON	CA		09/16/2022	6.500	2,398,366		(331)				4,450,000	09/16/2022
P2009025061		MIAMI	FL		06/30/2022	8.990	277,212		(290)				335,000	06/30/2022
P2009025064		BRICK	NJ		09/20/2022	8.750	349,396		(371)				455,000	09/20/2022
P2009025065		LOGANVILLE	GA		09/26/2022	8.990	585,324		(601)				668,000	09/26/2022
P2009025067		ASHEVILLE	NC		09/29/2022	6.875	169,462		(52)				364,000	09/29/2022
P2009025069		BEAR	DE		09/30/2022	8.875	430,455		(484)				565,000	09/30/2022
P2009025074		KERMAN	CA		10/05/2022	6.875	519,605		(159)				650,000	10/05/2022
P2009025076		CYPRESS	TX		09/30/2022	9.250	414,405		(184)				465,000	09/30/2022
P2009025080		GRASS VALLEY	CA		09/29/2022	8.500	649,276		(187)				900,000	09/29/2022
P2009025085		LAS VEGAS	NV		09/30/2022	6.875	209,649		(64)				415,000	09/30/2022
P2009025086		PASSAIC	NJ		07/18/2022	11.250	398,387		(534)				586,000	07/18/2022
P2009025087		PFLUGERVILLE	TX		10/11/2022	8.875	321,197		(169)				379,000	10/11/2022
P2009025088		VERO BEACH	FL		09/27/2022	8.500	217,798		(209)				288,000	09/27/2022
P2009025091		MIAMI SPRINGS	FL		09/29/2022	8.990	485,178		(496)				520,000	09/29/2022
P2009025092		SUMMERVILLE	SC		10/12/2022	6.875	390,704		(110)				495,000	10/12/2022
P2009025093		MIAMI	FL		10/27/2022	9.250	426,805		(402)				460,000	10/27/2022
P2009025094		LAKE HAVASU CITY	AZ		10/13/2022	7.250	560,422		(414)				790,000	10/13/2022
P2009025095		MISSION VIEJO	CA		09/29/2022	7.375	698,294		(286)				1,335,000	09/29/2022
P2009025096		SIMI VALLEY	CA		10/01/2022	6.875	605,846		(133)				1,265,000	10/01/2022
P2009025097		PASADENA	CA		10/05/2022	6.990	487,378		(56)				690,000	10/05/2022
P2009025098		SILVER SPRING	MD		09/26/2022	9.375	463,462		(451)				563,000	09/26/2022
P2009025099		INCLINE VLG	NV		10/14/2022	7.375	305,631		(254)				870,000	10/14/2022
P2009025105		CINNAMINSON	NJ		10/21/2022	6.990	347,496		(107)				500,000	10/21/2022
P2009025111		MONROE	NC		10/17/2022	8.875	310,849		(272)				402,000	09/14/2022
P2009025114		BELLEVILLE	NJ		10/11/2022	7.125	489,172		(250)				615,000	10/11/2022
P2009025117		INDIAN ROCKS BEACH	FL		10/14/2022	7.990	295,980		(341)				381,500	10/14/2022
P2009025118		HOUSTON	TX		10/25/2022	6.990	941,692		(227)				1,244,000	10/25/2022
P2009025119		MIRAMAR	FL		10/14/2022	8.125	787,834		(791)				950,000	10/14/2022
P2009025123		LAS VEGAS	NV		10/14/2022	7.500	753,519		(734)				929,000	10/14/2022
P2009025125		LEHIGH ACRES	FL		10/27/2022	7.250	256,576		(245)				330,000	10/27/2022
P2009025126		WINTER PARK	FL		10/11/2022	7.625	348,891		(422)				460,000	10/11/2022
P2009025127		ATLANTA	GA		10/19/2022	8.750	495,759		(514)				570,000	10/19/2022
P2009025129		EL PASO	TX		10/01/2022	9.500	203,592		(211)				265,000	10/01/2022
P2009025135		OWINGS MILLS	MD		10/07/2022	9.750	252,422		(235)				350,000	10/07/2022
P2009025138		MAYWOOD	CA		11/14/2022	9.875	558,957		(245)				900,000	09/16/2022
P2009025140		FATE	TX		10/20/2022	9.625	363,794		(314)				400,000	10/20/2022
P2009025143		BENTONVILLE	AR		10/28/2022	7.375	275,321		(3,886)				1,100,000	10/28/2022
P2009025150		DUMONT	NJ		10/21/2022	9.875	350,503		(316)				470,000	10/21/2022
P2009025157		AMERICAN FORK	UT		10/24/2022	7.375	405,014		(338)				542,000	10/24/2022
P2009025165		DECATUR	TX		10/14/2022	9.375	535,732		(657)				715,000	10/14/2022
P2009025168		EAST HAMPTON	CT		10/21/2022	9.875	280,331		(253)				385,000	10/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009025170		LAKE ARIEL	PA		10/31/2022	8.125	150,991		(110)				198,000	10/31/2022
P2009025175		TACOMA	WA		10/28/2022	10.375	448,027		(375)				575,000	10/28/2022
P2009025181		BRIDGEPORT	CT		10/21/2022	8.875	301,075		(167)				395,000	10/21/2022
P2009025183		OKLAHOMA CITY	OK		11/28/2022	8.875	240,878		(112)				280,000	10/18/2022
P2009025186		LAKE PLACID	FL		11/14/2022	8.625	159,260		(105)				223,000	10/18/2022
P2009025189		FALLS CHURCH	VA		10/24/2022	9.990	366,754		(474)				625,000	10/24/2022
P2009025191		NORTH CHESTERFIELD	VA		10/21/2022	10.750	196,325		(185)				250,000	10/21/2022
P2009025192		BENTON	AR		11/08/2022	10.250	459,653		(193)				513,000	09/02/2022
P2009025197		HOUSTON	TX		10/19/2022	10.750	223,335		(182)				287,000	10/19/2022
P2009025199		YORK	PA		11/01/2022	10.250	589,590		(304)				678,500	10/19/2022
P2009025201		COLLIERVILLE	TN		11/08/2022	7.875	685,172		(507)				870,000	10/23/2022
P2009025208		PORT ST LUCIE	FL		10/25/2022	10.875	355,115		(276)				457,000	10/25/2022
P2009025209		CORWEMO	TX		11/14/2022	9.125	302,018		(267)				350,000	10/12/2022
P2009025211		MADISON	CT		11/15/2022	8.990	598,261		(460)				700,000	10/05/2022
P2009025212		CHESTERFIELD	VA		11/04/2022	8.625	131,595		(260)				280,000	09/22/2022
P2009025215		CANTON	MS		11/10/2022	10.625	468,247		(233)				577,000	10/25/2022
P2009025232		HOLLYWOOD	FL		11/22/2022	10.250	184,044		(127)				245,000	10/28/2022
P2009025237		ODESSA	TX		11/29/2022	9.125	91,953		(492)				201,200	11/02/2022
P2009025242		TINTON FALLS	NJ		12/15/2022	8.250	724,066		(320)				950,000	10/28/2022
P2009025250		STONE MOUNTAIN	GA		12/16/2022	10.250	261,699		(103)				285,000	12/02/2022
P2009025256		BLUE RIDGE	GA		11/17/2022	8.250	595,558		(438)				746,000	10/24/2022
P2009025261		MANCHESTER	CT		11/28/2022	10.250	209,900		(167)				270,000	10/31/2022
P2009025262		AUSTIN	TX		12/30/2022	7.875	1,956,940		(732)				2,585,000	11/07/2022
P2009025266		LAVEEN	AZ		12/09/2022	7.990	237,360		1,024				429,990	11/11/2022
P2009025267		LAVEEN	AZ		12/09/2022	7.990	239,702		(37)				429,990	11/11/2022
P2009025268		LAVEEN	AZ		12/09/2022	7.990	239,702		(37)				429,990	11/11/2022
P2009025269		LAVEEN	AZ		12/09/2022	7.990	237,760		13				429,990	11/11/2022
P2009025270		LAVEEN	AZ		12/09/2022	7.990	239,702		(37)				429,990	11/11/2022
P2009025271		MIDLOTHIAN	VA		11/29/2022	10.500	193,865		(68)				273,000	10/27/2022
P2009025273		BALTIMORE	MD		12/02/2022	7.990	203,187		(128)				250,000	11/07/2022
P2009025280		MIAMI	FL		12/08/2022	7.990	271,779		(128)				675,000	11/15/2022
P2009025288		RANDALLSTOWN	MD		12/22/2022	9.875	242,434		(149)				385,000	11/09/2022
P2009025290		NATIONAL CITY	CA		11/21/2022	9.750	505,370		(438)				700,000	10/17/2022
P2009025302		LINCOLN	NE		12/09/2022	8.750	405,662		(207)				493,000	11/25/2022
P2009025304		BOCA RATON	FL		12/15/2022	8.750	204,914		(155)				270,000	11/16/2022
P2009025305		MCDONOUGH	GA		12/13/2022	9.500	658,448		(301)				760,000	12/07/2022
P2009025312		GREENACRES	FL		11/30/2022	10.250	469,365		(324)				560,000	11/12/2022
P2009025318		FLORESVILLE	TX		12/01/2022	10.750	547,273		(294)				628,000	11/20/2022
P2009025320		NEW HAVEN	CT		01/06/2023	10.875	228,595		(111)				278,000	11/11/2022
P2009025330		SCRANTON	PA		01/04/2023	10.500	147,754		26				206,000	12/13/2022
P2009025331		ALTADENA	CA		12/19/2022	8.250	519,773		(265)				1,400,000	11/23/2022
P2009025334		ROLESVILLE	NC		12/13/2022	10.625	564,274		(341)				710,000	11/14/2022
P2009025339		PEARLAND	TX		12/22/2022	7.875	406,616		(238)				574,000	11/15/2022
P2009025340		NORWALK	CT		01/13/2023	9.125	915,861		(840)				1,400,000	12/05/2022
P2009025349		BRIDGEPORT	CT		12/23/2022	9.875	245,319		(183)				300,000	12/12/2022
P2009025353		BEAVERCREEK	OH		12/14/2022	9.125	548,711		(185)				604,000	11/30/2022
P2009025357		WINSTON	GA		12/20/2022	9.250	555,612		(379)				710,000	12/01/2022
P2009025369		GLENDALE	CA		01/13/2023	8.625	701,917		(312)				1,300,000	12/30/2022
P2009025371		LAWRENCEVILLE	GA		01/17/2023	9.250	253,606		(124)				360,000	12/29/2022
P2009025376		LINCOLN	NE		01/19/2023	10.500	395,603		(208)				465,000	01/05/2023
P2009025377		MARIETTA	GA		01/13/2023	8.250	191,780		(108)				250,000	01/10/2023
P2009025388		STROUDSBURG	PA		01/12/2023	9.625	172,555		(111)				219,000	11/17/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009025397		NAUGATUCK	CT		02/10/2023	7.990	214,847		(115)				350,000	01/04/2023
P2009025401		ALTAMONTE SPRINGS	FL		02/10/2023	8.875	300,845		(149)				378,000	01/18/2023
P2009025402		LAWRENCEVILLE	GA		01/18/2023	9.250	236,882		(174)				285,000	12/30/2022
P2009025404		KISSIMMEE	FL		02/14/2023	9.375	354,444		(165)				440,000	01/10/2023
P2009025414		COMMERCE CITY	CO		01/18/2023	10.375	197,394		(88)				446,000	01/09/2023
P2009025415		BURTONSVILLE	MD		02/10/2023	8.375	229,175		(133)				325,000	12/19/2022
P2009025432		PORT ST LUCIE	FL		01/23/2023	8.625	435,179		(147)				520,000	12/31/2022
P2009025439		PANAMA CITY	FL		02/24/2023	8.500	237,174		(186)				378,328	02/10/2023
P2009025443		ELIZABETH	NJ		02/09/2023	8.875	332,899		(191)				430,000	01/05/2023
P2009025448		UNION	NJ		02/23/2023	8.625	303,320		(216)				415,000	01/11/2023
P2009025450		SAN ANTONIO	TX		01/31/2023	9.125	312,836		(209)				430,000	01/03/2023
P2009025452		HOOPER	UT		02/16/2023	8.250	609,018		(167)				736,000	01/25/2023
P2009025455		SAN ANTONIO	TX		02/27/2023	8.750	228,213		(69)				265,000	02/04/2023
P2009025457		DALLAS	TX		02/28/2023	8.990	314,429		(212)				400,000	01/23/2023
P2009025460		SHARPSBURG	GA		02/24/2023	8.250	328,611		(202)				451,000	01/27/2023
P2009025464		SAN ANTONIO	TX		02/28/2023	7.750	306,896		(222)				371,000	02/02/2023
P2009025465		WEST PALM BEACH	FL		02/28/2023	9.375	441,226		(231)				475,000	01/27/2023
P2009025466		SAN BENITO	TX		02/15/2023	7.875	246,349		(157)				301,270	01/30/2023
P2009025468		SEBASTOPOL	CA		03/02/2023	9.125	509,119		(335)				699,000	01/28/2023
P2009025470		CUTLER BAY	FL		03/02/2023	9.375	523,822		(140)				570,000	01/30/2023
P2009025471		OAK LAWN	IL		03/13/2023	8.375	174,067		(117)				290,000	02/10/2023
P2009025472		CLAYTON	NC		03/04/2023	7.990	252,743		(93)				310,000	01/17/2023
P2009025476		PASADENA	MD		03/16/2023	9.375	422,626		(210)				510,000	02/15/2023
P2009025477		SMITHFIELD	NC		02/21/2023	8.875	316,226		(234)				416,500	02/09/2023
P2009025480		NEW FAIRFIELD	CT		03/30/2023	8.875	206,390		(118)				265,000	02/25/2023
P2009025481		LINCOLN	NE		03/07/2023	8.500	275,936		(160)				317,500	02/21/2023
P2009025482		N CHESTERFIELD	VA		02/28/2023	8.990	215,255		(129)				260,000	02/09/2023
P2009025485		PFLUGERVILLE	TX		03/02/2023	8.500	331,128		(130)				440,000	02/09/2023
P2009025487		WASHINGTON	DC		03/01/2023	8.875	305,220		(180)				380,000	02/09/2023
P2009025488		HOUSTON	TX		02/27/2023	8.375	330,653		(231)				420,000	01/31/2023
P2009025489		LEHIGH ACRES	FL		03/08/2023	8.500	251,579		(46)				300,000	02/10/2023
P2009025490		HOLLYWOOD	FL		03/09/2023	8.990	571,396		(113)				670,000	02/14/2023
P2009025492		ARLINGTON	TX		02/27/2023	8.750	190,446		(120)				234,000	12/09/2022
P2009025493		DURHAM	NC		03/06/2023	8.990	295,305		(198)				365,000	02/13/2023
P2009025495		PLAINFIELD	NJ		03/17/2023	8.990	366,033		(216)				466,000	01/20/2023
P2009025497		MIAMI	FL		02/24/2023	8.990	553,256		(336)				668,000	02/02/2023
P2009025498		APPLE VALLEY	CA		05/16/2023	8.750	251,318		(88)				350,000	02/28/2023
P2009025499		ROWLAND HEIGHTS	CA		03/15/2023	8.250	333,130		(196)				700,000	02/17/2023
P2009025502		FRANKLINVILLE	NJ		03/07/2023	8.500	155,223		(88)				245,000	02/20/2023
P2009025503		PLANTATION	FL		03/03/2023	8.125	608,378		(465)				780,000	02/09/2023
P2009025504		FAIRFAX	VA		02/28/2023	8.990	329,997		(200)				427,000	02/13/2023
P2009025506		SANTA CLARITA	CA		03/02/2023	8.500	471,120		(304)				650,000	02/07/2023
P2009025507		SMYRNA	GA		03/07/2023	8.500	178,095		(123)				293,000	01/27/2023
P2009025508		SILVER SPRING	MD		03/13/2023	9.125	440,914		(290)				565,000	02/12/2023
P2009025509		HOUSTON	TX		03/09/2023	8.250	160,142		(107)				221,000	02/27/2023
P2009025515		SANTA ROSA	CA		03/14/2023	8.990	448,691		(264)				575,000	02/18/2023
P2009025517		LITTLE ROCK	AR		03/13/2023	9.375	982,317		(607)				1,055,000	02/17/2023
P2009025518		ROUND LK BCH	IL		03/09/2023	9.375	243,867		(129)				295,000	02/17/2023
P2009025519		CLEVELAND	TX		03/16/2023	9.500	199,178		(49)				248,000	02/16/2023
P2009025521		RIDGEFIELD	NJ		03/22/2023	8.500	356,923		(225)				435,000	02/10/2023
P2009025525		TRAVERSE CITY	MI		03/06/2023	8.990	376,670		(197)				435,000	02/08/2023
P2009025527		GLENDALE HTS	IL		03/08/2023	8.990	153,865		(109)				208,000	02/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009025531		LANCASTER	SC		03/17/2023	8.500	338,045		(145)				393,000	02/14/2023
P2009025533		DURHAM	NC		03/22/2023	9.250	323,823		(69)				400,000	03/06/2023
P2009025536		SANTAQUIN	UT		03/14/2023	10.875	296,887		(133)				390,000	02/03/2023
P2009025537		CHICAGO	IL		03/31/2023	8.990	247,409		(59)				310,000	02/14/2023
P2009025539		PENSACOLA	FL		03/30/2023	8.750	230,661		(137)				370,000	02/14/2023
P2009025541		SAN ANTONLO	TX		03/15/2023	7.990	218,006		(94)				300,000	02/24/2023
P2009025542		PEARLAND	TX		03/16/2023	8.500	666,455		(153)				775,000	02/24/2023
P2009025544		LEESBURG	VA		03/16/2023	9.375	205,690		(117)				250,000	02/21/2023
P2009025545		LAS VEGAS	NV		03/21/2023	9.125	329,306		(191)				401,000	03/01/2023
P2009025547		CYPRESS	TX		03/30/2023	8.875	915,493		(487)				1,182,000	02/28/2023
P2009025548		HOUSTON	TX		04/05/2023	7.875	225,003		(70)				326,000	01/30/2023
P2009025550		OXON HILL	MD		03/31/2023	9.990	263,635		(112)				340,000	03/01/2023
P2009025553		BURKE	VA		03/17/2023	9.375	331,050		(187)				400,000	03/01/2023
P2009025555		PALMDALE	CA		03/30/2023	8.500	228,797		(144)				445,000	02/27/2023
P2009025556		ARCATA	CA		03/21/2023	7.990	156,476		(115)				560,000	02/27/2023
P2009025557		HOLLYWOOD	FL		03/22/2023	7.875	1,017,758		(349)				1,399,000	03/13/2023
P2009025561		DELRAY BEACH	FL		03/30/2023	7.990	235,105		(117)				305,000	02/27/2023
P2009025564		OAKLAND	CA		03/17/2023	8.750	604,666		(344)				785,000	02/16/2023
P2009025571		CHAMPLIN	MN		03/17/2023	7.250	237,948		(194)				390,000	02/21/2023
P2009025578		ANTLOCH	TN		03/24/2023	8.375	479,636		(308)				670,000	02/21/2023
P2009025579		SILVER SPRING	MD		03/28/2023	9.750	525,768		(161)				605,000	03/03/2023
P2009025580		LONGMONT	CO		03/28/2023	8.750	351,075		(214)				480,000	03/13/2023
P2009025583		NEW HAVEN	CT		03/28/2023	9.625	304,707		(71)				375,000	03/06/2023
P2009025586		MORNINGSIDE	MD		03/31/2023	8.990	249,179		(141)				310,000	02/19/2023
P2009025587		DUNDALK	MD		03/24/2023	8.750	198,400		(238)				315,000	03/13/2023
P2009025590		NORCO	CA		04/10/2023	8.875	805,227		(411)				1,105,000	03/21/2023
P2009025592		AUSTIN	TX		03/30/2023	9.375	525,956		(281)				686,000	03/08/2023
P2009025593		LAWRENCEVILLE	GA		04/07/2023	9.250	200,214		(102)				290,000	03/07/2023
P2009025594		DERWOOD	MD		03/30/2023	9.375	462,104		(257)				602,640	03/10/2023
P2009025595		RICHMOND	CA		05/08/2023	8.500	311,666		(160)				600,000	03/30/2021
P2009025596		LOCKEFORD	CA		03/20/2023	8.875	331,110		(200)				425,000	02/09/2023
P2009025597		DANBURY	CT		04/04/2023	8.875	268,095		(169)				326,000	02/17/2023
P2009025599		CASA GRANDE	AZ		04/21/2023	7.990	217,806		(124)				287,000	03/24/2023
P2009025600		HOUSTON	TX		04/21/2023	7.500	287,918		46				370,000	03/23/2023
P2009025601		HIALEAH GDNS	FL		03/30/2023	8.250	167,181		(44)				220,000	03/01/2023
P2009025602		SARASOTA	FL		04/10/2023	7.625	783,888		(378)				1,220,000	03/22/2023
P2009025606		ROUND ROCK	TX		03/31/2023	10.125	330,300		(77)				370,000	03/15/2023
P2009025607		LOS ANGELES	CA		03/28/2023	8.375	404,849		(214)				650,000	03/01/2023
P2009025613		GAITHERSBURG	MD		04/03/2023	9.625	137,490		(63)				165,000	03/10/2023
P2009025614		LAHAINA	HI		04/18/2023	8.500	640,108		(154)				1,260,000	03/23/2023
P2009025617		CORONA	CA		04/12/2023	8.875	328,383		(194)				555,000	03/22/2023
P2009025620		CHICAGO	IL		05/03/2023	8.750	291,465		(151)				587,000	03/15/2023
P2009025624		CHICAGO	IL		04/18/2023	8.125	193,372		(67)				270,000	03/13/2023
P2009025625		BRYAN	TX		04/03/2023	9.375	172,424		(74)				223,000	03/15/2023
P2009025629		MANASSAS	VA		04/19/2023	8.990	332,147		(162)				435,000	02/28/2023
P2009025633		CORAOPOLIS	PA		04/14/2023	8.990	193,723		(99)				250,000	03/01/2023
P2009025637		CYPRESS	TX		04/21/2023	7.500	437,659		(166)				550,000	03/23/2023
P2009025638		WYLIE	TX		04/20/2023	7.990	231,157		(112)				373,000	04/04/2023
P2009025640		HOUSTON	TX		04/24/2023	8.250	294,837		(35)				400,000	03/28/2023
P2009025647		MONACA	PA		04/24/2023	8.990	157,411		(51)				235,000	03/17/2023
P2009025648		BOUNTIFUL	UT		04/21/2023	8.875	519,787		(258)				730,000	03/14/2023
P2009025649		NEW ALBANY	IN		04/11/2023	8.375	150,766		(37)				186,000	02/27/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009025652		DORAL	FL		05/01/2023	7.500	893,384		(11)				1,160,000	04/02/2023
P2009025656		TAMPA	FL		04/27/2023	7.250	230,223		(95)				322,000	04/04/2023
P2009025657		HOLIDAY	FL		05/01/2023	7.500	168,246		(98)				250,000	04/13/2023
P2009025661		CHARLESTON	SC		04/20/2023	7.875	291,684		(36)				390,000	03/24/2023
P2009025666		DICKINSON	TX		05/18/2023	7.990	170,677		(28)				225,000	04/08/2023
P2009025669		HILLSIDE	NJ		04/21/2023	9.875	330,884		(81)				410,000	03/22/2023
P2009025670		KUNKLETOWN	PA		05/05/2023	9.125	254,302		(176)				330,000	03/31/2023
P2009025674		ROUND LK BCH	IL		04/28/2023	9.625	183,726		(72)				222,000	04/04/2023
P2009025675		COMPTON	CA		04/17/2023	8.250	160,694		(88)				575,000	03/17/2023
P2009025678		SPARKS	NV		05/04/2023	8.375	248,748		(135)				390,000	03/24/2023
P2009025679		CHARLOTTE	NC		06/29/2023	9.875	204,314		(45)				280,000	04/26/2023
P2009025680		PINON HILLS	CA		05/23/2023	7.375	202,362		(74)				630,000	04/15/2023
P2009025683		NAZARETH	PA		05/02/2023	8.250	385,167		(165)				470,000	03/31/2023
P2009025684		INDIO	CA		05/11/2023	7.250	235,657		(67)				500,225	04/17/2023
P2009025688		FT LAUDERDALE	FL		05/10/2023	7.750	153,564		(47)				215,000	04/07/2023
P2009025697		SUGAR HILL	GA		05/03/2023	9.500	412,814		(177)				545,000	04/08/2023
P2009025698		MIAMI BEACH	FL		03/24/2023	9.000	385,132		(136)				1,080,000	10/26/2022
P2009025700		LAS VEGAS	NV		04/28/2023	7.375	220,667		(97)				415,000	04/10/2023
P2009025701		HOUSTON	TX		05/03/2023	8.500	218,328		(130)				275,000	04/12/2023
P2009025702		MIDVALE	UT		04/26/2023	9.250	365,773		(171)				440,000	04/06/2023
P2009025703		CHICAGO	IL		05/11/2023	9.125	227,945		(35)				310,000	04/06/2023
P2009025704		STONE MOUNTAIN	GA		05/08/2023	8.375	298,793		(117)				415,000	04/17/2023
P2009025707		MESA	AZ		05/19/2023	9.875	190,917		(54)				235,000	04/10/2023
P2009025709		CHARLOTTE	NC		04/26/2023	8.990	233,882		(113)				300,000	03/15/2023
P2009025711		SADDLE BROOK	NJ		05/11/2023	9.250	437,362		(216)				530,000	04/08/2023
P2009025712		STAFFORD TOWNSHIP	NJ		05/17/2023	9.250	349,538		(136)				420,000	03/23/2023
P2009025714		CHARLOTTE	NC		05/25/2023	6.990	186,605		(75)				330,000	03/22/2023
P2009025717		PHILLIPSBURG	NJ		05/02/2023	9.625	187,292		(69)				240,000	03/29/2023
P2009025719		LOS ANGELES	CA		05/10/2023	7.125	256,739		(117)				1,070,000	04/15/2023
P2009025722		BENSALEM	PA		04/26/2023	8.875	203,250		(342)				308,055	04/03/2023
P2009025729		JOELTON	TN		05/01/2023	8.750	257,487		(132)				315,000	04/11/2023
P2009025739		SALINAS	CA		05/23/2023	7.250	319,975		(76)				750,000	04/20/2023
P2009025741		WHITE HOUSE	TN		05/03/2023	9.625	252,815		(135)				340,000	04/10/2023
P2009025744		BALTIMORE	MD		05/09/2023	9.375	224,696		(104)				270,000	04/18/2023
P2009025745		JAMESTOWN	NC		05/31/2023	9.375	278,102		(87)				338,000	04/21/2023
P2009025746		AVENEL	NJ		05/10/2023	8.875	187,493		(95)				350,000	04/07/2023
P2009025748		CELINA	TX		05/22/2023	6.990	234,832		(120)				535,000	04/26/2023
P2009025750		HYATTSVILLE	MD		05/15/2023	9.375	366,172		(169)				440,000	04/09/2023
P2009025752		CLARKSBURG	MD		05/12/2023	9.125	1,523,569		(608)				1,830,000	04/06/2023
P2009025753		MONTGOMERY VILLAGE	MD		05/16/2023	9.500	274,065		(62)				315,000	03/29/2023
P2009025755		FORT WORTH	TX		05/08/2023	7.125	220,273		(92)				334,000	04/20/2023
P2009025756		JACKSONVILLE	FL		05/05/2023	7.990	264,621		(127)				323,000	04/20/2023
P2009025759		RINCON	GA		05/18/2023	9.375	402,251		(68)				525,000	04/05/2023
P2009025761		RICHMOND	VA		06/01/2023	9.375	221,575		(37)				314,000	04/22/2023
P2009025763		PHOENIX	AZ		05/18/2023	8.990	874,893		(214)				950,000	04/26/2023
P2009025766		LAS VEGAS	NV		05/19/2023	9.750	164,149		(61)				225,000	04/26/2023
P2009025769		NEW CARROLLTON	MD		06/09/2023	9.250	218,582		(64)				500,000	04/21/2023
P2009025772		COLLIERVILLE	TN		05/25/2023	8.625	391,073		(58)				453,000	04/26/2023
P2009025773		HUNTSVILLE	TX		06/05/2023	7.990	1,069,278		(115)				1,350,000	04/24/2023
P2009025775		HAVERHILL	FL		05/31/2023	8.625	401,581		(187)				510,000	04/24/2023
P2009025777		WESTMINSTER	CO		05/18/2023	10.250	413,383		(116)				500,000	04/27/2023
P2009025778		OMAHA	NE		06/02/2023	8.625	443,997		(139)				535,000	05/19/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009025780		PFLUGERVILLE	TX		05/25/2023	8.750	639,577		(231)				775,000	04/27/2023
P2009025783		ARCADIA	FL		05/23/2023	7.500	642,138		(68)				904,000	04/27/2023
P2009025789		GLENDALE	AZ		05/12/2023	9.250	218,234		(106)				304,000	04/16/2023
P2009025791		OKLAHOMA CITY	OK		05/23/2023	8.125	155,699		(63)				217,000	05/02/2023
P2009025794		CHICAGO	IL		05/19/2023	8.990	319,236		(98)				415,000	04/03/2023
P2009025802		KINGSPORT	TN		05/02/2023	8.500	269,715		(144)				370,000	02/28/2023
P2009025819		DELRAN	NJ		05/26/2023	9.875	333,449		(123)				403,000	04/24/2023
P2009025824		DUNDALK	MD		06/13/2023	10.250	156,449		(43)				273,000	03/27/2023
P2009025826		SWEDESBORO	NJ		04/24/2023	10.250	343,852		(144)				550,000	01/13/2023
P2009025828		LAWRENCEVILLE	GA		05/23/2023	10.865	226,796		(58)				321,000	04/12/2023
P2009025833		ELLENWOOD	GA		05/26/2023	10.750	254,082		(66)				343,000	04/11/2023
P2009025837		HUMBLE	TX		05/19/2023	7.250	195,764		(14)				245,000	04/03/2023
P2009025839		KISSIMMEE	FL		05/25/2023	7.875	156,368		(79)				225,500	04/18/2023
P2009025844		INDIAN LAND	SC		06/09/2023	7.750	638,952		(191)				800,000	04/27/2023
P2009025847		MIAMI	FL		06/09/2023	6.990	750,640		(184)				1,000,000	05/01/2023
P2009025849		SANDY	UT		05/19/2023	8.625	394,660		(78)				591,000	03/03/2023
P2009025851		AUSTIN	TX		05/31/2023	9.625	406,209		(124)				523,000	05/14/2023
P2009025853		STERLING	VA		05/22/2023	9.625	535,189		(131)				665,000	04/23/2023
P2009025855		COLORADO SPGS	CO		05/23/2023	9.625	217,518		(101)				288,000	05/04/2023
P2009025866		WHITE HALL	MD		06/02/2023	7.250	591,283		(158)				785,000	04/17/2023
P2009025873		DIAMOND SPRINGS	CA		06/09/2023	9.125	254,105		(83)				365,000	05/30/2023
P2009025876		CHAPLIN	CT		05/30/2023	8.125	246,889		(74)				342,000	05/09/2023
P2009025877		HOPEWELL	VA		05/31/2023	10.375	164,637		(56)				215,000	03/29/2023
P2009025880		MIDDLEBURG	FL		05/25/2023	7.500	694,260		(159)				856,000	05/08/2023
P2009025881		ELGIN	TX		06/15/2023	8.625	641,069		(150)				832,000	05/18/2023
P2009025885		HENDERSON	NV		06/09/2023	7.375	1,217,833		(283)				1,490,000	05/10/2023
P2009025888		SILVER SPRING	MD		08/02/2023	9.875	462,356		(43)				666,000	04/19/2023
P2009025889		SOUTH RIVER	NJ		05/31/2023	9.875	316,872		(93)				405,000	04/29/2023
P2009025893		LONGBOAT KEY	FL		06/06/2023	7.875	925,497		(161)				1,550,000	05/18/2023
P2009025894		AURORA	IL		08/14/2023	9.990	272,531		(34)				365,000	03/02/2023
P2009025898		DELRAY BEACH	FL		06/08/2023	8.125	258,764		(44)				345,000	05/19/2023
P2009025943		MILWAUKIE	OR		06/19/2023	7.875	485,298		(98)				635,000	05/31/2023
P2009025951		ELIZABETH	NJ		06/20/2023	10.375	523,650		(91)				650,000	05/05/2023
P2009025973		DELTONA	FL		07/10/2023	7.500	179,353		(25)				238,000	06/26/2023
P2009025979		GRAHAM	NC		06/28/2023	10.250	171,886		(27)				211,000	05/12/2023
P2009025991		LUSBY	MD		07/07/2023	10.125	218,286		(26)				317,000	05/19/2023
P2009026017		LEANDER	TX		07/20/2023	9.875	1,330,305		(291)				1,530,000	06/23/2023
P2009026093		REISTERSTOWN	MD		07/31/2023	9.750	317,406		(51)				430,000	06/30/2023
P2009026095		DUNCANVILLE	TX		08/29/2023	11.125	250,179		(15)				330,000	07/25/2023
P2009026096		SAN ANTONIO	TX		08/10/2023	9.625	438,002		(65)				526,000	07/01/2023
P2009026097		FALLS CHURCH	VA		07/26/2023	9.625	175,273		(40)				225,000	06/24/2023
P2009026098		EDWARDSVILLE	KS		08/15/2023	8.750	324,014		(22)				425,000	07/21/2023
P2009026101		NORTH BERGEN	NJ		08/09/2023	9.375	435,254		(403)				850,000	04/24/2023
P2009026102		TEQUESTA	FL		08/01/2023	8.625	204,066		(3)				270,000	07/18/2023
P2009026103		BUTLER	PA		09/06/2023	7.990	204,421		(2)				264,000	07/10/2023
P2009026108		SAN ANTONIO	TX		07/25/2023	6.750	305,244		(47)				550,000	07/05/2023
P2009026109		LAWTON	OK		08/03/2023	9.750	375,947		(13)				445,000	07/15/2023
P2009026111		GLEN BURNIE	MD		07/31/2023	7.875	156,293		(31)				230,000	07/15/2023
P2010802589		HOUSTON	TX		10/30/2020	6.750	114,970		(117)				146,000	12/16/2020
P210434		ORANGE	VA		03/30/2023	7.500	287,325		7				412,000	02/28/2023
P210435		ORANGE	VA		03/30/2023	7.500	287,325		7				412,000	02/28/2023
P210436		ORANGE	VA		03/31/2023	7.500	290,912		7				425,000	02/28/2023

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P210437		ORANGE	VA		03/22/2023	7.625	268,909		(8)				412,000	02/28/2023
P271211		DURHAM	NC		07/20/2022	7.250	274,031		(68)				370,000	06/17/2022
P271290		WILSON	NC		08/05/2022	8.500	71,416		(45)				100,000	07/21/2022
P271291		CHARLOTTE	NC		07/15/2022	8.375	214,842		(138)				310,000	07/11/2022
P271296		CONCORD	NC		08/23/2022	8.875	191,148		(113)				288,000	07/29/2022
P271297		CHARLOTTE	NC		08/22/2022	8.750	199,069		(120)				300,000	07/26/2022
P271298		CHARLOTTE	NC		08/19/2022	8.500	215,561		(134)				360,000	07/19/2022
P271299		CHARLOTTE	NC		08/18/2022	8.375	232,089		(147)				370,000	07/22/2022
P271300		CHARLOTTE	NC		08/15/2022	8.750	214,893		(129)				325,000	08/01/2022
P271318		KANNAPOLIS	NC		09/01/2022	8.750	245,165		(147)				406,000	08/04/2022
P271319		CHARLOTTE	NC		08/24/2022	8.750	183,756		(111)				375,000	07/27/2022
P271350		THOMASVILLE	NC		08/23/2022	8.875	82,678		(50)				122,000	08/08/2022
P271353		GASTONIA	NC		08/24/2022	9.625	176,352		(94)				230,000	08/16/2022
P271698		HIGH POINT	NC		07/27/2023	7.875	224,902		(18)				318,000	06/22/2023
P303421		AUGUSTA	GA		09/20/2022	8.999	66,107		(32)				110,000	08/29/2022
P303644		EAST POINT	GA		07/05/2023	8.000	371,155		(20)				525,000	06/02/2023
P321617		ORLANDO	FL		05/16/2023	7.250	285,512		3				499,000	03/31/2023
P321688		TAMPA	FL		07/13/2023	7.375	332,235						740,000	06/23/2023
P321700		TAMPA	FL		08/08/2023	7.625	301,839		(28)				497,000	07/24/2023
P370426		KNOXVILLE	TN		07/28/2023	7.250	174,447		(17)				295,000	05/31/2023
P370427		MARYVILLE	TN		07/28/2023	7.500	226,293		(10)				322,000	06/14/2023
P4191007911		WESLACO	TX		03/12/2020	5.250	223,713		197				340,000	06/25/2020
P4191108841		NORTH MIAMI BEACH	FL		02/19/2020	8.625	296,800		5,819				467,900	06/25/2020
P4191108993		PITTSBURGH	PA		03/06/2020	5.250	258,770		5,276				345,000	06/25/2020
P4191109097		CASTLE ROCK	CO		01/27/2020	4.875	304,316		269				550,000	06/25/2020
P4191109143		FORT LUPTON	CO		02/13/2020	5.250	423,490		9,014				575,000	06/25/2020
P4191109209		BIRMINGHAM	MI		02/10/2020	4.250	697,579		337				1,185,000	06/25/2020
P4191209377		TRAVELERS REST	SC		01/02/2020	5.500	187,529		152				229,000	06/25/2020
P4191209483		NEWTOWN SQUARE	PA		02/04/2020	4.750	117,061		89		13,459		330,000	06/25/2020
P4191209523		WEST PALM BEACH	FL		02/28/2020	4.875	271,100		239				344,000	06/25/2020
P4191209617		CORAL SPRINGS	FL		02/21/2020	5.500	234,058		192				400,000	06/25/2020
P4191209704		BARTLETT	IL		03/09/2020	5.125	170,607		146				310,000	06/25/2020
P4191209707		PALMDALE	CA		02/24/2020	4.375	208,088		193				450,000	06/25/2020
P4191209711		BIRMINGTON	MI		02/13/2020	4.375	389,955		290				882,000	06/25/2020
P4200109821		GILBERT	AZ		02/28/2020	4.625	387,009		711				729,000	06/25/2020
P4200109846		BOLINGBROOK	IL		02/11/2020	5.875	413,472		327				570,000	06/25/2020
P4200109907		WICHITA	KS		02/21/2020	8.375	336,927		200				456,000	06/25/2020
P4200109958		BAILEY	CO		02/27/2020	4.875	141,092		2,347				395,000	06/25/2020
P4200110034		HUNTSVILLE	UT		03/13/2020	7.875	126,052		79				190,000	06/25/2020
P4200110065		CHARLESTON	SC		03/12/2020	4.990	219,818		195				379,000	06/25/2020
P4200110088		SAN DIEGO	CA		02/28/2020	4.990	684,372		468				1,050,000	06/25/2020
P4200110097		WILLCOX	AZ		02/25/2020	5.990	145,561		118				225,000	06/25/2020
P4200110159		ORLANDO	FL		02/14/2020	4.875	303,587		5,058				405,000	06/25/2020
P4200110233		SAN JUAN CAPISTRANO	CA		03/06/2020	5.750	379,511		303				720,000	06/25/2020
P4200110242		FOUNTAIN HILLS	AZ		03/06/2020	6.625	162,180		2,885				930,000	06/25/2020
P4200110254		ANAHEIM	CA		03/16/2020	5.250	697,469		588				839,000	06/25/2020
P4200110270		NEWTOWN	PA		02/21/2020	4.750	461,206		411				937,000	06/25/2020
P4200110272		KENNESAW	GA		03/06/2020	5.250	390,497		329				530,000	06/25/2020
P4200110273		SANDY SPRINGS	GA		02/28/2020	7.990	1,079,866		6,717				1,457,000	06/25/2020
P4200110328		ENCINO	CA		02/27/2020	4.990	1,310,707		1,144				1,900,000	06/25/2020
P4200110331		MINNEAPOLIS	MN		02/14/2020	7.125	739,528		9,524				995,000	06/25/2020
P4200110339		PHILADELPHIA	PA		03/06/2020	5.625	95,110		785				135,000	06/25/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4200110349		ST. CLOUD	FL		03/06/2020	6.250	228,206		169				305,000	06/25/2020
P4200110363		ROYAL OAKS	CA		02/24/2020	5.750	511,322		400				610,000	06/25/2020
P4200110395		CAPE CORAL	FL		02/28/2020	4.990	141,141		53				217,000	06/25/2020
P4200210524		CORAL SPRINGS	FL		03/12/2020	6.125	370,783		317				460,000	06/25/2020
P4200210589		MINNEAPOLIS	MN		03/06/2020	4.875	454,391		400				615,000	06/25/2020
P4200210621		SANTA ANA	CA		03/17/2020	5.875	506,614		379				700,000	06/25/2020
P4200210627		SANTA ANA	CA		03/17/2020	5.875	512,724		383				720,000	06/25/2020
P4200210665		SOUTHWEST RANCHES	FL		03/18/2020	4.250	858,133		817				1,200,000	06/25/2020
P4200210699		LANDING	NJ		03/20/2020	5.625	299,736		242				380,000	06/25/2020
P4200210901		OVERLAND PARK	KS		03/19/2020	5.375	124,246		103				210,000	06/25/2020
P4200210989		PARKLAND	FL		03/16/2020	4.500	562,553		512				814,000	06/25/2020
P4211114759		FORT LAUDERDALE	FL		03/09/2022	4.990	588,011		(881)				830,000	12/14/2021
P4211114771		NEW FAIRFIELD	CT		04/25/2022	6.875	282,120		(436)				490,000	04/25/2022
P4211115062		LUTZ	FL		07/31/2022	6.625	168,715		66				335,000	06/29/2022
P4211115152		PRINCETON	NJ		02/18/2022	4.625	2,009,381		(2,786)				4,200,000	01/05/2022
P4211215230		KILLEEN	TX		03/15/2022	4.750	108,697		(179)				143,000	02/15/2022
P4211215312		PEMBROKE PINES	FL		01/25/2022	4.500	710,840		(453)				860,000	01/04/2022
P4211215393		LAMBERTVILLE	NJ		03/24/2022	4.750	945,109		(1,887)				1,500,000	03/24/2022
P4211215458		YUKON	PA		02/02/2022	6.125	196,609		(261)				215,000	01/04/2022
P4211215519		DAVENPORT	FL		10/14/2022	8.500	385,335		(282)				640,000	10/14/2022
P4211215628		THE VILLAGES	FL		02/14/2022	3.875	756,223		(38)				865,000	01/06/2022
P4211215642		KALISPELL	MT		03/31/2022	5.375	498,012		458				695,000	03/31/2022
P4220115678		MERRITTSTOWN	PA		01/26/2022	5.125	107,030		(141)				152,000	12/02/2021
P4220115702		SAN DIEGO	CA		02/15/2022	3.500	177,736		25				335,000	10/28/2021
P4220115718		SAN DIEGO	CA		02/15/2022	3.500	299,077		25				545,000	11/02/2021
P4220115722		ALBUQUERQUE	NM		02/08/2022	3.750	277,195		(385)				501,000	01/20/2022
P4220115728		BURBANK	CA		02/05/2022	4.250	1,183,199		(800)				1,500,000	01/11/2022
P4220115748		HIXSON	TN		02/02/2022	4.750	190,944		(105)				242,000	01/17/2022
P4220115762		LIVERMORE	CO		02/24/2022	4.500	434,750		(804)				637,000	01/23/2022
P4220115776		TAVARES	FL		03/17/2022	5.875	171,768		(335)				256,000	12/07/2020
P4220115777		MELBOURNE	FL		02/15/2022	4.500	1,287,720		(1,811)				1,500,000	01/19/2022
P4220115792		AVENTURA	FL		04/04/2022	4.875	265,927		(404)				350,000	04/04/2022
P4220115870		HAINES CITY	FL		03/25/2022	5.625	281,346		(381)				370,000	03/25/2022
P4220115878		HIGHLAND	MI		03/21/2022	6.750	300,194		(636)				362,000	03/21/2022
P4220115893		OLD BRIDGE	NJ		03/04/2022	5.375	393,682		(618)				430,000	02/02/2022
P4220115899		DOWNEY	CA		03/17/2022	5.625	374,719		(674)				526,000	01/26/2022
P4220115914		PORT SAINT LUCIE	FL		02/16/2022	4.990	349,666		(397)				380,000	01/28/2022
P4220115973		DEPTFORD	NJ		02/22/2022	4.875	181,742		(360)				282,000	02/07/2022
P4220115974		DELAND	FL		04/22/2022	4.500	104,649		(323)				413,990	04/22/2022
P4220115998		TELFORD	PA		03/28/2022	4.375	287,969		(600)				415,000	03/28/2022
P4220116044		COLORADO SPRINGS	CO		03/23/2022	4.250	259,571		(124)				408,000	03/23/2022
P4220116046		JACKSON	WY		02/25/2022	3.625	1,407,747		(69)				2,900,000	11/19/2021
P4220116091		KISSIMMEE	FL		02/16/2022	4.990	100,157		(209)				330,000	02/02/2022
P4220116102		INDIAN LAND	SC		02/28/2022	4.375	305,325		(90)				345,000	01/31/2022
P4220116121		MELBOURNE	FL		03/11/2022	5.500	129,002		(218)				180,000	02/09/2022
P4220116128		SARASOTA	FL		03/25/2022	5.375	261,853		(522)				358,000	03/25/2022
P4220116142		SAN JUAN CAPISTRANO	CA		03/03/2022	4.875	1,831,614		(1,157)				6,850,000	02/02/2022
P4220116166		DENVER	CO		04/07/2022	5.500	384,917		(277)				515,000	04/07/2022
P4220116168		DENVER	CO		04/07/2022	5.625	501,160		(533)				660,000	04/07/2022
P4220116177		WINTER GARDEN	FL		02/14/2022	6.375	905,540		(1,019)				1,200,000	01/14/2022
P4220116193		MORRO BAY	CA		03/28/2022	3.990	512,605		(291)				1,000,000	03/28/2022
P4220116208		PASADENA	CA		04/16/2022	3.875	1,191,477		(201)				3,000,000	04/16/2022

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P4220216214		LAKEWOOD RANCH	FL		03/15/2022	4.375	724,405		(798)				1,350,000	02/23/2022
P4220216227		WINTER SPRINGS	FL		03/11/2022	5.750	762,818		(1,644)				935,000	02/24/2022
P4220216237		JEFFERSON	CO		05/02/2022	4.750	456,073		(778)				560,000	05/02/2022
P4220216240		FORT MILL	SC		03/31/2022	4.625	229,754		(202)				330,000	03/31/2022
P4220216252		BETHLEHEM	GA		03/11/2022	6.250	359,680		(838)				382,000	02/08/2022
P4220216254		FORT MILL	SC		04/01/2022	4.625	187,598		(288)				265,000	04/01/2022
P4220216257		TAVERNEIR	FL		03/10/2022	4.250	1,320,782		(331)				1,800,000	02/15/2022
P4220216259		HENDERSONVILLE	NC		03/10/2022	5.375	150,849		(62)				197,000	02/23/2022
P4220216267		FRESNO	CA		03/28/2022	4.500	1,004,714		(382)				2,350,000	03/28/2022
P4220216274		SUMMERVILLE	SC		03/02/2022	4.375	152,247		(46)				253,000	01/10/2022
P4220216276		MT PLEASANT	SC		02/23/2022	5.500	1,237,076		(831)				1,510,000	02/04/2022
P4220216283		HAINES CITY	FL		03/17/2022	4.625	253,284		(151)				320,000	02/16/2022
P4220216288		LOS ANGELES	CA		03/11/2022	5.250	1,900,353		(1,655)				3,025,000	02/04/2022
P4220216292		MATTHEWS	NC		04/01/2022	3.750	429,708		(49)				835,000	04/01/2022
P4220216296		PALM BAY	FL		03/08/2022	5.625	149,712		(348)				194,000	02/22/2022
P4220216298		HOUSTON	TX		03/10/2022	5.875	219,979		(327)				240,000	02/11/2022
P4220216307		PORT ANGELES	WA		03/18/2022	5.990	259,469		(212)				380,000	03/18/2022
P4220216319		ROSEVILLE	CA		02/23/2022	5.500	156,157		(216)				515,000	02/11/2022
P4220216344		DAVENPORT	FL		07/31/2022	6.990	265,703		(203)				410,000	06/28/2022
P4220216375		VALLEY SPRINGS	CA		04/13/2022	7.125	382,774		(663)				460,000	04/13/2022
P4220216376		PEORIA	AZ		03/22/2022	4.625	551,948		(644)				613,000	03/22/2022
P4220216390		IRVINE	CA		03/29/2022	3.990	1,656,669		(866)				2,160,000	03/29/2022
P4220216404		PALM HARBOR	FL		03/11/2022	5.125	876,944		(1,365)				961,000	03/01/2022
P4220216408		WINTER GARDEN	FL		03/11/2022	5.250	429,566		(742)				473,000	02/15/2022
P4220216409		LAKE WORTH	FL		03/22/2022	6.990	160,552		(343)				199,000	03/22/2022
P4220216412		CO SPGS	CO		04/06/2022	4.625	323,078		(473)				590,000	04/06/2022
P4220216427		SHERMAN OAKS	CA		03/17/2022	4.250	1,197,830		(694)				1,430,000	03/17/2022
P4220216441		CORONA	CA		04/15/2022	5.500	548,018		(963)				685,000	04/15/2022
P4220216448		CUTLER BAY	FL		04/11/2022	6.125	691,211		(514)				845,000	04/11/2022
P4220216466		JACKSONVILLE	FL		05/27/2022	6.990	285,419		(337)				313,300	05/27/2022
P4220216480		ORMOND BEACH	FL		03/30/2022	5.250	280,278		(437)				415,000	03/30/2022
P4220216499		SCOTTSDALE	AZ		03/28/2022	5.500	405,574		(769)				775,000	03/28/2022
P4220216500		CANTON	MI		03/11/2022	4.990	462,754		(854)				505,000	02/09/2022
P4220216510		MIAMI	FL		03/21/2022	5.625	461,773		(791)				502,000	03/21/2022
P4220216521		BRIGHTON	CO		03/14/2022	6.250	401,638		(847)				650,000	02/19/2022
P4220216531		PROVIDENCE	RI		03/31/2022	4.990	395,823		(598)				460,000	03/31/2022
P4220216533		GILBERT	AZ		03/15/2022	4.990	571,737		(801)				755,000	01/24/2022
P4220216544		HENDERSON	NV		04/19/2022	5.750	1,206,798		(1,943)				1,695,000	04/19/2022
P4220216550		ASBURY	NJ		03/17/2022	4.875	343,165		(472)				490,000	03/01/2022
P4220216575		BRASELTON	GA		03/09/2022	5.625	732,106		(1,311)				840,000	12/31/2021
P4220216583		PINE	CO		04/11/2022	5.375	1,286,774		(2,196)				1,587,000	04/11/2022
P4220216594		CORONA	CA		03/23/2022	4.875	305,330		(464)				865,000	03/23/2022
P4220216606		ENCINO	CA		04/04/2022	5.125	1,219,451		(849)				2,210,000	04/04/2022
P4220216607		CHARLESTON	SC		03/18/2022	6.125	662,099		(1,283)				800,000	03/18/2022
P4220216612		KEY LARGO	FL		03/30/2022	4.750	1,466,275		(2,712)				1,875,000	03/30/2022
P4220216622		DENVER	CO		03/24/2022	5.375	374,886		(610)				550,000	03/24/2022
P4220216626		CATALDO	ID		04/08/2022	4.500	232,780		(160)				470,000	04/08/2022
P4220216651		PEMBROKE PINES	FL		04/01/2022	5.625	330,333		(636)				372,000	04/01/2022
P4220216668		HGHLNDS RANCH	CO		04/11/2022	4.625	432,753		(357)				710,000	04/11/2022
P4220216670		FORT LAUDERDALE	FL		04/01/2022	4.875	302,891		(417)				845,000	04/01/2022
P4220216677		MIAMI GARDENS	FL		03/10/2022	4.990	226,664		(296)				300,000	12/18/2021
P4220216680		WHITTIER	CA		03/22/2022	5.375	741,072		(1,510)				900,000	03/22/2022

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P4220216686		NORTH BAY VILLAGE	FL		03/31/2022	4.875	301,088		(357)				375,000	03/31/2022
P4220216691		MIAMI	FL		03/10/2022	4.990	190,201		(303)				250,000	12/21/2021
P4220216694		JACKSONVILLE	FL		04/22/2022	5.990	766,196		(1,579)				1,002,000	04/22/2022
P4220216714		IRVINE	CA		04/13/2022	5.250	546,960		(426)				715,000	04/13/2022
P4220216725		SUNNY ISLES BEACH	FL		05/02/2022	4.500	639,697		(407)				1,500,000	05/02/2022
P4220216731		HOLLYWOOD	FL		03/18/2022	5.375	397,881		(589)				490,000	03/18/2022
P4220216788		DANA POINT	CA		03/28/2022	4.990	297,885		(210)				1,950,000	03/28/2022
P4220216793		ZEPHYRHILLS	FL		03/31/2022	5.375	153,829		(230)				210,000	03/31/2022
P4220216798		ATLANTA	GA		04/02/2022	4.500	379,104		(242)				658,000	04/02/2022
P4220216802		LAGUNA NIGUEL	CA		03/18/2022	6.625	910,381		(1,730)				1,050,000	03/18/2022
P4220216804		BOCA RATON	FL		04/13/2022	5.500	364,582		(664)				444,000	04/13/2022
P4220216818		NORTH HILLS	CA		04/15/2022	4.625	187,778		(116)				385,000	04/15/2022
P4220216823		MESA	AZ		03/22/2022	5.375	379,593		(643)				496,000	03/22/2022
P4220316838		GASTONIA	NC		04/13/2022	6.125	113,509		(201)				225,000	04/13/2022
P4220316843		PENNGROVE	CA		05/06/2022	5.500	1,014,839		(632)				1,475,000	05/06/2022
P4220316852		SANTA ROSA BEACH	FL		03/25/2022	5.625	616,425		(559)				780,000	03/25/2022
P4220316866		DENVER	CO		03/31/2022	5.375	128,276		(205)				169,000	03/31/2022
P4220316884		CENTENNIAL	CO		05/12/2022	5.375	573,553		(990)				700,000	05/12/2022
P4220316893		WINTER PARK	FL		04/06/2022	4.990	620,398		(766)				802,000	04/06/2022
P4220316895		KINNELON	NJ		05/02/2022	5.990	867,563		(1,162)				960,000	05/02/2022
P4220316905		LAKE ELSINORE	CA		03/25/2022	5.990	359,504		(635)				502,000	03/25/2022
P4220316908		ROSSVILLE	GA		03/31/2022	6.375	142,861		(205)				200,000	03/31/2022
P4220316919		MIAMI	FL		04/01/2022	7.500	116,902		(222)				125,000	04/01/2022
P4220316931		DENVER	CO		04/01/2022	5.375	127,998		(227)				430,000	04/01/2022
P4220316947		COLUMBUS	OH		04/07/2022	5.500	238,239		(89)				317,000	04/07/2022
P4220316952		COLUMBUS	OH		04/08/2022	5.500	188,494		(71)				250,000	04/08/2022
P4220316954		LOS BANOS	CA		03/28/2022	5.990	467,321		(299)				600,000	03/28/2022
P4220316961		NORTH HILLS	CA		04/12/2022	7.990	988,835		(1,112)				1,375,000	04/12/2022
P4220316965		PARKLAND	FL		03/31/2022	5.250	724,625		(1,262)				800,000	03/31/2022
P4220316987		SUNRISE	FL		04/11/2022	7.875	100,016		(156)				120,000	04/11/2022
P4220316988		CASA GRANDE	AZ		04/25/2022	6.500	282,449		(471)				354,000	04/25/2022
P4220316989		CASSELBERRY	FL		04/06/2022	6.750	120,538		(353)				155,000	04/06/2022
P4220316997		NEW SMYRNA BEACH	FL		04/20/2022	5.990	266,916		(348)				375,000	04/20/2022
P4220317000		NORTH TOPSAIL BEACH	NC		04/01/2022	5.375	1,185,886		(568)				1,584,500	04/01/2022
P4220317003		BONITA SPRINGS	FL		04/28/2022	5.125	310,196		(396)				732,000	04/28/2022
P4220317010		OCALA	FL		03/28/2022	7.375	177,321		(347)				190,000	03/28/2022
P4220317013		HUNTINGTON BEACH	CA		03/30/2022	5.250	1,143,078		(1,567)				1,330,000	03/30/2022
P4220317015		INLET BEACH	FL		04/29/2022	5.625	1,202,442		(1,024)				1,600,000	04/29/2022
P4220317027		GOLDEN	CO		04/04/2022	5.875	915,756		(1,591)				990,000	04/04/2022
P4220317029		SAN LEON	TX		05/05/2022	5.625	357,267		(633)				440,000	05/05/2022
P4220317033		PITTSBORO	NC		04/08/2022	7.375	338,667		(567)				650,000	04/08/2022
P4220317053		CORAL SPRINGS	FL		04/22/2022	5.750	2,033,556		(2,793)				3,000,000	04/22/2022
P4220317095		MEDICAL LAKE	WA		05/02/2022	7.500	198,476		(153)				287,000	05/02/2022
P4220317104		TACOMA	WA		04/18/2022	5.990	389,207		(731)				500,000	04/18/2022
P4220317106		IRVINE	CA		04/26/2022	5.500	900,577		(369)				1,100,000	04/26/2022
P4220317110		DELRAY BEACH	FL		04/06/2022	5.375	31,352		(540)				365,000	04/06/2022
P4220317149		PLACERVILLE	CA		04/13/2022	6.625	902,032		(1,669)				965,000	04/13/2022
P4220317150		CARLSBAD	CA		04/23/2022	5.375	1,702,326		(830)				2,210,000	04/23/2022
P4220317153		DALTON	GA		04/22/2022	6.375	643,403		(607)				749,000	04/22/2022
P4220317187		IRVINE	CA		04/27/2022	5.125	1,421,087		(1,106)				1,782,000	04/27/2022
P4220317191		APPLE VALLEY	CA		03/29/2022	5.750	807,677		(1,145)				884,000	03/29/2022
P4220317196		OCALA	FL		04/12/2022	6.125	357,722		(411)				395,000	04/12/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4220317208		NORTH MYRTLE BEACH	SC		04/13/2022	5.375	405,108		(370)				515,000	04/13/2022
P4220317215		BEVERLY HILLS	FL		04/08/2022	5.750	97,358		(124)				130,000	04/08/2022
P4220317218		STUDIO CITY	CA		03/30/2022	5.375	1,633,913		(804)				1,875,000	03/30/2022
P4220317224		SCOTTSDALE	AZ		04/27/2022	5.750	242,536		(66)				341,000	04/27/2022
P4220317233		AIKEN	SC		05/05/2022	5.250	493,806		(508)				700,000	05/05/2022
P4220317246		HOLLYWOOD	FL		05/06/2022	5.125	736,667		(409)				885,000	05/06/2022
P4220317247		PEMBROKE PINES	FL		05/06/2022	5.125	387,674		(153)				490,000	05/06/2022
P4220317250		MCDONOUGH	GA		05/13/2022	5.625	721,249		(917)				790,000	05/13/2022
P4220317254		ALBEMARLE	NC		04/26/2022	5.625	112,327		(119)				152,000	04/26/2022
P4220317290		PASADENA	CA		04/27/2022	6.375	670,744		(1,139)				722,500	04/27/2022
P4220317298		CASTLE ROCK	CO		04/25/2022	6.990	656,410		(1,227)				940,000	04/25/2022
P4220317322		LOS ANGELES	CA		04/05/2022	5.990	619,842		(740)				685,000	04/05/2022
P4220317334		CORONADO	CA		04/22/2022	5.500	1,984,802		(1,086)				3,700,000	04/22/2022
P4220317339		PHOENIX	AZ		04/04/2022	6.375	595,793		(1,069)				720,000	04/04/2022
P4220317348		DAVENPORT	FL		07/31/2022	6.875	407,005		(425)				638,000	05/31/2022
P4220317349		EASTPOINT	FL		01/31/2023	5.500	301,615		(297)				374,000	05/17/2022
P4220317363		CLEARWATER	FL		04/25/2022	5.750	227,274		(449)				530,000	04/25/2022
P4220317369		PHOENIX	AZ		05/11/2022	6.500	245,756		(513)				393,000	05/11/2022
P4220317402		MIAMI	FL		05/20/2022	6.250	585,602		(908)				1,280,000	05/20/2022
P4220317441		MIAMI BEACH	FL		04/29/2022	6.375	150,327		(103)				375,000	04/29/2022
P4220317445		ELIZABETHTON	TN		05/24/2022	6.375	354,967		(521)				439,000	06/08/2022
P4220317466		NORTH	SC		05/25/2022	6.990	334,709		(241)				410,000	05/25/2022
P4220317509		MISSION VIEJO	CA		04/19/2022	6.125	915,464		(608)				1,110,000	04/19/2022
P4220317513		SOLVANG	CA		04/29/2022	5.990	1,279,454		(1,603)				1,400,000	04/29/2022
P4220317514		GRAND JUNCTION	CO		04/15/2022	5.990	123,025		(13)				235,000	04/15/2022
P4220317517		KEY LARGO	FL		01/31/2023	5.625	1,008,227		(1,013)				1,300,000	04/25/2022
P4220317518		BROOMALL	PA		05/02/2022	6.375	183,704		(343)				410,000	05/02/2022
P4220317520		ST PETERSBURG	FL		04/21/2022	6.125	231,114		(266)				320,000	04/21/2022
P4220317522		LAKELAND	FL		05/04/2022	5.990	312,418		(507)				342,000	05/04/2022
P4220317542		TELLURIDE	CO		01/31/2023	6.375	1,258,641		(856)				1,600,000	05/23/2022
P4220317543		LYNCHBURG	VA		05/02/2022	6.125	427,673		(392)				525,000	05/02/2022
P4220317546		WIMAUMA	FL		08/18/2022	7.875	307,312		(123)				475,000	08/18/2022
P4220317564		TEMPE	AZ		04/29/2022	5.990	361,998		(626)				483,000	04/29/2022
P4220317582		FRESNO	CA		05/04/2022	7.990	128,827		(153)				195,000	05/04/2022
P4220317601		BATON ROUGE	LA		04/28/2022	5.990	182,084		(203)				240,000	04/28/2022
P4220317621		HONESDALE	PA		04/08/2022	6.625	195,706		(188)				215,000	04/08/2022
P4220317628		FREDERICK	MD		04/28/2022	5.990	491,830		(356)				546,000	04/28/2022
P4220317629		ODESSA	FL		04/22/2022	7.500	193,073		(137)				255,000	04/22/2022
P4220317643		LA PORTE	TX		05/21/2022	6.125	771,121		(698)				850,000	05/21/2022
P4220317650		BATON ROUGE	LA		04/28/2022	6.125	182,813		(223)				240,000	04/28/2022
P4220317662		NOKOMIS	FL		01/31/2023	6.375	410,532		(252)				482,000	06/13/2022
P4220317663		SANTA ANA	CA		04/23/2022	7.875	1,334,559		(865)				1,485,000	04/23/2022
P4220317675		POMPANO BEACH	FL		07/31/2022	5.875	323,964		(165)				510,000	06/16/2022
P4220317692		AUSTIN	TX		01/31/2023	6.375	401,500		(439)				930,000	06/03/2022
P4220317710		PALM DESERT	CA		05/14/2022	5.990	410,037		(165)				800,000	05/14/2022
P4220317727		SAN ANTONIO	FL		04/29/2022	6.750	274,680		(306)				300,000	04/29/2022
P4220317744		OAKLAND	CA		01/31/2023	5.990	479,480		3				575,000	04/25/2022
P4220317747		MIAMI	FL		05/06/2022	6.750	264,156		(307)				390,000	05/06/2022
P4220317776		MOUNT PLEASANT	SC		05/02/2022	5.750	805,909		(631)				1,350,000	05/02/2022
P4220417816		SAN CLEMENTE	CA		01/31/2023	6.625	2,194,891		(1,011)				2,650,000	05/23/2022
P4220417825		BRIGHTON	CO		05/16/2022	6.250	604,582		(594)				965,000	05/16/2022
P4220417845		WINTER GARDEN	FL		08/12/2022	6.625	326,705		(7)				528,000	08/12/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4220417881		GLENDALE	AZ		01/31/2023	6.625	167,861		(78)				240,000	05/26/2022
P4220417936		LOGANVILLE	GA		05/06/2022	7.375	363,782		(549)				390,000	05/06/2022
P4220417941		PARKER	CO		05/23/2022	5.990	713,961		(243)				910,000	05/23/2022
P4220417978		COLORADO SPRINGS	CO		04/29/2022	7.500	499,673		(678)				570,000	04/29/2022
P4220417989		CONCORD	NC		05/25/2022	6.750	200,267		(306)				299,244	05/25/2022
P4220417991		BERMUDA DUNES	CA		05/03/2022	5.875	499,149		(303)				1,165,000	05/03/2022
P4220417995		PHOENIX	AZ		05/26/2022	6.500	435,328		(510)				570,000	05/26/2022
P4220417997		DEERFIELD BEACH	FL		01/31/2023	6.250	405,341		(408)				560,000	04/27/2022
P4220418006		PATERSON	NJ		01/31/2023	6.750	106,302		(121)				130,000	05/23/2022
P4220418015		OCOEE	FL		01/31/2023	6.500	249,450		(223)				291,000	05/16/2022
P4220418019		LAUDERHILL	FL		05/10/2022	6.990	106,913		(145)				130,000	05/10/2022
P4220418045		HOLLYWOOD	FL		05/10/2022	6.990	275,895		(187)				350,000	05/10/2022
P4220418049		MECHANICSBURG	PA		05/26/2022	7.125	437,639		(516)				540,000	05/26/2022
P4220418068		LEXINGTON	SC		05/20/2022	6.625	224,072		(257)				275,000	05/20/2022
P4220418106		MADERA	CA		05/04/2022	7.990	600,937		(657)				650,000	05/04/2022
P4220418118		MIAMI	FL		01/31/2023	6.625	280,471		(348)				365,000	05/11/2022
P4220418121		MARGATE	FL		06/03/2022	5.990	104,741		(66)				270,000	06/03/2022
P4220418122		DEERFIELD BEACH	FL		05/06/2022	6.125	401,526		(323)				470,000	05/06/2022
P4220418124		GALLOWAY	NJ		05/27/2022	6.990	221,878		(344)				285,000	05/27/2022
P4220418204		MINT HILL	NC		05/20/2022	9.250	576,930		(748)				655,000	05/20/2022
P4220418222		VICTORVILLE	CA		05/04/2022	9.750	268,849		(365)				420,000	05/04/2022
P4220418227		SAINT CLOUD	FL		08/12/2022	7.750	285,390		2				410,000	08/12/2022
P4220418268		HIALEAH	FL		05/20/2022	7.500	470,139		(659)				615,000	05/20/2022
P4220418299		WOODSTOCK	GA		01/31/2023	7.500	746,959		(1,270)				902,000	05/26/2022
P4220418312		PHILADELPHIA	PA		05/24/2022	7.625	283,520		(464)				341,000	05/24/2022
P4220418313		KISSIMMEE	FL		05/23/2022	6.750	223,059		(88)				291,000	05/23/2022
P4220418324		SAN ANTONIO	TX		01/31/2023	6.500	102,233		(123)				160,000	05/31/2022
P4220418342		PROSPERITY	SC		01/31/2023	9.250	110,692		(148)				150,000	06/01/2022
P4220418345		SUMMERFIELD	FL		01/31/2023	7.875	204,645		(321)				300,000	06/24/2022
P4220418366		TAMPA	FL		06/01/2022	8.125	698,216		(1,178)				835,000	06/01/2022
P4220418374		BLOOMFIELD	CT		05/20/2022	6.625	233,650		(249)				335,000	05/20/2022
P4220418393		FRESNO	CA		05/16/2022	7.990	482,271		(810)				511,000	05/16/2022
P4220418411		FREEPORT	TX		01/31/2023	5.990	222,623		(135)				375,000	05/13/2022
P4220418448		CO SPGS	CO		01/31/2023	6.375	142,452		(155)				330,000	05/27/2022
P4220418457		ORLANDO	FL		01/31/2023	7.375	194,703		(206)				241,000	06/01/2022
P4220418471		BON AQUA	TN		05/24/2022	8.250	322,466		(510)				385,000	05/24/2022
P4220418500		DAVIDSON	NC		08/08/2022	6.990	1,583,730		(903)				2,100,000	08/08/2022
P4220418572		IRVINE	CA		05/23/2022	6.250	1,133,397		(896)				1,330,000	05/23/2022
P4220418593		INDIAN SPRINGS	NV		05/24/2022	7.990	187,767		(278)				395,000	05/24/2022
P4220418598		WEST HILLS	CA		01/31/2023	6.990	784,662		(933)				915,000	05/19/2022
P4220418604		NEWPORT NEWS	VA		01/31/2023	8.500	182,713		(282)				406,000	06/06/2022
P4220518641		DAVENPORT	FL		05/03/2023	7.990	162,613		(42)				401,000	02/13/2023
P4220518706		HOLIDAY	FL		06/02/2022	6.875	402,728		(403)				440,000	06/02/2022
P4220518719		NEW PORT RICHEY	FL		07/19/2022	5.990	544,265		(100)				800,000	07/19/2022
P4220518801		PONTE VEDRA BEACH	FL		01/31/2023	7.625	634,724		(394)				750,000	06/06/2022
P4220518803		SANTA ROSA BEACH	FL		07/31/2022	6.990	397,317		(481)				450,000	06/24/2022
P4220518820		LITTLETON	CO		08/01/2022	6.125	573,318						1,260,000	06/24/2022
P4220518821		TARZANA	CA		01/31/2023	8.125	975,365		(1,311)				1,100,000	06/13/2022
P4220518823		MIDDLEBURG	FL		08/24/2022	8.750	339,505		(424)				420,000	08/24/2022
P4220518825		LEHIGH ACRES	FL		07/31/2022	7.875	148,419						365,000	06/13/2022
P4220518835		BRADENTON	FL		06/02/2022	6.375	439,142		(385)				670,000	06/02/2022
P4220518846		ROSSVILLE	GA		06/21/2022	7.750	153,960		(36)				210,600	06/21/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4220518849		HOOVER	AL		05/31/2022	6.625	224,908		(586)				570,000	05/31/2022
P4220518860		TAMARAC	FL		05/23/2022	8.375	129,602		(192)				155,000	05/23/2022
P4220518861		NORCO	CA		06/03/2022	6.500	877,238		(357)				1,220,000	06/03/2022
P4220518876		DAVENPORT	FL		05/27/2022	6.875	319,304		(254)				425,000	05/27/2022
P4220518879		MIDLOTHIAN	VA		07/25/2022	6.750	375,750		(239)				415,000	07/25/2022
P4220518881		FAYETTEVILLE	GA		07/31/2022	7.990	947,925						1,304,000	06/10/2022
P4220518904		ESTERO	FL		07/07/2022	5.875	339,641		(4)				900,000	07/07/2022
P4220518907		BELLEVUE	WA		01/31/2023	7.125	1,636,824		(782)				2,420,000	06/03/2022
P4220518910		KIRKLAND	WA		06/03/2022	6.990	916,144		(429)				1,361,000	06/03/2022
P4220518949		LAKEWOOD	WA		01/31/2023	7.990	258,880		(112)				880,000	06/10/2022
P4220518975		NORWALK	CA		01/31/2023	8.250	456,556		(645)				486,000	05/26/2022
P4220519050		INVERNESS	IL		06/17/2022	8.875	858,433		(612)				1,000,000	06/17/2022
P4220519187		LOXAHATCHEE	FL		08/31/2022	7.500	645,233						755,000	07/08/2022
P4220519189		PEMBROKE PINES	FL		05/31/2022	6.375	776,976		304				1,000,000	05/31/2022
P4220519222		ORANGE PARK	FL		10/04/2022	6.990	417,851		(275)				500,000	10/04/2022
P4220519259		SUNRISE	FL		06/30/2022	6.750	105,584		(97)				143,000	06/30/2022
P4220519369		MIAMI	FL		06/17/2022	6.375	1,118,644		629				1,650,000	06/17/2022
P4220519429		PARKER	CO		07/31/2022	6.990	765,014						950,000	06/21/2022
P4220519451		STAUNTON	VA		08/11/2022	6.875	174,092		(39)				221,000	08/11/2022
P4220519454		LEWISVILLE	TX		08/23/2022	7.625	268,823		(112)				335,000	08/23/2022
P4220519484		BOCA RATON	FL		01/31/2023	6.750	320,764		(165)				610,000	06/13/2022
P4220519508		NEW CASTLE	DE		01/31/2023	8.990	286,395		(276)				327,000	07/22/2022
P4220519564		FONTANA	CA		07/15/2022	6.125	753,695		233				971,000	07/15/2022
P4220619592		BLOOMINGTON	MN		08/17/2022	6.990	258,985		(73)				368,000	08/17/2022
P4220619607		GREENVILLE	SC		01/31/2023	7.500	860,352		(819)				940,000	06/29/2022
P4220619629		TAMPA	FL		06/30/2022	7.125	662,509		(594)				725,000	06/30/2022
P4220619630		STOCKTON	CA		07/08/2022	7.990	559,769		(266)				670,000	07/08/2022
P4220619681		AURORA	CO		06/14/2022	5.990	148,490		(299)				463,000	06/14/2022
P4220619687		AFTON	OK		06/24/2022	8.250	1,038,514		(802)				1,250,000	06/24/2022
P4220619715		WIMAUMA	FL		01/31/2023	7.500	285,091		(225)				337,000	06/30/2022
P4220619719		ETNA	WY		06/28/2022	8.250	568,755		(657)				615,000	06/28/2022
P4220619744		GRAND RAPIDS	MI		01/31/2023	9.625	134,517		(83)				165,000	07/22/2022
P4220619775		PHILADELPHIA	PA		07/20/2022	7.625	344,366		(369)				420,000	07/20/2022
P4220619776		PARKLAND	FL		08/15/2022	6.500	543,649		37				700,000	08/15/2022
P4220619795		ENGLEWOOD	FL		08/25/2022	8.375	293,924		(107)				450,000	08/25/2022
P4220619810		COPAN	OK		07/08/2022	7.875	297,745		(241)				602,000	07/08/2022
P4220619837		DAVENPORT	FL		08/30/2022	7.375	296,201		43				450,000	08/30/2022
P4220619854		DENVER	CO		01/31/2023	6.990	604,778		(322)				755,000	07/12/2022
P4220619867		ATLANTA	GA		07/08/2022	7.990	320,783		(255)				360,000	07/08/2022
P4220619868		FOREST	VA		01/31/2023	6.250	246,186		(285)				302,000	06/27/2022
P4220619929		DISCOVERY BAY	CA		01/31/2023	6.990	1,693,868		(902)				2,519,000	07/19/2022
P4220619930		ESCONDIDO	CA		01/31/2023	6.875	2,029,425		(1,740)				2,750,000	06/27/2022
P4220619943		AUSTIN	TX		07/20/2022	6.625	128,900		(123)				335,000	07/20/2022
P4220619947		AUSTIN	TX		07/25/2022	6.625	125,416		(5)				350,000	07/25/2022
P4220619978		LOS ANGELES	CA		08/05/2022	6.125	1,000,440		110				1,800,000	08/05/2022
P4220619998		CASTLE ROCK	CO		07/12/2022	7.375	1,334,510		(476)				1,680,000	07/12/2022
P4220620137		KISSIMMEE	FL		08/11/2022	7.750	717,663		(573)				940,000	08/11/2022
P4220620179		JOHNSON CITY	TX		08/05/2022	7.625	311,882		(357)				1,200,000	08/05/2022
P4220620218		FAYETTEVILLE	NC		08/05/2022	6.875	628,194		(268)				788,000	08/05/2022
P4220620241		CAVE CREEK	AZ		07/25/2022	6.625	811,482		(130)				1,120,000	07/25/2022
P4220620265		RICHMOND	VA		08/05/2022	7.250	346,603		(208)				440,000	08/05/2022
P4220620344		PARKER	CO		07/29/2022	8.250	1,278,821		(1,468)				1,400,000	07/29/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4220620371		OAKLAND	CA		08/05/2022	7.250	369,219		(90)				490,000	08/05/2022
P4220620386		STONE MOUNTAIN	GA		07/29/2022	8.875	1,540,557		(1,623)				1,860,000	07/29/2022
P4220620417		SAN CARLOS	CA		07/16/2022	6.625	1,292,698		101				2,800,000	07/16/2022
P4220620418		PUNTA GORDA	FL		07/21/2022	8.990	252,522		(262)				305,000	07/21/2022
P4220620443		ASHEVILLE	NC		07/26/2022	7.500	272,442		(81)				355,000	07/26/2022
P4220620447		ARLINGTON	TX		08/02/2022	7.625	206,667		(68)				295,000	08/02/2022
P4220620455		THOMSON	GA		08/18/2022	8.990	175,953		(182)				205,000	08/18/2022
P4220620481		FRIENDSWOOD	TX		08/01/2022	8.875	732,700		(541)				970,000	08/01/2022
P4220620488		TAYLORS	SC		08/12/2022	6.875	163,495		(32)				250,000	08/12/2022
P4220620489		GREENVILLE	SC		08/12/2022	7.125	243,055		(28)				350,000	08/12/2022
P4220720563		PEMBROKE PINES	FL		08/15/2022	8.875	632,348		(689)				730,000	08/15/2022
P4220720578		EDINBURG	VA		07/25/2022	8.990	180,817		(160)				231,000	07/25/2022
P4220720592		CHARLOTTE	NC		08/18/2022	6.990	708,571		(162)				1,100,000	08/18/2022
P4220720620		WOODSTOCK	GA		07/18/2022	8.375	376,081		(284)				410,000	07/18/2022
P4220720641		MAYS LANDING	NJ		09/06/2022	7.750	344,012		(322)				435,000	09/06/2022
P4220720712		SARASOTA	FL		08/19/2022	6.875	197,900		(11)				518,000	08/19/2022
P4220720715		HICKORY	NC		07/28/2022	9.250	127,388		(135)				138,000	07/28/2022
P4220720722		LOS ALAMITOS	CA		07/22/2022	6.875	954,830		(375)				1,325,000	07/22/2022
P4220720777		CHARLOTTE	NC		08/05/2022	7.125	156,316		(20)				210,000	08/05/2022
P4220720778		CHARLOTTE	NC		08/05/2022	7.125	156,316		(20)				210,000	08/05/2022
P4220720779		ORANGE	CA		08/06/2022	6.875	1,187,338		(254)				2,300,000	08/06/2022
P4220720780		FORT LAUDERDALE	FL		07/28/2022	6.750	1,707,484		(475)				2,145,000	07/28/2022
P4220720816		LOXAHATCHEE	FL		08/12/2022	8.250	629,635		(839)				695,000	08/12/2022
P4220720836		PALM BAY	FL		09/12/2022	6.750	204,773		(233)				350,000	09/12/2022
P4220720838		WEST BLOOMFIELD	MI		09/26/2022	6.750	1,247,767		398				1,857,000	09/26/2022
P4220720855		BENTONVILLE	AR		07/29/2022	8.875	582,018		(614)				663,000	07/29/2022
P4220720864		LAS VEGAS	NV		01/31/2023	7.625	491,251		(403)				590,000	07/29/2022
P4220720871		LAS VEGAS	NV		08/16/2022	6.990	497,290		(102)				1,050,000	08/16/2022
P4220720883		TAMARAC	FL		07/28/2022	7.500	102,200		(101)				243,000	07/28/2022
P4220720909		DUNCAN	SC		08/19/2022	7.500	174,448		(181)				228,000	08/19/2022
P4220720966		SAINT JOHN	IN		09/06/2022	8.990	337,522		(289)				410,000	09/06/2022
P4220721062		SARASOTA	FL		08/23/2022	8.990	440,340		(404)				534,000	08/23/2022
P4220721090		BETHESDA	MD		09/07/2022	7.875	1,661,234		(1,989)				2,007,770	09/07/2022
P4220721137		LOUDON	TN		08/04/2022	7.990	1,110,485		(290)				1,440,000	08/04/2022
P4220721159		LAKELAND	FL		08/31/2022	8.990	314,211		(364)				350,000	08/31/2022
P4220721173		AMBLER	PA		08/05/2022	8.250	715,549		(547)				840,000	08/05/2022
P4220721176		BONITA SPRINGS	FL		09/02/2022	8.750	997,543		(943)				1,075,000	09/02/2022
P4220721183		COLORADO SPRINGS	CO		09/14/2022	8.125	282,607		(291)				343,000	09/14/2022
P4220721185		COLORADO SPRINGS	CO		09/14/2022	7.990	370,066		(371)				450,000	09/14/2022
P4220721233		DAVENPORT	FL		09/09/2022	7.125	526,448		(620)				788,000	09/09/2022
P4220721238		HOMESTEAD	FL		08/30/2022	7.875	388,290		(416)				540,000	08/30/2022
P4220721252		BUCK HILL FALLS	PA		08/19/2022	8.250	8,177		(220)				450,000	08/19/2022
P4220721256		DAVIE	FL		09/06/2022	8.750	1,207,296		(1,001)				1,500,000	09/06/2022
P4220721267		SAN FRANCISCO	CA		08/31/2022	8.875	1,504,835		(1,565)				1,800,000	08/31/2022
P4220721303		MILPITAS	CA		09/09/2022	7.625	1,119,822		(228)				1,650,000	09/09/2022
P4220721336		RIVERSIDE	CA		08/23/2022	7.990	526,987		(362)				800,000	08/23/2022
P4220721391		SEDALIA	CO		08/19/2022	8.375	427,289		(427)				568,000	08/19/2022
P4220721411		CLERMONT	FL		09/22/2022	7.990	303,923		(319)				400,000	09/22/2022
P4220721418		KISSIMMEE	FL		08/15/2022	7.625	260,566		(213)				325,000	08/15/2022
P4220721419		MEMPHIS	TN		01/31/2023	8.500	117,093		(259)				176,500	08/08/2022
P4220721471		ROCK HILL	SC		09/30/2022	8.875	332,124		(241)				433,000	09/30/2022
P4220721473		BRADENTON	FL		09/16/2022	7.990	370,488		(148)				510,000	09/16/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4220721484		RIVERVIEW	FL		08/30/2022	8.990	469,976		(492)				547,000	08/30/2022
P4220721500		JACKSONVILLE	FL		09/19/2022	8.500	114,720		(42)				190,000	09/19/2022
P4220721544		PARKLAND	FL		09/02/2022	7.875	1,330,542		(568)				1,600,000	09/02/2022
P4220721556		MORRISON	CO		08/29/2022	7.375	305,999		(139)				570,000	08/29/2022
P4220721557		CORONA	CA		08/23/2022	8.750	731,281		(695)				850,000	08/23/2022
P4220721564		CHULA VISTA	CA		09/06/2022	8.500	342,919		(210)				450,000	09/06/2022
P4220721570		GOLETA	CA		08/26/2022	6.990	900,056		(790)				1,450,000	08/26/2022
P4220821580		ST. AUGUSTINE	FL		08/22/2022	8.500	509,780		(501)				550,000	08/22/2022
P4220821584		MUSKEGON	MI		09/02/2022	8.990	90,769		(83)				132,000	09/02/2022
P4220821594		DAVIE	FL		08/12/2022	7.875	623,850		(535)				690,000	08/12/2022
P4220821595		CHARLOTTE	NC		08/30/2022	8.990	99,093		(35)				200,000	08/30/2022
P4220821624		LAS VEGAS	NV		08/17/2022	7.875	320,144		(343)				415,000	08/17/2022
P4220821630		PEORIA	AZ		09/01/2022	7.990	441,451		109				535,000	09/01/2022
P4220821636		NEW ORLEANS	LA		08/25/2022	8.990	252,540		(232)				380,000	08/25/2022
P4220821637		PINETOP	AZ		08/29/2022	6.875	364,228		(9)				520,000	08/29/2022
P4220821644		VIRGINIA BEACH	VA		08/11/2022	8.500	212,666		(209)				285,000	08/11/2022
P4220821652		ANAHEIM	CA		08/30/2022	7.375	1,239,550		(1,400)				1,420,000	08/30/2022
P4220821654		FOUNTAIN VALLEY	CA		08/29/2022	6.750	831,860		(893)				1,200,000	08/29/2022
P4220821659		WILDWOOD	FL		08/26/2022	6.990	255,786		(84)				366,000	08/26/2022
P4220821661		ADDISON	MI		09/02/2022	8.990	200,383		(184)				216,000	09/02/2022
P4220821663		KINGS BEACH	CA		09/01/2022	8.500	973,926		(953)				1,050,000	09/01/2022
P4220821689		ROCK HILL	SC		10/13/2022	6.750	172,358		(87)				245,000	10/13/2022
P4220821707		BULVERDE	TX		09/16/2022	7.125	295,943		(117)				395,000	09/16/2022
P4220821709		CHICAGO	IL		09/08/2022	7.750	262,316		(231)				290,000	09/08/2022
P4220821769		PONTE VEDRA BEACH	FL		08/29/2022	8.990	742,159		(682)				855,000	08/29/2022
P4220821783		FREDERICKBG	VA		09/06/2022	7.500	291,652		(282)				700,000	09/06/2022
P4220821790		LOS ANGELES	CA		09/03/2022	7.875	1,202,449		(1,226)				1,450,000	09/03/2022
P4220821811		PEMBROKE PINES	FL		08/31/2022	7.875	116,243		39				220,000	08/31/2022
P4220821832		HIXON	TN		09/29/2022	8.990	1,313,532		(1,163)				1,500,000	09/29/2022
P4220821856		SUGARLOAF KEY	FL		09/27/2022	6.750	868,530		(21)				1,125,000	09/27/2022
P4220821885		SANTA ANA	CA		08/30/2022	7.500	602,283		(259)				1,200,000	08/30/2022
P4220821887		MINNEAPOLIS	MN		08/30/2022	8.625	203,976		(38)				258,000	08/30/2022
P4220821891		AUSTIN	TX		09/14/2022	8.125	150,238		(42)				470,000	09/14/2022
P4220821894		TUSTIN	CA		08/30/2022	7.250	570,651		(66)				965,000	08/30/2022
P4220821900		SACRAMENTO	CA		09/16/2022	7.375	236,526		(269)				400,000	09/16/2022
P4220821901		HOMESTEAD	FL		09/02/2022	7.250	608,257		(704)				1,100,000	09/02/2022
P4220821912		GLENDALE	CA		09/07/2022	7.875	1,246,663		(1,188)				1,400,000	09/07/2022
P4220821931		CLEARWATER	FL		09/15/2022	7.250	424,000						537,000	09/15/2022
P4220821936		GRAND PRAIRIE	TX		09/01/2022	8.990	215,885		(197)				310,000	09/01/2022
P4220821937		WEST MONROE	LA		08/30/2022	8.990	271,191		(250)				316,000	08/30/2022
P4220821938		ATLANTIC CITY	NJ		10/04/2022	8.625	116,893		(109)				142,000	10/04/2022
P4220821976		CHARLOTTE	NC		09/16/2022	7.375	317,583		(166)				485,000	09/16/2022
P4220822022		SURPRISE	AZ		09/12/2022	7.625	1,052,121		(1,158)				1,400,000	09/12/2022
P4220822055		LAS VEGAS	NV		09/27/2022	7.990	505,546		(52)				782,000	09/27/2022
P4220822057		WEST PALM BEACH	FL		08/31/2022	7.990	261,118		(241)				320,000	08/31/2022
P4220822093		LAPEER	MI		10/05/2022	8.990	1,083,667		(985)				1,400,000	10/05/2022
P4220822101		SAN JOSE	CA		08/26/2022	6.625	786,492		(300)				1,050,000	08/26/2022
P4220822109		SURFSIDE	FL		10/12/2022	7.625	620,716		(750)				1,595,000	10/12/2022
P4220822129		JUPITER	FL		09/19/2022	7.750	678,525		(828)				1,000,000	09/19/2022
P4220822133		AUSTIN	TX		09/15/2022	7.250	957,901		(1,032)				1,730,000	09/15/2022
P4220822138		DES PLAINES	IL		11/04/2022	8.625	120,951		(82)				279,000	08/12/2022
P4220822145		SAN DIEGO	CA		09/09/2022	7.125	553,681		69				1,025,000	09/09/2022

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P4220822147		PHOENIX	AZ		09/14/2022	6.875	882,235		(325)				1,176,000	09/14/2022
P4220822169		ELLIJAY	GA		09/06/2022	7.750	432,368		(584)				575,000	09/06/2022
P4220822172		STEPHENS CITY	VA		09/21/2022	7.250	340,338		(364)				415,000	09/21/2022
P4220822173		WOODBINE	MD		09/08/2022	6.875	1,184,638		(804)				1,485,000	09/08/2022
P4220822212		LAKE PLACID	FL		10/05/2022	7.625	378,084		(226)				570,000	10/05/2022
P4220822236		MEDFORD	OR		09/29/2022	8.375	235,133		(234)				290,000	09/29/2022
P4220822257		WASHINGTON	DC		09/20/2022	7.750	151,815		(33)				225,000	09/20/2022
P4220822259		TOWNSEND	DE		09/13/2022	7.990	1,194,390		(1,253)				1,450,000	09/13/2022
P4220822307		BENTON	AR		09/16/2022	8.990	296,743		(272)				387,000	09/16/2022
P4220822309		NEW LENOX	IL		09/20/2022	7.875	213,998		(228)				300,000	09/20/2022
P4220822337		ORLANDO	FL		09/26/2022	8.250	144,225		(156)				239,000	09/26/2022
P4220822350		OCEANSIDE	CA		09/06/2022	6.625	663,801		(253)				850,000	09/06/2022
P4220822355		BEND	OR		10/18/2022	6.625	742,682		(190)				1,390,000	10/18/2022
P4220822356		BROWNSVILLE	OR		09/20/2022	6.990	1,103,098		(731)				1,500,000	09/20/2022
P4220822362		LEWISBURG	PA		09/09/2022	7.500	1,123,277		(1,258)				1,365,000	09/09/2022
P4220822373		TAMARAC	FL		09/16/2022	6.990	89,837		(81)				118,000	09/16/2022
P4220822394		COLORADO SPRINGS	CO		08/31/2022	8.990	892,910		(820)				1,155,000	08/31/2022
P4220822401		MEMPHIS	TN		09/19/2022	8.990	123,775		(113)				160,000	09/19/2022
P4220822425		PORTER RANCH	CA		09/19/2022	6.750	1,085,187		(575)				1,360,000	09/19/2022
P4220822446		TEQUESTA	FL		10/14/2022	6.750	828,560		(467)				1,400,000	10/14/2022
P4220822451		CHARLESTOWN	RI		09/26/2022	8.990	696,255		(715)				747,000	09/26/2022
P4220822457		BURTON	MI		09/28/2022	7.750	177,333		(201)				249,900	09/28/2022
P4220822476		ENCINO	CA		09/20/2022	7.375	3,102,040		(1,259)				4,700,000	09/20/2022
P4220822477		CORONA	CA		09/07/2022	7.990	965,011		(992)				1,042,172	09/07/2022
P4220822506		SEVIERVILLE	TN		09/26/2022	8.375	313,150		(828)				790,000	09/26/2022
P4220822530		HATBORO	PA		09/26/2022	7.125	355,597		(313)				450,000	09/26/2022
P4220822534		SPRING HILL	FL		09/20/2022	8.990	259,357		(266)				369,000	09/20/2022
P4220822585		BYHALIA	MS		09/09/2022	6.625	184,739		(70)				308,500	09/09/2022
P4220822594		N MYRTLE BCH	SC		10/07/2022	6.750	196,883		16				335,000	10/07/2022
P4220822627		POINT PLEASANT	NJ		10/13/2022	7.990	664,125		(693)				860,000	10/13/2022
P4220822631		WARR ACRES	OK		09/23/2022	7.250	236,678		(239)				323,000	09/23/2022
P4220822644		SACRAMENTO	CA		09/28/2022	6.990	183,906		(108)				260,000	09/28/2022
P4220822646		MEDFORD	OR		09/30/2022	7.125	313,578		(302)				410,000	09/30/2022
P4220822670		LOS ANGELES	CA		09/09/2022	6.750	736,331		(341)				920,000	09/09/2022
P4220822671		LAS VEGAS	NV		09/26/2022	8.250	674,302		(821)				840,000	09/26/2022
P4220822676		LAS VEGAS	NV		09/08/2022	7.500	408,650		(310)				577,500	09/08/2022
P4220822707		MIAMI	FL		09/19/2022	6.875	508,992		(342)				630,000	09/19/2022
P4220822712		CLIFTON	NJ		09/28/2022	7.375	116,153		(179)				160,000	09/28/2022
P4220822714		OAKLAND	TN		10/31/2022	7.875	355,757		(176)				472,000	10/31/2022
P4220822738		SOUTHFIELD	MI		10/05/2022	8.125	160,573		(79)				177,000	09/04/2022
P4220922754		SAN FRANCISCO	CA		09/26/2022	6.750	2,435,331		(916)				3,250,000	09/26/2022
P4220922757		DAVIE	FL		09/30/2022	6.875	418,056		(295)				520,000	09/30/2022
P4220922758		DENVER	CO		09/30/2022	6.750	301,428		(159)				865,000	09/30/2022
P4220922786		PHILADELPHIA	PA		10/04/2022	7.990	499,045		(530)				610,000	10/04/2022
P4220922809		BOERNE	TX		09/30/2022	8.990	1,166,841		(999)				1,260,000	09/30/2022
P4220922816		ENCINO	CA		10/07/2022	6.990	757,092		(485)				1,000,000	10/07/2022
P4220922823		TAMPA	FL		09/26/2022	7.750	231,851		(282)				299,000	09/26/2022
P4220922839		BATON ROUGE	LA		09/23/2022	7.990	240,604		(252)				295,000	09/23/2022
P4220922841		LOUISVILLE	CO		09/19/2022	6.500	403,832		(26)				690,000	09/19/2022
P4220922857		CHATTANOOGA	TN		11/04/2022	9.375	134,766		(60)				185,000	11/04/2022
P4220922895		DAVENPORT	FL		10/07/2022	6.875	61,884		(557)				555,000	10/07/2022
P4220922950		LOS ANGELES	CA		09/19/2022	6.625	1,768,465		(240)				2,335,000	09/19/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4220922979		RINGGOLD	GA		10/24/2022	7.750	405,628		(491)				500,000	10/24/2022
P4220923039		GILBERT	AZ		09/28/2022	8.250	1,224,966		(661)				1,400,000	09/28/2022
P4220923045		HOMESTEAD	FL		09/30/2022	7.750	616,271		(768)				750,000	09/30/2022
P4220923068		DESTIN	FL		09/30/2022	6.990	313,849		(95)				795,000	09/30/2022
P4220923090		LEAGUE CITY	TX		10/03/2022	8.250	155,280		(98)				248,000	10/03/2022
P4220923095		FRIENDSWOOD	TX		10/03/2022	7.750	170,845		(46)				265,000	10/03/2022
P4220923142		CELEBRATION	FL		10/14/2022	6.990	246,304		(75)				330,000	10/14/2022
P4220923151		BRIGANTINE	NJ		10/14/2022	8.990	2,167,025						3,100,000	10/14/2022
P4220923159		GRAYSVILLE	TN		10/24/2022	8.990	127,757		(128)				137,000	10/24/2022
P4220923172		CARY	NC		10/24/2022	7.625	471,777		(530)				673,000	10/24/2022
P4220923174		AUSTIN	TX		10/20/2022	7.250	1,413,313						1,740,000	10/20/2022
P4220923204		PEARCE	AZ		10/25/2022	10.500	121,464		(100)				130,000	10/25/2022
P4220923280		CLARKSVILLE	TN		10/06/2022	7.375	185,058		(127)				230,000	10/06/2022
P4220923317		TUCSON	AZ		10/07/2022	9.375	236,552		(229)				380,000	10/07/2022
P4220923336		BOCA RATON	FL		10/13/2022	6.990	364,808		(110)				717,000	10/13/2022
P4220923340		CHERRY HILL	NJ		10/18/2022	9.625	527,971		(332)				575,000	10/18/2022
P4220923382		SARASOTA	FL		10/24/2022	6.875	396,198		(121)				586,000	10/24/2022
P4220923390		ESSEX	MD		12/02/2022	7.125	249,262		(40)				515,000	11/19/2022
P4220923402		PALISADE	CO		09/30/2022	7.990	532,643		(633)				715,000	09/30/2022
P4220923445		FONTANA	CA		10/04/2022	6.625	262,341		(30)				403,000	10/04/2022
P4220923455		SUNRISE	FL		10/26/2022	8.500	126,727		(136)				153,000	10/26/2022
P4220923475		MEMPHIS	TN		10/17/2022	8.500	181,229		(119)				254,000	10/17/2022
P4220923491		YELLOW SPRINGS	OH		10/21/2022	7.375	2,118,946		(1,807)				2,600,000	10/21/2022
P4220923508		WEST PALM BEACH	FL		10/21/2022	7.250	254,580		(275)				310,000	10/21/2022
P4220923522		DANIA BEACH	FL		11/14/2022	7.500	350,787		(274)				460,000	11/14/2022
P4220923551		DORAL	FL		10/18/2022	7.750	170,736		(207)				220,000	10/18/2022
P4220923611		COMMERCE CITY	CO		10/11/2022	9.625	766,908						885,000	10/11/2022
P4220923719		MYRTLE BEACH	SC		10/31/2022	7.750	270,197		(326)				330,000	10/31/2022
P4220923800		DURANGO	CO		11/16/2022	7.750	802,638		(270)				1,000,000	11/16/2022
P4220923823		NORTH CHARLESTON	SC		10/28/2022	9.625	455,239		(134)				505,000	10/28/2022
P4220923856		ISLE OF PALMS	SC		10/14/2022	6.750	988,830		(321)				1,720,000	10/14/2022
P4220923925		HOUSTON	TX		10/20/2022	9.375	241,373		(115)				270,000	10/20/2022
P4220923931		HOWELL	MI		11/03/2022	7.875	222,522		(230)				271,000	11/03/2022
P4220923967		HUDDLESTON	VA		10/14/2022	7.990	376,256		(327)				545,000	10/14/2022
P4220924001		JACKSONVILLE	FL		02/02/2023	7.750	418,480		(11)				495,000	12/30/2022
P4220924049		KISSIMMEE	FL		11/03/2022	7.990	811,503		(702)				990,000	11/03/2022
P4221024116		GLENDALE	CA		11/14/2022	7.750	945,355		(361)				1,175,000	11/14/2022
P4221024147		DESTIN	FL		11/01/2022	7.375	575,167		(331)				725,000	11/01/2022
P4221024225		MANHATTAN BEACH	CA		12/14/2022	8.125	2,520,965		(998)				3,850,000	10/21/2022
P4221024324		BENT MOUNTAIN	VA		11/16/2022	8.625	1,387,524		(916)				1,700,000	11/16/2022
P4221024385		MIAMI	FL		11/02/2022	7.375	956,731		(20,681)				1,185,000	11/02/2022
P4221024386		MIAMI BEACH	FL		11/21/2022	9.990	137,718		(112)				190,000	11/21/2022
P4221024390		AUSTIN	TX		10/27/2022	7.500	458,517		(447)				900,000	10/27/2022
P4221024395		CLARKSVILLE	TN		10/28/2022	7.625	186,732		(156)				230,000	10/28/2022
P4221024403		ROSHARON	TX		11/21/2022	8.990	324,483		(249)				421,000	11/21/2022
P4221024406		COLORADO SPRINGS	CO		11/01/2022	7.625	1,534,316		(1,346)				3,600,000	11/01/2022
P4221024434		ROCK HILL	SC		11/15/2022	8.500	359,599		(128)				430,000	11/15/2022
P4221024489		DALLAS	TX		11/10/2022	9.750	1,542,367		(1,406)				1,870,000	11/10/2022
P4221024552		VICKSBURG	MS		11/16/2022	9.750	335,773		(155)				373,000	11/16/2022
P4221024568		CHATSWORTH	GA		11/16/2022	10.500	218,639		(128)				381,000	11/16/2022
P4221024570		REDFORD	MI		11/16/2022	10.250	113,746		(96)				160,000	11/16/2022
P4221024605		NEW BRAUNFELS	TX		11/10/2022	8.125	325,530		(349)				410,000	11/10/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4221024683		NEW KENSINGTON	PA		11/08/2022	9.875	155,818		(139)				200,000	11/08/2022
P4221024847		CASTLE ROCK	CO		10/31/2022	8.875	465,846		(270)				572,400	10/31/2022
P4221024851		EAST POINT	GA		11/16/2022	9.625	210,196		(127)				250,000	11/16/2022
P4221024861		MONTICELLO	GA		11/10/2022	9.375	305,383		(212)				425,000	11/10/2022
P4221024939		KINGS MOUNTAIN	NC		12/02/2022	10.750	336,007		(262)				382,000	11/09/2022
P4221024961		BALD HEAD ISLAND	NC		12/07/2022	9.990	2,947,259						3,700,000	11/16/2022
P4221024997		APACHE JUNCTION	AZ		11/16/2022	10.125	418,154		(358)				516,000	11/16/2022
P4221025059		CLEARWATER	FL		11/28/2022	8.625	367,676		(397)				490,000	10/31/2022
P4221025128		EDEN PRAIRIE	MN		11/04/2022	9.125	1,003,015		(385)				1,320,000	11/04/2022
P4221025136		MINNEOLA	FL		11/21/2022	8.625	231,079		(262)				604,000	11/21/2022
P4221025144		ROMULUS	MI		11/29/2022	9.990	223,536		(149)				275,000	10/29/2022
P4221025158		SANTA ROSA BEACH	FL		11/16/2022	8.375	2,502,410		(2,335)				3,100,000	11/16/2022
P4221025166		TALLAHASSE	FL		11/14/2022	9.990	132,732		(117)				183,000	11/14/2022
P4221025252		SICKLERVILLE	NJ		11/18/2022	9.875	730,527		(654)				879,000	11/18/2022
P4221025260		AURORA	CO		11/22/2022	8.750	570,540		(600)				900,000	11/22/2022
P4221025266		QUEEN CREEK	AZ		11/22/2022	9.125	1,328,491		(1,325)				1,685,000	11/22/2022
P4221025299		MIAMI	FL		11/17/2022	9.750	680,226		(515)				785,000	11/17/2022
P4221125353		MIAMI BEACH	FL		01/20/2023	8.125	334,678		(17)				420,000	11/08/2022
P4221125370		KIRKLAND	WA		11/30/2022	8.250	1,160,121		(948)				1,420,000	11/17/2022
P4221125385		MIAMI	FL		11/30/2022	8.875	1,019,292		(668)				1,250,000	11/09/2022
P4221125491		RIVERSIDE	CA		12/05/2022	8.250	1,271,971		(138)				1,740,000	11/11/2022
P4221125535		HOPE MILLS	NC		12/02/2022	8.990	174,067		(172)				217,000	11/16/2022
P4221125587		ELK GROVE	CA		11/18/2022	7.990	318,285		(305)				535,000	11/18/2022
P4221125648		PARKER	CO		12/16/2022	8.250	996,148		(34)				1,450,000	11/23/2022
P4221125741		SARASOTA	FL		12/19/2022	9.750	621,974		(271)				725,000	11/18/2022
P4221125805		OAKLAND	CA		01/05/2023	7.990	686,008		(342)				1,050,000	10/07/2022
P4221125901		WHITING	NJ		01/09/2023	10.375	311,275		(241)				420,000	12/01/2022
P4221126236		PEORIA	AZ		12/12/2022	8.250	1,056,840		(302)				1,350,000	11/30/2022
P4221226494		DAVIE	FL		01/04/2023	7.990	1,258,325		(784)				1,647,000	12/12/2022
P4221226640		MYRTLE BEACH	SC		02/08/2023	8.500	391,188		(223)				500,000	12/27/2022
P4221226670		SAN ANTONIO	TX		01/04/2023	9.875	149,446		(105)				200,000	12/16/2022
P4221226679		WESTLAKE	FL		12/29/2022	8.250	506,560		(387)				650,000	12/19/2022
P4221226684		YUBA CITY	CA		12/30/2022	8.750	352,015		(96)				485,000	09/28/2022
P4221226724		BEAUMONT	CA		01/23/2023	8.500	470,927		(306)				612,000	12/02/2022
P4221226731		LYNCHBURG	VA		12/29/2022	7.990	472,818		(250)				675,000	12/13/2022
P4221226815		ALEDO	TX		12/30/2022	8.125	519,408		(268)				680,000	12/16/2022
P4221226948		BORING	OR		01/17/2023	9.990	572,159		(279)				630,000	12/26/2022
P4221226983		AUSTIN	TX		06/20/2023	8.990	740,096		(211)				1,020,000	01/14/2023
P4221227169		TEXAS CITY	TX		01/20/2023	9.875	112,849		(33)				148,000	01/02/2023
P4221227316		KINGSVILLE	MD		02/17/2023	8.500	790,536		(83)				942,000	01/10/2023
P4230127415		ELBURN	IL		01/31/2023	8.990	199,463		(25)				250,000	01/13/2023
P4230127430		ORANGE BEACH	AL		02/02/2023	8.875	454,775		(225)				640,000	01/17/2023
P4230127637		ATLANTA	GA		02/13/2023	8.125	1,462,305		(452)				1,700,000	01/03/2023
P4230127686		PARRISH	FL		03/28/2023	7.625	459,498		(108)				574,000	02/08/2023
P4230127688		CENTRAL FALLS	RI		03/22/2023	8.750	164,522		(51)				305,000	01/29/2023
P4230127816		RIVERSIDE	CA		03/08/2023	6.990	371,628		(171)				554,000	02/11/2023
P4230127865		MERIDIAN	ID		02/03/2023	7.625	253,759		(76)				345,000	01/20/2023
P4230127866		COLLEGE GROVE	TN		02/01/2023	7.625	2,486,419		(1,613)				3,479,000	01/27/2023
P4230127894		PORT SAINT LUCIE	FL		02/09/2023	9.375	362,858		(172)				446,000	01/23/2023
P4230127957		OXNARD	CA		05/31/2023	7.500	390,587		(205)				1,100,000	02/04/2023
P4230127970		SEAVIEW	WA		02/03/2023	8.990	426,306		(323)				547,000	12/12/2022
P4230127981		LANCASTER	SC		02/02/2023	8.990	343,908		(296)				545,000	01/10/2023

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P4230127988		KISSIMMEE	FL		02/10/2023	7.875	314,988		(97)				400,000	01/25/2023
P4230128123		MCDONOUGH	GA		03/07/2023	9.375	373,124		(171)				405,000	01/30/2023
P4230128181		DICKSON	TN		04/10/2023	8.375	390,903		(35)				560,000	02/15/2023
P4230128266		SALT LAKE CITY	UT		02/14/2023	7.990	1,618,970		259				2,100,000	01/30/2023
P4230128285		COCONUT CREEK	FL		04/04/2023	9.625	194,382		(47)				247,000	03/03/2023
P4230128355		PHOENIX	AZ		02/15/2023	8.625	232,388		(83)				385,000	02/08/2023
P4230128368		MCDONOUGH	GA		02/14/2023	9.375	860,536		(231)				1,050,000	02/04/2023
P4230128452		PEMBROKE PINES	FL		02/17/2023	7.625	155,554		(123)				350,000	02/04/2023
P4230228531		PORT ST LUCIE	FL		03/14/2023	8.500	388,700		(241)				470,000	02/06/2023
P4230228551		BRENTWOOD	TN		05/19/2023	8.625	1,536,262		(496)				2,760,000	02/16/2023
P4230228634		LAKE WORTH	FL		03/10/2023	8.250	362,242		(107)				477,000	02/14/2023
P4230228687		ORLANDO	FL		03/01/2023	8.500	384,232		(66)				479,000	02/08/2023
P4230228786		SMITHVILLE	TN		03/01/2023	9.750	260,407		(114)				410,000	02/13/2023
P4230228883		BROWNS MILLS	NJ		04/14/2023	10.125	248,474		(104)				319,000	03/25/2023
P4230228895		MIAMI	FL		03/14/2023	8.250	169,523		(56)				295,000	02/14/2023
P4230228933		KISSIMMEE	FL		03/16/2023	8.990	223,674		(8)				295,000	02/11/2023
P4230228949		MEDFORD	OR		03/16/2023	9.250	554,079		(299)				715,000	02/21/2023
P4230228991		PITTSBURG	CA		03/20/2023	7.990	433,945		(134)				600,000	03/01/2023
P4230229079		PORTLAND	OR		03/09/2023	7.750	231,871		(3)				387,900	02/19/2023
P4230229340		DELRAY BEACH	FL		03/27/2023	7.990	474,792		(400)				700,000	03/13/2023
P4230229342		HURRICANE	UT		03/14/2023	8.125	440,396		(274)				534,000	03/02/2023
P4230229360		FAYETTEVILLE	GA		04/26/2023	7.990	479,792		(323)				660,000	03/22/2023
P4230229390		SURFSIDE BEACH	SC		03/16/2023	8.625	105,162		(56)				161,500	02/25/2023
P4230229499		LYNCHBURG	VA		03/10/2023	8.250	137,963		(46)				178,000	01/23/2023
P4230229514		DAVENPORT	FL		03/24/2023	7.990	392,167		(45)				541,000	03/09/2023
P4230229521		JACKSONVILLE	FL		03/14/2023	7.990	233,864		(181)				940,000	12/09/2022
P4230229529		NORTH TOPSAIL BEACH	NC		03/17/2023	8.500	104,403		(82)				160,000	03/04/2023
P4230229545		LOS ANGELES	CA		03/07/2023	7.500	1,006,495		(808)				1,890,000	02/03/2023
P4230229548		DOVE CREEK	CO		03/09/2023	9.500	113,076		(30)				160,000	02/24/2023
P4230229562		BYRON CENTER	MI		03/20/2023	7.875	52,978		(2,528)				576,000	03/01/2023
P4230229587		DURHAM	NC		03/24/2023	7.625	220,966		(80)				325,000	03/03/2023
P4230229629		TAMPA	FL		03/10/2023	8.250	150,802		(53)				222,000	02/07/2023
P4230229640		TAMPA	FL		03/10/2023	8.250	150,802		(53)				222,000	02/07/2023
P4230229642		TAMPA	FL		03/10/2023	8.250	150,623		(52)				222,000	02/07/2023
P4230229653		TAMPA	FL		03/10/2023	8.250	150,802		(53)				222,000	02/07/2023
P4230229656		TAMPA	FL		03/10/2023	8.250	150,802		(53)				222,000	02/07/2023
P4230229657		CANTON	GA		03/08/2023	8.375	310,856		(83)				429,000	02/02/2023
P4230229658		TAMPA	FL		03/10/2023	8.250	139,254		(49)				205,000	02/07/2023
P4230229664		NAPLES	FL		03/16/2023	7.875	402,666		(442)				585,000	03/01/2023
P4230229666		TAMPA	FL		03/10/2023	8.250	139,750		(54)				205,000	02/07/2023
P4230229669		BOERNE	TX		03/16/2023	8.375	411,501		(301)				500,000	03/06/2023
P4230229687		BUTTE	MT		03/21/2023	8.375	127,094		4				200,000	03/01/2023
P4230229706		HOLLYWOOD	FL		04/10/2023	8.625	165,380		(71)				335,000	03/07/2023
P4230229743		LAKEWAY	TX		07/03/2023	8.750	523,642		(51)				740,000	03/03/2023
P4230229772		STOCKTON	CA		03/24/2023	7.625	103,829		(73)				180,000	02/06/2023
P4230229774		FORT LAUDERDALE	FL		03/20/2023	7.625	267,640		(191)				521,000	02/14/2023
P4230229833		WILSON	NC		03/23/2023	9.125	170,244		(80)				230,000	03/04/2023
P4230229836		AUSTIN	TX		03/31/2023	7.750	228,399		(162)				600,000	03/08/2023
P4230229839		RIVERSIDE	CA		03/29/2023	6.990	298,963		(75)				460,000	03/14/2023
P4230229844		RIALTO	CA		03/30/2023	6.990	312,962		(131)				468,000	03/12/2023
P4230229845		RIVERSIDE	CA		03/25/2023	6.990	313,216		(69)				470,000	03/12/2023
P4230229846		PERRIS	CA		03/30/2023	7.125	384,979		(164)				575,000	03/14/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4230229847		COLTON	CA		04/01/2023	7.125	268,865		(77)				409,000	03/19/2023
P4230229848		COLTON	CA		04/26/2023	7.250	228,292		(43)				340,000	03/20/2023
P4230229849		TEQUESTA	FL		03/27/2023	7.990	453,648		(155)				666,500	03/08/2023
P4230229892		FREDERICKSBURG	VA		03/14/2023	8.500	253,933		(172)				320,000	03/03/2023
P4230229923		PFLUGERVILLE	TX		03/29/2023	8.125	361,405		(106)				420,000	03/08/2023
P4230229931		SAN ANTONIO	TX		03/30/2023	9.990	250,991		(59)				292,500	03/08/2023
P4230229938		DEWEY	IL		03/27/2023	7.990	264,270		(74)				450,000	03/17/2023
P4230229939		DAVENPORT	FL		03/31/2023	8.990	307,595		(201)				390,000	03/03/2023
P4230330068		BRIDGEPORT	CT		03/31/2023	8.990	145,504		(83)				176,000	03/06/2023
P4230330144		ASHEVILLE	NC		04/14/2023	7.500	420,948		(113)				530,000	03/15/2023
P4230330151		MURRELLS INLET	SC		03/24/2023	8.750	520,081		(361)				885,000	02/25/2023
P4230330154		GAINESVILLE	TX		03/30/2023	7.750	1,520,793		(543)				2,000,000	03/07/2023
P4230330160		CHARLESTON	SC		03/28/2023	8.625	1,092,123		(345)				1,195,000	03/13/2023
P4230330191		SUNRISE	FL		03/31/2023	9.750	242,070		(110)				310,000	03/19/2023
P4230330196		CLARKSTON	WA		05/24/2023	8.125	181,085		(47)				394,000	04/28/2023
P4230330200		DOWNERS GROVE	IL		04/13/2023	9.625	134,155		(32)				225,000	03/31/2023
P4230330204		INDIAN HEAD	MD		03/30/2023	10.250	527,584		(269)				567,000	03/08/2023
P4230330242		DORAL	FL		04/07/2023	7.500	410,075		76				520,000	03/14/2023
P4230330246		DAWSONVILLE	GA		04/21/2023	7.990	359,414		(52)				550,000	03/10/2023
P4230330264		AUSTIN	TX		04/07/2023	7.375	920,181		(414)				1,500,000	03/16/2023
P4230330265		PLAINFIELD	IL		04/25/2023	10.125	464,691		(195)				565,000	03/15/2023
P4230330295		SAINT CHARLES	IL		05/22/2023	9.375	198,224		21				310,000	04/04/2023
P4230330347		HIALEAH	FL		04/26/2023	7.750	277,310		20				410,000	02/04/2023
P4230330348		SAN DIEGO	CA		04/10/2023	7.875	301,503		(205)				665,000	03/22/2023
P4230330379		FOREST GROVE	OR		04/18/2023	6.750	1,042,573		(150)				1,330,000	04/10/2023
P4230330420		COLLEYVILLE	TX		04/21/2023	7.875	3,525,878		(675)				4,400,000	03/23/2023
P4230330446		BANNER ELK	NC		04/18/2023	8.500	625,866		(175)				925,000	03/23/2023
P4230330456		NAPLES	FL		03/30/2023	7.500	957,147		(337)				1,196,000	03/14/2023
P4230330467		NAPLES	FL		03/30/2023	8.500	1,135,641		(155)				1,450,000	02/22/2023
P4230330491		LAKE CLARKE SHORES	FL		04/07/2023	7.625	414,241		(107)				585,000	03/17/2023
P4230330506		FORT MYERS	FL		03/27/2023	7.875	569,207		(291)				797,000	03/15/2023
P4230330547		COLUMBUS	OH		04/14/2023	7.625	326,514		(231)				632,000	03/20/2023
P4230330560		BOYNTON BEACH	FL		04/11/2023	8.250	130,054		(85)				305,000	03/20/2023
P4230330561		SUTHERLAND SPRINGS	TX		05/12/2023	7.875	137,143		(35)				242,000	04/04/2023
P4230330562		CHEVY CHASE	MD		03/29/2023	8.750	101,434		(29)				200,000	03/17/2023
P4230330625		PEYTON	CO		04/14/2023	9.625	526,017		(123)				615,000	03/20/2023
P4230330628		FRASER	CO		04/07/2023	7.750	428,928		(219)				535,000	03/20/2023
P4230330634		MIAMI	FL		04/06/2023	7.375	350,642		(97)				498,000	03/28/2023
P4230330635		DAWSONVILLE	GA		03/27/2023	9.750	1,219,698		(287)				1,600,000	03/13/2023
P4230330638		CHICAGO	IL		04/25/2023	10.250	402,129		(117)				470,000	03/21/2023
P4230330687		MIAMI	FL		04/24/2023	7.625	851,122		(242)				1,050,000	03/17/2023
P4230330757		PHILADELPHIA	PA		04/12/2023	8.500	124,158		(35)				204,000	03/18/2023
P4230330764		MOORESVILLE	NC		04/12/2023	8.250	116,818		(34)				256,000	03/22/2023
P4230330795		PHOENIX	AZ		04/26/2023	8.750	406,499		(95)				500,000	02/11/2023
P4230330831		OAKLAND PARK	FL		03/27/2023	7.375	155,176		(103)				302,000	02/07/2023
P4230330887		PHOENIX	AZ		04/03/2023	7.750	179,288		(85)				255,000	03/22/2023
P4230330938		PANAMA CITY BEACH	FL		04/11/2023	8.500	361,241		(217)				535,000	03/28/2023
P4230330953		RANCHO CUCAMONGA	CA		04/03/2023	7.625	336,479		(770)				586,168	03/16/2023
P4230330995		LEHIGH ACRES	FL		03/31/2023	7.990	162,407		(146)				237,000	03/27/2023
P4230331016		HEATH	TX		04/14/2023	7.375	799,027		(303)				1,000,000	03/25/2023
P4230331050		ACWORTH	GA		04/28/2023	8.625	304,498		(84)				385,000	03/24/2023
P4230331052		PORT ST. LUCIE	FL		03/30/2023	9.625	312,128		(89)				360,000	03/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4230331079		PILOT POINT	TX		04/19/2023	7.250	220,045		57				307,000	04/03/2023
P4230331135		PLANO	TX		04/05/2023	7.875	447,067		(77)				558,500	03/01/2023
P4230331149		BATON ROUGE	LA		04/26/2023	8.500	312,467		(212)				374,000	03/31/2023
P4230331174		SAN ANTONIO	TX		05/05/2023	7.990	234,483		(12)				295,000	04/12/2023
P4230331197		SALEM	OR		04/20/2023	7.375	156,489		(53)				300,000	04/03/2023
P4230331220		MOUNT PLEASANT	TN		04/28/2023	7.625	150,898		6				190,000	04/03/2023
P4230331229		KATY	TX		04/14/2023	8.250	375,092		(52)				441,000	02/28/2023
P4230331322		FLEMING ISLAND	FL		04/17/2023	8.250	170,329		(103)				290,000	04/01/2023
P4230331372		GAINESVILLE	VA		05/03/2023	7.990	787,482		(349)				960,000	03/31/2023
P4230331374		WEST PARK	FL		04/26/2023	8.250	306,598		(191)				369,000	04/03/2023
P4230331418		LAS VEGAS	NV		04/21/2023	7.500	261,964		(139)				425,000	04/07/2023
P4230331516		HENDERSON	NV		04/21/2023	7.990	481,214		(287)				660,000	03/10/2023
P4230331530		FORT LAUDERDALE	FL		04/19/2023	7.875	228,734		(14)				286,000	03/31/2023
P4230331546		PANAMA CITY BEACH	FL		04/24/2023	7.750	539,570		(209)				670,000	04/10/2023
P4230331596		PHOENIX	AZ		05/31/2023	7.750	132,414		(33)				200,000	02/15/2023
P4230331599		COLUMBUS	OH		04/24/2023	7.990	117,143		(20)				155,000	04/04/2023
P4230331603		MONTGOMERY	TX		05/26/2023	7.750	309,938		(41)				415,000	05/14/2023
P4230331680		JOHNS ISLAND	SC		04/17/2023	10.250	806,448		(392)				867,000	03/23/2023
P4230331693		LEESBURG	VA		05/09/2023	7.125	623,371		(200)				875,000	04/06/2023
P4230331694		PHOENIX	AZ		04/28/2023	7.375	147,644		(48)				285,000	04/11/2023
P4230331728		DAYTONA BEACH	FL		06/12/2023	8.625	472,830		(127)				775,000	05/19/2023
P4230331740		WOLFFORTH	TX		04/27/2023	9.875	207,970		(103)				257,000	04/06/2023
P4230331759		WESLEY CHAPEL	FL		04/28/2023	9.875	1,025,952		(527)				1,410,000	04/13/2023
P4230331768		CRESTON	OH		05/18/2023	7.375	188,646		(24)				255,000	04/11/2023
P4230331776		WEST HAVEN	CT		04/28/2023	8.125	260,379		(5)				373,000	04/12/2023
P4230331782		JACKSONVILLE	FL		04/21/2023	7.500	228,175		(148)				367,000	03/09/2023
P4230431817		CLEARWATER	FL		05/02/2023	8.990	262,217		(128)				330,000	04/08/2023
P4230431837		BRIGANTINE	NJ		06/12/2023	7.500	609,365		95				810,000	04/12/2023
P4230431852		OAK HILLS	CA		04/20/2023	7.375	273,620		(82)				664,000	04/08/2023
P4230431924		MIAMI BEACH	FL		04/21/2023	8.250	603,779		(172)				733,000	03/16/2023
P4230431928		PALM DESERT	CA		04/25/2023	8.375	425,321		(271)				545,000	03/27/2023
P4230432011		MIAMI	FL		05/05/2023	7.500	285,049		(87)				350,000	04/11/2023
P4230432014		STAFFORD	VA		04/21/2023	8.375	289,173		(152)				350,000	03/04/2023
P4230432036		NORTH PALM BEACH	FL		07/20/2023	8.500	477,446		(76)				786,000	04/17/2023
P4230432087		MIAMI GARDENS	FL		05/03/2023	7.990	218,366		(123)				380,000	02/01/2023
P4230432098		CHICAGO	IL		05/23/2023	7.990	156,515		(40)				265,000	04/25/2023
P4230432201		WILLIAMSBURG	VA		05/08/2023	7.625	143,543		(77)				216,000	04/12/2023
P4230432202		PITTSBURGH	PA		05/11/2023	8.125	227,680		(57)				320,000	04/28/2023
P4230432213		GLENVIEW	IL		04/24/2023	7.125	259,362		(194)				640,000	04/13/2023
P4230432225		CASTLE ROCK	WA		05/18/2023	7.375	486,243		(117)				608,000	04/18/2023
P4230432246		RENO	NV		06/15/2023	7.990	197,083		(26)				244,000	05/23/2023
P4230432263		SANTA FE	NM		04/28/2023	9.250	304,079		(171)				355,000	04/19/2023
P4230432283		TYLER	TX		05/17/2023	9.250	651,845		(113)				760,000	04/21/2023
P4230432334		CARLSBAD	CA		05/08/2023	7.250	151,925		(39)				950,000	04/23/2023
P4230432336		JOSHUA TREE	CA		06/27/2023	7.875	468,306		(51)				620,000	04/27/2023
P4230432363		AUSTIN	TX		05/26/2023	7.750	1,797,346		(346)				2,700,000	04/19/2023
P4230432364		ORANGE CITY	FL		06/02/2023	9.875	248,906		(31)				289,000	04/26/2023
P4230432380		HOUSTON	TX		04/28/2023	8.990	466,164		(175)				545,000	04/16/2023
P4230432389		BLUE RIDGE	GA		05/19/2023	7.990	495,255		(155)				1,200,000	05/10/2023
P4230432403		PLYMOUTH MEETING	PA		06/14/2023	9.500	310,588		(102)				415,000	05/04/2023
P4230432463		TAMPA	FL		05/05/2023	8.625	522,989		(177)				600,000	04/27/2023
P4230432493		KILGORE	TX		05/10/2023	7.500	85,341		(23)				159,000	04/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4230432495		CLERMONT	FL		05/05/2023	7.250	415,138		(145)				626,000	03/06/2023
P4230432497		MESA	AZ		05/15/2023	7.750	385,360		(151)				536,000	05/02/2023
P4230432511		NORFOLK	VA		06/21/2023	7.990	166,860		(31)				235,000	04/20/2023
P4230432519		LUBBOCK	TX		04/24/2023	7.375	1,133,642		(318)				1,450,000	03/30/2023
P4230432545		APOPKA	FL		05/10/2023	8.875	363,798		(57)				450,000	04/28/2023
P4230432585		COCONUT CREEK	FL		05/26/2023	7.990	554,878		(142)				640,000	04/19/2023
P4230432594		BONITA	CA		05/30/2023	7.375	481,783		(104)				935,000	05/15/2023
P4230432599		CLARKSVILLE	TN		05/16/2023	7.990	199,932		(109)				300,000	05/01/2023
P4230432605		PARK FOREST	IL		05/12/2023	8.625	113,601		(23)				140,000	04/25/2023
P4230432612		CAPE CORAL	FL		05/04/2023	7.875	1,294,854		(471)				1,650,000	04/15/2023
P4230432628		HOMESTEAD	FL		05/19/2023	7.990	776,034		(237)				900,000	04/21/2023
P4230432637		HUTTO	TX		05/05/2023	7.375	889,676		(188)				1,100,000	04/25/2023
P4230432642		PARK FOREST	IL		05/12/2023	8.750	99,854		(23)				124,000	04/25/2023
P4230432646		DALLAS	TX		05/10/2023	7.125	801,144		(442)				1,400,000	04/27/2023
P4230432648		HEATHROW	FL		05/15/2023	8.875	1,126,263		(176)				1,240,000	04/26/2023
P4230432680		OAKLAND PARK	FL		04/28/2023	7.250	246,559		(115)				413,000	04/23/2023
P4230432694		FRESNO	CA		05/08/2023	7.875	170,118		(36)				264,000	04/22/2023
P4230432724		HENDERSON	NV		05/08/2023	8.990	384,356		(185)				435,000	04/22/2023
P4230432731		CHICAGO	IL		05/19/2023	7.750	808,578		(331)				1,200,000	05/08/2023
P4230432762		LIVE OAK	TX		05/18/2023	7.990	269,119		(112)				327,000	05/02/2023
P4230432845		KISSIMMEE	FL		05/26/2023	7.625	1,008,743		(172)				1,740,000	05/05/2023
P4230432846		PITTSBURGH	PA		05/22/2023	7.990	170,475		(30)				225,000	05/01/2023
P4230432906		WYLIE	TX		05/18/2023	9.875	470,935		(207)				565,000	05/01/2023
P4230432911		YUCAIPA	CA		05/22/2023	7.990	301,531		(169)				430,000	05/02/2023
P4230432920		JACKSONVILLE	FL		06/06/2023	6.990	113,090		(18)				225,000	05/02/2023
P4230432923		NOBLESVILLE	IN		05/12/2023	7.625	263,095		(116)				320,000	04/26/2023
P4230432930		CORPUS CHRISTI	TX		05/16/2023	8.500	182,107		(69)				220,000	04/24/2023
P4230433049		CRESCENT CITY	FL		06/09/2023	7.990	430,712		(188)				825,000	05/18/2023
P4230433067		FALLS CHURCH	VA		05/30/2023	7.750	302,645		(51)				870,000	05/03/2023
P4230433071		CORAL GABLES	FL		05/18/2023	7.625	943,110		(209)				1,300,000	04/26/2023
P4230433139		NORTH LAS VEGAS	NV		05/25/2023	7.875	297,954		(20)				350,000	05/04/2023
P4230433170		LOUISVILLE	CO		05/25/2023	7.500	340,976		(88)				420,000	05/01/2023
P4230433235		DAYTON	TN		05/09/2023	9.625	253,022		(77)				290,000	05/01/2023
P4230433294		BONITA SPRINGS	FL		05/18/2023	6.990	230,029		(57)				510,000	05/04/2023
P4230433298		RIO VISTA	CA		06/14/2023	7.875	212,739		(14)				370,000	03/21/2023
P4230433315		SALEM	OR		06/26/2023	8.500	188,032		(88)				240,000	05/21/2023
P4230433342		GREEN VALLEY	AZ		06/02/2023	7.875	235,841		(61)				342,000	05/16/2023
P4230433423		HOMESTEAD	FL		05/26/2023	8.750	465,494		(114)				508,000	05/03/2023
P4230433433		BOERNE	TX		05/24/2023	7.375	931,016		(326)				1,145,000	05/11/2023
P4230433445		HOMESTEAD	FL		06/08/2023	7.990	326,894		(74)				500,000	05/05/2023
P4230433453		NEW PORT RICHEY	FL		06/05/2023	7.990	229,514		(63)				285,000	05/08/2023
P4230433465		DAVENPORT	FL		05/23/2023	7.750	275,227		(66)				362,000	05/10/2023
P4230433467		KISSIMMEE	FL		05/22/2023	7.875	248,430		(39)				310,000	05/09/2023
P4230533474		TAMPA	FL		05/31/2023	8.750	341,445		(133)				390,000	05/10/2023
P4230533495		SAN ANTONIO	TX		05/30/2023	7.750	632,786		(262)				880,000	05/08/2023
P4230533518		ANAHUAC	TX		06/12/2023	7.375	610,858		85				775,000	05/13/2023
P4230533564		SANTA ROSA BEACH	FL		06/30/2023	8.250	640,889		(167)				915,000	05/19/2023
P4230533566		DORAL	FL		05/31/2023	7.990	923,438		(282)				1,086,000	05/16/2023
P4230533567		SANTA ROSA BEACH	FL		06/26/2023	7.750	643,110		(240)				980,000	05/26/2023
P4230533618		FRASER	CO		05/26/2023	7.990	432,064		(180)				525,000	05/09/2023
P4230533639		NASHVILLE	TN		05/31/2023	6.990	488,146		(1)				715,000	05/12/2023
P4230533659		LAS VEGAS	NV		05/22/2023	7.375	359,648		(50)				490,000	05/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4230533669		MINT HILL	NC		06/16/2023	8.375	532,998		(175)				610,000	05/12/2023
P4230533696		GALVESTON	TX		05/25/2023	8.875	220,400						320,000	05/01/2023
P4230533815		NASHVILLE	TN		05/31/2023	6.990	488,340		(1)				715,000	05/12/2023
P4230533818		NASHVILLE	TN		05/31/2023	6.875	409,082		(54)				715,000	05/12/2023
P4230533820		NASHVILLE	TN		05/31/2023	6.875	427,659		(2)				715,000	05/12/2023
P4230533825		THORNTON	CO		05/31/2023	7.250	262,213		(152)				481,000	05/16/2023
P4230533849		JENISON	MI		05/26/2023	7.990	341,042		(191)				410,000	04/27/2023
P4230533892		FORNEY	TX		05/23/2023	8.375	1,006,746		(103)				1,255,000	05/01/2023
P4230533941		ARVADA	CO		05/25/2023	9.250	698,255		(280)				855,000	05/12/2023
P4230533976		PHILADELPHIA	PA		06/21/2023	7.990	434,506		(17)				570,000	05/26/2023
P4230534046		BELLEAIR BEACH	FL		05/30/2023	7.625	1,514,713		(562)				2,220,000	05/16/2023
P4230534154		HAYDEN	ID		06/16/2023	8.875	458,714		(31)				653,000	05/26/2023
P4230534344		NASHVILLE	TN		05/30/2023	7.500	411,954		(174)				550,000	04/21/2023
P4230534418		WARRENTON	VA		06/13/2023	7.375	283,128						355,000	05/18/2023
P4230534447		LAKE WORTH	FL		07/05/2023	8.500	671,495		(174)				865,000	04/28/2023
P4230534524		GRANBURY	TX		06/16/2023	7.375	393,518		(80)				485,000	05/24/2023
P4230534585		DENVER	CO		06/20/2023	8.625	298,474		(131)				358,000	05/25/2023
P4230534711		OCALA	FL		07/26/2023	7.875	190,481		(17)				252,000	06/12/2023
P4230534717		DAVENPORT	FL		06/29/2023	7.625	391,925		(110)				512,000	05/27/2023
P4230534796		CAPE CORAL	FL		06/27/2023	7.250	382,449		(91)				627,000	06/13/2023
P4230535289		SUFFOLK	VA		07/25/2023	8.125	160,610		(36)				224,000	06/14/2023
P4230535296		KEY LARGO	FL		07/20/2023	8.125	2,317,904		(243)				3,310,000	07/06/2023
P4230535319		NAPLES	FL		06/16/2023	7.375	769,405		(147)				950,000	06/01/2023
P4230535435		PITTSBURGH	PA		06/28/2023	7.625	466,062		(68)				665,000	06/23/2023
P4230635730		NAPLES	FL		06/30/2023	8.750	585,751		(62)				875,000	06/08/2023
P4230635886		WELLINGTON	FL		07/20/2023	9.250	310,784		(42)				470,000	06/14/2023
P4230636081		BAKERSFIELD	CA		06/28/2023	9.250	137,546		(58)				186,000	06/14/2023
P4230636164		CIBOLO	TX		07/19/2023	9.500	225,613		(11)				285,000	06/14/2023
P4230636299		SPOKANE	WA		07/03/2023	10.375	608,258		(151)				650,000	06/21/2023
P4230636349		SEATTLE	WA		06/29/2023	7.750	533,541		(101)				620,000	06/17/2023
P4230636402		TALLAHASSEE	FL		08/02/2023	8.125	101,908		(12)				174,000	06/27/2023
P4230636434		NASHVILLE	TN		06/30/2023	9.375	630,535		(89)				861,000	06/21/2023
P4230636712		HOLLYWOOD	FL		07/21/2023	8.375	142,981		(28)				175,000	06/30/2023
P4230636855		UPPERVILLE	VA		07/24/2023	7.750	337,036		(57)				510,000	06/29/2023
P4230637110		YORKVILLE	IL		09/13/2023	9.990	311,893		(41)				400,000	07/19/2023
P4230637146		CAPE CORAL	FL		07/24/2023	7.875	383,181		(66)				1,250,000	07/01/2023
P4230637348		HAMPSHIRE	IL		07/27/2023	7.990	150,104		(4)				250,000	07/11/2023
P4230737991		CLIFTON	NJ		08/28/2023	7.875	362,000		(24)				449,000	07/20/2023
P4230738083		SEMMES	AL		08/25/2023	7.375	176,429		(26)				365,000	08/16/2023
P4230738127		WACO	TX		08/11/2023	7.625	208,466		(77)				329,000	07/26/2023
P4230738161		LAKE FOREST	CA		08/09/2023	8.125	726,168		(213)				1,635,000	07/08/2023
P4230738168		INDIANAPOLIS	IN		07/28/2023	7.990	303,916		(129)				452,500	06/27/2023
P4230738241		KATY	TX		07/31/2023	10.375	700,032		(185)				799,000	03/31/2023
P4230738343		SANTA FE	NM		08/18/2023	7.990	391,235		(112)				505,000	07/24/2023
P4230738355		HOLLYWOOD	FL		08/28/2023	8.375	300,795		(38)				450,000	08/05/2023
P480439		EASTPOINTE	MI		07/11/2022	6.750	116,503		(58)				145,000	06/20/2022
P480447		DETROIT	MI		09/15/2022	11.000	214,405		(92)				279,000	08/24/2022
P480449		DETROIT	MI		09/19/2022	10.249	89,832		(43)				117,000	09/01/2022
P480465		REDFORD	MI		05/01/2023	7.625	119,710		6				161,000	04/03/2023
P480468		DETROIT	MI		06/28/2023	8.625	121,755		(13)				172,000	05/31/2023
P5210212018		MYRTLE BEACH	SC		02/26/2020	6.125	100,056		(142)				163,000	04/09/2021
P5210212021		SPLENDORA	TX		03/09/2020	5.500	158,521		(105)				213,000	04/09/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5210612865		NAPLES	FL		03/28/2022	4.990	490,287		(295)				778,000	03/28/2022
P5211114868		LUCAS	TX		05/25/2022	5.875	977,737		(332)				1,520,000	05/25/2022
P5211115208		PALM SPRINGS	CA		01/10/2022	3.375	201,034		29				285,000	05/12/2021
P5211215260		RANCHO MIRAGE	CA		01/31/2023	4.375	1,964,104		4,133				2,850,000	03/03/2022
P5211215368		PEMBROKE PINES	FL		02/16/2022	5.375	203,040		(321)				250,000	12/27/2021
P5211215428		HUTTO	TX		01/28/2022	5.625	281,793		(601)				365,000	01/03/2022
P5211215476		KENT	WA		02/21/2022	4.875	728,632		(1,203)				1,120,000	02/21/2022
P5220115738		ORMOND BEACH	FL		02/04/2022	4.125	113,458		(280)				453,000	01/13/2022
P5220115768		DENVER	CO		01/27/2022	5.125	291,247		(524)				550,000	01/11/2022
P5220115782		KNOXVILLE	TN		02/01/2022	6.375	384,267		(652)				418,000	01/13/2022
P5220115820		INGLEWOOD	CA		03/02/2022	4.375	407,473		910				760,000	03/02/2022
P5220115828		DECATUR	GA		02/11/2022	4.375	275,719		(170)				350,000	01/20/2022
P5220115886		FORT MYERS	FL		02/14/2022	5.875	223,110		(394)				311,000	02/01/2022
P5220115898		HUMBLE	TX		03/25/2022	7.250	119,136		(78)				185,000	03/25/2022
P5220115932		MUNDELEIN	IL		03/01/2022	6.250	239,973		(398)				340,000	01/28/2022
P5220115962		PALM CITY	FL		03/09/2022	7.750	588,224		(1,083)				660,000	03/09/2022
P5220115988		STERLING	VA		03/08/2022	3.625	382,839		102				516,000	02/15/2022
P5220115989		STERLING	VA		03/08/2022	3.625	408,032		235				557,000	03/08/2022
P5220115990		STERLING	VA		03/08/2022	3.625	342,967		177				467,000	02/15/2022
P5220115992		STERLING	VA		03/08/2022	3.625	382,097		102				515,000	02/16/2022
P5220116030		GOODRICH	TX		03/22/2022	3.875	199,767		(266)				270,000	03/22/2022
P5220116031		RANCHO MIRAGE	CA		03/11/2022	5.250	1,223,211		(2,077)				2,000,000	03/11/2022
P5220116038		LEEDS	ME		04/22/2022	6.250	101,307		(111)				154,000	04/22/2022
P5220116058		MARIETTA	GA		02/07/2022	4.375	190,595		(321)				335,000	01/22/2022
P5220116068		RIO RICO	AZ		02/16/2022	6.990	164,917		(223)				240,000	02/16/2022
P5220116090		HIALEAH	FL		03/23/2022	5.875	141,990		(273)				225,000	03/23/2022
P5220116094		BRUCEVILLE	TX		04/01/2022	4.625	215,405		371				365,000	04/01/2022
P5220116098		MABLETON	GA		02/28/2022	4.375	196,585		(325)				365,000	02/04/2022
P5220116107		ANTIOCH	IL		04/20/2022	5.875	412,108		(851)				581,000	04/20/2022
P5220116116		SAN JOSE	CA		03/06/2022	4.250	565,670		(986)				988,000	03/06/2022
P5220116155		PORTLAND	OR		02/25/2022	4.875	2,004,699		(2,399)				2,550,000	02/25/2022
P5220116161		GOLDEN	CO		03/14/2022	4.625	248,393		(207)				745,000	03/14/2022
P5220116170		KODAK	TN		02/25/2022	6.625	590,843		(1,185)				820,000	02/25/2022
P5220116207		CARMEL	CA		03/01/2022	3.875	965,164		285				2,450,000	02/14/2022
P5220116210		SAN DIEGO	CA		04/12/2022	6.875	1,244,340		(646)				1,625,000	04/12/2022
P5220216242		TAMPA	FL		03/23/2022	4.625	400,240		(672)				625,000	03/23/2022
P5220216264		ELLENWOOD	GA		02/09/2022	7.000	169,391		(186)				255,000	01/17/2022
P5220216299		SCOTTSDALE	AZ		03/17/2022	3.625	1,353,727		117				1,750,000	02/17/2022
P5220216301		HOOVER	AL		02/18/2022	7.000	216,803		(486)				310,000	01/05/2022
P5220216306		CONROE	TX		03/01/2022	5.875	885,922		(1,986)				950,000	02/12/2022
P5220216309		MILLBRAE	CA		04/07/2022	4.125	782,406		(603)				2,400,000	04/07/2022
P5220216310		TEMPE	AZ		04/07/2022	5.375	204,739		(296)				320,000	04/07/2022
P5220216315		JOLIET	IL		03/16/2022	6.250	225,877		(515)				240,000	03/16/2022
P5220216317		KNIGHTDALE	NC		02/18/2022	4.500	490,646		(528)				549,000	02/18/2022
P5220216327		GILBERT	AZ		03/22/2022	6.875	397,435		(832)				780,000	03/22/2022
P5220216329		PHOENIX	AZ		02/25/2022	4.990	239,661		(240)				469,000	02/15/2022
P5220216330		PHOENIX	AZ		02/25/2022	4.990	239,661		(240)				451,000	02/15/2022
P5220216331		PHOENIX	AZ		03/02/2022	4.990	239,976		(239)				432,000	02/15/2022
P5220216333		MANALAPAN	NJ		03/18/2022	5.250	149,402		(316)				200,000	03/18/2022
P5220216336		SUFFOLK	VA		03/25/2022	6.000	1,034,750		(2,343)				1,245,000	03/25/2022
P5220216350		BAY ST LOUIS	MS		03/25/2022	6.125	104,686		(248)				125,000	03/25/2022
P5220216361		HIALEAH	FL		03/04/2022	7.125	197,632		(384)				270,000	01/10/2022

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P5220216384		EAGLE LAKE	FL		04/25/2022	7.250	233,077		(397)				280,000	04/25/2022
P5220216419		CORPUS CHRISTI	TX		03/28/2022	5.990	176,675		(286)				268,000	03/28/2022
P5220216426		LAHAINA	HI		03/03/2022	5.250	1,494,659		(1,221)				4,250,000	01/20/2022
P5220216429		ZION	IL		03/11/2022	6.750	154,265		(353)				165,000	03/11/2022
P5220216434		SAN RAFAEL	CA		03/17/2022	6.250	669,802		(1,483)				870,000	03/17/2022
P5220216440		NORFOLK	MA		03/21/2022	5.750	222,454		(548)				379,778	03/21/2022
P5220216442		DURANGO	CO		03/03/2022	6.125	413,310		(925)				500,000	02/19/2022
P5220216456		LUBBOCK	TX		03/21/2022	6.250	327,550		(643)				394,990	03/21/2022
P5220216473		HARKER HEIGHTS	TX		03/04/2022	6.875	399,325		(720)				520,000	03/04/2022
P5220216474		OLNEY	MT		04/08/2022	5.250	1,371,749		(2,536)				1,750,000	04/08/2022
P5220216481		WESTLAKE VILLAGE	CA		03/07/2022	5.625	1,253,204		(962)				1,500,000	02/12/2022
P5220216482		KISSIMMEE	FL		03/26/2022	8.250	411,449		(615)				608,000	03/26/2022
P5220216492		PAOLA	KS		03/17/2022	5.375	156,206		(390)				280,000	03/17/2022
P5220216494		GREENACRES	FL		03/04/2022	4.875	99,824		(133)				135,000	03/04/2022
P5220216518		NORWOOD	MA		02/28/2022	5.125	352,698		(803)				680,000	02/28/2022
P5220216523		SARASOTA	FL		03/17/2022	4.990	503,826		(663)				1,350,000	03/17/2022
P5220216537		POULSBO	WA		03/21/2022	4.875	453,002		(628)				700,000	03/21/2022
P5220216538		SCOTTSDALE	AZ		03/04/2022	5.250	401,973		(697)				665,000	02/17/2022
P5220216546		INDIANAPOLIS	IN		03/22/2022	6.250	133,695		(248)				175,000	03/22/2022
P5220216565		SAINT CHARLES	IL		03/15/2022	6.750	821,700		(1,676)				880,000	03/15/2022
P5220216567		ANNAPOLIS	MD		03/29/2022	5.375	100,539		(116)				303,000	03/29/2022
P5220216572		COLORADO SPRINGS	CO		03/18/2022	4.875	210,909		(302)				490,000	03/18/2022
P5220216576		TUCSON	AZ		03/18/2022	5.500	582,931		(1,092)				710,000	03/18/2022
P5220216602		PALM BEACH GARDENS	FL		03/15/2022	5.375	338,647		(437)				447,000	03/15/2022
P5220216619		THOUSAND OAKS	CA		03/08/2022	5.250	771,443		(688)				920,000	03/08/2022
P5220216632		LA PLATA	MD		04/04/2022	6.990	251,657		(447)				285,000	04/04/2022
P5220216634		ATHENS	GA		03/28/2022	6.750	179,179		(312)				231,000	03/28/2022
P5220216636		DAVENPORT	FL		03/15/2022	5.000	243,533		(391)				400,000	03/15/2022
P5220216644		CAYCE	SC		03/28/2022	6.625	317,463		(661)				380,000	03/28/2022
P5220216650		NEW BALTIMORE	MI		03/22/2022	6.250	263,454		(570)				388,000	03/22/2022
P5220216679		COLORADO SPRINGS	CO		03/23/2022	6.750	106,618		(217)				147,000	03/23/2022
P5220216681		BOISE	ID		04/01/2022	5.990	502,065		(475)				678,000	04/01/2022
P5220216683		KYLE	TX		02/25/2022	5.500	243,624		(500)				333,000	02/07/2022
P5220216685		REUNION	FL		03/29/2022	5.125	185,767		(293)				305,000	03/29/2022
P5220216706		FORT MILL	SC		04/11/2022	6.000	283,666		(479)				435,000	04/11/2022
P5220216716		AUSTIN	TX		04/13/2022	5.375	1,996,643		(3,694)				3,000,000	04/13/2022
P5220216719		ENGLEWOOD	OH		03/21/2022	7.250	216,025		(436)				253,000	03/21/2022
P5220216728		LAKE HAVASU CITY	AZ		03/21/2022	6.375	135,037		(898)				440,000	03/21/2022
P5220216768		WEST PALM BEACH	FL		03/28/2022	6.375	448,085		(957)				716,000	03/28/2022
P5220216782		MANVEL	TX		03/11/2022	6.250	607,615		(1,323)				730,000	03/11/2022
P5220216796		RIVERWOODS	IL		03/09/2022	7.250	310,746		(506)				480,000	03/09/2022
P5220216800		KISSIMMEE	FL		04/14/2022	6.500	485,096		(885)				585,000	04/14/2022
P5220216810		BELVEDERE TIBURON	CA		04/12/2022	5.125	1,757,156		(1,673)				2,950,000	04/12/2022
P5220216821		CHICAGO	IL		03/18/2022	6.375	422,776		(406)				550,000	03/18/2022
P5220216827		FREDERICKSBURG	TX		03/14/2022	5.625	376,796		(634)				640,000	03/14/2022
P5220316846		HUBER HEIGHTS	OH		03/25/2022	6.750	333,921		(582)				411,000	03/25/2022
P5220316850		BARKHAMSTED	CT		03/17/2022	5.875	260,600		(526)				315,000	03/17/2022
P5220316876		SAN DIEGO	CA		04/14/2022	5.125	515,117		(294)				1,020,000	04/14/2022
P5220316880		HUNTINGTON BEACH	CA		03/18/2022	5.875	2,358,003		(4,770)				2,850,000	03/18/2022
P5220316887		CARLSBAD	CA		03/11/2022	5.990	1,147,322		(2,448)				1,385,000	03/11/2022
P5220316892		HENDERSON	NV		03/15/2022	5.625	1,345,620		(1,851)				1,900,000	03/15/2022
P5220316897		VENTURA	CA		02/03/2022	6.250	738,998		(1,559)				790,000	02/03/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220316909		MEDLEY	FL		03/28/2022	5.375	401,560		(419)				595,000	03/28/2022
P5220316912		DAPHNE	AL		04/13/2022	8.250	498,472		(740)				550,000	04/13/2022
P5220316916		BELLE ISLE	FL		03/31/2022	5.625	733,734		(1,074)				850,000	03/31/2022
P5220316920		MIAMI	FL		01/31/2023	5.500	423,554		(446)				600,000	04/18/2022
P5220316927		IRVING	TX		03/31/2022	6.500	208,791		(466)				260,000	03/31/2022
P5220316934		KNOXVILLE	TN		04/07/2022	8.000	630,500		(1,099)				752,000	04/07/2022
P5220316941		PARADISE VALLEY	AZ		04/08/2022	5.500	2,549,612		(4,125)				3,600,000	04/08/2022
P5220316942		SANTA ROSA	CA		03/07/2022	5.625	1,351,976		(2,462)				1,550,000	03/07/2022
P5220316945		TUCSON	AZ		03/31/2022	5.990	227,615		(370)				299,000	03/31/2022
P5220316949		HOUSTON	TX		03/25/2022	7.750	392,154		(626)				420,000	03/25/2022
P5220316972		DANVILLE	PA		04/02/2022	5.500	138,125		(212)				225,000	04/02/2022
P5220316974		BURBANK	CA		04/13/2022	5.500	506,770		(697)				990,000	04/13/2022
P5220317005		WINSTON SALEM	NC		08/01/2022	8.875	271,932						351,000	06/09/2022
P5220317016		HALLANDALE BEACH	FL		04/15/2022	5.375	526,359		(725)				649,000	04/15/2022
P5220317021		CINCINNATI	OH		04/13/2022	6.250	103,583		(204)				169,000	04/13/2022
P5220317035		BOULDER	CO		04/25/2022	5.375	285,116		(189)				692,000	04/25/2022
P5220317036		LA QUINTA	CA		03/18/2022	5.750	696,535		(1,188)				875,000	03/18/2022
P5220317051		DRIPPING SPRINGS	TX		04/01/2022	5.750	531,073		(574)				703,000	04/01/2022
P5220317067		SPRING	TX		04/21/2022	5.750	152,702		(305)				255,000	04/21/2022
P5220317087		FAIR OAKS	CA		04/15/2022	5.500	403,124		(488)				630,000	04/15/2022
P5220317092		HEMET	CA		04/13/2022	5.625	108,811		(233)				235,000	04/13/2022
P5220317117		MANALAPAN	NJ		04/07/2022	5.500	124,321		(215)				168,500	04/07/2022
P5220317125		KODAK	TN		01/31/2023	5.750	432,053		(698)				865,000	05/21/2022
P5220317135		HOCKLEY	TX		04/25/2022	6.625	628,848		(1,257)				779,000	04/25/2022
P5220317136		EL CAJON	CA		03/17/2022	5.125	453,202		(610)				1,160,000	03/17/2022
P5220317151		COLUMBIA	TN		07/31/2022	5.990	198,382						261,100	05/31/2022
P5220317157		LAGUNA BEACH	CA		04/06/2022	5.625	2,567,460		(1,931)				3,800,000	04/06/2022
P5220317173		COOPERSBURG	PA		04/08/2022	8.250	453,555		(669)				590,000	04/08/2022
P5220317177		PALMETTO BAY	FL		03/24/2022	5.875	472,497		(834)				950,000	03/24/2022
P5220317179		MANCHESTER	NH		04/11/2022	6.750	252,554		(1,356)				522,000	04/11/2022
P5220317183		FAIRVIEW	NC		04/11/2022	7.250	200,979		(384)				365,000	04/11/2022
P5220317186		HERCULES	CA		03/18/2022	5.375	443,458		(89)				880,000	03/18/2022
P5220317189		MULBERRY	FL		03/10/2022	5.875	106,199		(121)				142,000	03/10/2022
P5220317193		TAYLORSVILLE	KY		07/31/2022	6.875	451,657						579,000	06/10/2022
P5220317219		MIAMI	FL		04/25/2022	5.250	185,677		(189)				550,000	04/25/2022
P5220317221		MONROE	NC		04/16/2022	6.375	127,261		(208)				281,000	04/16/2022
P5220317228		SAN DIEGO	CA		04/19/2022	5.990	412,389		(823)				725,000	04/19/2022
P5220317230		DACULA	GA		04/01/2022	6.500	360,912		(642)				422,000	04/01/2022
P5220317239		ARLINGTON	TX		04/21/2022	5.250	210,184		(201)				325,000	04/21/2022
P5220317241		TUSTIN	CA		04/26/2022	5.125	482,547		(539)				770,000	04/26/2022
P5220317262		SWANTON	VT		06/10/2022	6.250	232,894		(420)				375,000	06/10/2022
P5220317265		SAN JOSE	CA		04/15/2022	5.625	714,157		(1,299)				1,700,000	04/15/2022
P5220317276		SEASIDE	OR		04/19/2022	5.875	1,122,979		(1,656)				1,300,000	04/19/2022
P5220317293		RICHMOND	VA		01/31/2023	6.250	239,156		(377)				396,000	05/06/2022
P5220317300		HUNTINGTON BEACH	CA		04/14/2022	5.990	516,896		(988)				1,400,000	04/14/2022
P5220317310		GRAND TERRACE	CA		04/21/2022	5.125	288,120		(199)				579,000	04/21/2022
P5220317312		LA QUINTA	CA		04/08/2022	5.500	399,400		(894)				630,000	04/08/2022
P5220317326		SAN JOSE	CA		04/12/2022	6.500	772,878		(1,254)				1,200,000	04/12/2022
P5220317333		GREENWOOD	IN		04/01/2022	6.625	150,223		(319)				235,000	04/01/2022
P5220317344		TAMPA	FL		01/31/2023	6.625	224,353		(434)				315,000	04/22/2022
P5220317351		PENRYN	CA		04/15/2022	6.250	980,668		(881)				1,090,000	04/15/2022
P5220317362		MENIFEE	CA		04/04/2022	5.750	101,405		(194)				605,000	04/04/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220317366		NEW BRAUNFELS	TX		03/30/2022	6.990	318,681		(652)				410,000	03/30/2022
P5220317394		GLENDALE	CA		03/22/2022	5.500	917,795		(1,490)				1,500,000	03/22/2022
P5220317404		RICHMOND	VA		01/31/2023	7.750	189,555		(310)				252,000	05/26/2022
P5220317405		PALMETTO	FL		04/06/2022	7.990	448,632		(778)				480,000	04/06/2022
P5220317409		LAGUNA NIGUEL	CA		04/19/2022	6.250	570,854		(1,119)				1,075,000	04/19/2022
P5220317435		ROSLYN	PA		01/31/2023	7.125	248,306		(442)				365,000	05/19/2022
P5220317456		PLAYA DEL REY	CA		04/11/2022	6.250	1,133,230		(607)				1,950,000	04/11/2022
P5220317464		STUART	FL		01/31/2023	6.750	808,869		(1,464)				975,000	05/04/2022
P5220317476		ANTIOCH	CA		04/08/2022	5.990	395,774		(713)				640,000	04/08/2022
P5220317487		BONNEY LAKE	WA		04/29/2022	6.875	461,153		(376)				590,000	04/29/2022
P5220317533		ORLANDO	FL		04/29/2022	7.750	345,082		(534)				415,000	04/29/2022
P5220317541		SOUTHWEST RANCHES	FL		01/31/2023	6.625	1,201,531		(2,127)				1,450,000	05/05/2022
P5220317545		GLEN ALLEN	VA		04/11/2022	8.250	391,883		(658)				533,000	04/11/2022
P5220317558		NASHVILLE	TN		01/31/2023	6.750	1,080,892		(1,822)				1,300,000	04/22/2022
P5220317562		MIAMI	FL		04/14/2022	5.875	518,781		(1,007)				1,150,000	04/14/2022
P5220317600		SHASTA LAKE	CA		01/31/2023	7.750	187,110		(275)				276,000	05/06/2022
P5220317605		MYRTLE BEACH	SC		03/29/2022	6.250	133,387		(146)				176,000	03/29/2022
P5220317632		ROCHESTER	NY		04/27/2022	7.625	123,186		(230)				188,000	04/27/2022
P5220317649		SCOTTSDALE	AZ		04/20/2022	8.625	1,209,462		(1,667)				1,465,000	04/20/2022
P5220317673		REUNION	FL		01/31/2023	6.375	432,920		(588)				1,420,000	05/05/2022
P5220317676		TAMPA	FL		06/15/2022	6.990	239,497		(348)				290,000	06/15/2022
P5220317706		IDAHO SPRINGS	CO		04/23/2022	7.250	472,854		(788)				506,000	04/23/2022
P5220317709		HOUSTON	TX		05/18/2022	7.875	102,443		(49)				140,000	05/18/2022
P5220317717		KISSIMMEE	FL		01/31/2023	6.250	202,108		(205)				290,000	04/29/2022
P5220317720		ST PETERSBURG	FL		04/21/2022	6.500	691,811		(1,028)				1,150,000	04/21/2022
P5220317723		CHARLOTTE	NC		04/25/2022	8.250	374,961		(550)				450,000	04/25/2022
P5220317734		STUDIO CITY	CA		01/31/2023	5.750	2,145,379		(976)				2,700,000	04/22/2022
P5220317740		DENTON	TX		05/23/2022	8.250	245,846		(386)				338,000	05/23/2022
P5220317780		MENIFEE	CA		04/01/2022	6.250	298,724		(359)				535,000	04/01/2022
P5220317782		DALLAS	TX		07/31/2022	7.125	379,735						680,000	05/02/2022
P5220317786		AUSTIN	TX		01/31/2023	8.125	1,024,268		(586)				1,375,000	04/29/2022
P5220417805		HAMPTON BAYS	NY		05/05/2022	7.000	545,484		(1,085)				870,000	05/05/2022
P5220417811		FORT WALTON BEACH	FL		04/29/2022	7.500	246,616		(398)				320,000	04/29/2022
P5220417815		HIGHLAND	CA		04/06/2022	6.750	279,559		(347)				365,000	04/06/2022
P5220417828		MESA	AZ		04/26/2022	7.990	1,092,820		(1,897)				1,270,000	04/26/2022
P5220417920		PEPPER PIKE	OH		01/31/2023	8.000	587,644		(833)				700,000	05/31/2022
P5220417925		KATY	TX		07/31/2022	6.250	181,370						283,000	05/26/2022
P5220417935		NEWPORT BEACH	CA		01/31/2023	6.875	520,002		(768)				1,975,000	05/02/2022
P5220417943		MCKINNEY	TX		01/31/2023	7.500	534,615		(702)				775,000	05/16/2022
P5220417946		FAIRHOPE	AL		05/13/2022	6.250	859,065		(760)				1,124,000	05/13/2022
P5220417955		MACON	GA		07/31/2022	6.500	163,629						240,000	06/14/2022
P5220417958		MACON	GA		06/14/2022	6.500	174,434		(29)				230,000	06/14/2022
P5220417959		MACON	GA		07/31/2022	6.500	173,350						235,000	06/14/2022
P5220417972		SNELLVILLE	GA		04/19/2022	6.625	431,875		(478)				710,000	04/19/2022
P5220418010		ATLANTA	GA		07/31/2022	7.750	443,993						652,000	05/27/2022
P5220418013		SCOTTSDALE	AZ		04/20/2022	8.250	734,739		(989)				900,000	04/20/2022
P5220418032		KINGSLAND	TX		05/10/2022	6.500	182,996		(204)				305,000	05/10/2022
P5220418035		KINGSLAND	TX		01/31/2023	6.500	184,316		(209)				305,000	05/11/2022
P5220418059		NORFOLK	VA		07/31/2022	8.500	125,262						160,000	05/24/2022
P5220418060		NAPLES	FL		07/31/2022	6.250	367,899						730,000	05/27/2022
P5220418065		WHITTIER	CA		01/31/2023	6.875	675,164		(696)				950,000	05/07/2022
P5220418169		SAN FRANCISCO	CA		05/04/2022	6.500	1,223,911		(1,454)				1,608,000	05/04/2022

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P5220418192		MONTCLAIR	CA		04/22/2022	6.990	545,235		(840)				775,000	04/22/2022
P5220418195		WEST CHICAGO	IL		05/03/2022	7.990	294,143		(509)				370,000	05/03/2022
P5220418198		DETROIT	MI		01/31/2023	8.500	111,902		(149)				156,000	05/20/2022
P5220418203		FRISCO	TX		05/13/2022	6.500	1,034,464		(996)				1,366,000	05/13/2022
P5220418206		SAN ANSELMO	CA		07/31/2022	6.750	1,272,934						1,995,000	05/06/2022
P5220418213		JACKSONVILLE	FL		01/31/2023	7.375	518,984		(659)				1,220,000	06/17/2022
P5220418279		SARASOTA	FL		05/05/2022	8.500	218,931		(305)				265,000	05/05/2022
P5220418288		ALPHARETTA	GA		05/05/2022	5.875	479,091		4				610,000	05/05/2022
P5220418325		SAINT JOHNS	FL		06/30/2022	7.875	465,100		(621)				570,000	06/30/2022
P5220418330		WILKES BARRE	PA		07/31/2022	7.500	109,109						154,000	04/29/2022
P5220418358		LOS ANGELES	CA		05/01/2022	7.625	1,320,157		(1,832)				1,595,000	05/01/2022
P5220418364		HALEIWA	HI		07/14/2022	7.250	1,491,345		(1,465)				1,725,000	07/14/2022
P5220418391		PHILADELPHIA	PA		01/31/2023	6.875	146,095		(35)				196,000	05/26/2022
P5220418419		CLARKSVILLE	TN		07/05/2022	8.750	205,257		(259)				303,000	07/05/2022
P5220418427		STONE MOUNTAIN	GA		05/18/2022	8.125	111,418		(185)				146,000	05/18/2022
P5220418434		SPRING	TX		01/31/2023	4.625	171,496		228				269,000	01/18/2022
P5220418442		ROCKWALL	TX		07/31/2022	5.125	173,183						267,000	11/30/2021
P5220418444		FARMINGTON	MI		06/06/2022	7.990	125,351		(185)				185,000	06/06/2022
P5220418464		RED BANK	NJ		01/31/2023	7.750	430,635		(693)				530,000	05/27/2022
P5220418520		CATHEDRAL CITY	CA		05/19/2022	6.250	313,902		(326)				521,000	05/19/2022
P5220418533		ANDOVER	KS		05/20/2022	6.875	243,273		(233)				325,000	05/20/2022
P5220418549		TUCSON	AZ		06/07/2022	7.250	333,480		(479)				430,000	06/07/2022
P5220418555		GREER	AZ		05/10/2022	7.990	222,041		(374)				265,000	05/10/2022
P5220418562		ANDOVER	KS		05/20/2022	6.875	243,495		(233)				325,000	05/20/2022
P5220418565		ANDOVER	KS		07/31/2022	6.875	241,818						325,000	05/20/2022
P5220418566		LEAD	SD		01/31/2023	7.125	265,232		(353)				328,000	05/26/2022
P5220418582		SAN JOSE	CA		05/16/2022	7.625	1,236,050		(1,923)				1,320,000	05/16/2022
P5220418611		JOHNSTOWN	CO		01/31/2023	8.625	484,217		(546)				580,000	06/13/2022
P5220418620		AUSTIN	TX		07/31/2022	6.625	836,451						1,476,000	06/02/2022
P5220418622		MIAMI	FL		01/31/2023	7.375	930,653		(1,091)				1,200,000	06/13/2022
P5220418625		WINTER HAVEN	FL		06/01/2022	6.875	132,205		(140)				163,000	06/01/2022
P5220518636		NEWBURGH	NY		04/15/2022	6.500	354,474		(70)				490,000	04/15/2022
P5220518640		TAMPA	FL		05/31/2022	8.125	411,255		(696)				435,000	05/31/2022
P5220518643		FRANKLIN	TN		01/31/2023	7.750	829,920		(1,159)				1,059,000	05/16/2022
P5220518645		INDIANAPOLIS	IN		01/31/2023	7.250	215,533		(270)				260,000	06/09/2022
P5220518653		HOUSTON	TX		01/31/2023	6.500	1,116,942		(570)				2,400,000	06/09/2022
P5220518661		PORT ORCHARD	WA		05/21/2022	6.500	421,763		(396)				695,000	05/21/2022
P5220518681		PLANO	TX		01/31/2023	8.125	428,729		(560)				455,000	06/01/2022
P5220518694		ELIZABETHTON	TN		09/01/2022	7.625	103,508						173,000	06/27/2022
P5220518716		RIVERDALE	GA		07/25/2022	7.500	112,574		(175)				240,000	07/25/2022
P5220518724		BRANDON	FL		01/31/2023	6.875	480,156		(405)				550,000	05/31/2022
P5220518729		AUSTIN	TX		01/31/2023	6.125	1,160,680		(581)				1,450,000	06/02/2022
P5220518756		TOMBALL	TX		07/31/2022	7.625	290,773						350,000	06/13/2022
P5220518780		MOUNTAIN HOME	AR		08/31/2022	7.875	208,263						267,000	06/15/2022
P5220518785		CHESTER	PA		01/31/2023	7.300	130,359		(141)				180,000	03/31/2022
P5220518786		BALTIMORE	MD		07/31/2022	6.300	111,958						185,000	03/31/2022
P5220518794		VISTA	CA		08/11/2022	8.500	841,634		(622)				1,100,000	08/11/2022
P5220518798		OAK LAWN	IL		01/31/2023	7.750	140,511		(181)				169,000	06/01/2022
P5220518807		BROOKLYN	OH		07/25/2022	8.990	94,992		(119)				140,000	07/25/2022
P5220518813		CARROLLTON	TX		06/03/2022	7.875	463,476		(880)				525,000	06/03/2022
P5220518815		OKLAHOMA CITY	OK		08/31/2022	7.750	218,794						300,000	06/17/2022
P5220518819		SPOKANE	WA		07/31/2022	6.250	371,819						660,000	06/08/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220518834		BELLA VISTA	AR		07/31/2022	9.375	183,000						265,000	06/16/2022
P5220518848		RALEIGH	NC		01/31/2023	8.375	481,300		(609)				520,000	06/10/2022
P5220518853		CONYERS	GA		07/31/2022	6.875	283,997						400,000	06/09/2022
P5220518856		LAS VEGAS	NV		05/19/2022	6.125	450,163		(112)				735,000	05/19/2022
P5220518862		CELINA	TX		01/31/2023	7.990	634,501		(830)				684,000	05/31/2022
P5220518863		SAN DIEGO	CA		06/10/2022	8.750	463,313		(718)				550,000	06/10/2022
P5220518864		BURNET	TX		01/31/2023	5.990	449,970		(181)				576,000	05/27/2022
P5220518884		SCOTTSDALE	AZ		05/31/2022	7.125	328,641		(472)				705,000	05/31/2022
P5220518891		SAN ANTONIO	TX		07/06/2022	6.990	141,519		(37)				185,000	07/06/2022
P5220518896		WOODLAND HILLS	CA		05/26/2022	6.250	304,764		(74)				600,000	05/26/2022
P5220518909		WOLFFORTH	TX		07/31/2022	6.875	1,143,318						1,625,000	05/31/2022
P5220518912		ORANGE BEACH	AL		07/31/2022	6.990	648,978						1,075,000	06/17/2022
P5220518919		NAMPA	ID		06/30/2022	7.875	828,405						920,000	05/17/2022
P5220518922		ALEDO	TX		07/31/2022	6.375	149,166						500,000	06/15/2022
P5220518963		LE ROY	MN		07/31/2022	6.250	208,613						260,000	06/01/2022
P5220518965		TAVARES	FL		06/21/2022	7.250	697,485		(1,148)				1,175,000	06/21/2022
P5220518978		HEBRON	KY		06/02/2022	8.250	385,944		(561)				412,000	06/02/2022
P5220519003		PONTE VEDRA	FL		06/24/2022	7.750	737,400		(715)				1,035,000	06/24/2022
P5220519007		PALM SPRINGS	CA		01/31/2023	7.125	941,738		(410)				1,525,000	06/14/2022
P5220519008		MESA	AZ		07/31/2022	6.875	433,892						655,000	06/17/2022
P5220519019		CAPE CANAVERAL	FL		05/17/2022	7.250	136,496		(243)				220,000	05/17/2022
P5220519022		NORTH PALM BEACH	FL		05/27/2022	7.125	368,606		(477)				469,000	05/27/2022
P5220519040		NEW ORLEANS	LA		07/07/2022	7.375	257,477		(373)				320,000	07/07/2022
P5220519042		DETROIT	MI		07/08/2022	7.375	348,443		(637)				530,000	07/08/2022
P5220519054		PHILADELPHIA	PA		05/26/2022	7.990	150,901		(260)				225,000	05/26/2022
P5220519056		DICKSON	TN		06/15/2022	7.990	94,172		(149)				139,000	06/15/2022
P5220519073		ANNANDALE	VA		06/29/2022	7.250	736,958		(906)				1,275,000	06/29/2022
P5220519080		FRISCO	TX		06/20/2022	8.500	561,664		(801)				845,000	06/20/2022
P5220519098		MISSOURI CITY	TX		09/07/2022	8.500	638,729		98				820,000	09/07/2022
P5220519112		NEWBURGH	NY		07/31/2022	6.625	220,819						435,000	06/17/2022
P5220519113		ROCKPORT	TX		08/02/2022	7.125	156,911		(116)				700,000	08/02/2022
P5220519123		PHILIPSBURG	PA		01/31/2023	7.250	279,554		(507)				394,000	07/11/2022
P5220519125		PERRIS	CA		07/31/2022	6.625	259,998						555,000	06/09/2022
P5220519148		HIALEAH GARDENS	FL		07/19/2022	7.625	391,024		(380)				425,000	07/19/2022
P5220519154		ROANOKE	TX		07/31/2022	6.875	203,829						605,000	06/10/2022
P5220519155		SEBRING	FL		07/18/2022	7.875	381,802		(511)				505,000	07/18/2022
P5220519162		BROKEN BOW	OK		01/31/2023	7.750	1,050,829		(1,561)				1,450,000	06/09/2022
P5220519198		HEBRON	IN		01/31/2023	7.875	222,575		(275)				285,000	06/13/2022
P5220519201		APPLE VALLEY	CA		07/08/2022	6.250	519,038						980,000	07/08/2022
P5220519210		JURUPA VALLEY	CA		06/28/2022	6.875	756,602		(657)				830,000	06/28/2022
P5220519221		LAS VEGAS	NV		07/31/2022	7.375	673,488						810,000	06/22/2022
P5220519229		SAN ANTONIO	TX		07/31/2022	8.625	201,926						275,000	06/10/2022
P5220519240		INTERVALE	NH		07/26/2022	6.375	280,049		(83)				611,000	07/26/2022
P5220519245		PORT SAINT LUCIE	FL		08/29/2022	7.125	287,537		(340)				684,000	08/29/2022
P5220519249		IRON STATION	NC		06/23/2022	7.500	227,149		(301)				275,000	06/23/2022
P5220519250		PARKER	CO		06/24/2022	6.250	1,964,242		(1,175)				2,700,000	06/24/2022
P5220519264		PALM BEACH GARDENS	FL		07/31/2022	6.500	533,786						878,000	06/11/2022
P5220519358		FORT WORTH	TX		01/31/2023	8.750	181,647		(110)				297,000	06/29/2022
P5220519382		EL DORADO HILLS	CA		01/31/2023	6.125	1,366,075		346				1,650,000	06/10/2022
P5220519426		KISSIMMEE	FL		05/31/2022	7.500	304,499		(362)				425,000	05/31/2022
P5220519432		SPICEWOOD	TX		06/24/2022	7.250	414,736		(445)				780,000	06/24/2022
P5220519439		LABELLE	FL		06/30/2022	6.250	168,855		57				233,000	06/30/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220519448		KITTRELL	NC		08/10/2022	7.990	218,980		(100)				290,000	08/10/2022
P5220519449		GLENVIEW	IL		01/31/2023	6.875	893,844		(579)				1,180,000	06/10/2022
P5220519537		DAVENPORT	FL		07/06/2022	7.375	579,984		(666)				723,000	07/06/2022
P5220519547		MIAMI	FL		01/31/2023	6.990	215,201		(123)				412,000	07/07/2022
P5220619599		NORTH BAY VILLAGE	FL		07/22/2022	7.500	374,342		(370)				560,000	07/22/2022
P5220619608		MCKINNEY	TX		01/31/2023	6.990	403,566		(274)				520,000	07/01/2022
P5220619610		WHITING	NJ		08/08/2022	8.990	189,260		(195)				217,500	08/08/2022
P5220619612		CINCINNATI	OH		08/12/2022	9.990	96,572		(87)				133,000	08/12/2022
P5220619614		KISSIMMEE	FL		06/24/2022	6.625	427,317		(188)				535,000	06/24/2022
P5220619633		APPLE VALLEY	MN		06/30/2022	7.875	205,993		(167)				270,000	06/30/2022
P5220619637		ORLANDO	FL		01/31/2023	8.990	138,697		(81)				160,000	07/01/2022
P5220619660		PLAINVIEW	TX		06/22/2022	7.375	143,295		(166)				355,000	06/22/2022
P5220619663		SARASOTA	FL		01/31/2023	8.250	557,478		(375)				747,000	07/05/2022
P5220619665		BONITA SPRINGS	FL		08/01/2022	8.250	483,411		(382)				594,000	08/01/2022
P5220619667		GRANDVIEW	TX		01/31/2023	9.125	520,215		(501)				640,000	05/23/2022
P5220619670		ORANGE	TX		06/27/2022	7.125	343,643		(206)				380,000	06/27/2022
P5220619680		CHAPEL HILL	NC		01/31/2023	8.375	369,085		(350)				515,000	07/18/2022
P5220619710		HEBRON	KY		07/06/2022	8.500	199,812		(148)				263,000	07/06/2022
P5220619714		ORLANDO	FL		06/30/2022	8.250	373,858		(288)				425,000	06/30/2022
P5220619737		NAPLES	FL		07/08/2022	7.625	414,464		(469)				455,000	07/08/2022
P5220619739		YORBA LINDA	CA		06/15/2022	7.250	1,131,969		(1,202)				1,385,000	06/15/2022
P5220619748		GALENA PARK	TX		07/08/2022	8.500	104,248		(96)				128,500	07/08/2022
P5220619753		HATFIELD	PA		07/18/2022	8.625	253,377		(276)				425,000	07/18/2022
P5220619773		PLAINFIELD	IL		08/08/2022	7.125	204,107		(111)				345,000	08/08/2022
P5220619820		ELLENWOOD	GA		08/01/2022	8.500	197,627		(218)				293,000	08/01/2022
P5220619829		LOS ANGELES	CA		07/07/2022	8.625	277,023		(11)				425,000	07/07/2022
P5220619831		TUCSON	AZ		07/22/2022	7.250	761,655		(644)				2,149,000	07/22/2022
P5220619840		MIMS	FL		07/14/2022	8.375	587,121		(663)				710,000	07/14/2022
P5220619842		MONACA	PA		08/22/2022	6.750	147,222						292,000	08/22/2022
P5220619860		KATY	TX		08/17/2022	8.750	261,271		(279)				316,000	08/17/2022
P5220619866		OPELIKA	AL		01/31/2023	8.875	199,333		(176)				275,000	07/13/2022
P5220619878		GREENVILLE	SC		07/11/2022	7.750	136,325		(140)				155,000	07/11/2022
P5220619908		MEQUON	WI		07/22/2022	8.990	531,417		(435)				575,000	07/22/2022
P5220619972		SACRAMENTO	CA		06/30/2022	8.625	1,100,356		(806)				1,200,000	06/30/2022
P5220619997		CATONSVILLE	MD		06/29/2022	9.250	711,698		(718)				768,000	06/29/2022
P5220620079		EDGEWATER	NJ		08/08/2022	8.375	378,102		(443)				495,000	08/08/2022
P5220620095		STOCKBRIDGE	GA		07/20/2022	8.500	215,261		(239)				260,400	07/20/2022
P5220620097		CHARLOTTE	NC		01/31/2023	7.250	324,744		(231)				810,000	07/15/2022
P5220620121		SPRINGTOWN	TX		01/31/2023	8.990	103,510		(90)				263,000	07/14/2022
P5220620163		MIAMI	FL		09/13/2022	7.250	499,339		(230)				900,000	09/13/2022
P5220620189		ASHLAND	VA		07/20/2022	8.125	165,365		(262)				330,000	07/20/2022
P5220620207		MIAMI	FL		10/07/2022	8.875	193,406		(245)				445,000	10/07/2022
P5220620216		PENSACOLA	FL		06/13/2022	8.250	215,529		(167)				335,000	06/13/2022
P5220620250		GARLAND	TX		07/15/2022	8.625	428,958		(469)				525,000	07/15/2022
P5220620322		MCHENRY	IL		08/22/2022	8.990	107,924		(174)				141,000	08/22/2022
P5220620327		LAVISTA	NE		07/25/2022	8.990	242,383		(362)				270,000	07/25/2022
P5220620332		AVENTURA	FL		08/22/2022	6.875	437,632		(450)				715,000	08/22/2022
P5220620343		COTTONWOOD	AZ		08/04/2022	7.990	604,554		(752)				735,000	08/04/2022
P5220620355		SAN DIEGO	CA		01/31/2023	8.375	49,241		(2,708)				887,637	07/16/2022
P5220620385		ORLANDO	FL		07/27/2022	8.125	330,502		(387)				406,000	07/27/2022
P5220620390		MARINA DEL REY	CA		08/04/2022	7.990	799,256		(282)				1,350,000	08/04/2022
P5220620401		RIVERSIDE	CA		06/24/2022	6.750	650,995		(611)				855,000	06/24/2022

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P5220620404		PAHRUMP	NV		01/31/2023	8.250	237,724		(229)				642,000	07/21/2022
P5220620425		NORTH LAS VEGAS	NV		07/27/2022	8.750	325,870		(350)				460,000	07/27/2022
P5220620431		ALISO VIEJO	CA		07/01/2022	8.990	1,075,559		(1,118)				1,300,000	07/01/2022
P5220620445		TOLEDO	OH		06/22/2022	9.250	125,744		(85)				155,000	06/22/2022
P5220620474		APTOS	CA		06/06/2022	6.750	1,876,446		(1,788)				2,650,000	06/06/2022
P5220620497		SEVIERVILLE	TN		07/29/2022	8.625	546,086		(597)				800,000	07/29/2022
P5220620498		COLUMBUS	OH		08/04/2022	6.875	402,831		(172)				575,000	08/04/2022
P5220620511		KNOXVILLE	TN		07/18/2022	8.250	241,571		(278)				455,000	06/29/2022
P5220620529		UNIVERSITY HEIGHTS	OH		08/17/2022	8.875	550,064		(577)				625,000	08/17/2022
P5220620544		HULL	MA		07/29/2022	7.500	675,222		(537)				1,280,000	07/29/2022
P5220620549		INDIO	CA		07/22/2022	7.750	637,697		(369)				828,000	07/22/2022
P5220720552		KEY BISCAYNE	FL		08/10/2022	7.875	2,005,824		(1,817)				2,450,000	08/10/2022
P5220720553		NEWPORT BEACH	CA		07/28/2022	7.375	737,220		(211)				1,525,000	07/28/2022
P5220720554		PHOENIX	AZ		08/16/2022	8.250	528,864		(539)				685,000	08/16/2022
P5220720559		BURNSVILLE	NC		07/21/2022	7.750	274,845		(286)				505,000	07/21/2022
P5220720564		LEANDER	TX		01/31/2023	8.990	1,221,488		(1,065)				1,500,000	07/20/2022
P5220720568		CHICAGO	IL		08/02/2022	8.500	162,404		(180)				233,000	08/02/2022
P5220720573		KATY	TX		07/22/2022	6.750	131,321		398				340,000	07/22/2022
P5220720577		SAN DIEGO	CA		07/25/2022	7.500	345,477		(282)				1,325,000	07/25/2022
P5220720596		SAN DIEGO	CA		07/25/2022	7.250	750,396		(130)				1,325,000	07/25/2022
P5220720602		DORCHESTER CENTER	MA		08/05/2022	7.875	656,400		(533)				1,100,000	08/05/2022
P5220720614		CLARENDON HILLS	IL		08/03/2022	8.990	421,357		(376)				660,000	08/03/2022
P5220720634		ORMOND BEACH	FL		08/04/2022	7.625	218,952		(182)				365,000	08/04/2022
P5220720660		JOHNSTON	RI		01/31/2023	7.785	390,392		(280)				455,000	06/08/2022
P5220720664		ATLANTA	GA		08/01/2022	7.750	150,071		(159)				228,000	08/01/2022
P5220720665		PAWTUCKET	RI		01/31/2023	6.955	326,823		(253)				430,000	05/31/2022
P5220720666		SILVER SPRING	MD		07/29/2022	7.875	1,396,845		(1,477)				1,700,000	07/29/2022
P5220720669		DAPHNE	AL		07/15/2022	8.990	226,368		(157)				281,000	07/15/2022
P5220720671		PROVIDENCE	RI		06/24/2022	6.890	270,858		(298)				350,000	06/24/2022
P5220720686		COVINGTON	KY		07/13/2022	8.500	282,263		(313)				385,000	07/13/2022
P5220720692		DOTHAN	AL		07/29/2022	8.875	176,221		(330)				220,000	07/29/2022
P5220720700		NAPLES	FL		08/04/2022	8.625	389,536		(283)				550,000	08/04/2022
P5220720705		PANAMA CITY BEACH	FL		08/05/2022	8.990	432,092		(401)				524,000	08/05/2022
P5220720710		BURLEY	ID		07/20/2022	6.990	217,139		(125)				270,000	07/20/2022
P5220720724		ORINDA	CA		07/25/2022	7.125	920,235		(466)				1,742,000	07/25/2022
P5220720734		BAKERSFIELD	CA		08/03/2022	8.500	215,355		(238)				307,000	08/03/2022
P5220720735		EL PASO	TX		08/29/2022	8.125	124,282		6				175,000	08/29/2022
P5220720736		DURANGO	CO		07/25/2022	7.750	362,902		(67)				550,000	07/25/2022
P5220720764		CANTON	TX		08/12/2022	8.250	285,312		(290)				346,000	08/12/2022
P5220720787		CITRUS HEIGHTS	CA		08/13/2022	8.250	352,200		(114)				525,000	08/13/2022
P5220720796		SAINT CLAIR SHORES	MI		07/29/2022	8.750	195,435		(211)				225,000	07/29/2022
P5220720801		ARLINGTON	TX		07/25/2022	7.500	275,388		(52)				390,000	07/25/2022
P5220720807		DENVER	CO		08/03/2022	7.990	688,586		(781)				890,000	08/03/2022
P5220720824		BALTIMORE	MD		06/30/2022	7.732	723,458		(611)				795,000	06/30/2022
P5220720851		BEN LOMOND	CA		08/02/2022	8.250	1,054,877		(1,206)				1,200,000	08/02/2022
P5220720853		SEBASTIAN	FL		07/29/2022	8.500	324,805		(380)				395,000	07/29/2022
P5220720890		CLARKSTON	MI		08/17/2022	8.750	429,641		(459)				520,000	08/17/2022
P5220720901		DANIEL ISLAND	SC		09/06/2022	7.250	1,664,181		(363)				2,175,000	09/06/2022
P5220720912		CONVERSE	TX		09/22/2022	8.875	147,105		(100)				225,000	09/22/2022
P5220720921		FORT WORTH	TX		08/22/2022	8.500	207,535		(201)				330,000	08/22/2022
P5220720947		SEVIERVILLE	TN		09/01/2022	7.990	466,394		(154)				945,000	09/01/2022
P5220720961		ATHENS	TX		08/09/2022	6.875	484,060		(159)				1,096,000	08/09/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220720965		CORTLAND	IL		06/07/2022	7.125	206,184		(85)				260,000	06/07/2022
P5220720986		BELTON	TX		08/19/2022	8.750	328,712		(289)				399,900	08/19/2022
P5220720994		GRAHAM	TX		08/02/2022	7.750	126,774		(132)				190,000	08/02/2022
P5220720996		GRAHAM	TX		07/29/2022	7.750	128,776		(135)				193,000	07/29/2022
P5220721000		GRAHAM	TX		08/02/2022	8.625	119,968		(73)				157,500	08/02/2022
P5220721030		AURORA	CO		08/19/2022	8.990	400,882		(391)				485,000	08/19/2022
P5220721053		OTTSVILLE	PA		08/25/2022	8.990	602,587		(555)				652,000	08/25/2022
P5220721054		WASHINGTON	DC		08/01/2022	7.875	232,243		(234)				340,000	08/01/2022
P5220721055		MIAMI	FL		08/11/2022	7.250	280,007		(55)				370,000	08/11/2022
P5220721066		GUYTON	GA		08/22/2022	8.875	281,084		(296)				340,000	08/22/2022
P5220721074		ONTARIO	CA		07/29/2022	7.375	533,238		(7,057)				950,000	07/29/2022
P5220721076		WOODLAND PARK	NJ		09/23/2022	8.250	359,808		(290)				440,000	09/23/2022
P5220721086		BELLEVILLE	NJ		08/22/2022	8.625	327,158		(167)				405,000	08/22/2022
P5220721095		TAMPA	FL		08/18/2022	7.990	458,311		(354)				600,000	08/18/2022
P5220721096		LOS ANGELES	CA		08/26/2022	8.990	1,426,410		(1,312)				1,845,000	08/26/2022
P5220721104		PHOENIX	AZ		07/25/2022	7.990	201,497		(161)				350,000	07/25/2022
P5220721106		PHOENIX	AZ		07/25/2022	8.500	174,727		(130)				350,000	07/25/2022
P5220721116		HAMDEN	CT		07/14/2022	8.125	332,832		(350)				419,000	07/14/2022
P5220721119		COSTA MESA	CA		08/17/2022	7.500	2,415,644		(2,427)				2,950,000	08/17/2022
P5220721147		SCIENCE HILL	KY		08/04/2022	8.375	89,245		(67)				127,000	08/04/2022
P5220721152		ORLANDO	FL		08/17/2022	7.625	251,032		(209)				385,000	08/17/2022
P5220721156		MOUNTAIN VIEW	CA		08/15/2022	7.250	655,614		(398)				3,570,000	08/15/2022
P5220721163		LAS VEGAS	NV		08/05/2022	7.250	278,384		(169)				400,000	08/05/2022
P5220721175		LAFAYETTE	LA		08/10/2022	8.250	191,049		(194)				242,000	08/10/2022
P5220721182		REUNION	FL		08/29/2022	7.250	832,046		(969)				1,370,000	08/29/2022
P5220721188		PHILADELPHIA	PA		10/04/2022	8.375	166,147		(76)				235,000	10/04/2022
P5220721212		ANAHEIM	CA		09/28/2022	6.750	585,960		596				1,000,000	09/28/2022
P5220721217		EAGLE	CO		08/29/2022	6.750	1,220,913		(1,517)				1,700,000	08/29/2022
P5220721219		CORONA	CA		08/08/2022	8.500	505,054						670,000	08/08/2022
P5220721229		MARS	PA		09/19/2022	7.875	612,776		(734)				790,000	09/19/2022
P5220721244		ROSEDALE	MD		08/12/2022	7.875	374,915		(401)				486,000	08/12/2022
P5220721255		BALTIMORE	MD		09/08/2022	8.375	170,307		(112)				280,000	09/08/2022
P5220721258		PORTSMOUTH	VA		08/16/2022	7.875	162,001		(173)				210,000	08/16/2022
P5220721274		CHARLOTTE	NC		08/26/2022	8.990	173,087		(148)				260,000	08/26/2022
P5220721281		TRUTH	NM		08/09/2022	8.375	147,441		(147)				179,000	08/09/2022
P5220721289		FORT LAUDERDALE	FL		08/29/2022	7.500	978,118		(401)				1,500,000	08/29/2022
P5220721305		FORT WORTH	TX		07/29/2022	7.625	214,805		(95)				330,000	07/29/2022
P5220721308		WEST PALM BEACH	FL		07/27/2022	8.250	1,703,339		(1,204)				2,527,000	07/27/2022
P5220721310		WEST PALM BEACH	FL		07/27/2022	8.250	1,819,950		(1,287)				2,700,000	07/27/2022
P5220721319		CLEVELAND	OH		09/09/2022	9.000	360,454		(320)				395,000	09/09/2022
P5220721322		ARLINGTON	TX		08/02/2022	7.990	208,130		(219)				290,000	08/02/2022
P5220721363		FONTANA	CA		08/22/2022	7.990	502,619		(409)				790,000	08/22/2022
P5220721369		WINDER	GA		08/09/2022	8.990	214,352		(197)				246,000	08/09/2022
P5220721380		LELAND	NC		06/17/2022	6.795	343,862		74				480,000	06/17/2022
P5220721382		FLUSHING	NY		07/07/2022	7.000	550,000		6,249				1,000,000	07/07/2022
P5220721390		ANNA	TX		07/28/2022	8.625	600,676		(585)				898,000	07/28/2022
P5220721399		FREDERICKSBURG	TX		05/02/2022	6.947	448,263		(115)				504,000	05/02/2022
P5220721401		BOSTON	MA		08/08/2022	8.250	1,304,392		(998)				1,599,000	08/08/2022
P5220721410		VICTORVILLE	CA		07/26/2022	6.990	206,727		60				379,000	07/26/2022
P5220721421		SAN LEANDRO	CA		08/17/2022	7.990	903,253		(362)				1,160,000	08/17/2022
P5220721425		BALTIMORE	MD		08/24/2022	8.875	167,443		(158)				250,000	08/24/2022
P5220721428		LONG BEACH TOWNSHIP	NJ		09/14/2022	7.625	668,789		(737)				1,995,000	09/14/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220721432		FRANKTOWN	CO		06/14/2022	7.625	673,207		(511)				850,000	06/14/2022
P5220721434		TEMECULA	CA		07/29/2022	7.875	511,873		(175)				759,000	07/29/2022
P5220721462		PANAMA CITY	FL		08/24/2022	7.990	288,086		(304)				350,000	08/24/2022
P5220721470		KINGSPORT	TN		09/12/2022	8.750	317,255		(300)				365,000	09/12/2022
P5220721474		TEMPLE	TX		08/13/2022	8.990	346,172		(335)				435,000	08/13/2022
P5220721488		COLUMBUS	GA		09/07/2022	7.125	201,975		(5)				255,000	09/07/2022
P5220721489		GASTONIA	NC		08/25/2022	8.750	81,194		(307)				273,000	08/25/2022
P5220721504		ESTERO	FL		07/07/2022	6.875	695,975		(124)				885,000	07/07/2022
P5220721517		HOUSTON	TX		08/15/2022	6.875	202,574		(26)				305,000	08/15/2022
P5220721519		ATLANTA	GA		08/24/2022	6.750	1,000,275		(1,238)				1,300,000	08/24/2022
P5220721535		COLUMBIA	MD		08/18/2022	8.990	187,818		(161)				245,500	08/18/2022
P5220721550		OCEAN	NJ		08/24/2022	7.250	481,408		(363)				1,300,000	08/24/2022
P5220721553		ALHAMBRA	CA		07/01/2022	6.990	901,543		(151)				1,400,000	06/09/2022
P5220721555		ROSHARON	TX		08/31/2022	8.625	254,738		(67)				322,000	08/31/2022
P5220721559		ATHENS	TX		09/12/2022	7.875	475,436		(204)				825,000	09/12/2022
P5220721568		WALLIS	TX		11/01/2022	8.990	801,573		(391)				990,000	11/01/2022
P5220821582		HOUSTON	TX		09/16/2022	8.125	758,271		(872)				850,000	09/16/2022
P5220821591		HUMBLE	TX		10/12/2022	7.750	103,152		(40)				207,000	10/12/2022
P5220821603		SARASOTA	FL		08/15/2022	8.375	658,129		(658)				805,000	08/15/2022
P5220821621		LIBERTY	UT		09/08/2022	6.875	229,795						590,000	09/08/2022
P5220821640		BROKEN BOW	OK		06/10/2022	7.250	1,225,214		(119)				1,660,000	06/10/2022
P5220821662		LEBANON	NJ		08/29/2022	7.500	844,750		(952)				1,266,000	08/29/2022
P5220821669		ROSENBERG	TX		10/05/2022	6.875	323,679		112				403,000	10/05/2022
P5220821671		MIAMI	FL		09/16/2022	6.750	413,493		(74)				640,000	09/16/2022
P5220821678		LAS VEGAS	NV		08/25/2022	8.250	208,892		(213)				290,000	08/25/2022
P5220821682		LAKEWAY	TX		08/18/2022	8.990	906,536		(1,011)				1,065,000	08/18/2022
P5220821692		COLORADO SPRINGS	CO		09/13/2022	7.875	463,738		(280)				753,000	09/13/2022
P5220821699		FAYETTEVILLE	AR		09/14/2022	8.500	537,772		(526)				970,000	09/14/2022
P5220821716		TUSCALOOSA	AL		08/24/2022	7.500	171,116		(124)				225,000	08/24/2022
P5220821718		MEDINA	OH		08/30/2022	8.875	1,160,832		(1,084)				1,500,000	08/30/2022
P5220821721		BASS LAKE	CA		08/18/2022	8.625	303,046		(275)				350,000	08/18/2022
P5220821728		CHICAGO	IL		09/01/2022	8.875	333,960		(27)				405,000	09/01/2022
P5220821734		TIFFIN	IA		09/09/2022	7.625	140,010		(134)				265,000	09/09/2022
P5220821753		ATLANTA	GA		08/26/2022	8.375	509,686		(510)				660,000	08/26/2022
P5220821754		JACKSONVILLE	FL		07/18/2022	6.990	235,103		(131)				390,000	07/18/2022
P5220821755		LOMPOC	CA		09/01/2022	6.990	361,255		(239)				595,000	09/01/2022
P5220821759		RICHBURG	SC		09/06/2022	7.875	184,775		(197)				295,000	09/06/2022
P5220821776		NEEDLES	CA		08/11/2022	8.990	108,132		(99)				140,000	08/11/2022
P5220821796		ST LOUIS	MO		09/20/2022	7.999	191,761		(208)				257,000	09/20/2022
P5220821806		MARIETTA	GA		08/16/2022	8.990	773,211		(710)				900,000	08/16/2022
P5220821813		ANNA	TX		09/01/2022	7.375	304,741		(127)				470,000	09/01/2022
P5220821815		CHICAGO	IL		09/08/2022	8.500	182,770		(112)				200,000	09/08/2022
P5220821822		COLDWATER	MS		08/25/2022	8.990	412,334		(377)				525,000	08/25/2022
P5220821836		ZEPHYRHILLS	FL		09/16/2022	7.990	174,140		(159)				406,000	09/16/2022
P5220821839		LEHIGH ACRES	FL		10/18/2022	9.625	196,906		(116)				257,000	08/15/2022
P5220821841		DUNWOODY	GA		09/10/2022	8.125	530,995		(584)				781,000	09/10/2022
P5220821843		WESLACO	TX		07/18/2022	7.625	307,656		(328)				430,000	07/18/2022
P5220821846		EUREKA	CA		09/03/2022	6.990	243,777		(292)				365,500	09/03/2022
P5220821848		DURANT	OK		09/29/2022	6.875	99,941		(37)				259,900	09/29/2022
P5220821855		SAN ANTONIO	TX		08/19/2022	6.750	201,586		(36)				291,000	08/19/2022
P5220821858		SCHERTZ	TX		08/19/2022	6.750	182,024		(33)				330,000	08/19/2022
P5220821868		CARROLLTON	TX		10/17/2022	8.625	344,195		317				422,000	10/17/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220821895		MINNEAPOLIS	MN		09/30/2022	9.250	264,870		(471)				425,000	09/30/2022
P5220821940		DAVIE	FL		08/31/2022	6.875	1,622,336		(289)				2,058,000	08/31/2022
P5220821955		NEW ORLEANS	LA		09/13/2022	8.625	215,046		(181)				264,000	09/13/2022
P5220821961		RIVIERA BEACH	FL		09/13/2022	8.990	173,285		(158)				224,000	09/13/2022
P5220821964		DISCOVERY BAY	CA		09/06/2022	6.990	360,531		204				671,000	09/06/2022
P5220821970		OVIEDO	FL		09/07/2022	8.990	429,897		(295)				495,000	09/07/2022
P5220821988		PLANT CITY	FL		08/25/2022	8.875	332,893		(310)				383,000	08/25/2022
P5220822011		WASHINGTON	DC		08/17/2022	7.750	958,935		(954)				1,280,000	08/17/2022
P5220822015		COLTS NECK	NJ		09/09/2022	6.750	1,293,055		(703)				2,400,000	09/09/2022
P5220822027		EWA BEACH	HI		09/01/2022	7.750	842,613		379				1,336,000	09/01/2022
P5220822031		MONTEBELLO	CA		08/05/2022	7.125	225,909		(141)				400,000	08/05/2022
P5220822043		LIVERMORE	CO		09/13/2022	8.375	272,008		(275)				614,000	09/13/2022
P5220822044		DAYTONA BEACH	FL		10/12/2022	8.375	497,110		(518)				545,000	10/12/2022
P5220822059		DENVER	CO		08/26/2022	7.990	992,051		31				1,250,000	08/26/2022
P5220822067		HOMESTEAD	FL		09/08/2022	8.250	191,092		(193)				265,000	09/08/2022
P5220822068		HOMESTEAD	FL		09/15/2022	8.250	190,872		(188)				265,000	09/15/2022
P5220822076		MARIETTA	GA		09/01/2022	8.990	523,980		(479)				635,000	09/01/2022
P5220822078		SAINT CLOUD	FL		09/02/2022	6.625	262,014		(37)				427,000	09/02/2022
P5220822094		BROKEN BOW	OK		09/12/2022	7.250	1,675,249		(1,781)				2,200,000	09/12/2022
P5220822117		CAPE CORAL	FL		09/13/2022	7.250	412,950		(380)				680,000	09/13/2022
P5220822121		SARASOTA	FL		08/31/2022	6.625	221,961		4				406,000	08/31/2022
P5220822126		LARGO	FL		09/23/2022	6.990	150,076		(54)				415,000	09/23/2022
P5220822146		BEAVERTON	OR		09/26/2022	8.990	854,761		(782)				975,000	09/26/2022
P5220822150		FOLEY	AL		09/06/2022	6.750	166,797		(88)				316,075	09/06/2022
P5220822161		LAS VEGAS	NV		10/04/2022	6.990	352,115		(47)				510,000	10/04/2022
P5220822164		BIRMINGHAM	AL		09/01/2022	7.990	137,717		303				210,000	09/01/2022
P5220822165		PHOENIX	AZ		08/24/2022	7.750	721,521		(835)				1,620,000	08/24/2022
P5220822167		HOMER GLEN	IL		09/27/2022	8.625	502,151		(513)				540,000	09/27/2022
P5220822174		CHICAGO	IL		07/27/2022	7.750	268,123		(255)				350,000	07/27/2022
P5220822178		FRISCO	TX		09/09/2022	8.750	1,381,610		(1,306)				1,675,000	09/09/2022
P5220822182		LEEDS	AL		09/30/2022	7.375	120,084		(120)				189,000	09/30/2022
P5220822200		ANGLETON	TX		09/15/2022	8.500	502,376		(493)				790,000	09/15/2022
P5220822202		REX	GA		09/09/2022	8.375	164,601		(184)				212,000	09/09/2022
P5220822206		MILWAUKEE	WI		09/20/2022	8.500	137,071		(134)				200,000	09/20/2022
P5220822226		SAN ANTONIO	TX		07/22/2022	8.000	239,028		(183)				390,000	07/22/2022
P5220822252		PITTSBURGH	PA		08/31/2022	8.990	111,830		(103)				166,900	08/31/2022
P5220822261		UNIVERSITY PLACE	WA		08/29/2022	8.750	1,055,120		(1,003)				1,282,000	08/29/2022
P5220822262		JONESBORO	AR		09/13/2022	8.125	111,230		(115)				135,000	09/13/2022
P5220822263		MARIETTA	GA		09/08/2022	7.250	308,410		(286)				465,000	09/08/2022
P5220822265		PORTSMOUTH	VA		10/19/2022	9.875	233,709		(210)				300,000	10/19/2022
P5220822278		SOUTH PADRE ISLAND	TX		09/15/2022	8.750	1,074,847		(1,016)				1,412,000	09/15/2022
P5220822291		PONTE VEDRA BEACH	FL		09/23/2022	6.625	309,602		(14)				590,000	09/23/2022
P5220822295		OCOEE	FL		09/14/2022	8.875	453,747		(422)				550,000	09/14/2022
P5220822312		LAHAINA	HI		09/21/2022	6.625	303,439		(78)				475,000	09/21/2022
P5220822319		GREENFIELD	MA		09/19/2022	8.875	201,324		(195)				260,000	09/19/2022
P5220822320		MACOMB	MI		09/26/2022	8.750	687,385		(565)				850,000	09/26/2022
P5220822340		MIAMI	FL		10/17/2022	9.375	538,754		(714)				600,000	10/17/2022
P5220822346		RANGELEY	ME		09/09/2022	8.500	183,530		(169)				255,000	09/09/2022
P5220822348		LAKE CHARLES	LA		10/28/2022	8.125	284,484		(315)				344,000	10/28/2022
P5220822351		CLEVELAND	TN		09/26/2022	7.500	247,119		(40)				360,000	08/23/2022
P5220822365		HASLET	TX		10/19/2022	7.625	538,590		(472)				759,000	10/19/2022
P5220822372		ENCINO	CA		09/08/2022	7.250	270,138		(212)				380,000	09/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220822380		PANAMA CITY	FL		10/06/2022	7.625	1,129,032		(549)				1,400,000	10/06/2022
P5220822384		PAGOSA SPRINGS	CO		08/29/2022	7.250	282,260		(158)				418,000	08/29/2022
P5220822391		GRANBURY	TX		10/10/2022	7.875	383,523		85				520,000	10/10/2022
P5220822400		LINCOLN	NE		10/07/2022	8.990	161,550		(171)				291,000	10/07/2022
P5220822403		SPOTSYLVANIA	VA		08/31/2022	8.990	285,282		(271)				382,000	08/31/2022
P5220822433		HARLINGEN	TX		10/07/2022	7.990	174,952		(205)				260,000	10/07/2022
P5220822466		QUEEN CREEK	AZ		09/08/2022	8.750	399,017		(377)				462,000	09/08/2022
P5220822480		PHILADELPHIA	PA		08/31/2022	8.750	240,050		(164)				340,000	08/31/2022
P5220822483		TAMPA	FL		09/16/2022	8.875	361,221		(335)				470,000	09/16/2022
P5220822504		HOPKINS	SC		09/09/2022	9.000	202,808		(185)				246,000	09/09/2022
P5220822512		PALM SPRINGS	CA		09/03/2022	7.250	607,886		(433)				1,500,000	09/03/2022
P5220822515		STAR	ID		09/13/2022	7.750	389,448		(431)				900,000	09/13/2022
P5220822519		LAKE JACKSON	TX		09/23/2022	8.990	334,826		(344)				365,000	09/23/2022
P5220822520		RICKREALL	OR		10/03/2022	6.990	878,752		(266)				1,154,000	10/03/2022
P5220822533		LEXINGTON	KY		10/31/2022	7.875	152,474		(143)				324,000	10/31/2022
P5220822547		ATLANTA	GA		10/04/2022	8.750	310,962		(328)				405,000	10/04/2022
P5220822573		KATY	TX		09/29/2022	6.990	183,474		(51)				291,000	09/29/2022
P5220822579		POWELL	TN		10/17/2022	8.750	308,295		(327)				350,000	10/17/2022
P5220822586		DOUGLASVILLE	GA		09/30/2022	6.990	547,732		(226)				775,000	09/30/2022
P5220822599		EDGEWATER	FL		10/24/2022	7.125	227,719		(38)				305,000	10/24/2022
P5220822616		QUEEN CREEK	AZ		09/23/2022	7.500	849,195		(766)				1,176,500	09/23/2022
P5220822618		ANTIOCH	CA		09/02/2022	6.875	531,867		(114)				850,000	09/02/2022
P5220822619		SEWARD	NE		10/04/2022	7.875	257,348		(267)				420,000	10/04/2022
P5220822622		SHELTON	CT		10/07/2022	8.125	276,469		(318)				410,000	10/07/2022
P5220822626		HOUSTON	TX		10/07/2022	8.250	170,085		(93)				210,000	10/07/2022
P5220822628		ORANGE BEACH	AL		09/16/2022	6.875	2,037,898		(726)				3,200,000	09/16/2022
P5220822657		GLENDALE	AZ		09/07/2022	8.990	498,290		(455)				585,000	09/07/2022
P5220822683		MOUNT PLEASANT	SC		09/29/2022	9.375	1,372,507		(1,365)				1,470,000	09/29/2022
P5220822749		SUGARLOAF	CA		09/22/2022	7.250	170,183		(158)				350,000	09/22/2022
P5220922756		GREENSBORO	NC		09/30/2022	8.990	1,422,313		(1,461)				1,525,000	09/30/2022
P5220922760		LOS ANGELES	CA		09/19/2022	8.250	774,673		35				1,110,000	08/19/2022
P5220922771		SANTA ROSA BEACH	FL		10/14/2022	8.125	521,688		(449)				685,000	10/14/2022
P5220922785		WEST PALM BEACH	FL		09/27/2022	7.750	133,720		(142)				240,000	09/27/2022
P5220922804		WALKERTON	IN		10/21/2022	10.250	122,219		441				153,000	10/21/2022
P5220922813		SCOTTSDALE	AZ		08/25/2022	6.750	437,657		(162)				770,000	08/25/2022
P5220922828		HOLLISTER	CA		08/23/2022	7.375	338,182		(315)				510,000	08/23/2022
P5220922835		DAVENPORT	FL		09/15/2022	6.875	286,418		(128)				415,000	09/15/2022
P5220922838		BROKEN BOW	OK		08/26/2022	6.625	409,556		(25)				1,050,000	08/26/2022
P5220922843		CLERMONT	FL		08/25/2022	6.625	327,492		33				493,000	08/25/2022
P5220922846		CLERMONT	FL		08/25/2022	6.625	328,199		33				464,500	08/25/2022
P5220922851		FAR ROCKAWAY	NY		09/12/2022	6.875	485,277		(104)				750,000	09/12/2022
P5220922874		NAPLES	FL		10/14/2022	6.990	580,620		(175)				727,000	10/14/2022
P5220922906		COSTA MESA	CA		09/20/2022	6.990	307,258		(609)				1,300,000	09/20/2022
P5220922933		EAGLE	ID		10/03/2022	7.500	1,535,727		(1,500)				2,000,000	10/03/2022
P5220922938		SPLENDORA	TX		10/06/2022	7.990	531,855		(654)				656,000	10/06/2022
P5220922952		CANTON	GA		10/15/2022	7.250	204,448		(195)				503,000	10/15/2022
P5220922967		TUCSON	AZ		09/22/2022	7.500	511,433		(509)				940,000	09/22/2022
P5220922970		OKLAHOMA CITY	OK		10/12/2022	9.500	134,018		(127)				184,500	10/12/2022
P5220922974		DUNEDIN	FL		10/03/2022	6.990	429,463		(20)				613,000	08/31/2022
P5220922997		DOUGLASVILLE	GA		09/14/2022	9.250	384,218		(393)				550,000	09/14/2022
P5220923004		ARGYLE	TX		10/31/2022	7.500	493,401		(279)				622,000	10/31/2022
P5220923025		ROY	UT		10/03/2022	8.875	760,450		(789)				825,000	10/03/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220923032		BRIGHTON	CO		10/07/2022	7.125	643,224		288				828,000	10/07/2022
P5220923044		BRENTWOOD	CA		09/14/2022	6.875	541,294		(166)				1,050,000	09/14/2022
P5220923048		ORLANDO	FL		09/27/2022	8.125	450,644		(563)				728,000	09/27/2022
P5220923054		MARCO ISLAND	FL		11/17/2022	7.500	302,682		(155)				700,000	11/17/2022
P5220923065		SANTA ROSA	CA		10/03/2022	7.875	559,516		245				740,000	10/03/2022
P5220923083		BAKERSFIELD	CA		09/01/2022	7.875	530,338		(607)				687,000	09/01/2022
P5220923085		RICHMOND HILL	NY		09/06/2022	7.000	464,335		(146)				760,000	09/06/2022
P5220923103		MONTEREY PARK	CA		09/29/2022	6.875	366,196		(132)				826,509	09/29/2022
P5220923134		QUAKERTOWN	PA		11/29/2022	8.990	370,930		(152)				409,000	11/08/2022
P5220923136		PANAMA CITY	FL		09/19/2022	7.500	199,401		(196)				270,000	09/19/2022
P5220923141		WATERBURY	CT		10/14/2022	8.500	240,201		(258)				290,000	10/14/2022
P5220923170		SUN CITY WEST	AZ		10/07/2022	6.990	398,989		(120)				500,000	10/07/2022
P5220923181		WEATHERFORD	TX		09/20/2022	7.500	1,520,734		(1,020)				2,000,000	09/20/2022
P5220923193		TURLOCK	CA		08/30/2022	7.375	330,106		(313)				420,000	08/30/2022
P5220923195		CROYDON	PA		08/22/2022	7.750	325,543		(381)				385,000	08/22/2022
P5220923199		ATLANTA	GA		08/19/2022	6.999	170,319		(69)				240,000	08/19/2022
P5220923203		HOUSTON	TX		08/31/2022	7.250	195,249		(195)				270,000	08/31/2022
P5220923209		STAFFORD SPRINGS	CT		09/02/2022	6.625	240,597		(80)				360,000	09/02/2022
P5220923211		CHULA VISTA	CA		08/31/2022	7.750	151,534		(241)				662,000	08/31/2022
P5220923214		BOULDER	CO		08/20/2022	7.750	107,455		(132)				700,000	08/20/2022
P5220923216		REUNION	FL		08/29/2022	7.250	157,222		(152)				223,000	08/29/2022
P5220923221		HILTON HEAD ISLAND	SC		08/19/2022	8.125	365,741		(446)				535,000	08/19/2022
P5220923225		SEMINOLE	FL		08/31/2022	7.875	133,705		(118)				216,000	08/31/2022
P5220923229		CHARLOTTE	NC		08/31/2022	7.625	255,148		(75)				402,000	08/31/2022
P5220923235		MORGANTON	GA		08/31/2022	6.875	500,603		(201)				930,000	08/31/2022
P5220923237		KISSIMMEE	FL		08/30/2022	6.625	259,630		(67)				388,000	08/30/2022
P5220923239		PORTLAND	OR		09/02/2022	7.500	266,227		(247)				501,000	09/02/2022
P5220923261		GULF SHORES	AL		09/02/2022	7.250	544,349		(560)				925,000	09/02/2022
P5220923314		WESLEY CHAPEL	FL		11/03/2022	9.500	816,368		(711)				930,000	11/03/2022
P5220923330		WELLINGTON	FL		10/25/2022	8.875	558,390		(24)				840,000	10/25/2022
P5220923343		DALLAS	TX		10/17/2022	8.250	237,348		(191)				325,000	10/17/2022
P5220923353		LITTLE ROCK	AR		09/30/2022	8.875	86,981		(91)				108,000	09/30/2022
P5220923362		ORLANDO	FL		09/19/2022	8.875	163,185		(170)				225,000	09/19/2022
P5220923377		DESOTO	TX		10/15/2022	8.750	181,394		(192)				280,000	10/15/2022
P5220923401		BROOKLYN	NY		10/28/2022	7.000	933,802		(400)				3,200,000	10/28/2022
P5220923403		LOUISVILLE	KY		10/27/2022	9.375	113,214		(33)				150,000	10/27/2022
P5220923413		REDONDO BEACH	CA		10/17/2022	6.875	677,985		404				979,000	10/17/2022
P5220923417		FONTANA	CA		10/06/2022	7.125	449,775		(920)				735,000	10/06/2022
P5220923422		GWYNN OAK	MD		10/24/2022	9.500	244,130		(209)				315,000	10/24/2022
P5220923430		MIAMI	FL		10/07/2022	6.875	605,212		(263)				860,000	10/07/2022
P5220923432		LOS ANGELES	CA		09/20/2022	9.250	354,824		(119)				600,000	09/20/2022
P5220923468		BRONX	NY		09/29/2022	6.875	691,094		(212)				1,065,000	09/29/2022
P5220923470		BRONX	NY		09/29/2022	6.875	803,655		(247)				1,150,000	09/29/2022
P5220923474		PHILADELPHIA	PA		10/31/2022	9.500	201,289		(66)				285,000	10/31/2022
P5220923518		LIVE OAK	TX		10/14/2022	7.875	226,745		(381)				278,000	10/14/2022
P5220923519		NEWTON	NJ		10/26/2022	9.500	254,754		(296)				300,000	10/26/2022
P5220923535		EL PASO	TX		10/03/2022	9.250	525,715		(517)				650,000	10/03/2022
P5220923542		LA VERGNE	TN		10/25/2022	8.875	261,615		(237)				362,000	10/25/2022
P5220923546		ST PETE BEACH	FL		10/24/2022	8.990	240,497		(246)				289,900	10/24/2022
P5220923549		STOCKTON	CA		08/25/2022	7.500	675,773		(640)				750,000	08/25/2022
P5220923563		CHANDLER	AZ		10/19/2022	8.375	254,095		152				327,000	10/19/2022
P5220923568		BARRINGTON	IL		10/11/2022	8.875	413,758		(139)				461,000	10/11/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220923571		STOCKTON	CA		10/14/2022	7.500	323,574		103				488,000	10/14/2022
P5220923590		MIAMI	FL		09/19/2022	6.875	652,843		(161)				915,000	09/19/2022
P5220923597		ALBUQUERQUE	NM		09/13/2022	6.999	212,790		(51)				400,000	09/13/2022
P5220923599		RIO RANCHO	NM		09/15/2022	6.999	210,298		(51)				455,000	09/15/2022
P5220923601		BIXBY	OK		09/14/2022	6.999	1,071,923		(259)				1,400,000	09/14/2022
P5220923603		NAPLES	FL		09/06/2022	7.250	393,760		(377)				593,000	09/06/2022
P5220923605		HOUSTON	TX		09/16/2022	7.125	695,942		(677)				900,000	09/16/2022
P5220923607		POWAY	CA		08/27/2022	6.999	796,281		(226)				1,320,000	08/27/2022
P5220923609		TRUCKEE	CA		09/14/2022	7.500	2,201,498		(316)				3,050,000	09/14/2022
P5220923619		QUEEN CREEK	AZ		10/17/2022	6.875	714,456		(218)				1,730,000	10/17/2022
P5220923631		PORT ST LUCIE	FL		09/30/2022	9.375	484,370		(471)				553,000	09/30/2022
P5220923634		LOGANVILLE	GA		08/05/2022	9.375	1,263,086		(1,246)				1,400,000	08/05/2022
P5220923656		WILMINGTON	DE		11/22/2022	9.500	106,607		(55)				139,000	10/12/2022
P5220923661		GILBERT	AZ		10/19/2022	8.375	607,394		(578)				660,000	10/19/2022
P5220923666		BETHANY	CT		10/22/2022	8.990	635,131		(650)				1,020,800	10/22/2022
P5220923685		FORT MYERS	FL		01/09/2023	8.375	460,628		(283)				1,045,000	10/04/2022
P5220923710		WATERBURY	CT		10/05/2022	8.740	131,016		(139)				160,000	10/05/2022
P5220923714		LAKEWOOD	WA		10/29/2022	8.990	541,870		(37)				690,000	10/29/2022
P5220923742		RIVERSIDE	CA		10/25/2022	7.490	230,936		198				630,000	10/25/2022
P5220923767		FREEHOLD	NJ		10/24/2022	7.125	255,496		(248)				350,000	10/24/2022
P5220923770		WEBSTER CITY	IA		10/31/2022	9.875	310,700		(280)				400,000	10/31/2022
P5220923780		TRENTON	MI		10/14/2022	9.250	264,372		(260)				310,000	10/14/2022
P5220923816		CALHOUN	GA		10/31/2022	8.500	135,934		286				238,000	10/31/2022
P5220923817		HENRICO	VA		10/20/2022	7.375	163,338		(85)				255,000	10/20/2022
P5220923832		NASHVILLE	TN		09/30/2022	9.625	550,014		(296)				600,000	09/30/2022
P5220923868		KATY	TX		11/08/2022	7.625	64,831		(2,101)				434,000	11/08/2022
P5220923877		NEWBURGH	NY		10/26/2022	7.500	430,765		(193)				605,000	10/26/2022
P5220923878		NEWBURGH	NY		11/09/2022	7.500	403,150		(229)				563,000	11/09/2022
P5220923882		NEWBURGH	NY		10/26/2022	7.500	406,044		11				568,000	10/26/2022
P5220923883		NEWBURGH	NY		10/26/2022	7.500	286,502		(163)				400,000	10/26/2022
P5220923888		NEWBURGH	NY		10/26/2022	7.500	322,245		167				450,000	10/26/2022
P5220923890		NEWBURGH	NY		10/20/2022	7.500	276,188		(217)				365,000	10/20/2022
P5220923891		NEWBURGH	NY		10/20/2022	7.500	223,110		(130)				310,000	10/20/2022
P5220923895		NEWBURGH	NY		10/20/2022	7.500	214,866		(123)				300,000	10/20/2022
P5220923959		CAPE CORAL	FL		10/26/2022	9.875	291,149		351				340,000	10/26/2022
P5220923972		CORAL SPRINGS	FL		09/13/2022	7.250	581,054		366				800,000	09/13/2022
P5220924043		JERSEY CITY	NJ		11/14/2022	9.750	1,424,942		(1,585)				1,900,000	11/14/2022
P5220924050		MADISON	MS		10/21/2022	8.875	268,015		(260)				308,000	10/21/2022
P5220924051		DALLAS	GA		10/24/2022	9.750	295,879		274				416,000	10/24/2022
P5221024122		WOODBRIDGE	VA		10/21/2022	8.990	363,995		(43)				435,000	10/21/2022
P5221024140		DIBERVILLE	MS		11/16/2022	9.875	190,068		(86)				213,000	11/16/2022
P5221024150		ARIZONA CITY	AZ		09/01/2022	8.750	193,799		414				262,000	09/01/2022
P5221024151		DALLAS	TX		11/16/2022	8.250	1,288,484		(1,160)				2,850,000	11/16/2022
P5221024157		KALAMA	WA		06/20/2022	5.500	285,783		1,985				467,000	06/20/2022
P5221024164		WEATHERFORD	TX		11/14/2022	9.500	180,082		(145)				345,000	10/18/2022
P5221024166		HIALEAH	FL		07/06/2022	7.750	702,767		870				800,000	07/06/2022
P5221024172		HOUSTON	TX		11/01/2022	8.625	154,280		(180)				335,000	11/01/2022
P5221024218		ORANGE BEACH	AL		11/10/2022	8.250	1,039,621		(912)				1,350,000	10/12/2022
P5221024231		HERRIMAN	UT		10/27/2022	8.875	999,887		73				1,185,000	10/27/2022
P5221024232		LA PLACE	LA		10/31/2022	9.500	171,124		(100)				201,000	10/31/2022
P5221024239		WINNETKA	IL		10/27/2022	8.375	1,555,016		(1,722)				2,400,000	10/27/2022
P5221024244		PHOENIX	AZ		10/25/2022	7.990	1,534,230		(692)				2,000,000	10/25/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5221024250		FULSHEAR	TX		12/08/2022	8.875	700,641		(242)				785,000	10/10/2022
P5221024255		HOUSTON	TX		11/14/2022	8.375	356,631		(301)				510,000	11/14/2022
P5221024267		BROOKFIELD	CT		11/09/2022	10.500	413,011		(188)				540,000	11/09/2022
P5221024270		AMELIA COURT HOUSE	VA		11/04/2022	7.990	246,671		(280)				334,000	11/04/2022
P5221024276		JACKSONVILLE	FL		11/07/2022	9.750	225,536		(198)				292,000	11/07/2022
P5221024282		MIAMI	FL		10/24/2022	8.375	429,483		(441)				590,000	10/24/2022
P5221024285		LAS VEGAS	NV		09/29/2022	8.990	311,214		(224)				429,000	09/29/2022
P5221024287		SANTA MARIA	CA		09/30/2022	7.625	657,513		(402)				1,000,000	09/30/2022
P5221024298		ALSTEAD	NH		11/17/2022	9.750	243,623		(192)				337,000	11/17/2022
P5221024334		PORT HUENEME	CA		10/14/2022	7.500	404,661		(219)				680,000	10/14/2022
P5221024350		TIMONIUM	MD		10/17/2022	9.250	688,245		(190)				760,000	10/17/2022
P5221024352		OXNARD	CA		10/14/2022	7.500	391,634		239				600,000	10/14/2022
P5221024357		DURANT	OK		11/09/2022	7.500	185,653		(163)				260,000	11/09/2022
P5221024362		KATY	TX		11/04/2022	8.375	361,432		(305)				461,000	11/04/2022
P5221024371		COCHRANVILLE	PA		10/31/2022	7.875	362,310		113				760,000	10/31/2022
P5221024398		LITTLETON	CO		11/10/2022	7.375	676,402		(420)				870,000	11/10/2022
P5221024423		MANISTEE	MI		10/25/2022	8.250	101,047		331				141,000	10/25/2022
P5221024427		MONTGOMERY	AL		11/10/2022	9.750	218,702		(74)				289,000	11/10/2022
P5221024470		SPRINGDALE	AR		11/08/2022	8.250	570,432		(443)				710,000	11/08/2022
P5221024525		OAKWOOD	GA		11/03/2022	8.125	438,957		209				640,000	11/03/2022
P5221024527		OAKWOOD	GA		11/03/2022	8.125	439,465		(240)				625,000	11/03/2022
P5221024537		NORTH RICHLAND HILLS	TX		10/06/2022	7.750	272,983		(243)				377,000	10/06/2022
P5221024539		LAS VEGAS	NV		10/07/2022	7.750	276,929		(309)				415,000	10/07/2022
P5221024543		LANSING	IL		10/12/2022	7.375	253,423		(194)				405,000	10/12/2022
P5221024544		LOMPOC	CA		11/04/2022	10.500	558,448		(233)				730,000	11/04/2022
P5221024547		WATERBURY	CT		08/08/2022	8.500	287,013		(248)				355,000	08/08/2022
P5221024555		SPOKANE	WA		10/06/2022	9.250	353,206		340				392,000	10/06/2022
P5221024565		FLOWER MOUND	TX		09/30/2022	8.000	287,414		(466)				645,000	09/30/2022
P5221024584		LONG BEACH	CA		10/19/2022	7.875	302,078		95				650,000	10/19/2022
P5221024595		PIEDMONT	SC		11/10/2022	9.875	268,514		(249)				325,000	11/10/2022
P5221024597		PALM BAY	FL		12/16/2022	7.990	207,228		(141)				367,000	10/25/2022
P5221024603		HOHENWALD	TN		11/10/2022	8.625	414,011		(457)				521,000	11/10/2022
P5221024611		CEDAR LAKE	IN		10/31/2022	10.250	362,936		(190)				520,000	10/31/2022
P5221024617		NORTH MYRTLE BEACH	SC		11/04/2022	8.250	363,883		(326)				497,000	11/04/2022
P5221024633		HOUSTON	TX		11/18/2022	8.875	995,443		(1,029)				1,230,000	11/18/2022
P5221024653		RICHMOND	TX		10/21/2022	8.125	357,037		249				443,000	10/21/2022
P5221024673		SANTA MARIA	CA		11/03/2022	8.875	523,663		(343)				960,000	10/13/2022
P5221024675		MIDLAND	TX		11/01/2022	9.990	789,584		(695)				1,000,000	11/01/2022
P5221024701		RIVER VALE	NJ		12/09/2022	8.750	1,321,344		(41)				1,633,000	11/16/2022
P5221024703		HUGER	SC		12/09/2022	8.375	373,924		(97)				465,000	11/01/2022
P5221024714		LOWELL	MA		08/26/2022	7.750	180,445		(65)				495,000	08/26/2022
P5221024716		LEMONT	IL		09/23/2022	7.750	127,373		(64)				260,000	09/23/2022
P5221024718		MONROE	CT		09/30/2022	7.625	147,682		373				359,000	09/30/2022
P5221024748		ATTLEBORO	MA		10/24/2022	7.750	300,799		(184)				402,000	10/24/2022
P5221024752		NASHVILLE	TN		09/30/2022	7.750	318,259		463				510,000	09/30/2022
P5221024774		LEMONT	IL		09/28/2022	7.875	141,644		369				225,000	09/28/2022
P5221024820		MARATHON	FL		11/08/2022	8.375	1,311,287		(1,049)				1,625,000	11/08/2022
P5221024830		CARLTON	OR		11/15/2022	7.750	269,268		(260)				440,000	11/15/2022
P5221024832		LOUISVILLE	KY		11/15/2022	8.875	131,954		(137)				172,000	11/15/2022
P5221024842		HUNTINGTON BEACH	CA		10/27/2022	7.990	788,537		(831)				1,400,000	10/27/2022
P5221024850		SPRING HILL	FL		11/22/2022	8.625	262,640		(100)				331,000	11/22/2022
P5221024860		MIRAMAR	FL		11/03/2022	9.500	299,552		(283)				385,000	11/03/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5221024881		WOODSTOCK	GA		11/03/2022	9.375	283,293		(162)				425,000	11/03/2022
P5221024888		FRESNO	CA		11/16/2022	9.750	145,994		(47)				195,000	10/17/2022
P5221024890		SOUTH EUCLID	OH		08/24/2022	8.125	117,023		(52)				162,000	07/28/2022
P5221024892		CHEEKTOWAGA	NY		10/05/2022	8.875	192,032		(187)				260,000	10/05/2022
P5221024914		AUSTIN	TX		11/14/2022	7.990	343,332		(271)				425,000	11/14/2022
P5221024920		NORTH CONWAY	NH		10/28/2022	9.625	390,205		71				470,000	10/28/2022
P5221024959		HOT SPRINGS	AR		11/21/2022	9.990	311,622		(274)				401,000	11/21/2022
P5221024975		HASLET	TX		11/09/2022	7.750	615,200		(144)				785,000	10/21/2022
P5221024988		DULUTH	GA		11/22/2022	8.875	170,696		(196)				519,000	10/28/2022
P5221025002		MILL CREEK	IN		01/06/2023	8.500	358,320		(217)				750,000	11/03/2022
P5221025004		CHALMETTE	LA		11/14/2022	9.125	178,148		(169)				215,000	11/14/2022
P5221025053		MIAMI	FL		11/14/2022	8.625	1,555,601		(1,664)				1,900,000	11/14/2022
P5221025061		BLAINE	TN		11/14/2022	8.375	388,387		(346)				478,000	11/14/2022
P5221025067		CENTER BARNSTEAD	NH		11/18/2022	10.125	242,160		(197)				292,000	11/18/2022
P5221025073		STRONGSVILLE	OH		11/29/2022	10.500	150,811		(124)				179,000	10/31/2022
P5221025099		JACKSON	TN		11/10/2022	9.375	151,799		(157)				190,000	11/10/2022
P5221025114		CHERRY LOG	GA		11/04/2022	8.625	273,645		(250)				367,000	11/04/2022
P5221025116		HERMITAGE	TN		11/22/2022	10.375	338,460		(326)				390,000	11/01/2022
P5221025123		HERNANDO	MS		11/17/2022	9.990	458,880		(155)				510,000	09/18/2022
P5221025131		ATLANTA	GA		11/15/2022	9.375	293,362		(56)				395,000	10/05/2022
P5221025164		WESTBURY	NY		10/31/2022	9.375	522,962		(506)				650,000	09/02/2022
P5221025168		JACKSONVILLE	FL		11/10/2022	9.750	215,072		(183)				244,000	11/10/2022
P5221025199		HAMILTON	NJ		10/17/2022	7.750	142,163		(133)				270,000	10/17/2022
P5221025201		ORLANDO	FL		10/06/2022	7.750	1,016,574		(904)				1,400,000	10/06/2022
P5221025203		LAREDO	TX		12/22/2022	9.875	212,414		(154)				261,000	11/22/2022
P5221025213		CANTON	GA		11/28/2022	9.625	331,023		(307)				430,000	11/03/2022
P5221025231		POMPANO BEACH	FL		10/21/2022	8.625	206,831		(219)				260,000	10/21/2022
P5221025234		GROTON	CT		12/15/2022	8.875	175,471		(107)				215,000	11/10/2022
P5221025245		ALLEN	TX		11/07/2022	8.990	496,236		(559)				650,000	11/07/2022
P5221025268		GROSSE POINTE SHORES	MI		12/15/2022	9.750	597,450		(381)				685,000	11/05/2022
P5221025270		LAUREL	MD		11/02/2022	8.250	433,207		(432)				565,000	11/02/2022
P5221025296		PHILADELPHIA	PA		12/27/2022	9.125	110,674		(29)				190,000	11/09/2022
P5221025331		KILGORE	TX		12/30/2022	9.875	277,099		(112)				319,900	11/15/2022
P5221025332		DALLAS	TX		12/05/2022	8.990	314,897		(475)				450,000	10/31/2022
P5221025335		AURORA	CO		12/02/2022	8.750	315,370		(54)				470,000	11/01/2022
P5221125388		SAINT LOUIS	MO		12/19/2022	10.250	188,688		(145)				220,000	12/12/2022
P5221125394		CAPE CORAL	FL		05/09/2022	8.000	375,865		97				480,000	05/09/2022
P5221125407		SPRINGFIELD	MA		01/13/2023	10.500	171,455		(77)				278,000	12/05/2022
P5221125412		DALLAS	TX		11/23/2022	8.500	855,154		(922)				1,200,000	11/03/2022
P5221125437		MOUNT AIRY	MD		01/05/2023	8.625	272,516		(20)				595,000	11/29/2022
P5221125453		ROWLETT	TX		10/26/2022	7.875	292,367		(259)				465,000	10/26/2022
P5221125455		WINTER HAVEN	FL		10/31/2022	8.625	278,151		(206)				330,000	10/31/2022
P5221125457		BOYNTON BEACH	FL		10/26/2022	7.875	272,148		(187)				350,000	10/26/2022
P5221125461		MOUNTAIN HOME	ID		10/26/2022	7.875	175,686		(13)				346,500	10/26/2022
P5221125464		SOUTH KINGSTOWN	RI		10/31/2022	7.999	365,882		(112)				450,000	10/31/2022
P5221125468		FORT WORTH	TX		11/21/2022	8.250	304,547		(212)				471,000	11/21/2022
P5221125471		MORROW	GA		12/09/2022	8.750	232,255		(149)				325,000	08/22/2022
P5221125516		ALAMO HEIGHTS	TX		12/01/2022	9.250	677,406		(617)				915,000	11/14/2022
P5221125522		MONTGOMERY	TX		11/16/2022	8.875	344,083		(267)				450,000	11/07/2022
P5221125524		ROME	GA		11/15/2022	8.500	170,617		(141)				242,000	10/27/2022
P5221125527		STONE MOUNTAIN	GA		12/09/2022	8.750	233,459		(172)				325,000	09/23/2022
P5221125528		JACKSONVILLE	FL		12/12/2022	8.990	270,151		(196)				328,500	11/17/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5221125530		SAN ANTONIO	TX		12/19/2022	9.375	430,607		(306)				560,000	11/10/2022
P5221125575		CORRALES	NM		12/09/2022	9.125	972,131		(1,117)				1,348,550	11/22/2022
P5221125579		IRVINE	CA		12/06/2022	8.250	2,567,500		(1,080)				3,412,000	11/01/2022
P5221125583		VISALIA	CA		01/04/2023	8.500	165,856		(68)				250,000	10/30/2022
P5221125586		TUTTLE	OK		11/23/2022	9.990	202,129		(117)				275,000	11/07/2022
P5221125593		LOXAHATCHEE	FL		11/18/2022	9.875	558,069		(443)				678,000	10/04/2022
P5221125615		ANKENY	IA		12/14/2022	9.500	732,308		(402)				900,000	11/17/2022
P5221125661		SHREVEPORT	LA		11/18/2022	9.250	131,846		(86)				230,000	11/18/2022
P5221125695		DAVENPORT	FL		12/12/2022	9.990	417,299		(140)				550,000	11/29/2022
P5221125757		ANNAPOLIS	MD		11/02/2022	8.250	414,994		(150)				485,000	11/02/2022
P5221125759		BAILEY	CO		11/01/2022	8.375	168,343		(136)				705,000	11/01/2022
P5221125761		HOFFMAN ESTATES	IL		11/08/2022	8.500	268,430		(137)				323,000	11/08/2022
P5221125764		JOLIET	IL		11/07/2022	8.625	560,335		(434)				685,000	11/07/2022
P5221125787		SCOTTDALE	GA		12/02/2022	10.250	391,072		(302)				470,000	11/17/2022
P5221125811		ORLANDO	FL		12/30/2022	8.875	834,872		(505)				1,175,000	12/05/2022
P5221125825		BRISTOL	TN		12/19/2022	10.500	176,207		(134)				227,000	11/16/2022
P5221125828		PORTERVILLE	CA		01/04/2023	7.990	138,997		(75)				290,000	10/30/2022
P5221125832		LOUISVILLE	KY		12/23/2022	9.500	641,217		(529)				800,000	11/22/2022
P5221125837		ROSWELL	GA		12/06/2022	7.990	609,315		(364)				750,000	11/16/2022
P5221125856		DECATUR	GA		12/19/2022	10.750	198,432		(136)				238,000	11/16/2022
P5221125868		ORANGE BEACH	AL		12/09/2022	10.250	380,723		(143)				510,000	11/19/2022
P5221125870		CHANDLER	AZ		12/01/2022	9.500	400,489		(157)				481,000	10/31/2022
P5221125874		SUGAR LAND	TX		11/10/2022	8.999	677,171		(402)				890,000	11/10/2022
P5221125880		CYPRESS	TX		10/28/2022	8.500	471,923		(215)				700,000	10/28/2022
P5221125884		LARGO	FL		11/10/2022	8.375	344,435		(108)				450,000	11/10/2022
P5221125891		LAREDO	TX		12/15/2022	9.375	302,965		(121)				403,000	11/01/2022
P5221125906		JACKSONVILLE	FL		12/15/2022	8.875	144,274		(123)				200,000	11/07/2022
P5221125921		CLEARWATER	FL		12/16/2022	10.375	748,648		(623)				900,000	11/22/2022
P5221125934		PINELLAS PARK	FL		12/06/2022	9.500	827,231		(690)				1,080,000	11/18/2022
P5221125937		SLIDELL	LA		12/12/2022	9.250	253,287		(247)				314,000	11/02/2022
P5221125959		MONROE	GA		12/09/2022	10.750	214,826		(57)				328,000	11/09/2022
P5221125980		DENTON	TX		12/06/2022	10.750	156,040		(122)				320,000	11/29/2022
P5221125993		SOUR LAKE	TX		12/07/2022	10.750	265,230		(142)				315,000	11/12/2022
P5221126020		NEWPORT NEWS	VA		12/02/2022	10.125	255,649		(137)				300,000	11/18/2022
P5221126049		PLYMOUTH	MN		12/16/2022	9.375	476,820		(446)				579,000	11/21/2022
P5221126056		LOUISVILLE	KY		12/22/2022	9.625	227,133		(135)				285,000	11/29/2022
P5221126073		STRATFORD	CT		12/05/2022	9.125	340,315		(330)				423,000	11/10/2022
P5221126093		HAMPTON	NJ		11/29/2022	9.875	605,255		(512)				775,000	10/18/2022
P5221126108		READING	PA		12/23/2022	10.375	103,266		(65)				125,000	11/28/2022
P5221126114		LAS VEGAS	NV		11/28/2022	8.750	337,345		(284)				432,000	11/10/2022
P5221126121		SCOTTSDALE	AZ		01/19/2023	9.375	712,694		(81)				1,635,000	11/28/2022
P5221126129		LAGUNA NIGUEL	CA		11/14/2022	8.375	1,049,199		(189)				2,050,000	11/14/2022
P5221126134		MIAMI	FL		01/09/2023	10.375	224,737		(683)				466,000	10/28/2022
P5221126142		ROYAL PALM BEACH	FL		12/02/2022	8.625	154,922		(166)				448,500	11/07/2022
P5221126153		BRIDGEPORT	CT		01/20/2023	8.990	267,600		(144)				355,000	11/28/2022
P5221126164		LYNDHURST	OH		12/14/2022	10.500	211,492		(165)				277,000	11/30/2022
P5221126176		NEW ORLEANS	LA		12/07/2022	10.375	132,947		(43)				185,000	11/12/2022
P5221126177		BEAUMONT	TX		01/06/2023	9.990	318,732		(166)				365,000	12/05/2022
P5221126191		CUTLER BAY	FL		12/09/2022	9.750	158,251		(474)				257,000	11/10/2022
P5221126198		ALLENTOWN	PA		12/07/2022	10.375	138,202		(45)				195,000	11/14/2022
P5221126235		TOMBALL	TX		12/21/2022	9.625	298,558		(254)				603,000	12/08/2022
P5221126250		PORT SAINT LUCIE	FL		12/07/2022	8.990	303,732		(293)				368,000	11/11/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5221126253		BROOMFIELD	CO		12/27/2022	9.500	1,558,445		(1,375)				2,125,000	11/30/2022
P5221126264		JACKSON	MS		01/09/2023	9.875	152,405		(5)				222,000	12/10/2022
P5221126272		HEBER SPRINGS	AR		12/16/2022	9.500	116,911		(85)				150,000	11/22/2022
P5221126277		CHARLESTOWN	MA		12/13/2022	8.500	776,164		(787)				1,225,000	11/21/2022
P5221126282		BOCA RATON	FL		12/12/2022	8.250	673,757		(401)				985,000	10/24/2022
P5221126291		NAPLES	FL		12/29/2022	8.875	625,956		(347)				800,000	08/31/2022
P5221126299		GREENEVILLE	TN		12/22/2022	9.250	246,517		(186)				305,000	12/07/2022
P5221126313		FRISCO	TX		11/17/2022	8.250	533,758		(376)				855,000	11/06/2022
P5221126314		FORT LAUDERDALE	FL		01/06/2023	9.875	661,915		(76)				883,000	11/18/2022
P5221126319		PEORIA	AZ		12/28/2022	8.625	979,598		(1,405)				1,550,000	11/30/2022
P5221126323		FREEPORT	FL		12/20/2022	9.990	431,758		(301)				575,000	12/05/2022
P5221126332		LAKELAND	FL		12/09/2022	8.625	330,755		(257)				408,000	11/11/2022
P5221126334		GLOCESTER	RI		12/16/2022	9.750	696,049		(498)				800,000	11/28/2022
P5221126336		MIRAMAR BEACH	FL		12/19/2022	8.375	556,789		(528)				800,000	12/01/2022
P5221126344		CONVERSE	TX		01/03/2023	9.250	345,779		56				390,000	12/14/2022
P5221126361		CHICAGO	IL		12/29/2022	9.375	360,123		(186)				440,000	12/09/2022
P5221126369		RIVER EDGE	NJ		02/06/2023	8.750	682,812		(101)				850,000	11/01/2022
P5221126380		KELLER	TX		12/16/2022	8.990	403,117		(305)				649,000	11/22/2022
P5221126399		HOSCHTON	GA		12/08/2022	9.375	515,570		(373)				590,000	11/18/2022
P5221126420		WYOMING	MN		12/15/2022	9.375	395,153		(392)				485,000	11/17/2022
P5221126421		DAVIDSONVILLE	MD		01/09/2023	8.250	614,176		(431)				1,015,000	11/22/2022
P5221226441		HENDERSON	NV		12/21/2022	8.125	654,897		(524)				881,000	11/10/2022
P5221226451		IMPERIAL BCH	CA		12/20/2022	7.990	2,015,775		(1,425)				2,925,000	12/01/2022
P5221226471		CHERRY LOG	GA		01/04/2023	9.750	399,312		(302)				503,000	12/15/2022
P5221226492		DUNN	NC		04/10/2023	10.125	138,322		(66)				220,000	12/20/2022
P5221226509		DAYTON	OH		12/22/2022	8.375	123,897		(104)				172,000	12/06/2022
P5221226513		OCEANSIDE	CA		12/13/2022	8.500	255,448		(260)				800,000	11/28/2022
P5221226516		CHELSEA	AL		01/10/2023	8.750	299,016		(168)				372,000	12/08/2022
P5221226527		ABBEVILLE	AL		01/17/2023	8.500	196,762		(64)				293,000	01/05/2023
P5221226545		LAKE WORTH	FL		12/09/2022	8.500	145,912		(122)				190,000	10/21/2022
P5221226548		TARPON SPRINGS	FL		01/24/2023	9.375	210,178		(154)				290,000	01/05/2023
P5221226581		SEASIDE	CA		12/12/2022	7.990	328,211		(705)				720,000	12/01/2022
P5221226585		BARTLETT	TN		12/20/2022	8.750	417,184		(410)				550,000	12/07/2022
P5221226595		WITTMANN	AZ		12/15/2022	7.990	488,974		(198)				635,000	12/06/2022
P5221226603		THEODORE	AL		02/10/2023	10.625	391,843		(151)				544,000	12/15/2022
P5221226605		PANAMA CITY BEACH	FL		12/30/2022	8.875	164,819		(125)				228,000	10/04/2022
P5221226614		BLOOMFIELD HILLS	MI		01/17/2023	8.250	489,111		(300)				950,000	12/19/2022
P5221226639		CLAYTON	NC		01/05/2023	10.500	237,573		(454)				322,000	12/19/2022
P5221226655		ATLANTA	GA		12/23/2022	8.750	668,910		(410)				835,000	12/12/2022
P5221226664		BEAUFORT	SC		12/27/2022	9.125	1,012,639		(843)				1,300,000	12/14/2022
P5221226699		MANCHESTER	MI		01/12/2023	9.250	256,655		(198)				330,000	12/19/2022
P5221226701		CUMBERLAND	VA		01/06/2023	10.625	250,838		(122)				287,000	12/16/2022
P5221226709		DENTON	TX		12/30/2022	10.250	469,991		(370)				565,000	12/14/2022
P5221226714		HILLSBORO	TX		01/09/2023	10.500	199,794		(135)				243,000	12/15/2022
P5221226717		PALM BEACH GARDENS	FL		01/26/2023	8.250	964,443		(498)				1,185,000	12/07/2022
P5221226720		ZEPHYRHILLS	FL		01/27/2023	8.750	201,913		(894)				402,608	01/04/2023
P5221226730		NASHUA	NH		01/06/2023	8.750	318,160		(247)				400,000	12/15/2022
P5221226737		APOPKA	FL		12/30/2022	8.125	205,824		(44)				410,000	12/26/2022
P5221226768		SAN ANTONIO	TX		01/04/2023	9.500	920,630		(516)				1,120,000	12/13/2022
P5221226779		BALTIMORE	MD		01/25/2023	8.990	197,015		(150)				237,000	12/14/2022
P5221226787		KINGSPORT	TN		01/11/2023	10.375	166,419		(32)				220,000	12/15/2022
P5221226796		CASTLE ROCK	CO		12/29/2022	8.250	112,601		(223)				565,000	12/19/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5221226800		TRAVELERS REST	SC		01/06/2023	9.990	561,080		(364)				695,000	12/15/2022
P5221226805		NEW MILFORD	CT		01/26/2023	9.125	386,164		(252)				501,900	11/30/2022
P5221226832		ALVA	FL		12/22/2022	9.990	482,705		(319)				580,000	12/07/2022
P5221226859		SOUTHLAKE	TX		01/16/2023	8.375	1,227,547		(755)				4,529,000	11/29/2022
P5221226863		CORONA	CA		01/06/2023	8.375	514,170		(378)				818,000	12/06/2022
P5221226882		OXFORD	GA		01/10/2023	10.250	332,031		(159)				406,000	12/09/2022
P5221226884		LITTLETON	CO		12/21/2022	8.500	763,368		(775)				925,000	12/13/2022
P5221226893		PALISADE	CO		12/29/2022	7.875	340,923		(314)				415,000	12/06/2022
P5221226909		MORROW	GA		01/10/2023	8.375	217,007		(133)				274,000	12/29/2022
P5221226975		LAS VEGAS	NV		01/13/2023	9.625	161,985		(95)				670,000	01/04/2023
P5221227000		MIAMI	FL		01/19/2023	7.990	454,906		(173)				605,000	12/23/2022
P5221227002		CRYSTAL BEACH	TX		01/26/2023	8.990	447,034		(287)				565,000	12/27/2022
P5221227006		ACWORTH	GA		01/13/2023	9.990	409,637		(200)				489,000	12/19/2022
P5221227018		ABERDEEN	WA		01/04/2023	8.250	556,212		(348)				835,000	10/20/2022
P5221227053		HUNTSVILLE	AL		02/03/2023	9.375	349,828		(167)				455,000	10/25/2022
P5221227066		REDFORD	MI		12/30/2022	9.990	106,065		(26)				140,000	11/01/2022
P5221227077		REDFORD	MI		12/30/2022	10.125	107,825		(17)				143,000	11/01/2022
P5221227079		COLORADO SPRINGS	CO		01/24/2023	8.125	268,172		(184)				428,000	12/27/2022
P5221227112		JUPITER	FL		01/09/2023	8.990	457,647		(194)				600,000	11/30/2022
P5221227113		REDFORD	MI		12/30/2022	8.875	112,307		(83)				145,000	11/01/2022
P5221227124		GREENSBORO	GA		01/30/2023	8.875	845,011		(438)				1,100,000	11/21/2022
P5221227126		EDMONDS	WA		12/29/2022	8.625	1,103,073		(617)				1,350,000	12/19/2022
P5221227149		BALTIMORE	MD		12/28/2022	9.875	233,307		(67)				450,000	11/22/2022
P5221227154		COVINGTON	GA		01/06/2023	9.990	160,323		(103)				255,000	12/21/2022
P5221227159		WILLIAMSBURG	VA		01/20/2023	9.250	175,764		(82)				230,000	01/05/2023
P5221227192		SALEM	OR		01/19/2023	9.875	432,979		(91)				510,000	12/14/2022
P5221227203		WELLINGTON	FL		01/09/2023	9.990	822,065		(501)				1,000,000	12/16/2022
P5221227224		SEFFNER	FL		01/17/2023	9.750	383,937		(166)				451,000	12/10/2022
P5221227241		HAMPTON	VA		03/06/2023	9.250	176,407		(127)				253,000	01/30/2023
P5221227242		STORRS	CT		01/13/2023	9.625	218,329		(112)				284,000	12/05/2022
P5221227249		BURLESON	TX		01/17/2023	10.125	492,746		(295)				532,000	12/29/2022
P5221227252		ELIZABETH	NJ		12/27/2022	9.875	372,990		(124)				530,000	10/26/2022
P5221227253		PHOENIX	AZ		12/28/2022	9.000	874,236		(454)				1,070,000	10/17/2022
P5221227254		SCOTTSDALE	AZ		12/28/2022	9.000	1,029,236		(292)				1,275,000	10/17/2022
P5221227268		DORAL	FL		01/24/2023	8.750	485,000		(283)				597,000	12/20/2022
P5221227304		SCOTTSDALE	AZ		01/24/2023	8.500	1,182,478		(744)				1,500,000	01/12/2023
P5221227318		KANSAS CITY	MO		12/21/2022	9.250	123,929		(37)				192,000	11/14/2022
P5230127353		WASHINGTON	IN		01/30/2023	9.625	99,001		(18)				128,000	12/09/2022
P5230127371		SOUTHAVEN	MS		01/20/2023	9.875	444,630		(110)				550,000	11/21/2022
P5230127387		BROWNS MILLS	NJ		01/27/2023	9.250	258,521		(83)				300,000	12/20/2022
P5230127410		MILPITAS	CA		02/06/2023	9.375	366,916		(139)				1,210,000	01/25/2023
P5230127414		NAPLES	FL		01/26/2023	8.500	387,149		(126)				555,000	12/23/2022
P5230127448		BOERNE	TX		01/13/2023	10.375	511,754		(305)				616,000	12/20/2022
P5230127504		HAINES CITY	FL		01/31/2023	8.875	276,535		(118)				375,000	12/08/2022
P5230127509		THOMASVILLE	NC		01/19/2023	9.750	150,054		(113)				222,000	11/09/2022
P5230127571		DUNCANVILLE	TX		01/31/2023	9.500	173,483		(38)				215,000	01/11/2023
P5230127630		MCDONOUGH	GA		02/03/2023	7.875	420,156		(53)				558,000	01/14/2023
P5230127642		LEAVENWORTH	WA		02/08/2023	8.625	792,676		(378)				970,000	12/01/2022
P5230127773		SANDIA PARK	NM		02/10/2023	8.125	285,049		(353)				505,000	01/16/2023
P5230127892		SOUTH LAKE TAHOE	CA		02/06/2023	7.990	2,195,460		(1,875)				3,526,000	01/07/2023
P5230127897		SOUTH JORDAN	UT		01/25/2023	8.500	592,930		(308)				760,000	12/28/2022
P5230127912		BLOOMINGTON	CA		01/26/2023	8.500	384,251		(314)				545,000	01/04/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230127917		JAMAICA	NY		01/26/2023	8.500	350,246		(183)				490,000	01/16/2023
P5230127918		SACHSE	TX		02/23/2023	10.125	552,948		(143)				648,000	01/20/2023
P5230127935		COVINGTON	LA		02/13/2023	7.500	471,459		(200)				650,000	01/13/2023
P5230127955		BEDFORD	TX		01/31/2023	9.625	378,575		(240)				435,000	01/16/2023
P5230127964		MYRTLE BEACH	SC		02/24/2023	7.990	319,717		(98)				485,000	01/24/2023
P5230127967		COOKEVILLE	TN		03/07/2023	7.875	254,698		(156)				335,000	01/20/2023
P5230128015		LAKE ARROWHEAD	CA		01/27/2023	8.250	252,316		(241)				345,000	01/20/2023
P5230128026		LAKE ARROWHEAD	CA		02/03/2023	7.990	1,040,932		(692)				1,420,000	01/20/2023
P5230128032		CANTON	GA		01/31/2023	8.990	506,301		(46)				675,000	12/05/2022
P5230128038		NEW ORLEANS	LA		01/30/2023	7.990	75,452		(19)				232,000	01/13/2023
P5230128054		SPRINGVILLE	UT		01/09/2023	9.000	582,686		(359)				750,000	12/07/2022
P5230128070		EATONTON	GA		02/13/2023	9.500	591,679		(404)				675,000	01/06/2023
P5230128130		MANCHESTER	NJ		03/13/2023	8.750	122,383		(4)				160,000	02/24/2023
P5230128191		SAN ANTONIO	TX		03/01/2023	8.250	145,045		(111)				245,000	02/02/2023
P5230128205		WESLEY CHAPEL	FL		03/30/2023	8.250	326,380		(138)				425,000	02/10/2023
P5230128207		EL PRADO	NM		03/13/2023	8.125	607,503		(164)				1,340,000	02/13/2023
P5230128226		BRIDGEPORT	CT		10/14/2022	9.750	144,859		(83)				175,000	08/31/2022
P5230128277		NEW ORLEANS	LA		02/24/2023	9.750	291,396		(367)				504,000	02/06/2023
P5230128292		QUINLAN	TX		02/22/2023	9.625	235,628		(39)				285,000	02/02/2023
P5230128313		DALLAS	TX		01/23/2023	8.125	103,570		(96)				205,000	12/28/2022
P5230128376		RICHMOND	TX		03/22/2023	8.500	239,929		(79)				371,000	02/08/2023
P5230128388		MABANK	TX		02/03/2023	8.625	286,092		(67)				385,000	01/04/2023
P5230128414		LEBANON	TN		02/24/2023	8.375	1,162,196		(478)				1,450,000	02/07/2023
P5230128415		LUBBOCK	TX		05/02/2023	8.375	118,440		(65)				180,500	02/16/2023
P5230128442		FORT MYERS	FL		02/28/2023	8.750	490,591		(182)				620,000	02/06/2023
P5230128450		SPRING	TX		02/27/2023	7.990	330,743		(83)				420,000	02/02/2023
P5230128461		MIAMI	FL		02/28/2023	8.500	507,112		(279)				580,000	02/03/2023
P5230128491		CYPRESS	TX		02/28/2023	9.500	428,107		(232)				460,000	01/05/2023
P5230128501		NORTH MIAMI BEACH	FL		03/17/2023	7.990	423,980		(237)				590,000	01/19/2023
P5230228584		ODESSA	TX		03/23/2023	9.250	251,140		(70)				291,000	01/27/2023
P5230228606		FLAGSTAFF	AZ		02/24/2023	7.750	545,449		(196)				690,000	01/02/2023
P5230228725		ATLANTA	GA		03/31/2023	7.990	187,488		(132)				277,000	03/14/2023
P5230228727		HALLANDALE BEACH	FL		03/02/2023	9.125	569,241		(203)				620,000	01/27/2023
P5230228748		SAN ANTONIO	TX		02/22/2023	7.750	442,253		(301)				545,000	01/18/2023
P5230228799		DESTIN	FL		02/10/2023	7.750	903,313		(813)				2,014,000	01/06/2023
P5230228801		AUSTIN	TX		03/03/2023	8.500	181,880		(44)				393,500	02/13/2023
P5230228822		LA PUENTE	CA		02/17/2023	7.750	500,474		(324)				655,000	01/23/2023
P5230228920		WEST HAVEN	CT		03/09/2023	9.250	748,370		(471)				900,000	02/13/2023
P5230228939		ATLANTA	GA		03/14/2023	7.990	261,766		(49)				525,000	02/17/2023
P5230228942		DENVER	CO		03/07/2023	7.875	160,897		(123)				269,900	02/10/2023
P5230228944		DENVER	CO		03/07/2023	7.875	187,952		(164)				498,900	02/10/2023
P5230228958		COPLEY	OH		02/23/2023	7.990	101,413		(35)				313,000	02/10/2023
P5230228969		JACKSONVILLE	FL		05/15/2023	8.250	177,758		(70)				250,000	02/17/2023
P5230228977		RUSKIN	FL		03/16/2023	7.875	236,314		(131)				307,000	02/27/2023
P5230228980		KIAWAH ISLAND	SC		02/28/2023	8.990	384,485		(159)				490,000	02/01/2023
P5230228983		FAIRPLAY	MD		03/22/2023	8.500	249,596		(158)				307,000	02/20/2023
P5230228996		NOBLESVILLE	IN		03/24/2023	8.990	281,551		(90)				345,000	02/17/2023
P5230229004		BARSTOW	CA		02/24/2023	8.875	202,389		(62)				300,000	01/27/2023
P5230229005		BARSTOW	CA		02/24/2023	8.875	191,983		(18)				285,000	01/27/2023
P5230229032		HOOVER	AL		03/06/2023	9.500	513,403		(248)				560,000	02/23/2023
P5230229035		LAGUNA WOODS	CA		03/22/2023	7.875	310,907		(209)				1,345,000	02/10/2023
P5230229048		ROANOKE	VA		03/15/2023	8.375	392,496		(208)				470,000	02/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230229053		SAN ANTONIO	TX		04/18/2023	9.375	199,063		(2)				235,000	03/06/2023
P5230229055		MILLINGTON	TN		03/09/2023	9.125	223,566		(27)				285,000	02/16/2023
P5230229059		MORGANVILLE	NJ		03/28/2023	9.875	894,392		(482)				1,535,000	03/06/2023
P5230229063		LEESBURG	FL		03/03/2023	7.875	439,455		(269)				585,000	02/07/2023
P5230229078		CAPE CORAL	FL		03/16/2023	7.990	140,604		24				205,000	02/17/2023
P5230229089		CHICOPEE	MA		03/22/2023	8.250	250,542		5				318,000	02/20/2023
P5230229091		RICHFIELD	OH		03/20/2023	8.500	288,657		(92)				359,000	02/15/2023
P5230229118		KATY	TX		03/15/2023	9.375	654,540		(217)				810,000	03/06/2023
P5230229124		BOCA RATON	FL		02/17/2023	8.990	370,571		(195)				460,000	01/11/2023
P5230229180		KINNELON	NJ		01/26/2023	9.125	560,043		(291)				690,000	01/05/2023
P5230229188		SAN JOSE	CA		03/15/2023	7.990	404,297		(328)				1,300,000	02/27/2023
P5230229194		SAN TAN VALLEY	AZ		03/09/2023	8.500	396,366		158				480,000	02/20/2023
P5230229196		HIGHLAND PARK	IL		03/08/2023	8.250	207,102		(154)				270,000	02/06/2023
P5230229206		BRUNSWICK	GA		03/14/2023	9.875	737,038		(423)				945,000	02/17/2023
P5230229230		NORTH BRUNSWICK	NJ		04/11/2023	7.990	280,390		(156)				340,000	02/20/2023
P5230229233		MYRTLE BEACH	SC		03/17/2023	8.625	155,981		(22)				200,000	02/20/2023
P5230229251		BURLINGTON	WI		03/16/2023	9.750	322,323		(88)				381,000	02/28/2023
P5230229257		HAMMOND	LA		03/08/2023	9.750	326,449		(33)				435,000	01/30/2023
P5230229291		NORTH AURORA	IL		03/03/2023	9.625	276,881		(82)				320,000	02/13/2023
P5230229296		CLIFTON	NJ		01/10/2023	10.375	309,218		(81)				384,000	12/06/2022
P5230229305		COLLEGEVILLE	PA		03/14/2023	9.125	242,299		(51)				300,000	02/22/2023
P5230229323		POINCIANA	FL		03/03/2023	7.750	280,712		(113)				352,000	02/18/2023
P5230229332		OLDSMAR	FL		03/11/2023	8.125	479,141		(206)				590,000	02/17/2023
P5230229351		BRASELTON	GA		03/03/2023	9.750	433,980		(156)				500,000	02/21/2023
P5230229373		FORT WORTH	TX		02/28/2023	8.125	214,148		(160)				340,000	02/20/2023
P5230229389		IRVING	TX		03/22/2023	9.625	196,098		(133)				375,000	02/08/2023
P5230229401		BURIEN	WA		04/20/2023	8.875	765,221		(375)				923,000	03/13/2023
P5230229410		HEBER CITY	UT		03/14/2023	7.625	1,669,454		(1,354)				3,500,000	02/08/2023
P5230229425		LITHONIA	GA		04/29/2023	9.500	82,384		(41)				132,000	04/04/2023
P5230229447		SAN ANTONIO	TX		03/31/2023	8.750	336,119		(145)				385,000	02/23/2023
P5230229448		ATLANTA	GA		03/31/2023	7.990	221,753		(185)				325,000	03/14/2023
P5230229463		LAKE ELSINORE	CA		02/23/2023	7.500	415,529		(382)				630,000	01/31/2023
P5230229464		MIAMI	FL		02/28/2023	9.375	562,340		(164)				640,000	02/07/2023
P5230229465		NAPLES	FL		04/14/2023	8.125	285,421		(72)				385,000	03/02/2023
P5230229474		IRVINE	CA		03/01/2023	7.625	883,144		(717)				2,900,000	02/14/2023
P5230229477		MECHANICSVILLE	VA		03/09/2023	7.990	128,798		(99)				373,000	02/24/2023
P5230229483		FORT WORTH	TX		03/03/2023	7.990	167,031		(274)				210,187	02/08/2023
P5230229486		ENGLEWOOD	FL		03/06/2023	8.000	180,240		(110)				277,000	02/23/2023
P5230229516		SARASOTA	FL		04/25/2023	8.750	582,127		(344)				660,000	03/09/2023
P5230229522		LAS VEGAS	NV		03/16/2023	9.500	1,050,678		(293)				1,155,000	02/24/2023
P5230229530		MESA	AZ		03/06/2023	8.000	309,953		(132)				380,000	02/24/2023
P5230229536		CORPUS CHRISTI	TX		03/07/2023	8.500	201,003		(18)				260,000	02/28/2023
P5230229550		MEMPHIS	TN		03/20/2023	8.250	1,055,710		(351)				1,330,000	02/27/2023
P5230229598		CHICAGO	IL		03/24/2023	9.375	568,968		(131)				750,000	02/08/2023
P5230229649		LITTLE TORCH KEY	FL		04/06/2023	8.375	846,860		(472)				1,025,000	02/27/2023
P5230229655		CRYSTAL BEACH	TX		03/03/2023	7.990	899,561		(529)				1,250,000	02/14/2023
P5230229670		ORANGE BEACH	AL		03/31/2023	8.250	575,896		(395)				760,000	02/28/2023
P5230229699		KNOXVILLE	TN		03/17/2023	9.500	175,374		(85)				239,000	02/14/2023
P5230229700		CASA GRANDE	AZ		03/06/2023	7.875	315,933		(182)				410,000	02/27/2023
P5230229717		BALTIMORE	MD		03/20/2023	9.500	58,446		(46)				140,000	02/20/2023
P5230229722		MADISON	GA		03/17/2023	8.250	1,015,109		(321)				1,250,000	02/04/2023
P5230229729		AUSTELL	GA		03/17/2023	8.990	218,476		(93)				259,000	02/20/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230229741		GARDEN VALLEY	ID		03/15/2023	8.125	739,256		(397)				910,000	03/01/2023
P5230229767		ALBUQUERQUE	NM		03/14/2023	9.250	171,047		(43)				240,500	01/09/2023
P5230229780		BRONX	NY		02/28/2023	8.375	415,322		(300)				960,000	02/02/2023
P5230229788		PORT SAINT JOE	FL		03/16/2023	8.250	1,015,105		(338)				1,740,000	02/23/2023
P5230229823		LITTLE RIVER	SC		03/20/2023	7.990	195,184		24				445,000	03/08/2023
P5230229826		KEY WEST	FL		04/13/2023	7.750	633,713		(396)				985,000	02/23/2023
P5230229855		HIALEAH	FL		04/14/2023	9.125	276,530		(35)				344,000	01/20/2023
P5230229859		CEDAR LAKE	IN		03/31/2023	9.125	408,317		(197)				470,000	03/06/2023
P5230229867		FORT WORTH	TX		03/24/2023	8.500	298,145		(67)				348,000	02/10/2023
P5230229878		HOUSTON	TX		03/10/2023	9.625	102,254		(66)				140,000	02/10/2023
P5230229909		LOS ANGELES	CA		03/15/2023	8.375	249,177		(178)				690,000	02/13/2023
P5230229978		SAN ANTONIO	TX		04/07/2023	8.625	134,517		(33)				195,250	02/27/2023
P5230229998		CLAYTON	NC		03/09/2023	8.375	131,923		(25)				190,000	02/23/2023
P5230230006		ROSEMARY BEACH	FL		03/27/2023	8.990	732,419		(158)				945,000	03/16/2023
P5230330098		HOOVER	AL		03/23/2023	9.375	1,185,487		(387)				1,365,000	03/02/2023
P5230330101		POTTSTOWN	PA		03/08/2023	9.250	528,731		(276)				615,000	01/17/2023
P5230330114		HOMESTEAD	FL		03/30/2023	8.375	208,065		(143)				290,000	03/08/2023
P5230330115		DEERFIELD BEACH	FL		03/27/2023	7.990	456,079		(90)				570,000	03/02/2023
P5230330121		INDEPENDENCE	OH		03/27/2023	8.500	285,930		(186)				345,000	03/21/2023
P5230330134		VENICE	FL		03/08/2023	9.750	515,045		(231)				556,000	02/22/2023
P5230330153		CORONA	CA		03/22/2023	8.125	218,031		(59)				407,000	03/03/2023
P5230330193		HOUSTON	TX		04/14/2023	7.875	719,800		(346)				930,000	03/10/2023
P5230330201		SAN ANTONIO	TX		03/31/2023	8.375	269,948		(174)				325,000	03/14/2023
P5230330212		HENRICO	VA		03/15/2023	8.250	182,201		(67)				262,000	01/30/2023
P5230330217		THOUSAND PALMS	CA		02/18/2023	8.490	216,153		(174)				320,000	01/26/2023
P5230330222		PEMBROKE PINES	FL		04/05/2023	8.875	451,725		(71)				612,000	03/07/2023
P5230330270		UNION	KY		04/04/2023	8.990	252,408		(147)				310,000	03/25/2023
P5230330301		SCOTCH PLAINS	NJ		03/16/2023	8.875	1,579,280		(463)				1,940,000	02/02/2023
P5230330335		HOUSTON	TX		03/29/2023	9.750	337,619		(109)				399,000	03/14/2023
P5230330352		LEHIGH ACRES	FL		03/22/2023	9.500	283,618		(59)				335,000	02/16/2023
P5230330376		SNELLVILLE	GA		04/27/2023	8.250	482,447		(245)				665,000	03/17/2023
P5230330409		BONITA SPRINGS	FL		04/27/2023	9.125	179,265		(18)				265,000	03/20/2023
P5230330413		MACON	GA		04/13/2023	9.875	258,915		(115)				294,000	03/14/2023
P5230330415		MISSOURI CITY	TX		03/23/2023	7.875	748,625		(398)				915,000	03/02/2023
P5230330434		WESTWOOD	MA		04/14/2023	7.750	1,493,771		(451)				1,842,000	03/13/2023
P5230330445		NORTH JUDSON	IN		04/10/2023	10.125	186,399		(89)				239,000	03/11/2023
P5230330460		HUMBLE	TX		03/14/2023	8.125	379,544		(113)				443,000	02/03/2023
P5230330462		POWDER SPGS	GA		04/06/2023	8.500	306,475		(110)				376,000	03/14/2023
P5230330466		NEW MILFORD	CT		04/14/2023	8.375	253,278		(37)				315,000	03/08/2023
P5230330497		CORINTH	TX		03/30/2023	8.500	543,870		(282)				623,000	03/13/2023
P5230330510		NEWBURG	PA		04/10/2023	7.500	519,092		(374)				849,000	02/28/2023
P5230330530		TUCSON	AZ		04/03/2023	7.750	1,451,067		(733)				1,825,000	03/17/2023
P5230330532		NORTHBROOK	IL		05/18/2023	9.125	286,174		(73)				330,000	01/26/2023
P5230330533		LAS VEGAS	NV		03/18/2023	7.500	397,656		(228)				515,000	02/22/2023
P5230330535		NOKOMIS	FL		05/05/2023	8.990	1,247,896		(129)				1,550,000	03/21/2023
P5230330553		LAS VEGAS	NV		04/06/2023	8.375	334,818		(63)				415,000	03/07/2023
P5230330556		HOLLYWOOD	FL		04/26/2023	9.250	422,146		(45)				560,000	03/10/2023
P5230330563		PUEBLO WEST	CO		04/07/2023	10.375	567,613		(185)				650,000	03/17/2023
P5230330581		SPRING	TX		04/03/2023	7.875	141,909		(46)				215,000	03/22/2023
P5230330594		LONGBOAT KEY	FL		04/24/2023	8.250	915,354		(393)				1,225,000	03/27/2023
P5230330610		INDIANAPOLIS	IN		03/31/2023	9.375	399,877		(122)				445,000	03/21/2023
P5230330613		MIRAMAR	FL		03/29/2023	8.750	514,298		(247)				600,000	02/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230330614		EL PASO	TX		04/06/2023	7.875	372,181		(237)				465,000	03/17/2023
P5230330619		KISSIMMEE	FL		04/21/2023	7.875	316,575		(135)				446,000	04/05/2023
P5230330644		KATY	TX		03/22/2023	7.750	138,335		(122)				260,000	03/09/2023
P5230330656		LAUDERDALE LAKES	FL		03/31/2023	8.125	131,179		(58)				172,000	03/15/2023
P5230330659		DALLAS	TX		04/25/2023	8.500	1,033,813		(370)				1,265,000	03/24/2023
P5230330663		TOMBALL	TX		03/22/2023	8.250	422,041		(277)				510,000	02/27/2023
P5230330665		HUMBLE	TX		04/10/2023	9.250	173,585		(69)				235,000	03/10/2023
P5230330709		MIAMI	FL		04/27/2023	8.250	803,752		(321)				945,000	03/15/2023
P5230330721		BATON ROUGE	LA		04/13/2023	7.750	167,309		(67)				206,000	03/31/2023
P5230330727		JACKSONVILLE	FL		03/21/2023	7.990	238,499		(72)				480,000	02/09/2023
P5230330732		TALLAHASSEE	FL		03/20/2023	8.750	128,948		(74)				165,000	03/01/2023
P5230330733		PALM HARBOR	FL		04/17/2023	9.990	1,079,324		(394)				1,165,000	03/21/2023
P5230330748		DANBURY	CT		04/21/2023	8.375	178,985		(27)				335,000	03/16/2023
P5230330766		WOODSTOCK	GA		03/31/2023	9.250	349,787		(91)				405,000	03/14/2023
P5230330773		MIAMI	FL		04/26/2023	8.500	1,413,988		(568)				1,749,000	03/21/2023
P5230330787		CAMDENTON	MO		04/14/2023	7.990	346,574		(205)				435,000	03/22/2023
P5230330791		PENDLETON	IN		04/14/2023	8.625	288,051		(131)				355,000	03/27/2023
P5230330794		PHOENIX	AZ		04/10/2023	8.500	101,603		(28)				320,000	03/21/2023
P5230330818		MIAMI	FL		05/02/2023	9.625	433,527		(571)				609,931	03/21/2023
P5230330820		MANASSAS PARK	VA		03/24/2023	8.750	269,418		(164)				406,000	02/13/2023
P5230330836		KEIZER	OR		04/06/2023	7.500	309,709		(62)				409,000	03/20/2023
P5230330848		PRESCOTT VALLEY	AZ		04/07/2023	8.375	374,010		(230)				450,000	03/29/2023
P5230330882		CUMMING	GA		04/13/2023	10.250	526,548		(246)				685,000	03/23/2023
P5230330889		HAMPTON	VA		03/23/2023	8.750	122,066		(80)				195,000	03/14/2023
P5230330892		SPOKANE VALLEY	WA		03/29/2023	9.750	497,137		(212)				535,000	03/04/2023
P5230330901		YORK	PA		03/30/2023	8.625	84,421		(11)				112,000	02/17/2023
P5230330915		GULF BREEZE	FL		03/29/2023	9.500	360,925		(143)				431,000	02/14/2023
P5230330916		BURLESON	TX		08/09/2023	9.375	472,513		36				640,000	03/13/2023
P5230330920		SWEETWATER	FL		03/31/2023	8.625	561,937		(96)				680,000	02/08/2023
P5230330926		LOS ANGELES	CA		03/22/2023	9.625	633,739		(40)				830,000	02/08/2023
P5230330967		ATLANTA	GA		04/14/2023	9.250	135,142		(27)				225,000	03/01/2023
P5230330969		NORTH MYRTLE BEACH	SC		05/01/2023	7.990	537,673		(125)				840,000	02/07/2023
P5230330990		KERRVILLE	TX		05/05/2023	7.500	344,363		(107)				465,000	03/24/2023
P5230330997		BALTIMORE	MD		03/30/2023	7.990	102,249		(31)				155,000	02/24/2023
P5230331000		DALLAS	TX		04/18/2023	9.250	197,377		(119)				273,000	03/16/2023
P5230331010		SCOTTSDALE	AZ		03/31/2023	7.990	1,209,010		(241)				1,600,000	02/20/2023
P5230331021		OCEAN CITY	MD		04/03/2023	8.990	110,249		(59)				202,000	03/08/2023
P5230331059		TAMARAC	FL		04/20/2023	9.250	101,657		(26)				125,000	03/06/2023
P5230331068		SEVIERVILLE	TN		04/28/2023	8.750	760,808		(161)				1,796,000	04/10/2023
P5230331094		TAVERNIER	FL		03/31/2023	8.125	1,597,146		(1,031)				1,950,000	03/13/2023
P5230331098		LEANDER	TX		04/10/2023	7.625	194,571		(34)				407,000	03/20/2023
P5230331114		VILLAGE OF LAKEWOOD	IL		05/04/2023	9.750	451,029		(124)				565,000	03/29/2023
P5230331116		KNOXVILLE	TN		04/18/2023	8.125	140,289		(125)				300,000	04/05/2023
P5230331124		SARASOTA	FL		04/19/2023	8.990	126,666		(28)				235,000	03/29/2023
P5230331127		BLOOMINGTON	IN		04/19/2023	7.990	188,156		(12)				250,000	04/01/2023
P5230331191		PORT SAINT LUCIE	FL		04/21/2023	7.990	285,230		24				320,000	03/17/2023
P5230331194		HOLLYWOOD	FL		04/03/2023	8.990	449,472		(264)				540,000	03/04/2023
P5230331222		SCOTTDALE	GA		06/13/2023	8.750	566,133		(79)				800,000	04/04/2023
P5230331248		SURFSIDE	FL		04/28/2023	7.875	618,201		(284)				750,000	03/29/2023
P5230331253		PINETOP	AZ		04/13/2023	8.375	779,280		(506)				975,000	03/29/2023
P5230331261		VALLEJO	CA		04/12/2023	8.250	152,373		(44)				570,000	04/01/2023
P5230331286		PERRIS	CA		02/27/2023	8.250	349,340		(305)				515,000	02/02/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230331298		CYPRESS	TX		04/26/2023	7.990	644,921		(337)				780,000	03/29/2023
P5230331312		CELEBRATION	FL		04/20/2023	9.625	474,813		(160)				582,000	03/30/2023
P5230331317		MIAMI	FL		04/18/2023	8.990	732,978		(269)				800,000	03/17/2023
P5230331319		CHESTER	NJ		05/03/2023	9.250	601,662		(324)				975,000	03/16/2023
P5230331346		WAXHAW	NC		04/14/2023	9.875	730,561		(358)				940,000	03/29/2023
P5230331357		WESLEY CHAPEL	FL		04/17/2023	7.625	249,172		(170)				605,000	03/31/2023
P5230331358		CHESTERFIELD	VA		04/19/2023	8.875	576,520		(218)				715,000	04/03/2023
P5230331370		ORLANDO	FL		04/21/2023	8.500	181,600		(76)				289,000	03/17/2023
P5230331371		CRANFORD	NJ		05/11/2023	7.990	187,565		(42)				290,000	03/21/2023
P5230331373		PARKER	CO		05/22/2023	8.375	708,586		(360)				975,000	12/17/2022
P5230331383		NEW SMYRNA BEACH	FL		05/05/2023	7.750	188,469		(47)				322,000	03/29/2023
P5230331386		NORTH PORT	FL		04/21/2023	8.500	203,380		(102)				280,000	03/17/2023
P5230331397		EMPORIA	KS		06/05/2023	8.375	139,164		(9)				198,000	04/13/2023
P5230331423		SAINT LOUIS	MO		04/05/2023	9.125	99,893		(57)				125,000	03/16/2023
P5230331444		NAMPA	ID		04/21/2023	7.125	446,158		(147)				550,000	04/01/2023
P5230331468		CEDAR CREEK	TX		03/23/2023	8.250	548,221		(151)				687,000	03/02/2023
P5230331473		MIAMI	FL		03/17/2023	9.500	405,548		(217)				512,000	02/20/2023
P5230331481		MCCORDSVILLE	IN		03/24/2023	7.750	402,474		(100)				525,000	03/06/2023
P5230331495		WONDER LAKE	IL		05/17/2023	7.875	206,994		(88)				360,000	03/15/2023
P5230331500		LONGWOOD	FL		03/15/2023	7.625	339,908		(200)				417,000	03/03/2023
P5230331510		MIRAMAR BEACH	FL		04/28/2023	8.250	359,177		(71)				640,000	04/01/2023
P5230331512		CINNAMINSON	NJ		04/07/2023	8.875	232,344		(60)				305,000	03/20/2023
P5230331525		BUSHNELL	FL		04/06/2023	7.875	410,048		(195)				540,000	03/21/2023
P5230331550		WINSTON SALEM	NC		04/28/2023	10.250	351,776		(103)				381,000	04/11/2023
P5230331554		LEHIGH ACRES	FL		05/11/2023	9.875	322,287		(58)				375,000	03/09/2023
P5230331555		LAWTON	OK		05/22/2023	8.750	121,506		(22)				200,000	04/18/2023
P5230331559		CARROLLTON	TX		04/27/2023	7.625	344,789		(114)				455,000	04/09/2023
P5230331567		PANAMA CITY BEACH	FL		04/20/2023	8.625	369,951		(188)				445,000	02/24/2023
P5230331572		EADS	TN		04/10/2023	9.250	736,191		(340)				950,000	01/20/2023
P5230331588		ZEPHYRHILLS	FL		06/26/2023	7.500	292,203		(8)				370,000	04/26/2023
P5230331601		SLIDELL	LA		04/28/2023	9.875	291,392		(85)				365,000	04/08/2023
P5230331604		HIGHLAND	IL		05/12/2023	9.375	197,749		(93)				240,000	04/06/2023
P5230331633		CARY	NC		03/29/2023	8.500	186,857		(117)				235,000	03/11/2023
P5230331672		CONWAY	SC		04/21/2023	8.250	242,819		(48)				303,500	03/16/2023
P5230331683		PIGEON	MI		05/04/2023	8.375	176,375		(64)				221,000	03/15/2023
P5230331687		JOHNSON CITY	TX		04/26/2023	7.875	393,889		(161)				490,000	04/05/2023
P5230331689		JACKSONVILLE BEACH	FL		04/26/2023	9.875	559,654		(217)				610,000	04/12/2023
P5230331710		PROVO	UT		04/18/2023	7.875	655,473		(247)				820,000	04/07/2023
P5230331721		WAVERLY	VA		05/12/2023	7.990	498,104		(205)				630,000	04/11/2023
P5230331766		EAST STROUDSBURG	PA		04/06/2023	8.625	259,673		(142)				317,000	03/21/2023
P5230331786		VAN ALSTYNE	TX		05/04/2023	8.625	516,568		(115)				630,000	04/05/2023
P5230331791		SARASOTA	FL		04/28/2023	8.875	156,619		(85)				313,000	04/14/2023
P5230431824		AUSTIN	TX		05/24/2023	7.990	398,202		5				547,000	03/01/2023
P5230431830		BETHEL	CT		04/28/2023	7.125	276,953		(173)				460,000	04/03/2023
P5230431850		CATONSVILLE	MD		04/14/2023	9.250	651,744		(273)				745,000	04/11/2023
P5230431868		BULLHEAD CITY	AZ		04/25/2023	7.990	191,333		(45)				228,000	04/04/2023
P5230431875		MUSTANG	OK		04/24/2023	9.250	178,150		(50)				205,000	03/27/2023
P5230431898		BOCA RATON	FL		04/21/2023	9.500	598,177		(204)				730,000	04/07/2023
P5230431917		HOUSTON	TX		03/23/2023	8.500	493,706		(41)				582,000	02/22/2023
P5230431922		TUCSON	AZ		05/09/2023	7.990	203,586		(77)				271,500	04/12/2023
P5230431931		BATON ROUGE	LA		04/20/2023	9.375	705,170		(135)				845,000	03/15/2023
P5230431933		SAN DIEGO	CA		05/09/2023	8.125	203,284		(52)				700,000	04/13/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230431944		NAPERVILLE	IL		04/19/2023	8.125	459,547		(255)				556,000	04/06/2023
P5230431957		ORLANDO	FL		05/03/2023	7.375	340,591		(173)				596,000	04/13/2023
P5230431999		KANSAS CITY	MO		05/19/2023	8.125	102,993		(14)				136,000	04/06/2023
P5230432001		KANSAS CITY	MO		06/30/2023	8.250	100,748		2				135,000	04/06/2023
P5230432012		CHANDLER	AZ		05/02/2023	8.250	599,010		(342)				884,000	04/13/2023
P5230432026		NORFOLK	VA		05/22/2023	8.500	163,103		(27)				240,000	05/01/2023
P5230432035		HENRICO	VA		05/09/2023	7.750	134,758		(21)				198,500	04/18/2023
P5230432048		DAVENPORT	FL		04/28/2023	6.990	210,676		(26)				365,000	04/18/2023
P5230432050		DAVENPORT	FL		04/21/2023	8.125	206,809		(69)				360,000	04/06/2023
P5230432059		PALM HARBOR	FL		04/14/2023	7.875	167,501		7				219,000	03/22/2023
P5230432060		SURPRISE	AZ		05/04/2023	7.375	222,273		(59)				415,000	04/12/2023
P5230432065		SAINT AUGUSTINE	FL		04/28/2023	8.500	746,907		(332)				902,000	04/15/2023
P5230432067		PALM SPRINGS	CA		05/12/2023	7.750	316,131		(144)				555,000	04/10/2023
P5230432068		SPRINGDALE	AR		05/30/2023	8.375	164,427		(15)				218,000	04/18/2023
P5230432074		PLANO	TX		05/11/2023	7.750	857,843		(416)				1,475,000	04/06/2023
P5230432100		OZONE PARK	NY		01/27/2023	10.250	418,013		(67)				815,000	09/30/2022
P5230432102		RIPON	CA		08/17/2022	7.625	244,434		(188)				527,000	06/20/2022
P5230432109		MANTECA	CA		05/04/2023	7.750	422,043		(103)				640,000	04/06/2023
P5230432113		PHILADELPHIA	PA		02/22/2023	8.500	210,686		(114)				255,000	02/08/2023
P5230432127		PITMAN	NJ		07/01/2022	7.500	268,685		(112)				335,000	06/10/2022
P5230432150		JACKSONVILLE	FL		06/20/2023	6.990	536,068		1				885,000	04/24/2023
P5230432168		CARTERSVILLE	GA		04/28/2023	8.500	223,080		(109)				275,000	04/07/2023
P5230432170		CORAL SPRINGS	FL		05/30/2023	7.375	343,397		(148)				665,000	04/20/2023
P5230432180		STERLING	VA		04/28/2023	8.750	474,395		(105)				590,000	04/20/2023
P5230432194		HAINES CITY	FL		04/28/2023	8.125	392,795		65				530,000	03/29/2023
P5230432199		ST. GEORGE	UT		05/11/2023	7.500	883,839		(329)				1,100,000	04/20/2023
P5230432205		ALLENDALE	MI		06/05/2023	7.750	490,396		(248)				628,000	04/18/2023
P5230432206		NORTHBROOK	IL		05/11/2023	7.750	348,748		43				442,000	03/29/2023
P5230432215		ORLANDO	FL		05/02/2023	7.375	177,492		(46)				350,000	04/12/2023
P5230432222		ALBUQUERQUE	NM		05/05/2023	7.990	170,292		(46)				305,000	02/28/2023
P5230432236		NORTH BABYLON	NY		05/10/2023	9.625	264,526		(36)				525,000	04/10/2023
P5230432252		WEST PALM BEACH	FL		05/01/2023	8.875	1,059,760		(265)				1,300,000	03/10/2023
P5230432261		MARY ESTHER	FL		05/05/2023	8.375	146,156		(33)				191,000	04/16/2023
P5230432270		SUMMERVILLE	SC		05/17/2023	10.125	379,976		(155)				450,000	02/20/2023
P5230432298		PEMBROKE PINES	FL		04/19/2023	8.125	266,123		(165)				400,000	03/31/2023
P5230432309		MCDONOUGH	GA		05/16/2023	7.375	247,651		(125)				541,000	04/18/2023
P5230432381		COLUMBIA	MD		05/04/2023	9.250	518,544		(109)				620,000	04/18/2023
P5230432383		LAS VEGAS	NV		05/01/2023	8.875	294,539		(86)				360,000	04/20/2023
P5230432396		LOS ANGELES	CA		04/24/2023	7.490	415,267		(247)				1,380,000	04/11/2023
P5230432406		CHANNELVIEW	TX		04/26/2023	9.750	206,237		(29)				240,000	04/12/2023
P5230432409		TAMPA	FL		05/19/2023	9.875	314,099		(92)				390,000	04/24/2023
P5230432410		MIAMI	FL		05/09/2023	7.990	373,284		(195)				450,000	04/17/2023
P5230432417		LAGUNA BEACH	CA		04/05/2023	7.625	1,048,613		(715)				10,700,000	03/16/2023
P5230432419		EAGLE PASS	TX		04/10/2023	8.250	219,881		(144)				270,000	03/21/2023
P5230432429		LAS VEGAS	NV		04/07/2023	8.375	260,289		(77)				324,000	03/15/2023
P5230432431		MAUMEE	OH		04/10/2023	7.875	341,448		(196)				436,000	03/01/2023
P5230432435		CAPE CORAL	FL		03/31/2023	8.625	234,872		(158)				480,000	03/20/2023
P5230432437		PAWLEYS ISLAND	SC		04/04/2023	8.250	364,133		(106)				542,000	03/02/2023
P5230432443		PACIFIC CITY	OR		04/07/2023	7.750	657,553		(358)				850,000	03/14/2023
P5230432465		GREENVILLE	SC		05/26/2023	7.375	193,509		(92)				352,000	04/24/2023
P5230432478		ROCKTON	IL		05/04/2023	7.500	229,994		(86)				300,000	04/19/2023
P5230432510		TULSA	OK		05/23/2023	10.250	294,453		(435)				548,264	04/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230432557		SPRING	TX		05/18/2023	8.250	179,356		(83)				265,000	04/22/2023
P5230432579		ROLLING HILLS EST	CA		04/24/2023	7.875	1,846,316		(414)				2,950,000	03/17/2023
P5230432584		MILLINGTON	MI		05/09/2023	8.375	174,039		(37)				217,000	04/20/2023
P5230432592		DINUBA	CA		05/15/2023	8.125	337,827		(184)				505,000	04/19/2023
P5230432607		TUSKEGEE INSTITUTE	AL		06/01/2023	7.875	81,873		(23)				115,000	04/26/2023
P5230432649		GATLINBURG	TN		06/02/2023	7.500	804,206		(77)				1,173,000	05/01/2023
P5230432671		SAINT CLOUD	FL		07/25/2023	7.875	556,114		(166)				740,000	07/06/2023
P5230432672		EAST HARTFORD	CT		05/19/2023	7.375	101,590		(24)				206,000	03/27/2023
P5230432677		MIDLOTHIAN	TX		04/26/2023	7.875	204,059		(134)				290,000	04/14/2023
P5230432706		NORTH MYRTLE BEACH	SC		05/17/2023	7.500	206,020		(33)				264,000	04/26/2023
P5230432720		KINSTON	NC		05/31/2023	7.625	106,107		(20)				175,000	05/02/2023
P5230432753		WELLINGTON	CO		05/19/2023	9.500	765,925		(297)				1,168,000	04/25/2023
P5230432780		OCEANSIDE	CA		06/19/2023	7.125	460,363		(118)				1,170,000	05/03/2023
P5230432786		COLUMBUS	GA		05/12/2023	9.375	106,405		(23)				141,000	04/26/2023
P5230432796		ARCADIA	FL		05/23/2023	7.375	275,994		(25)				500,000	04/21/2023
P5230432823		MIAMI	FL		04/26/2023	7.375	603,847		(107)				780,000	03/31/2023
P5230432848		DELRAY BEACH	FL		06/08/2023	8.500	254,181		(51)				980,000	05/09/2023
P5230432872		PAINESVILLE	OH		05/30/2023	8.125	149,082		10				215,000	04/29/2023
P5230432873		MISSION	TX		06/02/2023	7.875	509,890		(180)				631,000	05/01/2023
P5230432886		MOUNT PLEASANT	SC		05/26/2023	9.625	1,038,493		(364)				1,200,000	04/26/2023
P5230432891		QUEEN CREEK	AZ		05/15/2023	7.750	1,016,264		(227)				1,256,500	04/18/2023
P5230432899		INGLEWOOD	CA		05/08/2023	7.990	698,819		(13)				1,075,000	04/14/2023
P5230432922		SAN DIEGO	CA		04/26/2023	7.375	123,431		(50)				575,000	04/18/2023
P5230432927		WAKE FOREST	NC		05/16/2023	9.125	197,294		(61)				319,000	04/26/2023
P5230432936		DALLAS	TX		05/03/2023	9.375	871,862		(151)				1,015,000	04/12/2023
P5230432939		NEWBERG	OR		05/01/2023	8.875	381,479		(148)				535,000	04/07/2023
P5230432947		POMPANO BEACH	FL		05/16/2023	8.875	248,666		(44)				306,000	04/21/2023
P5230432975		WINCHESTER	TN		11/16/2022	9.875	807,746		(339)				1,150,000	10/14/2022
P5230432986		SAN ANGELO	TX		12/13/2022	9.750	34,881		(1,017)				345,000	10/31/2022
P5230432988		NORTH SMITHFIELD	RI		12/12/2022	9.875	331,345		(143)				404,000	11/10/2022
P5230432990		ONTARIO	CA		05/06/2023	8.250	378,415		(88)				601,000	04/28/2023
P5230432992		ST. JOHNS	FL		05/08/2023	7.625	488,676		(165)				600,000	04/06/2023
P5230432995		WASHINGTON	DC		12/30/2022	9.875	558,700		(233)				700,000	12/06/2022
P5230433030		TAYLOR	UT		06/02/2023	7.500	658,154		(95)				820,000	04/25/2023
P5230433055		TAMPA	FL		05/22/2023	8.000	1,309,596		(422)				1,595,000	04/05/2023
P5230433058		PHOENIX	AZ		05/09/2023	8.000	236,007		32				307,000	04/19/2023
P5230433097		MESA	AZ		05/15/2023	8.875	205,591		(44)				253,000	04/14/2023
P5230433098		HURRICANE	UT		05/09/2023	7.875	836,970		(167)				1,100,000	03/20/2023
P5230433105		DULUTH	GA		05/31/2023	8.625	392,861		(10)				525,000	05/03/2023
P5230433112		MIAMI	FL		05/31/2023	8.375	960,508		(119)				1,440,000	05/09/2023
P5230433136		TUCSON	AZ		05/18/2023	8.250	163,659		(41)				390,000	05/01/2023
P5230433148		HOUSTON	TX		05/12/2023	7.750	1,341,283		(484)				1,635,000	04/06/2023
P5230433162		EL CAJON	CA		04/03/2023	8.375	622,180		(314)				1,060,000	03/06/2023
P5230433167		GROVELAND	FL		05/24/2023	8.375	92,011		(2,568)				667,000	05/02/2023
P5230433169		HENDERSON	NV		05/30/2023	7.250	283,700		(48)				350,000	05/08/2023
P5230433175		SAN DIEGO	CA		05/15/2023	7.500	1,544,786		(443)				2,050,000	04/27/2023
P5230433180		SAN JOSE	CA		05/16/2023	7.375	1,301,717		(680)				1,880,000	04/26/2023
P5230433208		PINELLAS PARK	FL		05/23/2023	7.750	100,434		(18)				225,000	05/03/2023
P5230433239		HENDERSON	NV		05/24/2023	8.875	562,478		(286)				727,000	04/29/2023
P5230433243		WEST PALM BEACH	FL		05/19/2023	9.125	487,433		(89)				685,000	05/03/2023
P5230433246		LOXAHATCHEE	FL		05/03/2023	8.750	430,459		(186)				555,000	04/13/2023
P5230433253		SCOTTSDALE	AZ		05/09/2023	8.500	452,914		(203)				635,000	04/13/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230433287		WHITEHALL	NY		05/16/2023	8.375	143,229		(100)				209,000	04/25/2023
P5230433293		COLUMBIA	TN		05/23/2023	8.250	406,064		(225)				580,000	04/19/2023
P5230433339		AVENTURA	FL		04/27/2023	7.875	418,775		(237)				875,000	04/25/2023
P5230433341		BOYNTON BEACH	FL		05/05/2023	8.000	325,652		37				412,000	04/19/2023
P5230433347		MISSION	TX		06/02/2023	7.375	145,399		(85)				255,000	05/01/2023
P5230433361		GREENSBORO	NC		05/26/2023	6.990	191,056		(116)				309,000	05/02/2023
P5230433364		GILBERT	AZ		05/25/2023	8.000	265,877		(75)				325,000	05/01/2023
P5230433367		SAN TAN VALLEY	AZ		05/25/2023	8.000	224,877		(97)				310,000	05/01/2023
P5230433369		CASA GRANDE	AZ		05/24/2023	7.875	279,779		(67)				350,000	05/08/2023
P5230433386		NORTH CHESTERFIELD	VA		06/12/2023	9.250	295,397						375,000	05/03/2023
P5230433395		CHARLOTTESVILLE	VA		05/31/2023	7.990	364,207		(129)				505,000	05/13/2023
P5230433408		CRESTVIEW	FL		04/03/2023	8.500	241,373		(105)				390,000	03/13/2023
P5230433412		SODDY DAISY	TN		04/11/2023	9.250	232,154		(98)				288,000	03/22/2023
P5230433414		BUDA	TX		04/05/2023	8.750	155,474		(75)				390,000	03/17/2023
P5230433418		MATTAPAN	MA		06/12/2023	7.750	152,430		(34)				745,000	05/12/2023
P5230433430		PORT SAINT LUCIE	FL		05/26/2023	9.250	383,546		(142)				462,000	05/08/2023
P5230433440		ATLANTA	GA		06/21/2023	9.500	106,600		(44)				144,000	02/06/2023
P5230433442		BIG TIMBER	MT		05/22/2023	10.250	295,545		(103)				315,000	04/18/2023
P5230433456		LOOMIS	CA		05/30/2023	7.990	420,646		(27)				649,000	05/03/2023
P5230533480		JENSEN BEACH	FL		05/22/2023	8.375	540,183		(278)				667,000	05/05/2023
P5230533509		MEMPHIS	TN		05/12/2023	7.990	127,562		(47)				165,000	03/17/2023
P5230533526		PARKLAND	FL		06/30/2023	7.250	610,657		(103)				1,470,000	05/09/2023
P5230533552		SARASOTA	FL		05/26/2023	7.500	108,448		(65)				625,000	05/04/2023
P5230533554		CHARLESTON	SC		06/21/2023	9.625	336,739		(117)				430,000	05/12/2023
P5230533561		CASA GRANDE	AZ		05/24/2023	7.875	281,144		(90)				365,500	05/08/2023
P5230533586		LAKE WORTH	FL		06/06/2023	8.875	273,090		(58)				335,000	05/01/2023
P5230533591		APEX	NC		05/25/2023	7.125	209,466		(79)				340,000	05/04/2023
P5230533594		FOUNTAIN HILLS	AZ		05/17/2023	7.250	746,382		(262)				1,120,000	05/03/2023
P5230533596		NEW HILL	NC		05/25/2023	7.250	288,447		(142)				520,000	05/04/2023
P5230533600		CARY	NC		05/25/2023	7.250	355,427		(145)				715,000	05/05/2023
P5230533606		LIBERTY	NC		06/16/2023	9.990	264,734		(83)				320,500	05/10/2023
P5230533617		PEORIA	AZ		06/07/2023	8.125	912,665		(393)				1,100,000	05/09/2023
P5230533653		SEATTLE	WA		05/22/2023	6.990	470,706		(114)				1,695,000	05/04/2023
P5230533683		BALTIMORE	MD		06/02/2023	6.990	582,405		(220)				962,000	05/22/2023
P5230533687		HOUMA	LA		05/19/2023	7.875	378,764		(136)				575,000	04/26/2023
P5230533721		BIRMINGHAM	AL		05/16/2023	7.875	331,789		(194)				435,000	05/04/2023
P5230533743		LOXAHATCHEE	FL		05/18/2023	9.125	686,680		(243)				880,000	03/18/2023
P5230533745		ANTIOCH	TN		05/30/2023	9.125	415,214		(126)				500,000	04/21/2023
P5230533764		CASTRO VALLEY	CA		05/20/2023	7.750	1,165,237		(258)				1,540,000	05/12/2023
P5230533788		SAN ANTONIO	TX		05/31/2023	8.875	189,337		(18)				236,000	05/15/2023
P5230533806		PHOENIX	AZ		05/16/2023	7.250	483,152		49				625,000	04/26/2023
P5230533844		KEY LARGO	FL		05/23/2023	7.750	468,848		(183)				657,000	04/29/2023
P5230533862		FORT LUPTON	CO		07/12/2023	7.500	619,812		(21)				776,000	05/27/2023
P5230533866		WINTER HAVEN	FL		03/28/2023	8.125	238,122		48				270,000	03/09/2023
P5230533868		CARY	NC		06/02/2023	8.125	207,449		(93)				566,000	05/10/2023
P5230533889		BELLEVIEW	FL		06/16/2023	8.500	250,483		(80)				322,000	05/04/2023
P5230533942		HOT SPRINGS	AR		05/26/2023	7.750	550,107		(115)				680,000	04/13/2023
P5230533958		SAINT GEORGE	UT		06/06/2023	7.500	401,963		(132)				493,000	05/19/2023
P5230533979		BATON ROUGE	LA		06/27/2023	8.250	253,411		(52)				310,000	06/13/2023
P5230533993		SAINT REGIS	MT		06/09/2023	7.625	399,915		(173)				515,000	05/30/2023
P5230534003		CANTON	GA		05/25/2023	7.375	193,001		(1,347)				896,000	05/04/2023
P5230534052		OXNARD	CA		05/15/2023	7.875	511,071		(89)				675,000	05/02/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230534073		EDMOND	OK		05/26/2023	10.125	577,283		(156)				640,000	05/11/2023
P5230534091		MENTOR	OH		05/18/2023	7.875	177,456		(69)				217,000	04/07/2023
P5230534136		FORT MYERS	FL		06/15/2023	9.250	372,079		(149)				425,000	05/11/2023
P5230534169		EL PASO	TX		05/15/2023	8.625	147,813		(57)				207,000	04/28/2023
P5230534181		ORANGE BEACH	AL		05/31/2023	7.750	469,915		(30)				620,000	05/09/2023
P5230534185		ARLINGTON	TX		05/22/2023	7.250	227,631		(51)				390,000	04/25/2023
P5230534230		GILCHRIST	TX		05/22/2023	8.375	693,200		(178)				1,200,000	05/03/2023
P5230534256		SEATTLE	WA		06/06/2023	8.990	414,735		(153)				588,000	05/04/2023
P5230534258		HUTTO	TX		06/27/2023	8.250	225,061		(83)				338,000	05/25/2023
P5230534294		LAS VEGAS	NV		05/16/2023	7.625	1,080,369		(410)				1,400,000	04/07/2023
P5230534322		ANTIOCH	CA		06/01/2023	9.625	652,969		(247)				850,000	05/10/2023
P5230534328		KNOXVILLE	TN		06/22/2023	7.625	980,243		(221)				1,200,000	05/22/2023
P5230534355		UNIVERSITY HEIGHTS	OH		06/07/2023	7.250	441,539		(50)				585,000	05/04/2023
P5230534363		GRIFFIN	GA		05/26/2023	8.625	118,992		(41)				161,000	05/16/2023
P5230534420		EAST HAMPTON	NY		02/01/2023	9.000	858,132		(448)				1,100,000	12/26/2022
P5230534424		ATHENS	ME		12/12/2022	8.875	181,893		(97)				275,000	10/24/2022
P5230534426		MIAMI	FL		06/05/2023	8.750	287,666		(83)				350,000	05/15/2023
P5230534431		SUPERIOR	CO		11/10/2022	8.875	304,848		(131)				946,000	07/29/2022
P5230534437		PORT SAINT LUCIE	FL		09/13/2022	8.375	266,376		(71)				395,000	07/14/2022
P5230534443		BRONX	NY		11/04/2022	9.625	541,916		(262)				800,000	08/25/2022
P5230534448		CHEEKTOWAGA	NY		09/02/2022	8.375	233,404		(113)				300,000	07/26/2022
P5230534480		BRENTWOOD	TN		06/05/2023	6.990	1,373,297		(220)				1,832,000	05/23/2023
P5230534488		QUINCY	MA		11/09/2022	8.875	332,467		(157)				740,000	10/08/2022
P5230534491		NORTH ATTLEBORO	MA		12/02/2022	8.875	415,655		(222)				700,000	10/11/2022
P5230534495		BINGHAMTON	NY		12/16/2022	9.750	99,861		(43)				128,000	09/22/2022
P5230534498		LEWISTON	NY		10/28/2022	9.125	159,928		(84)				220,000	09/20/2022
P5230534504		MECHANICSBURG	PA		11/03/2022	8.750	104,171		(51)				183,000	09/21/2022
P5230534506		CHEEKTOWAGA	NY		11/10/2022	9.125	131,966		(69)				203,000	10/04/2022
P5230534508		ATLANTIC CITY	NJ		11/21/2022	9.875	140,407		(66)				211,000	09/28/2022
P5230534510		ALBANY	GA		11/09/2022	8.500	140,706		(87)				180,000	10/27/2022
P5230534512		WINTER HAVEN	FL		11/03/2022	9.500	131,353		(59)				172,000	10/05/2022
P5230534514		CAPE CORAL	FL		12/29/2022	10.500	330,309		(125)				430,000	12/14/2022
P5230534527		DULUTH	GA		05/30/2023	7.875	1,127,984		(490)				1,709,000	05/09/2023
P5230534534		MACON	GA		06/12/2023	7.500	231,335		(92)				300,000	05/22/2023
P5230534541		NORTH MIAMI BEACH	FL		01/10/2023	9.375	207,868		(100)				335,000	10/24/2022
P5230534544		MOUNT VERNON	NY		12/23/2022	9.375	470,081		(234)				700,000	10/24/2023
P5230534549		GREENVILLE	SC		11/01/2022	9.000	190,436		(127)				260,000	10/10/2022
P5230534551		PROVIDENCE	RI		11/01/2022	9.000	279,027		(134)				550,000	09/21/2022
P5230534553		TUCSON	AZ		11/18/2022	8.875	194,423		(84)				390,000	10/18/2022
P5230534557		ATLANTIC BEACH	FL		11/03/2022	9.250	179,176		(91)				245,000	10/21/2022
P5230534559		CHEEKTOWAGA	NY		01/05/2023	9.500	175,525		(71)				236,000	10/27/2022
P5230534562		GARLAND	TX		11/09/2022	8.875	155,538		(67)				360,000	10/21/2022
P5230534564		LINDEN	NJ		11/14/2022	9.625	405,525		(163)				575,000	10/19/2022
P5230534567		BUFFALO	NY		02/02/2023	10.375	122,288		(57)				167,000	11/02/2022
P5230534569		SELMA	CA		01/04/2023	8.750	308,297		(134)				707,000	11/01/2022
P5230534573		LITCHFIELD	CT		12/13/2022	9.250	187,174		(95)				242,000	11/07/2022
P5230534575		BRONX	NY		04/11/2023	8.250	747,627		(176)				1,019,000	01/29/2023
P5230534579		MIAMI	FL		12/19/2022	9.375	359,841		(179)				505,000	11/09/2022
P5230534581		WOODSIDE	NY		01/24/2023	8.125	388,703		(184)				720,000	11/07/2022
P5230534588		BROOKLYN	NY		01/23/2023	10.125	705,643		(341)				1,000,000	11/26/2022
P5230534591		HOUSTON	TX		12/12/2022	8.750	155,884		(85)				275,000	11/29/2022
P5230534595		BERLIN	NH		01/04/2023	9.625	126,002		(60)				173,000	12/09/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230534600		BOYNTON BEACH	FL		12/20/2022	9.375	312,001		(155)				500,000	12/02/2022
P5230534607		PHOENIX	AZ		06/19/2023	7.990	224,208						302,000	05/23/2023
P5230534616		ESPANOLA	NM		01/13/2023	9.625	235,164		(107)				325,000	12/26/2022
P5230534619		PATERSON	NJ		01/17/2023	9.625	281,041		(112)				420,000	11/18/2022
P5230534622		MASTIC	NY		01/10/2023	9.250	289,866		(146)				400,000	12/24/2022
P5230534630		ALBANY	NY		02/01/2023	9.000	175,482		(82)				240,000	01/12/2023
P5230534634		BRONX	NY		01/27/2023	8.875	574,247		(332)				865,000	01/16/2023
P5230534636		FAR ROCKAWAY	NY		04/11/2023	8.250	487,470		(112)				670,000	02/07/2023
P5230534663		AUBREY	TX		07/05/2023	9.990	651,368		(137)				793,000	06/01/2023
P5230534672		GEORGETOWN	TX		06/09/2023	7.875	856,560		(384)				1,100,000	05/17/2023
P5230534709		SPRINGFIELD	TN		06/16/2023	9.125	237,165		(78)				325,000	05/25/2023
P5230534733		KENDALL PARK	NJ		05/08/2023	8.875	520,814		(264)				930,000	03/28/2023
P5230534757		RICHMOND	VA		06/06/2023	7.750	326,758		(57)				431,000	05/10/2023
P5230534764		KISSIMMEE	FL		06/28/2023	7.875	175,270		(38)				245,000	05/24/2023
P5230534792		FREDERICK	MD		06/05/2023	7.875	233,917		(81)				350,000	05/04/2023
P5230534795		BOULDER	CO		05/24/2023	8.625	394,837		(164)				475,000	04/07/2023
P5230534849		HOCKLEY	TX		06/09/2023	8.500	531,344		(145)				617,000	05/08/2023
P5230534855		GREELEY	CO		06/19/2023	7.375	341,516		(32)				424,000	05/04/2023
P5230534863		JACKSONVILLE BEACH	FL		06/21/2023	7.500	430,294		(79)				606,000	05/31/2023
P5230534866		SCOTTSDALE	AZ		06/12/2023	7.500	261,568		(60)				320,000	05/25/2023
P5230534871		LAS VEGAS	NV		06/16/2023	8.250	857,533		(395)				1,175,000	05/08/2023
P5230534902		MESA	AZ		06/02/2023	7.875	333,904		(105)				465,000	05/28/2023
P5230534903		HENRICO	VA		06/12/2023	7.500	206,940		(54)				290,000	06/06/2023
P5230534914		DAMASCUS	OR		06/07/2023	7.990	756,213		(390)				991,100	05/17/2023
P5230534946		HOCKLEY	TX		05/09/2023	8.125	160,585		(27)				211,500	04/25/2023
P5230534955		PHILADELPHIA	PA		05/10/2023	8.625	291,434		(122)				390,000	05/01/2023
P5230534959		PANAMA CITY BEACH	FL		05/11/2023	7.999	234,273		(12)				295,000	06/21/2023
P5230534963		ARLINGTON	TX		05/05/2023	8.999	230,946		(86)				350,000	04/18/2023
P5230534965		TEMPLE HILLS	MD		04/28/2023	8.500	159,366		(54)				258,000	04/14/2023
P5230534971		WILMINGTON	NC		05/08/2023	8.999	220,046		(59)				286,000	04/19/2023
P5230534977		SEVIERVILLE	TN		05/08/2023	8.625	825,049		(184)				1,030,000	04/14/2023
P5230534982		SAINT PAUL	MN		05/05/2023	8.375	188,473		(31)				265,000	04/24/2023
P5230534990		RIVIERA BEACH	FL		04/25/2023	8.500	1,018,702		(173)				1,500,000	04/05/2023
P5230534992		PEMBROKE PINES	FL		04/28/2023	8.999	464,047		(142)				645,000	03/31/2023
P5230535002		TEMPE	AZ		04/27/2023	8.250	227,571		(37)				313,000	03/23/2023
P5230535009		WEST PALM BEACH	FL		05/08/2023	7.625	361,038		(122)				597,000	03/09/2023
P5230535012		BETHESDA	MD		03/30/2023	7.750	494,596		(57)				815,000	02/24/2023
P5230535014		SARASOTA	FL		04/28/2023	8.750	314,444		(88)				409,000	02/15/2023
P5230535018		NORTH MIAMI BEACH	FL		05/11/2023	8.375	294,850		(18)				434,000	02/14/2023
P5230535075		CAPE CORAL	FL		06/09/2023	8.125	167,231		(29)				330,000	05/11/2023
P5230535135		DINGMANS FERRY	PA		09/22/2022	8.375	112,675		(61)				160,000	06/22/2022
P5230535419		AZUSA	CA		06/05/2023	6.875	308,349		(133)				645,000	05/22/2023
P5230535453		MECHANICSVILLE	VA		06/27/2023	7.500	306,297		(70)				460,000	02/16/2023
P5230535470		BOSTON	MA		05/16/2023	8.250	960,409		(494)				1,224,000	04/20/2023
P5230535474		FORT WORTH	TX		05/19/2023	7.750	239,981		(132)				307,000	03/27/2023
P5230535478		BRISTOL	PA		05/17/2023	7.625	156,356		(28)				295,000	05/03/2023
P5230535480		PANAMA CITY	FL		05/10/2023	8.500	168,795		(45)				220,000	04/21/2023
P5230535482		HYANNIS	MA		05/05/2023	8.750	216,247		(28)				290,000	03/24/2023
P5230535485		MARGATE	FL		05/18/2023	7.625	365,801		(44)				495,000	04/19/2023
P5230535489		DAVENPORT	FL		05/15/2023	7.875	207,017		(111)				272,000	04/25/2023
P5230535495		BRIAN HEAD	UT		05/10/2023	8.875	617,833		(82)				815,000	03/27/2023
P5230635666		KISSIMMEE	FL		05/24/2023	7.500	270,104		(65)				370,000	04/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230635672		KEYSTONE	CO		05/24/2023	7.750	251,354		(124)				650,000	05/12/2023
P5230635674		LAS VEGAS	NV		05/23/2023	7.750	210,064		(106)				326,000	05/13/2023
P5230635687		YULEE	FL		05/25/2023	7.999	249,467		(42)				340,000	05/05/2023
P5230635702		NAVARRE	FL		05/26/2023	7.750	386,485		(148)				535,000	03/27/2023
P5230635704		WOODBURN	OR		05/11/2023	7.500	297,781		(148)				444,000	03/14/2023
P5230635822		JACKSONVILLE	FL		06/08/2023	8.125	205,502		(36)				285,000	05/09/2023
P5230635916		MIAMI LAKES	FL		07/17/2023	7.375	365,199		(85)				550,000	05/27/2023
P5230635976		NEW ORLEANS	LA		05/11/2023	9.000	205,957		(40)				270,000	03/31/2023
P5230636013		PHILADELPHIA	PA		06/20/2023	9.250	149,028		(25)				206,000	06/13/2023
P5230636221		WINDERMERE	FL		07/28/2023	7.750	744,574		(98)				1,170,000	06/03/2023
P5230636553		HARRISBURG	PA		02/27/2023	9.375	98,003		(35)				125,000	02/02/2023
P5230636566		WYOMING	MI		03/03/2023	8.500	167,552		(27)				224,000	01/30/2023
P5230636572		MASTIC	NY		04/07/2023	9.250	253,072		(91)				340,000	02/28/2023
P5230636586		ROEBLING	NJ		04/19/2023	8.625	164,636		(65)				210,000	03/26/2023
P5230636591		NEWARK	DE		04/24/2023	8.500	203,935		(82)				265,000	03/23/2023
P5230636740		SEVIERVILLE	TN		07/13/2023	8.250	1,516,715		(259)				2,002,000	06/22/2023
P5230636959		OCKLAWAHA	FL		08/14/2023	7.990	163,630		(14)				245,000	02/22/2023
P5230637065		DORAVILLE	GA		07/26/2023	8.250	237,227		(66)				354,000	06/26/2023
P5230637189		WEST CALDWELL	NJ		07/11/2023	8.500	458,832		(163)				550,000	05/23/2023
P5230637246		DOWNINGTOWN	PA		07/20/2023	8.750	377,359		(41)				530,000	06/22/2023
P5230637318		ORLANDO	FL		08/10/2023	8.250	195,634		(40)				253,000	07/11/2023
P5230637336		CHEYENNE	WY		07/25/2023	8.250	156,041		(41)				222,000	05/09/2023
P5230637471		AZLE	TX		07/28/2023	8.125	292,146		(57)				380,000	07/06/2023
P5230737522		SARASOTA	FL		08/16/2023	8.990	236,232		(44)				312,000	07/12/2023
P5230737872		LAWRENCEVILLE	GA		07/28/2023	10.375	501,185		(83)				538,000	07/11/2023
P5230737912		LEESBURG	FL		07/27/2023	9.375	119,755		(28)				155,000	07/05/2023
P5230738009		KISSIMMEE	FL		08/29/2023	9.250	416,548		(51)				550,000	07/14/2023
P5230738162		ACTON	CA		08/14/2023	9.125	264,635		(27)				1,030,000	07/19/2023
P5230738173		VIRGINIA BEACH	VA		07/28/2023	8.625	1,189,074		(176)				2,200,000	07/01/2023
P5230738184		NAPERVILLE	IL		08/11/2023	9.125	324,432		(33)				433,000	07/27/2023
P5230738185		LUTSEN	MN		09/07/2023	8.875	285,084		(48)				645,000	05/26/2023
P5230738199		KERNERSVILLE	NC		07/31/2023	8.500	273,902		(6)				393,000	07/17/2023
P5230738200		FORT WORTH	TX		08/03/2023	8.125	213,810		(27)				370,000	07/13/2023
P5230738202		MONTEREY	CA		07/27/2023	7.625	1,247,668		(254)				2,150,000	07/06/2023
P5230738204		MEMPHIS	TN		08/25/2023	7.875	127,293		(25)				220,000	07/19/2023
P5230738211		WILMINGTON	NC		08/16/2023	10.375	284,523		(21)				315,000	07/25/2023
P5230738215		WILLIAMSPORT	MD		08/18/2023	10.125	197,481		(28)				285,000	07/21/2023
P5230738223		GRANBY	CO		08/10/2023	7.500	759,005		(99)				950,000	07/21/2023
P5230738231		PLANT CITY	FL		08/15/2023	9.250	573,838		(82)				695,000	07/24/2023
P5230738244		MANCHESTER	TN		09/05/2023	7.990	260,273		(46)				443,000	07/27/2023
P5230738245		CHINO	CA		08/16/2023	8.125	516,425		(45)				700,000	07/27/2023
P5230738249		BRADENTON	FL		07/26/2023	8.500	492,292		(56)				645,000	07/17/2023
P5230738254		CHICAGO	IL		08/09/2023	9.250	138,780		5				183,000	07/26/2023
P5230738257		BUDA	TX		08/15/2023	7.750	362,194		22				460,000	06/30/2023
P5230738289		MONTVERDE	FL		08/04/2023	7.990	326,547		(76)				440,000	07/21/2023
P5230738297		FORT LEE	NJ		08/15/2023	8.125	680,159		(26)				1,579,000	07/25/2023
P5230738334		BROOKSVILLE	FL		08/11/2023	7.875	291,080		(51)				387,000	07/10/2023
P5230738340		WOODMERE	NY		07/26/2023	8.125	487,090		(58)				880,000	06/07/2023
P5230738358		PUEBLO	CO		08/30/2023	9.375	167,009		(14)				272,000	07/24/2023
P5230738379		ODESSA	FL		08/28/2023	7.625	614,400		(118)				990,000	07/31/2023
P5230738387		TITUSVILLE	FL		07/12/2023	7.750	104,741		(46)				246,500	05/12/2023
P5230738388		SAN JUAN CAPISTRANO	CA		08/16/2023	7.500	834,058		(139)				1,285,000	07/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5230738397		OMAHA	NE		08/14/2023	9.500	145,479		(18)				190,000	07/17/2023
P5230738405		CLEVELAND	OH		08/10/2023	8.500	508,230		(72)				674,000	07/22/2023
P5230738432		MAPLE PLAIN	MN		08/25/2023	7.500	503,533		(103)				1,050,000	07/26/2023
P5230738464		LAGUNA VISTA	TX		08/15/2023	8.990	431,696		(62)				520,000	07/14/2023
P5230738466		NEWBURY	OH		08/30/2023	10.125	125,552		(2)				159,000	07/31/2023
P5230738487		SAN PEDRO	CA		08/04/2023	7.750	452,420		(131)				835,000	07/17/2023
P5230738499		LEWIS CENTER	OH		08/28/2023	8.250	274,058		(27)				535,000	07/21/2023
P5230738502		LEHI	UT		08/04/2023	7.750	852,208		(149)				1,080,000	07/05/2023
P600537		BROOKFIELD	IL		07/14/2023	7.750	820,769		(6)				1,424,000	05/23/2023
P600539		CHICAGO	IL		07/14/2023	7.750	952,332		(7)				1,599,000	05/24/2023
P600555		CHICAGO	IL		07/26/2023	7.750	319,035		8				867,000	06/11/2023
P600559		CHICAGO	IL		07/26/2023	7.750	364,674		24				885,000	06/01/2023
P600562		GLENVIEW	IL		07/26/2023	7.750	481,573		10				859,000	05/30/2023
P600565		CHICAGO	IL		07/26/2023	7.750	486,530		24				892,500	06/08/2023
P600571		STREAMWOOD	IL		07/26/2023	7.750	488,869		18				891,001	06/03/2023
P600574		DES PLAINES	IL		07/26/2023	7.750	385,109		8				686,001	06/13/2023
P6230224462		NEWNAN	GA		03/30/2023	8.375	95,719		(47)				155,000	03/18/2023
P6230224470		NEWNAN	GA		03/30/2023	8.375	110,873		(78)				177,500	03/18/2023
P6230224473		OPELIKA	AL		03/28/2023	8.250	205,364		(60)				338,000	03/13/2023
P6230324480		ANNVILLE	PA		05/03/2023	8.375	128,252		(31)				180,000	03/17/2023
P6230324494		SAINT LOUIS	MO		04/27/2023	7.500	127,144		(88)				175,000	04/17/2023
P6230424537		NAVARRE	FL		05/01/2023	8.375	175,364		(43)				252,000	04/10/2023
P6230424562		SHARPSBURG	GA		06/21/2023	8.375	576,985		(103)				874,000	03/20/2023
P6230424570		RIFLE	CO		05/12/2023	8.125	167,711		(42)				275,000	05/03/2023
P6230424572		NASHVILLE	TN		05/10/2023	7.250	246,320		(53)				560,000	04/15/2023
P6230424601		DALLAS	TX		05/15/2023	8.125	230,253		(47)				325,000	04/21/2023
P6230524645		MAITLAND	FL		05/17/2023	7.375	207,743		(125)				355,000	04/14/2023
P700050		NEW ORLEANS	LA		03/08/2023	7.500	653,879		(47)				880,000	02/07/2023
P700052		NEW ORLEANS	LA		04/05/2023	7.625	112,321		(8)				195,000	02/20/2023
P700058		WESTWEGO	LA		08/25/2023	7.500	116,571		(4)				155,000	07/26/2023
P700059		WESTWEGO	LA		08/25/2023	7.625	133,300		(3)				190,000	07/27/2023
P751033		LONGVIEW	TX		06/16/2022	7.870	167,308		(115)				253,000	05/25/2022
P800180		COLORADO SPRINGS	CO		05/01/2023	7.375	369,829		(11)				605,000	04/18/2023
P800181		COLORADO SPRINGS	CO		04/28/2023	7.375	246,479		(13)				395,000	04/17/2023
P800182		COLORADO SPRINGS	CO		04/28/2023	7.375	263,480		(5)				375,000	04/17/2023
P8210800018		COLUMBIA	SC		06/30/2021	4.625	142,326						215,000	09/03/2021
P8210800019		BLYTHEWOOD	SC		06/30/2021	4.625	178,735						270,000	09/03/2021
P8210800020		SIMPSONVILLE	SC		07/23/2021	4.625	175,426						266,000	09/03/2021
P8210800021		INMAN	SC		07/19/2021	4.625	175,426						264,000	09/03/2021
P8210800022		NORTH CHARLESTON	SC		07/20/2021	4.625	231,694						350,000	09/03/2021
P8210800023		SUMMERVILLE	SC		07/21/2021	4.625	231,694						350,000	09/03/2021
P8210800024		LADSON	SC		07/30/2021	4.625	215,942						340,000	09/03/2021
P8210800025		COLUMBIA	SC		07/12/2021	4.625	168,806						250,000	09/03/2021
P8220200004		MESA	AZ		01/27/2022	4.550	219,822		1,398				300,000	01/27/2022
P8220500003		COTTONWOOD HEIGHTS	UT		05/25/2022	6.500	275,786		(86)				636,666	05/25/2022
P8220500006		SAN FRANCISCO	CA		01/31/2023	6.500	716,176		(169)				2,028,436	06/13/2022
P8220500007		OAKLAND	CA		01/31/2023	7.500	374,208		(340)				475,000	05/18/2022
P850429		PHOENIX	AZ		06/13/2022	6.750	1,195,206		1,086				1,712,000	05/20/2022
P850430		PHOENIX	AZ		06/13/2022	6.750	1,179,005		927				1,689,000	05/20/2022
P850431		PHOENIX	AZ		06/13/2022	7.000	1,317,944		898				1,991,000	05/18/2022
P850520		PHOENIX	AZ		06/08/2023	7.125	456,791		101				625,000	04/05/2023
P850521		PHOENIX	AZ		06/08/2023	7.125	456,791		101				625,000	04/05/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P850522		PHOENIX	AZ		06/08/2023	7.125	456,791		101				625,000	04/04/2023
P881286		SUN VALLEY	NV		02/07/2023	8.625	244,569		(27)				403,000	01/09/2023
P919641		SACRAMENTO	CA		07/25/2022	6.375	381,367						526,000	05/13/2022
P921502		RICHMOND	CA		05/01/2023	7.250	397,898		(19)				600,000	03/22/2023
P921503		EL SOBRANTE	CA		05/01/2023	7.250	456,581		(33)				700,000	03/23/2023
P921504		SAN PABLO	CA		04/24/2023	7.250	452,280		44				650,000	03/21/2023
P921505		PITTSBURG	CA		04/27/2023	7.250	385,074		(19)				550,000	03/21/2023
P921603		MADERA	CA		07/10/2023	7.750	299,361						400,000	05/18/2023
P921720		TWENTYNINE PALMS	CA		07/18/2023	7.500	192,703		(6)				295,000	05/21/2023
R2004955452		FORNEY	TX	R	06/15/2021	3.000	244,147						271,275	07/22/2021
R2004955453		DUNCANVILLE	TX	R	06/15/2021	3.000	240,151						266,835	07/22/2021
R2004955454		DALLAS	TX	R	06/15/2021	3.000	192,420						213,801	07/22/2021
R2004955455		FORNEY	TX	R	06/15/2021	3.000	311,586						346,207	07/22/2021
R2004955456		MESQUITE	TX	R	06/15/2021	3.000	197,977						219,975	07/22/2021
R2004955457		FORT WORTH	TX	R	06/15/2021	3.000	222,285						246,984	07/22/2021
R2004955458		DALLAS	TX	R	06/15/2021	3.000	208,687						231,875	07/22/2021
R2004955459		DALLAS	TX	R	06/15/2021	3.000	182,444						202,716	07/22/2021
R2004955460		ANNA	TX	R	06/15/2021	3.000	252,901						281,002	07/22/2021
R2004955461		TERRELL	TX	R	06/15/2021	3.000	234,163						260,182	07/22/2021
R2004955462		ARLINGTON	TX	R	06/15/2021	3.000	255,477						283,864	07/22/2021
R2004955463		ENNIS	TX	R	06/15/2021	3.000	233,451						259,391	07/22/2021
R2004955464		ENNIS	TX	R	06/15/2021	3.000	233,130						259,034	07/22/2021
R2004955465		CARROLLTON	TX	R	06/15/2021	3.000	320,832						356,480	07/22/2021
R2004955466		DESOTO	TX	R	06/15/2021	3.000	321,968						357,743	07/22/2021
R2004955467		MESQUITE	TX	R	06/15/2021	3.000	234,342						260,380	07/22/2021
R2004955468		MESQUITE	TX	R	06/15/2021	3.000	193,248						214,720	07/22/2021
R2004955469		DESOTO	TX	R	06/15/2021	3.000	227,501						252,779	07/22/2021
R2004955470		WAXAHACHIE	TX	R	06/15/2021	3.000	260,330						289,256	07/22/2021
R2004955471		TERRELL	TX	R	06/15/2021	3.000	215,582						239,536	07/22/2021
R2004955472		BURLESON	TX	R	06/15/2021	3.000	262,511						291,679	07/22/2021
R2004955473		BURLESON	TX	R	06/15/2021	3.000	244,305						271,451	07/22/2021
R2004955474		ENNIS	TX	R	06/15/2021	3.000	254,709						283,011	07/22/2021
R2004955475		BURLESON	TX	R	06/15/2021	3.000	254,257						282,508	07/22/2021
R2004955476		MANSFIELD	TX	R	06/15/2021	3.000	231,003						256,671	07/22/2021
R2004955477		FORT WORTH	TX	R	06/15/2021	3.000	240,347						267,053	07/22/2021
R2004955478		BURLESON	TX	R	06/15/2021	3.000	238,026						264,474	07/22/2021
R2004955479		TERRELL	TX	R	06/15/2021	3.000	229,452						254,947	07/22/2021
R2004955480		BURLESON	TX	R	06/15/2021	3.000	261,812						290,903	07/22/2021
R2004955481		TERRELL	TX	R	06/15/2021	3.000	228,281						253,646	07/22/2021
R2004955482		BURLESON	TX	R	06/15/2021	3.000	253,686						281,874	07/22/2021
R2004955483		BURLESON	TX	R	06/15/2021	3.000	261,374						290,416	07/22/2021
R2004955484		BURLESON	TX	R	06/15/2021	3.000	261,973						291,082	07/22/2021
R2004955485		BALCH SPRINGS	TX	R	06/15/2021	3.000	205,845						228,717	07/22/2021
R2004955486		BALCH SPRINGS	TX	R	06/15/2021	3.000	210,180						233,534	07/22/2021
R2004955487		BALCH SPRINGS	TX	R	06/15/2021	3.000	205,101						227,891	07/22/2021
R2004955488		DALLAS	TX	R	06/15/2021	3.000	209,730						233,034	07/22/2021
R2004955489		ROCKWALL	TX	R	06/15/2021	3.000	259,882						288,758	07/22/2021
R2004955490		ROCKWALL	TX	R	06/15/2021	3.000	297,337						330,375	07/22/2021
R2004955491		DUNCANVILLE	TX	R	06/15/2021	3.000	191,808						213,121	07/22/2021
R2004955492		FORT WORTH	TX	R	06/15/2021	3.000	233,128						259,032	07/22/2021
R2004955493		MESQUITE	TX	R	06/15/2021	3.000	301,970						335,523	07/22/2021
R2004955494		FORT WORTH	TX	R	06/15/2021	3.000	182,341						202,602	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955495		TERRELL	TX	R	06/15/2021	3.000	236,659						262,955	07/22/2021
R2004955496		GRAND PRAIRIE	TX	R	06/15/2021	3.000	208,464						231,627	07/22/2021
R2004955497		TERRELL	TX	R	06/15/2021	3.000	227,194						252,438	07/22/2021
R2004955498		ARLINGTON	TX	R	06/15/2021	3.000	293,283						325,870	07/22/2021
R2004955499		WAXAHACHIE	TX	R	06/15/2021	3.000	354,136						393,485	07/22/2021
R2004955500		FORNEY	TX	R	06/15/2021	3.000	234,157						260,175	07/22/2021
R2004955501		ARLINGTON	TX	R	06/15/2021	3.000	298,820						332,023	07/22/2021
R2004955502		FORNEY	TX	R	06/15/2021	3.000	311,648						346,276	07/22/2021
R2004955503		DALLAS	TX	R	06/15/2021	3.000	255,537						283,930	07/22/2021
R2004955504		MESQUITE	TX	R	06/15/2021	3.000	250,290						278,101	07/22/2021
R2004955505		ENNIS	TX	R	06/15/2021	3.000	233,982						259,981	07/22/2021
R2004955506		DALLAS	TX	R	06/15/2021	3.000	217,288						241,432	07/22/2021
R2004955507		ENNIS	TX	R	06/15/2021	3.000	256,585						285,095	07/22/2021
R2004955508		ANNA	TX	R	06/15/2021	3.000	289,276						321,418	07/22/2021
R2004955509		TERRELL	TX	R	06/15/2021	3.000	234,891						260,991	07/22/2021
R2004955510		ENNIS	TX	R	06/15/2021	3.000	238,746						265,274	07/22/2021
R2004955511		WAXAHACHIE	TX	R	06/15/2021	3.000	308,287						342,542	07/22/2021
R2004955512		FORNEY	TX	R	06/15/2021	3.000	261,356						290,396	07/22/2021
R2004955513		ARLINGTON	TX	R	06/15/2021	3.000	288,846						320,941	07/22/2021
R2004955514		AUBREY	TX	R	06/15/2021	3.000	262,168						291,298	07/22/2021
R2004955515		ARLINGTON	TX	R	06/15/2021	3.000	255,214						283,572	07/22/2021
R2004955516		ARLINGTON	TX	R	06/15/2021	3.000	263,538						292,820	07/22/2021
R2004955517		GRAND PRAIRIE	TX	R	06/15/2021	3.000	278,939						309,933	07/22/2021
R2004955518		MESQUITE	TX	R	06/15/2021	3.000	226,312						251,458	07/22/2021
R2004955519		MESQUITE	TX	R	06/15/2021	3.000	227,493						252,771	07/22/2021
R2004955520		DALLAS	TX	R	06/15/2021	3.000	220,744						245,272	07/22/2021
R2004955521		TERRELL	TX	R	06/15/2021	3.000	229,589						255,099	07/22/2021
R2004955522		IRVING	TX	R	06/15/2021	3.000	277,577						308,419	07/22/2021
R2004955523		FORT WORTH	TX	R	06/15/2021	3.000	210,377						233,753	07/22/2021
R2004955524		MESQUITE	TX	R	06/15/2021	3.000	274,511						305,013	07/22/2021
R2004955525		DALLAS	TX	R	06/15/2021	3.000	192,173						213,526	07/22/2021
R2004955526		DALLAS	TX	R	06/15/2021	3.000	242,889						269,877	07/22/2021
R2004955527		FORT WORTH	TX	R	06/15/2021	3.000	207,027						230,031	07/22/2021
R2004955528		DALLAS	TX	R	06/15/2021	3.000	265,764						295,294	07/22/2021
R2004955529		MESQUITE	TX	R	06/15/2021	3.000	296,430						329,367	07/22/2021
R2004955530		WAXAHACHIE	TX	R	06/15/2021	3.000	319,337						354,819	07/22/2021
R2004955531		WAXAHACHIE	TX	R	06/15/2021	3.000	259,173						287,971	07/22/2021
R2004955532		DALLAS	TX	R	06/15/2021	3.000	254,299						282,555	07/22/2021
R2004955533		FORNEY	TX	R	06/15/2021	3.000	270,132						300,147	07/22/2021
R2004955534		WAXAHACHIE	TX	R	06/15/2021	3.000	285,474						317,194	07/22/2021
R2004955535		FORT WORTH	TX	R	06/15/2021	3.000	262,752						291,947	07/22/2021
R2004955536		DALLAS	TX	R	06/15/2021	3.000	224,720						249,689	07/22/2021
R2004955537		FORT WORTH	TX	R	06/15/2021	3.000	240,543						267,271	07/22/2021
R2004955538		FORT WORTH	TX	R	06/15/2021	3.000	241,299						268,110	07/22/2021
R2004955539		FORT WORTH	TX	R	06/15/2021	3.000	238,662						265,181	07/22/2021
R2004955540		FORT WORTH	TX	R	06/15/2021	3.000	239,587						266,208	07/22/2021
R2004955541		FORT WORTH	TX	R	06/15/2021	3.000	245,529						272,810	07/22/2021
R2004955542		FORT WORTH	TX	R	06/15/2021	3.000	235,342						261,492	07/22/2021
R2004955543		FORT WORTH	TX	R	06/15/2021	3.000	240,496						267,218	07/22/2021
R2004955544		ARLINGTON	TX	R	06/15/2021	3.000	253,521						281,691	07/22/2021
R2004955545		FORT WORTH	TX	R	06/15/2021	3.000	239,306						265,896	07/22/2021
R2004955546		FORT WORTH	TX	R	06/15/2021	3.000	227,037						252,264	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955547		MESQUITE	TX	R	06/15/2021	3.000	211,941						235,490	07/22/2021
R2004955548		WAXAHACHIE	TX	R	06/15/2021	3.000	288,306						320,341	07/22/2021
R2004955549		MANSFIELD	TX	R	06/15/2021	3.000	259,359						288,177	07/22/2021
R2004955550		DUNCANVILLE	TX	R	06/15/2021	3.000	232,014						257,794	07/22/2021
R2004955551		DALLAS	TX	R	06/15/2021	3.000	247,626						275,141	07/22/2021
R2004955552		WAXAHACHIE	TX	R	06/15/2021	3.000	285,567						317,297	07/22/2021
R2004955553		WAXAHACHIE	TX	R	06/15/2021	3.000	301,829						335,366	07/22/2021
R2004955554		DALLAS	TX	R	06/15/2021	3.000	211,113						234,571	07/22/2021
R2004955555		FOREST HILL	TX	R	06/15/2021	3.000	216,205						240,228	07/22/2021
R2004955556		WAXAHACHIE	TX	R	06/15/2021	3.000	351,458						390,509	07/22/2021
R2004955557		FORT WORTH	TX	R	06/15/2021	3.000	223,716						248,574	07/22/2021
R2004955558		ROWLETT	TX	R	06/15/2021	3.000	293,256						325,841	07/22/2021
R2004955559		DALLAS	TX	R	06/15/2021	3.000	221,174						245,749	07/22/2021
R2004955560		FORT WORTH	TX	R	06/15/2021	3.000	221,026						245,585	07/22/2021
R2004955562		GRAND PRAIRIE	TX	R	06/15/2021	3.000	174,108						193,454	07/22/2021
R2004955563		FT WORTH	TX	R	06/15/2021	3.000	244,692						271,880	07/22/2021
R2004955564		DALLAS	TX	R	06/15/2021	3.000	186,039						206,711	07/22/2021
R2004955565		DUNCANVILLE	TX	R	06/15/2021	3.000	201,281						223,646	07/22/2021
R2004955566		EVERMAN	TX	R	06/15/2021	3.000	232,230						258,034	07/22/2021
R2004955567		FORNEY	TX	R	06/15/2021	3.000	219,816						244,240	07/22/2021
R2004955568		MESQUITE	TX	R	06/15/2021	3.000	220,253						244,726	07/22/2021
R2004955569		LAKE WORTH	TX	R	06/15/2021	3.000	235,233						261,370	07/22/2021
R2004955570		BLUE MOUND	TX	R	06/15/2021	3.000	179,142						199,047	07/22/2021
R2004955571		MESQUITE	TX	R	06/15/2021	3.000	238,545						265,050	07/22/2021
R2004955573		ARLINGTON	TX	R	06/15/2021	3.000	306,620						340,689	07/22/2021
R2004955574		MANSFIELD	TX	R	06/15/2021	3.000	339,710						377,456	07/22/2021
R2004955575		FORT WORTH	TX	R	06/15/2021	3.000	274,595						305,106	07/22/2021
R2004955576		FORT WORTH	TX	R	06/15/2021	3.000	267,640						297,378	07/22/2021
R2004955577		DALLAS	TX	R	06/15/2021	3.000	270,872						300,969	07/22/2021
R2004955578		FT WORTH	TX	R	06/15/2021	3.000	255,536						283,929	07/22/2021
R2004955579		ARLINGTON	TX	R	06/15/2021	3.000	254,831						283,146	07/22/2021
R2004955580		DUNCANVILLE	TX	R	06/15/2021	3.000	207,666						230,741	07/22/2021
R2004955581		DALLAS	TX	R	06/15/2021	3.000	275,689						306,322	07/22/2021
R2004955584		ARLINGTON	TX	R	06/15/2021	3.000	260,566						289,518	07/22/2021
R2004955585		ARLINGTON	TX	R	06/15/2021	3.000	258,722						287,469	07/22/2021
R2004955586		ARLINGTON	TX	R	06/15/2021	3.000	261,654						290,727	07/22/2021
R2004955587		MESQUITE	TX	R	06/15/2021	3.000	244,000						271,112	07/22/2021
R2004955588		ARLINGTON	TX	R	06/15/2021	3.000	276,125						306,806	07/22/2021
R2004955589		ARLINGTON	TX	R	06/15/2021	3.000	265,483						294,982	07/22/2021
R2004955590		WAXAHACHIE	TX	R	06/15/2021	3.000	227,889						253,211	07/22/2021
R2004955591		WAXAHACHIE	TX	R	06/15/2021	3.000	253,907						282,119	07/22/2021
R2004955592		WAXAHACHIE	TX	R	06/15/2021	3.000	249,554						277,283	07/22/2021
R2004955593		ROWLETT	TX	R	06/15/2021	3.000	245,133						272,370	07/22/2021
R2004955594		WAXAHACHIE	TX	R	06/15/2021	3.000	254,585						282,873	07/22/2021
R2004955595		ARLINGTON	TX	R	06/15/2021	3.000	303,747						337,497	07/22/2021
R2004955596		WAXAHACHIE	TX	R	06/15/2021	3.000	254,235						282,484	07/22/2021
R2004955597		WAXAHACHIE	TX	R	06/15/2021	3.000	248,616						276,241	07/22/2021
R2004955598		ROWLETT	TX	R	06/15/2021	3.000	259,938						288,820	07/22/2021
R2004955599		MANSFIELD	TX	R	06/15/2021	3.000	227,956						253,285	07/22/2021
R2004955600		ROWLETT	TX	R	06/15/2021	3.000	280,103						311,226	07/22/2021
R2004955601		DALLAS	TX	R	06/15/2021	3.000	272,404						302,672	07/22/2021
R2004955602		WAXAHACHIE	TX	R	06/15/2021	3.000	259,566						288,407	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955603		WAXAHACHIE	TX	R	06/15/2021	3.000	251,066						278,963	07/22/2021
R2004955604		ARLINGTON	TX	R	06/15/2021	3.000	272,338						302,598	07/22/2021
R2004955605		FT WORTH	TX	R	06/15/2021	3.000	189,247						210,275	07/22/2021
R2004955606		ARLINGTON	TX	R	06/15/2021	3.000	255,209						283,566	07/22/2021
R2004955607		ARLINGTON	TX	R	06/15/2021	3.000	252,662						280,736	07/22/2021
R2004955608		ARLINGTON	TX	R	06/15/2021	3.000	285,784						317,538	07/22/2021
R2004955609		MANSFIELD	TX	R	06/15/2021	3.000	263,748						293,054	07/22/2021
R2004955610		ARLINGTON	TX	R	06/15/2021	3.000	263,709						293,011	07/22/2021
R2004955611		MANSFIELD	TX	R	06/15/2021	3.000	246,897						274,331	07/22/2021
R2004955612		FOREST HILL	TX	R	06/15/2021	3.000	198,274						220,305	07/22/2021
R2004955613		FORT WORTH	TX	R	06/15/2021	3.000	259,443						288,271	07/22/2021
R2004955614		ARLINGTON	TX	R	06/15/2021	3.000	255,211						283,568	07/22/2021
R2004955615		ARLINGTON	TX	R	06/15/2021	3.000	283,925						315,473	07/22/2021
R2004955616		FORT WORTH	TX	R	06/15/2021	3.000	209,826						233,140	07/22/2021
R2004955617		DALLAS	TX	R	06/15/2021	3.000	276,146						306,829	07/22/2021
R2004955618		FORT WORTH	TX	R	06/15/2021	3.000	226,517						251,686	07/22/2021
R2004955619		FORT WORTH	TX	R	06/15/2021	3.000	228,057						253,397	07/22/2021
R2004955620		ARLINGTON	TX	R	06/15/2021	3.000	259,557						288,397	07/22/2021
R2004955621		ARLINGTON	TX	R	06/15/2021	3.000	286,990						318,878	07/22/2021
R2004955622		ARLINGTON	TX	R	06/15/2021	3.000	259,808						288,676	07/22/2021
R2004955623		ARLINGTON	TX	R	06/15/2021	3.000	250,850						278,723	07/22/2021
R2004955624		ARLINGTON	TX	R	06/15/2021	3.000	258,208						286,898	07/22/2021
R2004955625		CEDAR HILL	TX	R	06/15/2021	3.000	225,552						250,614	07/22/2021
R2004955626		ARLINGTON	TX	R	06/15/2021	3.000	273,807						304,231	07/22/2021
R2004955627		DALLAS	TX	R	06/15/2021	3.000	218,678						242,976	07/22/2021
R2004955628		SANGER	TX	R	06/15/2021	3.000	180,869						200,966	07/22/2021
R2004955629		ARLINGTON	TX	R	06/15/2021	3.000	275,144						305,716	07/22/2021
R2004955630		FORT WORTH	TX	R	06/15/2021	3.000	247,501						275,002	07/22/2021
R2004955631		FORT WORTH	TX	R	06/15/2021	3.000	247,680						275,200	07/22/2021
R2004955632		FORT WORTH	TX	R	06/15/2021	3.000	251,345						279,273	07/22/2021
R2004955633		FORT WORTH	TX	R	06/15/2021	3.000	234,839						260,933	07/22/2021
R2004955634		FORT WORTH	TX	R	06/15/2021	3.000	246,921						274,357	07/22/2021
R2004955635		FORT WORTH	TX	R	06/15/2021	3.000	247,306						274,785	07/22/2021
R2004955636		FORT WORTH	TX	R	06/15/2021	3.000	248,213						275,793	07/22/2021
R2004955637		FORT WORTH	TX	R	06/15/2021	3.000	246,792						274,214	07/22/2021
R2004955638		FORT WORTH	TX	R	06/15/2021	3.000	248,640						276,267	07/22/2021
R2004955639		FORT WORTH	TX	R	06/15/2021	3.000	248,994						276,661	07/22/2021
R2004955640		DALLAS	TX	R	06/15/2021	3.000	237,661						264,068	07/22/2021
R2004955641		FORT WORTH	TX	R	06/15/2021	3.000	247,733						275,259	07/22/2021
R2004955642		FORT WORTH	TX	R	06/15/2021	3.000	249,854						277,616	07/22/2021
R2004955643		FORT WORTH	TX	R	06/15/2021	3.000	246,888						274,321	07/22/2021
R2004955644		FORT WORTH	TX	R	06/15/2021	3.000	249,883						277,648	07/22/2021
R2004955645		MANSFIELD	TX	R	06/15/2021	3.000	268,098						297,887	07/22/2021
R2004955646		FORT WORTH	TX	R	06/15/2021	3.000	248,058						275,621	07/22/2021
R2004955647		FORT WORTH	TX	R	06/15/2021	3.000	250,647						278,497	07/22/2021
R2004955648		FORT WORTH	TX	R	06/15/2021	3.000	249,581						277,313	07/22/2021
R2004955649		FORT WORTH	TX	R	06/15/2021	3.000	247,595						275,106	07/22/2021
R2004955650		FORT WORTH	TX	R	06/15/2021	3.000	211,360						234,845	07/22/2021
R2004955651		DALLAS	TX	R	06/15/2021	3.000	243,262						270,292	07/22/2021
R2004955652		DALLAS	TX	R	06/15/2021	3.000	232,513						258,348	07/22/2021
R2004955653		DALLAS	TX	R	06/15/2021	3.000	229,741						255,268	07/22/2021
R2004955654		MESQUITE	TX	R	06/15/2021	3.000	233,080						258,978	07/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955655		DALLAS	TX	R	06/15/2021	3.000	194,709						216,344	07/22/2021
R2004955656		DALLAS	TX	R	06/15/2021	3.000	235,653						261,837	07/22/2021
R2004955657		ARLINGTON	TX	R	06/15/2021	3.000	257,853						286,504	07/22/2021
R2004955658		DALLAS	TX	R	06/15/2021	3.000	187,599						208,444	07/22/2021
R2004955659		DALLAS	TX	R	06/15/2021	3.000	228,350						253,723	07/22/2021
R2004955660		DALLAS	TX	R	06/15/2021	3.000	212,618						236,243	07/22/2021
R2004955661		DALLAS	TX	R	06/15/2021	3.000	210,475						233,862	07/22/2021
R2004955662		DALLAS	TX	R	06/15/2021	3.000	258,615						287,351	07/22/2021
R2004955663		DALLAS	TX	R	06/15/2021	3.000	252,966						281,074	07/22/2021
R2004955664		GOODLETTSVILLE	TN	R	06/23/2021	3.000	400,575						445,084	07/22/2021
R2004955665		ANTIOCH	TN	R	06/23/2021	3.000	359,158						399,065	07/22/2021
R2004955666		ANTIOCH	TN	R	06/23/2021	3.000	279,107						310,119	07/22/2021
R2004955667		ANTIOCH	TN	R	06/23/2021	3.000	234,694						260,772	07/22/2021
R2004955668		ANTIOCH	TN	R	06/23/2021	3.000	388,634						431,816	07/22/2021
R2004955669		ANTIOCH	TN	R	06/23/2021	3.000	306,328						340,365	07/22/2021
R2004955670		ANTIOCH	TN	R	06/23/2021	3.000	379,977						422,197	07/22/2021
R2004955671		ANTIOCH	TN	R	06/23/2021	3.000	323,996						359,996	07/22/2021
R2004955672		ANTIOCH	TN	R	06/23/2021	3.000	323,978						359,976	07/22/2021
R2004955673		ANTIOCH	TN	R	06/23/2021	3.000	292,484						324,983	07/22/2021
R2004955674		ANTIOCH	TN	R	06/23/2021	3.000	326,081						362,313	07/22/2021
R2004955675		ANTIOCH	TN	R	06/23/2021	3.000	319,031						354,479	07/22/2021
R2004955676		ANTIOCH	TN	R	06/23/2021	3.000	331,936						368,818	07/22/2021
R2004955677		ANTIOCH	TN	R	06/23/2021	3.000	359,425						399,362	07/22/2021
R2004955678		ANTIOCH	TN	R	06/23/2021	3.000	315,783						350,871	07/22/2021
R2004955679		ANTIOCH	TN	R	06/23/2021	3.000	323,901						359,891	07/22/2021
R2004955680		ANTIOCH	TN	R	06/23/2021	3.000	362,547						402,830	07/22/2021
R2004955681		ANTIOCH	TN	R	06/23/2021	3.000	329,247						365,830	07/22/2021
R2004955682		ANTIOCH	TN	R	06/23/2021	3.000	371,063						412,293	07/22/2021
R2004955683		ANTIOCH	TN	R	06/23/2021	3.000	322,155						357,951	07/22/2021
R2004955684		ANTIOCH	TN	R	06/23/2021	3.000	317,610						352,900	07/22/2021
R2004955685		ANTIOCH	TN	R	06/23/2021	3.000	368,167						409,075	07/22/2021
R2004955686		ANTIOCH	TN	R	06/23/2021	3.000	306,934						341,038	07/22/2021
R2004955687		ANTIOCH	TN	R	06/23/2021	3.000	357,872						397,636	07/22/2021
R2004955688		ANTIOCH	TN	R	06/23/2021	3.000	334,007						371,119	07/22/2021
R2004955689		ANTIOCH	TN	R	06/23/2021	3.000	320,102						355,669	07/22/2021
R2004955690		CANE RIDGE	TN	R	06/23/2021	3.000	418,126						464,585	07/22/2021
R2004955692		FRANKLIN	TN	R	06/23/2021	3.000	417,475						463,862	07/22/2021
R2004955693		GALLATIN	TN	R	06/23/2021	3.000	268,164						297,961	07/22/2021
R2004955694		GALLATIN	TN	R	06/23/2021	3.000	265,470						294,967	07/22/2021
R2004955695		GALLATIN	TN	R	06/23/2021	3.000	232,260						258,067	07/22/2021
R2004955696		GALLATIN	TN	R	06/23/2021	3.000	237,676						264,085	07/22/2021
R2004955697		GALLATIN	TN	R	06/23/2021	3.000	232,195						257,995	07/22/2021
R2004955698		GOODLETTSVILLE	TN	R	06/23/2021	3.000	245,336						272,596	07/22/2021
R2004955699		GOODLETTSVILLE	TN	R	06/23/2021	3.000	319,032						354,481	07/22/2021
R2004955700		GOODLETTSVILLE	TN	R	06/23/2021	3.000	419,513						466,126	07/22/2021
R2004955701		GOODLETTSVILLE	TN	R	06/23/2021	3.000	308,235						342,484	07/22/2021
R2004955702		GOODLETTSVILLE	TN	R	06/23/2021	3.000	383,023						425,582	07/22/2021
R2004955703		GOODLETTSVILLE	TN	R	06/23/2021	3.000	306,300						340,334	07/22/2021
R2004955704		HENDERSONVILLE	TN	R	06/23/2021	3.000	311,194						345,772	07/22/2021
R2004955705		HENDERSONVILLE	TN	R	06/23/2021	3.000	298,463						331,626	07/22/2021
R2004955706		HENDERSONVILLE	TN	R	06/23/2021	3.000	345,335						383,706	07/22/2021
R2004955707		HENDERSONVILLE	TN	R	06/23/2021	3.000	394,903						438,782	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955708		HENDERSONVILLE	TN	R	06/23/2021	3.000	330,397						367,108	07/22/2021
R2004955709		HENDERSONVILLE	TN	R	06/23/2021	3.000	385,023						427,804	07/22/2021
R2004955710		HENDERSONVILLE	TN	R	06/23/2021	3.000	342,370						380,412	07/22/2021
R2004955711		HENDERSONVILLE	TN	R	06/23/2021	3.000	319,001						354,446	07/22/2021
R2004955712		HENDERSONVILLE	TN	R	06/23/2021	3.000	345,877						384,308	07/22/2021
R2004955713		HENDERSONVILLE	TN	R	06/23/2021	3.000	286,469						318,299	07/22/2021
R2004955714		HERMITAGE	TN	R	06/23/2021	3.000	317,453						352,726	07/22/2021
R2004955715		HERMITAGE	TN	R	06/23/2021	3.000	374,453						416,060	07/22/2021
R2004955716		HERMITAGE	TN	R	06/23/2021	3.000	401,293						445,882	07/22/2021
R2004955717		HERMITAGE	TN	R	06/23/2021	3.000	312,845						347,606	07/22/2021
R2004955718		HERMITAGE	TN	R	06/23/2021	3.000	344,838						383,154	07/22/2021
R2004955719		HERMITAGE	TN	R	06/23/2021	3.000	279,900						311,000	07/22/2021
R2004955720		HERMITAGE	TN	R	06/23/2021	3.000	242,971						269,968	07/22/2021
R2004955721		HERMITAGE	TN	R	06/23/2021	3.000	400,293						444,771	07/22/2021
R2004955722		HERMITAGE	TN	R	06/23/2021	3.000	371,895						413,217	07/22/2021
R2004955723		HERMITAGE	TN	R	06/23/2021	3.000	251,518						279,465	07/22/2021
R2004955724		LA VERGNE	TN	R	06/23/2021	3.000	273,575						303,973	07/22/2021
R2004955725		LA VERGNE	TN	R	06/23/2021	3.000	310,504						344,894	07/22/2021
R2004955726		LA VERGNE	TN	R	06/23/2021	3.000	297,605						330,673	07/22/2021
R2004955727		LA VERGNE	TN	R	06/23/2021	3.000	315,757						350,831	07/22/2021
R2004955728		LA VERGNE	TN	R	06/23/2021	3.000	302,447						336,053	07/22/2021
R2004955729		LA VERGNE	TN	R	06/23/2021	3.000	272,521						302,802	07/22/2021
R2004955730		LA VERGNE	TN	R	06/23/2021	3.000	288,575						320,639	07/22/2021
R2004955731		LA VERGNE	TN	R	06/23/2021	3.000	280,516						311,685	07/22/2021
R2004955732		LA VERGNE	TN	R	06/23/2021	3.000	295,335						328,151	07/22/2021
R2004955733		LA VERGNE	TN	R	06/23/2021	3.000	295,219						328,022	07/22/2021
R2004955734		LA VERGNE	TN	R	06/23/2021	3.000	302,157						335,731	07/22/2021
R2004955735		LA VERGNE	TN	R	06/23/2021	3.000	293,673						326,304	07/22/2021
R2004955736		LA VERGNE	TN	R	06/23/2021	3.000	338,661						376,291	07/22/2021
R2004955737		LA VERGNE	TN	R	06/23/2021	3.000	345,531						383,924	07/22/2021
R2004955738		LA VERGNE	TN	R	06/23/2021	3.000	285,593						317,326	07/22/2021
R2004955739		LA VERGNE	TN	R	06/23/2021	3.000	263,673						292,971	07/22/2021
R2004955740		LA VERGNE	TN	R	06/23/2021	3.000	296,897						329,886	07/22/2021
R2004955741		LA VERGNE	TN	R	06/23/2021	3.000	291,452						323,836	07/22/2021
R2004955742		LA VERGNE	TN	R	06/23/2021	3.000	284,648						316,276	07/22/2021
R2004955743		LA VERGNE	TN	R	06/23/2021	3.000	287,415						319,350	07/22/2021
R2004955744		LA VERGNE	TN	R	06/23/2021	3.000	298,548						331,720	07/22/2021
R2004955745		LA VERGNE	TN	R	06/23/2021	3.000	301,211						334,679	07/22/2021
R2004955746		LA VERGNE	TN	R	06/23/2021	3.000	301,705						335,228	07/22/2021
R2004955747		LA VERGNE	TN	R	06/23/2021	3.000	343,460						381,623	07/22/2021
R2004955748		LA VERGNE	TN	R	06/23/2021	3.000	308,573						342,859	07/22/2021
R2004955749		LA VERGNE	TN	R	06/23/2021	3.000	297,804						330,894	07/22/2021
R2004955750		LA VERGNE	TN	R	06/23/2021	3.000	325,548						361,721	07/22/2021
R2004955751		LA VERGNE	TN	R	06/23/2021	3.000	296,967						329,964	07/22/2021
R2004955752		LA VERGNE	TN	R	06/23/2021	3.000	345,409						383,788	07/22/2021
R2004955753		LA VERGNE	TN	R	06/23/2021	3.000	324,689						360,766	07/22/2021
R2004955754		LA VERGNE	TN	R	06/23/2021	3.000	382,938						425,487	07/22/2021
R2004955755		LA VERGNE	TN	R	06/23/2021	3.000	292,939						325,488	07/22/2021
R2004955756		LA VERGNE	TN	R	06/23/2021	3.000	310,389						344,877	07/22/2021
R2004955757		LA VERGNE	TN	R	06/23/2021	3.000	335,401						372,668	07/22/2021
R2004955758		LA VERGNE	TN	R	06/23/2021	3.000	328,222						364,692	07/22/2021
R2004955759		LA VERGNE	TN	R	06/23/2021	3.000	334,482						371,647	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955760		LA VERGNE	TN	R	06/23/2021	3.000	325,569						361,744	07/22/2021
R2004955761		LA VERGNE	TN	R	06/23/2021	3.000	297,087						330,097	07/22/2021
R2004955762		LAVERGNE	TN	R	06/23/2021	3.000	269,491						299,435	07/22/2021
R2004955763		LEBANON	TN	R	06/23/2021	3.000	255,188						283,543	07/22/2021
R2004955764		MADISON	TN	R	06/23/2021	3.000	298,108						331,232	07/22/2021
R2004955765		MADISON	TN	R	06/23/2021	3.000	307,829						342,033	07/22/2021
R2004955766		MADISON	TN	R	06/23/2021	3.000	335,737						373,042	07/22/2021
R2004955767		MADISON	TN	R	06/23/2021	3.000	296,309						329,233	07/22/2021
R2004955768		MADISON	TN	R	06/23/2021	3.000	275,115						305,684	07/22/2021
R2004955769		MADISON	TN	R	06/23/2021	3.000	279,061						310,068	07/22/2021
R2004955770		MOUNT JULIET	TN	R	06/23/2021	3.000	357,234						396,927	07/22/2021
R2004955771		MOUNT JULIET	TN	R	06/23/2021	3.000	351,515						390,573	07/22/2021
R2004955772		MT. JULIET	TN	R	06/23/2021	3.000	333,543						370,604	07/22/2021
R2004955773		MURFREESBORO	TN	R	06/23/2021	3.000	353,350						392,612	07/22/2021
R2004955774		MURFREESBORO	TN	R	06/23/2021	3.000	473,966						526,630	07/22/2021
R2004955775		MURFREESBORO	TN	R	06/23/2021	3.000	299,598						332,887	07/22/2021
R2004955776		MURFREESBORO	TN	R	06/23/2021	3.000	292,886						325,429	07/22/2021
R2004955777		MURFREESBORO	TN	R	06/23/2021	3.000	295,480						328,312	07/22/2021
R2004955778		MURFREESBORO	TN	R	06/23/2021	3.000	315,687						350,764	07/22/2021
R2004955779		MURFREESBORO	TN	R	06/23/2021	3.000	286,770						318,634	07/22/2021
R2004955780		MURFREESBORO	TN	R	06/23/2021	3.000	268,698						298,554	07/22/2021
R2004955781		MURFREESBORO	TN	R	06/23/2021	3.000	285,024						316,694	07/22/2021
R2004955782		MURFREESBORO	TN	R	06/23/2021	3.000	480,025						533,362	07/22/2021
R2004955783		MURFREESBORO	TN	R	06/23/2021	3.000	312,854						347,616	07/22/2021
R2004955784		MURFREESBORO	TN	R	06/23/2021	3.000	313,181						347,979	07/22/2021
R2004955785		MURFREESBORO	TN	R	06/23/2021	3.000	354,420						393,801	07/22/2021
R2004955786		MURFREESBORO	TN	R	06/23/2021	3.000	306,052						340,058	07/22/2021
R2004955787		MURFREESBORO	TN	R	06/23/2021	3.000	320,549						356,166	07/22/2021
R2004955788		MURFREESBORO	TN	R	06/23/2021	3.000	291,222						323,580	07/22/2021
R2004955789		MURFREESBORO	TN	R	06/23/2021	3.000	272,871						303,190	07/22/2021
R2004955790		MURFREESBORO	TN	R	06/23/2021	3.000	295,647						328,497	07/22/2021
R2004955791		MURFREESBORO	TN	R	06/23/2021	3.000	346,176						384,641	07/22/2021
R2004955792		MURFREESBORO	TN	R	06/23/2021	3.000	320,940						356,601	07/22/2021
R2004955793		MURFREESBORO	TN	R	06/23/2021	3.000	335,699						372,999	07/22/2021
R2004955794		MURFREESBORO	TN	R	06/23/2021	3.000	259,058						287,843	07/22/2021
R2004955795		MURFREESBORO	TN	R	06/23/2021	3.000	310,198						344,665	07/22/2021
R2004955796		MURFREESBORO	TN	R	06/23/2021	3.000	287,895						319,884	07/22/2021
R2004955797		MURFREESBORO	TN	R	06/23/2021	3.000	322,459						358,288	07/22/2021
R2004955798		MURFREESBORO	TN	R	06/23/2021	3.000	310,872						345,414	07/22/2021
R2004955799		MURFREESBORO	TN	R	06/23/2021	3.000	363,724						404,138	07/22/2021
R2004955800		MURFREESBORO	TN	R	06/23/2021	3.000	385,766						428,629	07/22/2021
R2004955801		MURFREESBORO	TN	R	06/23/2021	3.000	425,353						472,615	07/22/2021
R2004955802		MURFREESBORO	TN	R	06/23/2021	3.000	288,926						321,029	07/22/2021
R2004955803		MURFREESBORO	TN	R	06/23/2021	3.000	281,922						313,247	07/22/2021
R2004955804		MURFREESBORO	TN	R	06/23/2021	3.000	312,161						346,846	07/22/2021
R2004955805		MURFREESBORO	TN	R	06/23/2021	3.000	316,679						351,866	07/22/2021
R2004955806		MURFREESBORO	TN	R	06/23/2021	3.000	348,253						386,948	07/22/2021
R2004955807		MURFREESBORO	TN	R	06/23/2021	3.000	314,648						349,609	07/22/2021
R2004955808		NASHVILLE	TN	R	06/23/2021	3.000	336,470						373,856	07/22/2021
R2004955809		NASHVILLE	TN	R	06/23/2021	3.000	246,304						273,672	07/22/2021
R2004955810		NASHVILLE	TN	R	06/23/2021	3.000	416,953						463,282	07/22/2021
R2004955811		NASHVILLE	TN	R	06/23/2021	3.000	340,677						378,531	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955812		NASHVILLE	TN	R	06/23/2021	3.000	586,139						651,266	07/22/2021
R2004955813		NASHVILLE	TN	R	06/23/2021	3.000	421,873						468,748	07/22/2021
R2004955814		NASHVILLE	TN	R	06/23/2021	3.000	336,339						373,711	07/22/2021
R2004955815		NASHVILLE	TN	R	06/23/2021	3.000	295,326						328,141	07/22/2021
R2004955816		NASHVILLE	TN	R	06/23/2021	3.000	297,069						330,077	07/22/2021
R2004955817		NASHVILLE	TN	R	06/23/2021	3.000	246,782						274,203	07/22/2021
R2004955818		NASHVILLE	TN	R	06/23/2021	3.000	238,024						264,472	07/22/2021
R2004955819		NASHVILLE	TN	R	06/23/2021	3.000	339,444						377,160	07/22/2021
R2004955820		NASHVILLE	TN	R	06/23/2021	3.000	293,791						326,435	07/22/2021
R2004955821		NASHVILLE	TN	R	06/23/2021	3.000	303,938						337,709	07/22/2021
R2004955822		NASHVILLE	TN	R	06/23/2021	3.000	374,398						415,998	07/22/2021
R2004955823		NASHVILLE	TN	R	06/23/2021	3.000	253,466						281,629	07/22/2021
R2004955824		NASHVILLE	TN	R	06/23/2021	3.000	288,943						321,048	07/22/2021
R2004955825		NASHVILLE	TN	R	06/23/2021	3.000	269,208						299,120	07/22/2021
R2004955827		NASHVILLE	TN	R	06/23/2021	3.000	345,897						384,330	07/22/2021
R2004955828		NASHVILLE	TN	R	06/23/2021	3.000	258,677						287,419	07/22/2021
R2004955829		NASHVILLE	TN	R	06/23/2021	3.000	422,165						469,073	07/22/2021
R2004955830		NASHVILLE	TN	R	06/23/2021	3.000	405,638						450,710	07/22/2021
R2004955831		NASHVILLE	TN	R	06/23/2021	3.000	336,098						373,443	07/22/2021
R2004955832		NASHVILLE	TN	R	06/23/2021	3.000	465,588						517,321	07/22/2021
R2004955833		NASHVILLE	TN	R	06/23/2021	3.000	444,773						494,193	07/22/2021
R2004955834		NASHVILLE	TN	R	06/23/2021	3.000	521,578						579,532	07/22/2021
R2004955835		OLD HICKORY	TN	R	06/23/2021	3.000	375,837						417,597	07/22/2021
R2004955836		OLD HICKORY	TN	R	06/23/2021	3.000	297,815						330,906	07/22/2021
R2004955837		OLD HICKORY	TN	R	06/23/2021	3.000	312,121						346,802	07/22/2021
R2004955838		OLD HICKORY	TN	R	06/23/2021	3.000	310,829						345,366	07/22/2021
R2004955839		SMYMA	TN	R	06/23/2021	3.000	381,122						423,470	07/22/2021
R2004955840		SMYMA	TN	R	06/23/2021	3.000	361,213						401,348	07/22/2021
R2004955841		SMYRNA	TN	R	06/23/2021	3.000	280,641						311,824	07/22/2021
R2004955842		SMYRNA	TN	R	06/23/2021	3.000	263,970						293,301	07/22/2021
R2004955843		SMYRNA	TN	R	06/23/2021	3.000	364,702						405,225	07/22/2021
R2004955844		SMYRNA	TN	R	06/23/2021	3.000	387,336						430,374	07/22/2021
R2004955845		SMYRNA	TN	R	06/23/2021	3.000	292,795						325,328	07/22/2021
R2004955846		SMYRNA	TN	R	06/23/2021	3.000	372,034						413,372	07/22/2021
R2004955847		SMYRNA	TN	R	06/23/2021	3.000	284,139						315,710	07/22/2021
R2004955848		SMYRNA	TN	R	06/23/2021	3.000	389,932						433,258	07/22/2021
R2004955849		SMYRNA	TN	R	06/23/2021	3.000	315,313						350,348	07/22/2021
R2004955850		SMYRNA	TN	R	06/23/2021	3.000	348,968						387,743	07/22/2021
R2004955851		SMYRNA	TN	R	06/23/2021	3.000	319,853						355,393	07/22/2021
R2004955852		SMYRNA	TN	R	06/23/2021	3.000	291,808						324,232	07/22/2021
R2004955853		SMYRNA	TN	R	06/23/2021	3.000	308,395						342,662	07/22/2021
R2004955854		SMYRNA	TN	R	06/23/2021	3.000	306,814						340,905	07/22/2021
R2004955855		SMYRNA	TN	R	06/23/2021	3.000	367,035						407,817	07/22/2021
R2004955856		SMYRNA	TN	R	06/23/2021	3.000	280,758						311,954	07/22/2021
R2004955857		SPRING HILL	TN	R	06/23/2021	3.000	395,783						439,759	07/22/2021
R2004955858		SPRING HILL	TN	R	06/23/2021	3.000	292,642						325,158	07/22/2021
R2004955859		SPRING HILL	TN	R	06/23/2021	3.000	381,725						424,140	07/22/2021
R2004955860		SPRING HILL	TN	R	06/23/2021	3.000	240,991						267,768	07/22/2021
R2004955861		SPRING HILL	TN	R	06/23/2021	3.000	235,822						262,025	07/22/2021
R2004955862		SPRING HILL	TN	R	06/23/2021	3.000	386,964						429,961	07/22/2021
R2004955863		SPRING HILL	TN	R	06/23/2021	3.000	395,073						438,971	07/22/2021
R2004955864		SPRING HILL	TN	R	06/23/2021	3.000	349,581						388,424	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955865		SPRING HILL	TN	R	06/23/2021	3.000	366,375						407,084	07/22/2021
R2004955866		SPRING HILL	TN	R	06/23/2021	3.000	355,076						394,529	07/22/2021
R2004955867		SPRING HILL	TN	R	06/23/2021	3.000	271,660						301,845	07/22/2021
R2004955868		THOMPSONS STATION	TN	R	06/23/2021	3.000	389,200						432,445	07/22/2021
R2004955869		THOMPSONS STATION	TN	R	06/23/2021	3.000	396,817						440,908	07/22/2021
R2004955870		WHITE HOUSE	TN	R	06/23/2021	3.000	450,788						500,876	07/22/2021
R2004955871		WHITES CREEK	TN	R	06/23/2021	3.000	261,629						290,699	07/22/2021
R2004955872		LOCUST GROVE	GA	R	06/23/2021	3.000	248,553						276,171	07/22/2021
R2004955873		KENNESAW	GA	R	06/23/2021	3.000	321,228						356,921	07/22/2021
R2004955874		ACWORTH	GA	R	06/23/2021	3.000	425,564						472,850	07/22/2021
R2004955875		ALPHARETTA	GA	R	06/23/2021	3.000	332,035						368,928	07/22/2021
R2004955876		ATLANTA	GA	R	06/23/2021	3.000	181,985						202,206	07/22/2021
R2004955877		ATLANTA	GA	R	06/23/2021	3.000	223,623						248,470	07/22/2021
R2004955878		ATLANTA	GA	R	06/23/2021	3.000	269,244						299,161	07/22/2021
R2004955879		ATLANTA	GA	R	06/23/2021	3.000	243,730						270,812	07/22/2021
R2004955880		ATLANTA	GA	R	06/23/2021	3.000	233,345						259,273	07/22/2021
R2004955881		ATLANTA	GA	R	06/23/2021	3.000	195,049						216,722	07/22/2021
R2004955882		ATLANTA	GA	R	06/23/2021	3.000	245,898						273,220	07/22/2021
R2004955883		ATLANTA	GA	R	06/23/2021	3.000	210,384						233,761	07/22/2021
R2004955884		ATLANTA	GA	R	06/23/2021	3.000	244,759						271,955	07/22/2021
R2004955885		ATLANTA	GA	R	06/23/2021	3.000	169,460						188,289	07/22/2021
R2004955886		AUSTELL	GA	R	06/23/2021	3.000	243,342						270,380	07/22/2021
R2004955887		AUSTELL	GA	R	06/23/2021	3.000	226,215						251,350	07/22/2021
R2004955888		AUSTELL	GA	R	06/23/2021	3.000	225,667						250,742	07/22/2021
R2004955889		AUSTELL	GA	R	06/23/2021	3.000	215,671						239,635	07/22/2021
R2004955890		AUSTELL	GA	R	06/23/2021	3.000	211,732						235,258	07/22/2021
R2004955891		AUSTELL	GA	R	06/23/2021	3.000	261,484						290,538	07/22/2021
R2004955892		AUSTELL	GA	R	06/23/2021	3.000	234,444						260,494	07/22/2021
R2004955893		AUSTELL	GA	R	06/23/2021	3.000	300,560						333,956	07/22/2021
R2004955894		AUSTELL	GA	R	06/23/2021	3.000	198,834						220,927	07/22/2021
R2004955895		AUSTELL	GA	R	06/23/2021	3.000	249,664						277,405	07/22/2021
R2004955896		BUFORD	GA	R	06/23/2021	3.000	296,668						329,632	07/22/2021
R2004955897		COLLEGE PARK	GA	R	06/23/2021	3.000	234,233						260,259	07/22/2021
R2004955898		COLLEGE PARK	GA	R	06/23/2021	3.000	258,500						287,223	07/22/2021
R2004955899		COLLEGE PARK	GA	R	06/23/2021	3.000	266,384						295,983	07/22/2021
R2004955900		COLLEGE PARK	GA	R	06/23/2021	3.000	240,139						266,822	07/22/2021
R2004955901		COLLEGE PARK	GA	R	06/23/2021	3.000	251,498						279,443	07/22/2021
R2004955902		COLLEGE PARK	GA	R	06/23/2021	3.000	269,457						299,397	07/22/2021
R2004955903		CONYERS	GA	R	06/23/2021	3.000	210,014						233,349	07/22/2021
R2004955904		CONYERS	GA	R	06/23/2021	3.000	183,741						204,157	07/22/2021
R2004955905		CONYERS	GA	R	06/23/2021	3.000	185,514						206,127	07/22/2021
R2004955906		CONYERS	GA	R	06/23/2021	3.000	189,828						210,921	07/22/2021
R2004955907		CONYERS	GA	R	06/23/2021	3.000	222,206						246,896	07/22/2021
R2004955908		CONYERS	GA	R	06/23/2021	3.000	191,461						212,735	07/22/2021
R2004955909		CONYERS	GA	R	06/23/2021	3.000	234,750						260,834	07/22/2021
R2004955910		CONYERS	GA	R	06/23/2021	3.000	218,514						242,794	07/22/2021
R2004955911		CONYERS	GA	R	06/23/2021	3.000	188,674						209,638	07/22/2021
R2004955912		CONYERS	GA	R	06/23/2021	3.000	173,908						193,232	07/22/2021
R2004955913		CONYERS	GA	R	06/23/2021	3.000	246,109						273,455	07/22/2021
R2004955914		CONYERS	GA	R	06/23/2021	3.000	219,306						243,674	07/22/2021
R2004955915		CONYERS	GA	R	06/23/2021	3.000	186,883						207,648	07/22/2021
R2004955916		CONYERS	GA	R	06/23/2021	3.000	180,738						200,820	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955917		CONYERS	GA	R	06/23/2021	3.000	276,496						307,218	07/22/2021
R2004955918		CONYERS	GA	R	06/23/2021	3.000	226,142						251,269	07/22/2021
R2004955919		CONYERS	GA	R	06/23/2021	3.000	260,221						289,135	07/22/2021
R2004955920		CONYERS	GA	R	06/23/2021	3.000	220,703						245,226	07/22/2021
R2004955921		CONYERS	GA	R	06/23/2021	3.000	300,256						333,618	07/22/2021
R2004955922		CONYERS	GA	R	06/23/2021	3.000	174,209						193,566	07/22/2021
R2004955923		CONYERS	GA	R	06/23/2021	3.000	208,555						231,728	07/22/2021
R2004955924		CONYERS	GA	R	06/23/2021	3.000	252,468						280,521	07/22/2021
R2004955925		CONYERS	GA	R	06/23/2021	3.000	206,730						229,701	07/22/2021
R2004955926		COVINGTON	GA	R	06/23/2021	3.000	167,329						185,922	07/22/2021
R2004955927		COVINGTON	GA	R	06/23/2021	3.000	211,151						234,613	07/22/2021
R2004955928		COVINGTON	GA	R	06/23/2021	3.000	228,946						254,385	07/22/2021
R2004955929		COVINGTON	GA	R	06/23/2021	3.000	201,816						224,240	07/22/2021
R2004955930		COVINGTON	GA	R	06/23/2021	3.000	218,122						242,358	07/22/2021
R2004955931		COVINGTON	GA	R	06/23/2021	3.000	224,956						249,952	07/22/2021
R2004955932		COVINGTON	GA	R	06/23/2021	3.000	190,063						211,182	07/22/2021
R2004955933		COVINGTON	GA	R	06/23/2021	3.000	245,215						272,462	07/22/2021
R2004955934		COVINGTON	GA	R	06/23/2021	3.000	223,481						248,313	07/22/2021
R2004955935		COVINGTON	GA	R	06/23/2021	3.000	219,173						243,526	07/22/2021
R2004955936		COVINGTON	GA	R	06/23/2021	3.000	190,063						211,182	07/22/2021
R2004955937		COVINGTON	GA	R	06/23/2021	3.000	230,914						256,572	07/22/2021
R2004955938		COVINGTON	GA	R	06/23/2021	3.000	242,442						269,381	07/22/2021
R2004955939		COVINGTON	GA	R	06/23/2021	3.000	231,858						257,621	07/22/2021
R2004955940		COVINGTON	GA	R	06/23/2021	3.000	190,063						211,182	07/22/2021
R2004955941		COVINGTON	GA	R	06/23/2021	3.000	222,159						246,844	07/22/2021
R2004955942		PORTERDALE	GA	R	06/23/2021	3.000	227,385						252,650	07/22/2021
R2004955943		COVINGTON	GA	R	06/23/2021	3.000	226,248						251,387	07/22/2021
R2004955944		COVINGTON	GA	R	06/23/2021	3.000	234,798						260,887	07/22/2021
R2004955945		COVINGTON	GA	R	06/23/2021	3.000	223,307						248,119	07/22/2021
R2004955946		COVINGTON	GA	R	06/23/2021	3.000	190,063						211,182	07/22/2021
R2004955947		COVINGTON	GA	R	06/23/2021	3.000	207,530						230,589	07/22/2021
R2004955948		COVINGTON	GA	R	06/23/2021	3.000	220,727						245,253	07/22/2021
R2004955949		COVINGTON	GA	R	06/23/2021	3.000	201,825						224,250	07/22/2021
R2004955950		COVINGTON	GA	R	06/23/2021	3.000	179,638						199,598	07/22/2021
R2004955951		COVINGTON	GA	R	06/23/2021	3.000	179,559						199,510	07/22/2021
R2004955952		COVINGTON	GA	R	06/23/2021	3.000	179,235						199,150	07/22/2021
R2004955953		COVINGTON	GA	R	06/23/2021	3.000	179,249						199,166	07/22/2021
R2004955954		COVINGTON	GA	R	06/23/2021	3.000	179,354						199,283	07/22/2021
R2004955955		COVINGTON	GA	R	06/23/2021	3.000	217,002						241,114	07/22/2021
R2004955956		COVINGTON	GA	R	06/23/2021	3.000	153,731						170,813	07/22/2021
R2004955957		COVINGTON	GA	R	06/23/2021	3.000	153,422						170,469	07/22/2021
R2004955958		COVINGTON	GA	R	06/23/2021	3.000	153,711						170,791	07/22/2021
R2004955959		COVINGTON	GA	R	06/23/2021	3.000	153,978						171,087	07/22/2021
R2004955960		COVINGTON	GA	R	06/23/2021	3.000	153,867						170,964	07/22/2021
R2004955961		COVINGTON	GA	R	06/23/2021	3.000	154,283						171,426	07/22/2021
R2004955962		COVINGTON	GA	R	06/23/2021	3.000	198,009						220,010	07/22/2021
R2004955963		COVINGTON	GA	R	06/23/2021	3.000	182,081						202,313	07/22/2021
R2004955964		COVINGTON	GA	R	06/23/2021	3.000	264,060						293,400	07/22/2021
R2004955965		COVINGTON	GA	R	06/23/2021	3.000	269,588						299,543	07/22/2021
R2004955966		COVINGTON	GA	R	06/23/2021	3.000	223,818						248,687	07/22/2021
R2004955967		COVINGTON	GA	R	06/23/2021	3.000	185,855						206,506	07/22/2021
R2004955968		COVINGTON	GA	R	06/23/2021	3.000	289,826						322,029	07/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004955969		COVINGTON	GA	R	06/23/2021	3.000	289,421						321,579	07/22/2021
R2004955970		COVINGTON	GA	R	06/23/2021	3.000	217,415						241,573	07/22/2021
R2004955971		DACULA	GA	R	06/23/2021	3.000	283,774						315,305	07/22/2021
R2004955972		DACULA	GA	R	06/23/2021	3.000	310,253						344,726	07/22/2021
R2004955973		DACULA	GA	R	06/23/2021	3.000	298,011						331,124	07/22/2021
R2004955974		DALLAS	GA	R	06/23/2021	3.000	291,243						323,604	07/22/2021
R2004955975		DALLAS	GA	R	06/23/2021	3.000	292,167						324,630	07/22/2021
R2004955976		DECATUR	GA	R	06/23/2021	3.000	204,454						227,172	07/22/2021
R2004955977		DECATUR	GA	R	06/23/2021	3.000	213,905						237,673	07/22/2021
R2004955978		DECATUR	GA	R	06/23/2021	3.000	234,663						260,737	07/22/2021
R2004955979		DECATUR	GA	R	06/23/2021	3.000	242,382						269,314	07/22/2021
R2004955980		DECATUR	GA	R	06/23/2021	3.000	241,073						267,859	07/22/2021
R2004955981		DECATUR	GA	R	06/23/2021	3.000	218,646						242,941	07/22/2021
R2004955982		DOUGLASVILLE	GA	R	06/23/2021	3.000	201,882						224,314	07/22/2021
R2004955983		DOUGLASVILLE	GA	R	06/23/2021	3.000	233,228						259,143	07/22/2021
R2004955984		DOUGLASVILLE	GA	R	06/23/2021	3.000	237,121						263,468	07/22/2021
R2004955985		DOUGLASVILLE	GA	R	06/23/2021	3.000	241,413						268,237	07/22/2021
R2004955986		DOUGLASVILLE	GA	R	06/23/2021	3.000	226,211						251,346	07/22/2021
R2004955987		DOUGLASVILLE	GA	R	06/23/2021	3.000	221,440						246,045	07/22/2021
R2004955988		DOUGLASVILLE	GA	R	06/23/2021	3.000	233,308						259,232	07/22/2021
R2004955989		DOUGLASVILLE	GA	R	06/23/2021	3.000	210,919						234,355	07/22/2021
R2004955990		DOUGLASVILLE	GA	R	06/23/2021	3.000	276,225						306,917	07/22/2021
R2004955991		DOUGLASVILLE	GA	R	06/23/2021	3.000	225,949						251,055	07/22/2021
R2004955992		DOUGLASVILLE	GA	R	06/23/2021	3.000	207,801						230,890	07/22/2021
R2004955993		DOUGLASVILLE	GA	R	06/23/2021	3.000	198,961						221,068	07/22/2021
R2004955994		ELLENWOOD	GA	R	06/23/2021	3.000	184,122						204,581	07/22/2021
R2004955995		ELLENWOOD	GA	R	06/23/2021	3.000	230,026						255,585	07/22/2021
R2004955996		ELLENWOOD	GA	R	06/23/2021	3.000	231,751						257,502	07/22/2021
R2004955997		ELLENWOOD	GA	R	06/23/2021	3.000	240,915						267,684	07/22/2021
R2004955998		ELLENWOOD	GA	R	06/23/2021	3.000	239,851						266,502	07/22/2021
R2004955999		ELLENWOOD	GA	R	06/23/2021	3.000	198,142						220,158	07/22/2021
R2004956000		FAIRBURN	GA	R	06/23/2021	3.000	227,660						252,956	07/22/2021
R2004956001		FAIRBURN	GA	R	06/23/2021	3.000	304,681						338,535	07/22/2021
R2004956002		FAIRBURN	GA	R	06/23/2021	3.000	271,440						301,601	07/22/2021
R2004956003		FAIRBURN	GA	R	06/23/2021	3.000	263,334						292,594	07/22/2021
R2004956004		FAIRBURN	GA	R	06/23/2021	3.000	265,010						294,456	07/22/2021
R2004956005		FAIRBURN	GA	R	06/23/2021	3.000	196,047						217,831	07/22/2021
R2004956006		FAYETTEVILLE	GA	R	06/23/2021	3.000	228,201						253,557	07/22/2021
R2004956007		GRAYSON	GA	R	06/23/2021	3.000	324,637						360,708	07/22/2021
R2004956008		HAMPTON	GA	R	06/23/2021	3.000	236,313						262,570	07/22/2021
R2004956009		HAMPTON	GA	R	06/23/2021	3.000	235,847						262,053	07/22/2021
R2004956010		HAMPTON	GA	R	06/23/2021	3.000	202,541						225,046	07/22/2021
R2004956011		HAMPTON	GA	R	06/23/2021	3.000	199,649						221,833	07/22/2021
R2004956012		HAMPTON	GA	R	06/23/2021	3.000	200,984						223,316	07/22/2021
R2004956013		HAMPTON	GA	R	06/23/2021	3.000	304,308						338,120	07/22/2021
R2004956014		HAMPTON	GA	R	06/23/2021	3.000	302,655						336,284	07/22/2021
R2004956015		HAMPTON	GA	R	06/23/2021	3.000	302,688						336,320	07/22/2021
R2004956016		HAMPTON	GA	R	06/23/2021	3.000	302,455						336,062	07/22/2021
R2004956017		HAMPTON	GA	R	06/23/2021	3.000	302,613						336,237	07/22/2021
R2004956018		HAMPTON	GA	R	06/23/2021	3.000	304,113						337,904	07/22/2021
R2004956019		HAMPTON	GA	R	06/23/2021	3.000	302,380						335,978	07/22/2021
R2004956020		HAMPTON	GA	R	06/23/2021	3.000	234,505						260,562	07/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956021		HAMPTON	GA	R	06/23/2021	3.000	303,070						336,745	07/22/2021
R2004956022		HAMPTON	GA	R	06/23/2021	3.000	304,081						337,868	07/22/2021
R2004956023		HAMPTON	GA	R	06/23/2021	3.000	305,188						339,098	07/22/2021
R2004956024		HAMPTON	GA	R	06/23/2021	3.000	304,195						337,995	07/22/2021
R2004956025		HAMPTON	GA	R	06/23/2021	3.000	302,752						336,392	07/22/2021
R2004956026		HAMPTON	GA	R	06/23/2021	3.000	304,812						338,680	07/22/2021
R2004956027		HAMPTON	GA	R	06/23/2021	3.000	305,135						339,039	07/22/2021
R2004956028		HAMPTON	GA	R	06/23/2021	3.000	304,725						338,584	07/22/2021
R2004956029		HAMPTON	GA	R	06/23/2021	3.000	307,611						341,791	07/22/2021
R2004956030		HAMPTON	GA	R	06/23/2021	3.000	303,548						337,276	07/22/2021
R2004956031		HAMPTON	GA	R	06/23/2021	3.000	304,077						337,864	07/22/2021
R2004956032		HAMPTON	GA	R	06/23/2021	3.000	304,820						338,689	07/22/2021
R2004956033		HAMPTON	GA	R	06/23/2021	3.000	260,217						289,131	07/22/2021
R2004956034		HAMPTON	GA	R	06/23/2021	3.000	234,208						260,232	07/22/2021
R2004956035		JONESBORO	GA	R	06/23/2021	3.000	200,900						223,223	07/22/2021
R2004956036		JONESBORO	GA	R	06/23/2021	3.000	213,016						236,685	07/22/2021
R2004956037		JONESBORO	GA	R	06/23/2021	3.000	223,499						248,333	07/22/2021
R2004956038		JONESBORO	GA	R	06/23/2021	3.000	223,461						248,290	07/22/2021
R2004956039		JONESBORO	GA	R	06/23/2021	3.000	224,370						249,300	07/22/2021
R2004956040		JONESBORO	GA	R	06/23/2021	3.000	247,161						274,624	07/22/2021
R2004956041		JONESBORO	GA	R	06/23/2021	3.000	229,171						254,635	07/22/2021
R2004956042		JONESBORO	GA	R	06/23/2021	3.000	229,706						255,229	07/22/2021
R2004956043		JONESBORO	GA	R	06/23/2021	3.000	220,548						245,054	07/22/2021
R2004956044		JONESBORO	GA	R	06/23/2021	3.000	227,349						252,610	07/22/2021
R2004956045		JONESBORO	GA	R	06/23/2021	3.000	216,035						240,039	07/22/2021
R2004956046		JONESBORO	GA	R	06/23/2021	3.000	233,282						259,203	07/22/2021
R2004956047		JONESBORO	GA	R	06/23/2021	3.000	241,932						268,814	07/22/2021
R2004956048		JONESBORO	GA	R	06/23/2021	3.000	228,024						253,360	07/22/2021
R2004956049		LAWRENCEVILLE	GA	R	06/23/2021	3.000	332,423						369,359	07/22/2021
R2004956050		LAWRENCEVILLE	GA	R	06/23/2021	3.000	337,110						374,567	07/22/2021
R2004956051		LAWRENCEVILLE	GA	R	06/23/2021	3.000	257,876						286,529	07/22/2021
R2004956052		LAWRENCEVILLE	GA	R	06/23/2021	3.000	328,661						365,179	07/22/2021
R2004956053		LAWRENCEVILLE	GA	R	06/23/2021	3.000	285,104						316,783	07/22/2021
R2004956054		LAWRENCEVILLE	GA	R	06/23/2021	3.000	293,140						325,712	07/22/2021
R2004956055		LAWRENCEVILLE	GA	R	06/23/2021	3.000	328,803						365,337	07/22/2021
R2004956056		LAWRENCEVILLE	GA	R	06/23/2021	3.000	336,290						373,656	07/22/2021
R2004956057		LAWRENCEVILLE	GA	R	06/23/2021	3.000	329,598						366,220	07/22/2021
R2004956058		LAWRENCEVILLE	GA	R	06/23/2021	3.000	330,058						366,732	07/22/2021
R2004956059		LAWRENCEVILLE	GA	R	06/23/2021	3.000	338,484						376,094	07/22/2021
R2004956060		LAWRENCEVILLE	GA	R	06/23/2021	3.000	299,853						333,171	07/22/2021
R2004956061		LAWRENCEVILLE	GA	R	06/23/2021	3.000	262,359						291,511	07/22/2021
R2004956062		LAWRENCEVILLE	GA	R	06/23/2021	3.000	335,754						373,060	07/22/2021
R2004956063		LAWRENCEVILLE	GA	R	06/23/2021	3.000	338,385						375,984	07/22/2021
R2004956064		LAWRENCEVILLE	GA	R	06/23/2021	3.000	293,222						325,803	07/22/2021
R2004956065		LAWRENCEVILLE	GA	R	06/23/2021	3.000	337,759						375,288	07/22/2021
R2004956066		LAWRENCEVILLE	GA	R	06/23/2021	3.000	337,159						374,622	07/22/2021
R2004956067		LAWRENCEVILLE	GA	R	06/23/2021	3.000	328,673						365,193	07/22/2021
R2004956068		LILBURN	GA	R	06/23/2021	3.000	259,817						288,686	07/22/2021
R2004956069		LILBURN	GA	R	06/23/2021	3.000	257,339						285,933	07/22/2021
R2004956070		LITHIA SPRINGS	GA	R	06/23/2021	3.000	242,301						269,224	07/22/2021
R2004956071		LITHONIA	GA	R	06/23/2021	3.000	218,859						243,177	07/22/2021
R2004956072		LITHONIA	GA	R	06/23/2021	3.000	246,971						274,413	07/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956073		LITHONIA	GA	R	06/23/2021	3.000	245,960						273,289	07/22/2021
R2004956074		LITHONIA	GA	R	06/23/2021	3.000	245,995						273,328	07/22/2021
R2004956075		LITHONIA	GA	R	06/23/2021	3.000	246,895						274,328	07/22/2021
R2004956076		LITHONIA	GA	R	06/23/2021	3.000	245,614						272,905	07/22/2021
R2004956077		LITHONIA	GA	R	06/23/2021	3.000	247,086						274,541	07/22/2021
R2004956078		LITHONIA	GA	R	06/23/2021	3.000	241,406						268,229	07/22/2021
R2004956079		LITHONIA	GA	R	06/23/2021	3.000	241,480						268,312	07/22/2021
R2004956080		LITHONIA	GA	R	06/23/2021	3.000	241,480						268,312	07/22/2021
R2004956081		LITHONIA	GA	R	06/23/2021	3.000	243,561						270,624	07/22/2021
R2004956082		LITHONIA	GA	R	06/23/2021	3.000	228,532						253,925	07/22/2021
R2004956083		LITHONIA	GA	R	06/23/2021	3.000	228,253						253,615	07/22/2021
R2004956084		LITHONIA	GA	R	06/23/2021	3.000	228,764						254,183	07/22/2021
R2004956085		LITHONIA	GA	R	06/23/2021	3.000	228,834						254,261	07/22/2021
R2004956086		LITHONIA	GA	R	06/23/2021	3.000	221,874						246,527	07/22/2021
R2004956087		LITHONIA	GA	R	06/23/2021	3.000	210,912						234,347	07/22/2021
R2004956088		LITHONIA	GA	R	06/23/2021	3.000	221,823						246,471	07/22/2021
R2004956089		LITHONIA	GA	R	06/23/2021	3.000	216,968						241,076	07/22/2021
R2004956090		LITHONIA	GA	R	06/23/2021	3.000	230,013						255,571	07/22/2021
R2004956091		LITHONIA	GA	R	06/23/2021	3.000	222,735						247,484	07/22/2021
R2004956092		LITHONIA	GA	R	06/23/2021	3.000	237,312						263,680	07/22/2021
R2004956093		LITHONIA	GA	R	06/23/2021	3.000	192,402						213,781	07/22/2021
R2004956094		LITHONIA	GA	R	06/23/2021	3.000	251,900						279,889	07/22/2021
R2004956095		LITHONIA	GA	R	06/23/2021	3.000	206,391						229,324	07/22/2021
R2004956096		LITHONIA	GA	R	06/23/2021	3.000	227,623						252,915	07/22/2021
R2004956097		LITHONIA	GA	R	06/23/2021	3.000	244,267						271,408	07/22/2021
R2004956098		LITHONIA	GA	R	06/23/2021	3.000	214,121						237,913	07/22/2021
R2004956099		LITHONIA	GA	R	06/23/2021	3.000	220,379						244,866	07/22/2021
R2004956100		LOCUST GROVE	GA	R	06/23/2021	3.000	265,871						295,413	07/22/2021
R2004956101		LOCUST GROVE	GA	R	06/23/2021	3.000	270,108						300,120	07/22/2021
R2004956102		LOCUST GROVE	GA	R	06/23/2021	3.000	273,501						303,890	07/22/2021
R2004956103		LOCUST GROVE	GA	R	06/23/2021	3.000	265,712						295,236	07/22/2021
R2004956104		LOCUST GROVE	GA	R	06/23/2021	3.000	241,574						268,416	07/22/2021
R2004956105		LOCUST GROVE	GA	R	06/23/2021	3.000	282,618						314,021	07/22/2021
R2004956106		LOCUST GROVE	GA	R	06/23/2021	3.000	272,785						303,095	07/22/2021
R2004956107		LOCUST GROVE	GA	R	06/23/2021	3.000	284,316						315,907	07/22/2021
R2004956108		LOCUST GROVE	GA	R	06/23/2021	3.000	280,270						311,412	07/22/2021
R2004956109		LOCUST GROVE	GA	R	06/23/2021	3.000	267,932						297,703	07/22/2021
R2004956110		LOCUST GROVE	GA	R	06/23/2021	3.000	267,593						297,326	07/22/2021
R2004956111		LOCUST GROVE	GA	R	06/23/2021	3.000	264,435						293,817	07/22/2021
R2004956112		LOCUST GROVE	GA	R	06/23/2021	3.000	275,368						305,965	07/22/2021
R2004956113		LOCUST GROVE	GA	R	06/23/2021	3.000	276,017						306,686	07/22/2021
R2004956114		LOCUST GROVE	GA	R	06/23/2021	3.000	271,596						301,774	07/22/2021
R2004956115		LOCUST GROVE	GA	R	06/23/2021	3.000	264,771						294,191	07/22/2021
R2004956116		LOCUST GROVE	GA	R	06/23/2021	3.000	278,575						309,528	07/22/2021
R2004956117		LOCUST GROVE	GA	R	06/23/2021	3.000	273,080						303,423	07/22/2021
R2004956118		LOCUST GROVE	GA	R	06/23/2021	3.000	281,053						312,282	07/22/2021
R2004956119		LOCUST GROVE	GA	R	06/23/2021	3.000	275,267						305,853	07/22/2021
R2004956120		LOCUST GROVE	GA	R	06/23/2021	3.000	279,584						310,649	07/22/2021
R2004956121		LOCUST GROVE	GA	R	06/23/2021	3.000	230,082						255,647	07/22/2021
R2004956122		LOCUST GROVE	GA	R	06/23/2021	3.000	247,465						274,962	07/22/2021
R2004956123		LOCUST GROVE	GA	R	06/23/2021	3.000	280,719						311,910	07/22/2021
R2004956124		LOCUST GROVE	GA	R	06/23/2021	3.000	275,563						306,182	07/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956125		LOCUST GROVE	GA	R	06/23/2021	3.000	267,015						296,684	07/22/2021
R2004956126		LOCUST GROVE	GA	R	06/23/2021	3.000	244,966						272,185	07/22/2021
R2004956127		LOCUST GROVE	GA	R	06/23/2021	3.000	242,803						269,782	07/22/2021
R2004956128		LOCUST GROVE	GA	R	06/23/2021	3.000	376,263						418,071	07/22/2021
R2004956129		LOCUST GROVE	GA	R	06/23/2021	3.000	237,421						263,802	07/22/2021
R2004956130		LOCUST GROVE	GA	R	06/23/2021	3.000	245,920						273,245	07/22/2021
R2004956131		LOCUST GROVE	GA	R	06/23/2021	3.000	232,738						258,598	07/22/2021
R2004956132		LOCUST GROVE	GA	R	06/23/2021	3.000	244,513						271,682	07/22/2021
R2004956133		LOCUST GROVE	GA	R	06/23/2021	3.000	245,708						273,009	07/22/2021
R2004956134		LOCUST GROVE	GA	R	06/23/2021	3.000	242,919						269,910	07/22/2021
R2004956135		LOCUST GROVE	GA	R	06/23/2021	3.000	258,597						287,330	07/22/2021
R2004956136		LOCUST GROVE	GA	R	06/23/2021	3.000	242,799						269,777	07/22/2021
R2004956137		LOCUST GROVE	GA	R	06/23/2021	3.000	279,309						310,344	07/22/2021
R2004956138		LOCUST GROVE	GA	R	06/23/2021	3.000	244,015						271,128	07/22/2021
R2004956139		LOCUST GROVE	GA	R	06/23/2021	3.000	247,552						275,058	07/22/2021
R2004956140		LOCUST GROVE	GA	R	06/23/2021	3.000	245,039						272,266	07/22/2021
R2004956141		LOCUST GROVE	GA	R	06/23/2021	3.000	262,452						291,614	07/22/2021
R2004956142		LOCUST GROVE	GA	R	06/23/2021	3.000	257,584						286,205	07/22/2021
R2004956143		LOCUST GROVE	GA	R	06/23/2021	3.000	275,147						305,719	07/22/2021
R2004956144		LOCUST GROVE	GA	R	06/23/2021	3.000	286,289						318,099	07/22/2021
R2004956145		LOCUST GROVE	GA	R	06/23/2021	3.000	269,024						298,916	07/22/2021
R2004956146		LOCUST GROVE	GA	R	06/23/2021	3.000	277,918						308,798	07/22/2021
R2004956147		LOCUST GROVE	GA	R	06/23/2021	3.000	267,952						297,725	07/22/2021
R2004956148		LOCUST GROVE	GA	R	06/23/2021	3.000	273,382						303,758	07/22/2021
R2004956149		LOCUST GROVE	GA	R	06/23/2021	3.000	262,838						292,043	07/22/2021
R2004956150		LOCUST GROVE	GA	R	06/23/2021	3.000	270,605						300,673	07/22/2021
R2004956151		LOCUST GROVE	GA	R	06/23/2021	3.000	259,894						288,772	07/22/2021
R2004956152		LOCUST GROVE	GA	R	06/23/2021	3.000	274,886						305,429	07/22/2021
R2004956153		LOCUST GROVE	GA	R	06/23/2021	3.000	266,957						296,619	07/22/2021
R2004956154		LOCUST GROVE	GA	R	06/23/2021	3.000	263,046						292,274	07/22/2021
R2004956155		LOCUST GROVE	GA	R	06/23/2021	3.000	278,254						309,172	07/22/2021
R2004956156		LOCUST GROVE	GA	R	06/23/2021	3.000	241,187						267,986	07/22/2021
R2004956157		LOCUST GROVE	GA	R	06/23/2021	3.000	268,586						298,429	07/22/2021
R2004956158		LOCUST GROVE	GA	R	06/23/2021	3.000	280,858						312,065	07/22/2021
R2004956159		LOCUST GROVE	GA	R	06/23/2021	3.000	269,620						299,578	07/22/2021
R2004956160		LOCUST GROVE	GA	R	06/23/2021	3.000	270,488						300,543	07/22/2021
R2004956161		LOCUST GROVE	GA	R	06/23/2021	3.000	282,313						313,682	07/22/2021
R2004956162		LOCUST GROVE	GA	R	06/23/2021	3.000	288,009						320,010	07/22/2021
R2004956163		LOCUST GROVE	GA	R	06/23/2021	3.000	269,212						299,125	07/22/2021
R2004956164		LOCUST GROVE	GA	R	06/23/2021	3.000	277,789						308,655	07/22/2021
R2004956165		LOCUST GROVE	GA	R	06/23/2021	3.000	277,488						308,321	07/22/2021
R2004956166		LOCUST GROVE	GA	R	06/23/2021	3.000	270,220						300,245	07/22/2021
R2004956167		LOCUST GROVE	GA	R	06/23/2021	3.000	270,660						300,734	07/22/2021
R2004956168		LOCUST GROVE	GA	R	06/23/2021	3.000	286,989						318,877	07/22/2021
R2004956169		LOCUST GROVE	GA	R	06/23/2021	3.000	269,064						298,961	07/22/2021
R2004956170		LOGANVILLE	GA	R	06/23/2021	3.000	257,514						286,127	07/22/2021
R2004956171		LOGANVILLE	GA	R	06/23/2021	3.000	238,712						265,236	07/22/2021
R2004956172		LOGANVILLE	GA	R	06/23/2021	3.000	293,686						326,318	07/22/2021
R2004956173		LOGANVILLE	GA	R	06/23/2021	3.000	337,410						374,901	07/22/2021
R2004956174		LOGANVILLE	GA	R	06/23/2021	3.000	308,557						342,842	07/22/2021
R2004956175		LOGANVILLE	GA	R	06/23/2021	3.000	296,902						329,892	07/22/2021
R2004956176		LOGANVILLE	GA	R	06/23/2021	3.000	307,609						341,788	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956177		LOGANVILLE	GA	R	06/23/2021	3.000	331,005						367,784	07/22/2021
R2004956178		LOGANVILLE	GA	R	06/23/2021	3.000	275,742						306,381	07/22/2021
R2004956179		LOGANVILLE	GA	R	06/23/2021	3.000	344,397						382,664	07/22/2021
R2004956180		LOGANVILLE	GA	R	06/23/2021	3.000	274,504						305,005	07/22/2021
R2004956181		LOGANVILLE	GA	R	06/23/2021	3.000	249,682						277,425	07/22/2021
R2004956182		LOGANVILLE	GA	R	06/23/2021	3.000	291,970						324,412	07/22/2021
R2004956183		HAMPTON	GA	R	06/23/2021	3.000	215,147						239,053	07/22/2021
R2004956184		HAMPTON	GA	R	06/23/2021	3.000	215,127						239,030	07/22/2021
R2004956185		HAMPTON	GA	R	06/23/2021	3.000	214,434						238,260	07/22/2021
R2004956186		HAMPTON	GA	R	06/23/2021	3.000	217,444						241,605	07/22/2021
R2004956187		HAMPTON	GA	R	06/23/2021	3.000	219,006						243,340	07/22/2021
R2004956188		HAMPTON	GA	R	06/23/2021	3.000	214,329						238,144	07/22/2021
R2004956189		MABLETON	GA	R	06/23/2021	3.000	355,734						395,260	07/22/2021
R2004956190		MABLETON	GA	R	06/23/2021	3.000	193,597						215,108	07/22/2021
R2004956191		MABLETON	GA	R	06/23/2021	3.000	203,259						225,844	07/22/2021
R2004956192		MABLETON	GA	R	06/23/2021	3.000	206,919						229,910	07/22/2021
R2004956193		MARIETTA	GA	R	06/23/2021	3.000	350,363						389,293	07/22/2021
R2004956194		MARIETTA	GA	R	06/23/2021	3.000	350,894						389,883	07/22/2021
R2004956195		MARIETTA	GA	R	06/23/2021	3.000	283,213						314,682	07/22/2021
R2004956196		MARIETTA	GA	R	06/23/2021	3.000	239,459						266,066	07/22/2021
R2004956197		MARIETTA	GA	R	06/23/2021	3.000	282,385						313,762	07/22/2021
R2004956198		MARIETTA	GA	R	06/23/2021	3.000	272,236						302,485	07/22/2021
R2004956199		MARIETTA	GA	R	06/23/2021	3.000	392,247						435,831	07/22/2021
R2004956200		MARIETTA	GA	R	06/23/2021	3.000	317,104						352,338	07/22/2021
R2004956201		MARIETTA	GA	R	06/23/2021	3.000	286,810						318,678	07/22/2021
R2004956202		MARIETTA	GA	R	06/23/2021	3.000	285,641						317,379	07/22/2021
R2004956203		MCDONOUGH	GA	R	06/23/2021	3.000	266,861						296,513	07/22/2021
R2004956204		MCDONOUGH	GA	R	06/23/2021	3.000	228,825						254,250	07/22/2021
R2004956205		MCDONOUGH	GA	R	06/23/2021	3.000	274,519						305,022	07/22/2021
R2004956206		MCDONOUGH	GA	R	06/23/2021	3.000	278,606						309,563	07/22/2021
R2004956208		MCDONOUGH	GA	R	06/23/2021	3.000	276,550						307,278	07/22/2021
R2004956209		MCDONOUGH	GA	R	06/23/2021	3.000	223,137						247,930	07/22/2021
R2004956210		MCDONOUGH	GA	R	06/23/2021	3.000	282,438						313,821	07/22/2021
R2004956211		MCDONOUGH	GA	R	06/23/2021	3.000	280,308						311,454	07/22/2021
R2004956212		MCDONOUGH	GA	R	06/23/2021	3.000	215,917						239,908	07/22/2021
R2004956213		MCDONOUGH	GA	R	06/23/2021	3.000	215,917						239,908	07/22/2021
R2004956214		MCDONOUGH	GA	R	06/23/2021	3.000	281,818						313,132	07/22/2021
R2004956215		MCDONOUGH	GA	R	06/23/2021	3.000	285,196						316,885	07/22/2021
R2004956216		MCDONOUGH	GA	R	06/23/2021	3.000	283,133						314,593	07/22/2021
R2004956217		MCDONOUGH	GA	R	06/23/2021	3.000	222,281						246,979	07/22/2021
R2004956218		MCDONOUGH	GA	R	06/23/2021	3.000	200,233						222,482	07/22/2021
R2004956219		MCDONOUGH	GA	R	06/23/2021	3.000	207,040						230,045	07/22/2021
R2004956220		MCDONOUGH	GA	R	06/23/2021	3.000	284,647						316,275	07/22/2021
R2004956221		MCDONOUGH	GA	R	06/23/2021	3.000	216,619						240,688	07/22/2021
R2004956222		MCDONOUGH	GA	R	06/23/2021	3.000	223,560						248,401	07/22/2021
R2004956223		MCDONOUGH	GA	R	06/23/2021	3.000	220,354						244,838	07/22/2021
R2004956224		MCDONOUGH	GA	R	06/23/2021	3.000	225,626						250,696	07/22/2021
R2004956225		MCDONOUGH	GA	R	06/23/2021	3.000	227,933						253,259	07/22/2021
R2004956226		MCDONOUGH	GA	R	06/23/2021	3.000	277,949						308,833	07/22/2021
R2004956227		MCDONOUGH	GA	R	06/23/2021	3.000	283,652						315,169	07/22/2021
R2004956228		MCDONOUGH	GA	R	06/23/2021	3.000	283,575						315,084	07/22/2021
R2004956229		MCDONOUGH	GA	R	06/23/2021	3.000	284,034						315,594	07/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956230		MCDONOUGH	GA	R	06/23/2021	3.000	208,917						232,131	07/22/2021
R2004956231		MCDONOUGH	GA	R	06/23/2021	3.000	231,818						257,576	07/22/2021
R2004956232		MCDONOUGH	GA	R	06/23/2021	3.000	199,224						221,361	07/22/2021
R2004956233		MCDONOUGH	GA	R	06/23/2021	3.000	208,706						231,896	07/22/2021
R2004956234		MCDONOUGH	GA	R	06/23/2021	3.000	199,147						221,275	07/22/2021
R2004956235		MCDONOUGH	GA	R	06/23/2021	3.000	196,128						217,921	07/22/2021
R2004956236		MCDONOUGH	GA	R	06/23/2021	3.000	206,706						229,674	07/22/2021
R2004956237		MCDONOUGH	GA	R	06/23/2021	3.000	205,151						227,946	07/22/2021
R2004956238		MCDONOUGH	GA	R	06/23/2021	3.000	206,126						229,029	07/22/2021
R2004956239		MCDONOUGH	GA	R	06/23/2021	3.000	196,888						218,765	07/22/2021
R2004956240		MCDONOUGH	GA	R	06/23/2021	3.000	323,815						359,795	07/22/2021
R2004956241		MCDONOUGH	GA	R	06/23/2021	3.000	198,534						220,594	07/22/2021
R2004956242		MCDONOUGH	GA	R	06/23/2021	3.000	211,023						234,470	07/22/2021
R2004956243		MCDONOUGH	GA	R	06/23/2021	3.000	198,968						221,076	07/22/2021
R2004956244		MCDONOUGH	GA	R	06/23/2021	3.000	206,001						228,890	07/22/2021
R2004956245		MCDONOUGH	GA	R	06/23/2021	3.000	209,341						232,602	07/22/2021
R2004956246		MCDONOUGH	GA	R	06/23/2021	3.000	197,693						219,659	07/22/2021
R2004956247		MCDONOUGH	GA	R	06/23/2021	3.000	219,194						243,549	07/22/2021
R2004956248		MCDONOUGH	GA	R	06/23/2021	3.000	292,845						325,384	07/22/2021
R2004956249		MCDONOUGH	GA	R	06/23/2021	3.000	297,243						330,270	07/22/2021
R2004956250		MCDONOUGH	GA	R	06/23/2021	3.000	177,290						196,989	07/22/2021
R2004956251		MCDONOUGH	GA	R	06/23/2021	3.000	281,467						312,742	07/22/2021
R2004956252		MCDONOUGH	GA	R	06/23/2021	3.000	289,455						321,617	07/22/2021
R2004956253		MCDONOUGH	GA	R	06/23/2021	3.000	179,639						199,599	07/22/2021
R2004956254		MCDONOUGH	GA	R	06/23/2021	3.000	287,575						319,528	07/22/2021
R2004956255		MCDONOUGH	GA	R	06/23/2021	3.000	298,838						332,043	07/22/2021
R2004956256		MCDONOUGH	GA	R	06/23/2021	3.000	289,457						321,619	07/22/2021
R2004956257		MCDONOUGH	GA	R	06/23/2021	3.000	190,266						211,407	07/22/2021
R2004956258		MCDONOUGH	GA	R	06/23/2021	3.000	218,388						242,654	07/22/2021
R2004956259		MCDONOUGH	GA	R	06/23/2021	3.000	281,509						312,788	07/22/2021
R2004956260		MCDONOUGH	GA	R	06/23/2021	3.000	289,092						321,214	07/22/2021
R2004956261		MCDONOUGH	GA	R	06/23/2021	3.000	288,213						320,237	07/22/2021
R2004956262		MCDONOUGH	GA	R	06/23/2021	3.000	285,879						317,644	07/22/2021
R2004956263		MCDONOUGH	GA	R	06/23/2021	3.000	286,327						318,142	07/22/2021
R2004956264		MCDONOUGH	GA	R	06/23/2021	3.000	287,173						319,082	07/22/2021
R2004956265		MCDONOUGH	GA	R	06/23/2021	3.000	289,544						321,716	07/22/2021
R2004956266		MCDONOUGH	GA	R	06/23/2021	3.000	286,323						318,137	07/22/2021
R2004956267		MCDONOUGH	GA	R	06/23/2021	3.000	286,327						318,142	07/22/2021
R2004956268		MCDONOUGH	GA	R	06/23/2021	3.000	287,880						319,867	07/22/2021
R2004956269		MCDONOUGH	GA	R	06/23/2021	3.000	224,883						249,871	07/22/2021
R2004956270		MCDONOUGH	GA	R	06/23/2021	3.000	289,579						321,755	07/22/2021
R2004956271		MCDONOUGH	GA	R	06/23/2021	3.000	270,648						300,721	07/22/2021
R2004956272		MCDONOUGH	GA	R	06/23/2021	3.000	191,749						213,055	07/22/2021
R2004956273		MCDONOUGH	GA	R	06/23/2021	3.000	232,050						257,834	07/22/2021
R2004956274		MCDONOUGH	GA	R	06/23/2021	3.000	287,210						319,123	07/22/2021
R2004956275		MCDONOUGH	GA	R	06/23/2021	3.000	346,338						384,821	07/22/2021
R2004956276		MCDONOUGH	GA	R	06/23/2021	3.000	205,209						228,010	07/22/2021
R2004956277		MCDONOUGH	GA	R	06/23/2021	3.000	232,861						258,735	07/22/2021
R2004956278		MCDONOUGH	GA	R	06/23/2021	3.000	260,575						289,528	07/22/2021
R2004956279		MCDONOUGH	GA	R	06/23/2021	3.000	206,447						229,386	07/22/2021
R2004956280		MORROW	GA	R	06/23/2021	3.000	228,531						253,924	07/22/2021
R2004956281		MORROW	GA	R	06/23/2021	3.000	228,951						254,390	07/22/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956282		NORCROSS	GA	R	06/23/2021	3.000	267,571						297,302	07/22/2021
R2004956283		OXFORD	GA	R	06/23/2021	3.000	198,512						220,569	07/22/2021
R2004956284		OXFORD	GA	R	06/23/2021	3.000	193,364						214,849	07/22/2021
R2004956285		PALMETTO	GA	R	06/23/2021	3.000	246,003						273,337	07/22/2021
R2004956286		PEACHTREE CITY	GA	R	06/23/2021	3.000	300,362						333,736	07/22/2021
R2004956287		POWDER SPRINGS	GA	R	06/23/2021	3.000	264,506						293,896	07/22/2021
R2004956288		POWDER SPRINGS	GA	R	06/23/2021	3.000	193,558						215,065	07/22/2021
R2004956289		POWDER SPRINGS	GA	R	06/23/2021	3.000	265,005						294,451	07/22/2021
R2004956290		POWDER SPRINGS	GA	R	06/23/2021	3.000	235,695						261,884	07/22/2021
R2004956291		POWDER SPRINGS	GA	R	06/23/2021	3.000	240,733						267,482	07/22/2021
R2004956292		POWDER SPRINGS	GA	R	06/23/2021	3.000	249,825						277,584	07/22/2021
R2004956293		POWDER SPRINGS	GA	R	06/23/2021	3.000	298,770						331,967	07/22/2021
R2004956294		POWDER SPRINGS	GA	R	06/23/2021	3.000	286,133						317,926	07/22/2021
R2004956295		POWDER SPRINGS	GA	R	06/23/2021	3.000	311,808						346,454	07/22/2021
R2004956296		POWDER SPRINGS	GA	R	06/23/2021	3.000	244,976						272,196	07/22/2021
R2004956297		POWDER SPRINGS	GA	R	06/23/2021	3.000	263,466						292,741	07/22/2021
R2004956298		POWDER SPRINGS	GA	R	06/23/2021	3.000	275,884						306,538	07/22/2021
R2004956299		POWDER SPRINGS	GA	R	06/23/2021	3.000	207,826						230,918	07/22/2021
R2004956300		POWDER SPRINGS	GA	R	06/23/2021	3.000	264,701						294,113	07/22/2021
R2004956301		REX	GA	R	06/23/2021	3.000	215,066						238,963	07/22/2021
R2004956302		REX	GA	R	06/23/2021	3.000	202,312						224,792	07/22/2021
R2004956303		REX	GA	R	06/23/2021	3.000	203,679						226,311	07/22/2021
R2004956304		RIVERDALE	GA	R	06/23/2021	3.000	221,427						246,030	07/22/2021
R2004956305		RIVERDALE	GA	R	06/23/2021	3.000	250,784						278,649	07/22/2021
R2004956306		RIVERDALE	GA	R	06/23/2021	3.000	204,731						227,479	07/22/2021
R2004956307		RIVERDALE	GA	R	06/23/2021	3.000	249,700						277,445	07/22/2021
R2004956308		RIVERDALE	GA	R	06/23/2021	3.000	243,270						270,301	07/22/2021
R2004956309		RIVERDALE	GA	R	06/23/2021	3.000	245,889						273,210	07/22/2021
R2004956310		RIVERDALE	GA	R	06/23/2021	3.000	261,682						290,758	07/22/2021
R2004956311		RIVERDALE	GA	R	06/23/2021	3.000	210,374						233,749	07/22/2021
R2004956312		SNELLVILLE	GA	R	06/23/2021	3.000	269,638						299,598	07/22/2021
R2004956313		SNELLVILLE	GA	R	06/23/2021	3.000	333,363						370,404	07/22/2021
R2004956314		SNELLVILLE	GA	R	06/23/2021	3.000	255,429						283,810	07/22/2021
R2004956315		SNELLVILLE	GA	R	06/23/2021	3.000	296,625						329,584	07/22/2021
R2004956316		SNELLVILLE	GA	R	06/23/2021	3.000	268,152						297,947	07/22/2021
R2004956317		SNELLVILLE	GA	R	06/23/2021	3.000	309,147						343,497	07/22/2021
R2004956318		SNELLVILLE	GA	R	06/23/2021	3.000	262,342						291,492	07/22/2021
R2004956319		SNELLVILLE	GA	R	06/23/2021	3.000	262,711						291,902	07/22/2021
R2004956320		SNELLVILLE	GA	R	06/23/2021	3.000	274,825						305,362	07/22/2021
R2004956321		SNELLVILLE	GA	R	06/23/2021	3.000	233,021						258,913	07/22/2021
R2004956322		SNELLVILLE	GA	R	06/23/2021	3.000	248,472						276,081	07/22/2021
R2004956323		SNELLVILLE	GA	R	06/23/2021	3.000	259,062						287,847	07/22/2021
R2004956324		SNELLVILLE	GA	R	06/23/2021	3.000	278,946						309,940	07/22/2021
R2004956325		SNELLVILLE	GA	R	06/23/2021	3.000	260,468						289,409	07/22/2021
R2004956326		SNELLVILLE	GA	R	06/23/2021	3.000	275,089						305,655	07/22/2021
R2004956327		SNELLVILLE	GA	R	06/23/2021	3.000	245,277						272,531	07/22/2021
R2004956328		SNELLVILLE	GA	R	06/23/2021	3.000	279,703						310,782	07/22/2021
R2004956329		SNELLVILLE	GA	R	06/23/2021	3.000	234,447						260,497	07/22/2021
R2004956330		SNELLVILLE	GA	R	06/23/2021	3.000	209,582						232,869	07/22/2021
R2004956331		SNELLVILLE	GA	R	06/23/2021	3.000	218,595						242,884	07/22/2021
R2004956332		SNELLVILLE	GA	R	06/23/2021	3.000	263,529						292,810	07/22/2021
R2004956333		SNELLVILLE	GA	R	06/23/2021	3.000	333,466						370,518	07/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956335		SNELLVILLE	GA	R	06/23/2021	3.000	233,707						259,675	07/22/2021
R2004956336		SNELLVILLE	GA	R	06/23/2021	3.000	248,320						275,912	07/22/2021
R2004956337		SNELLVILLE	GA	R	06/23/2021	3.000	263,417						292,686	07/22/2021
R2004956338		SNELLVILLE	GA	R	06/23/2021	3.000	244,478						271,643	07/22/2021
R2004956339		SNELLVILLE	GA	R	06/23/2021	3.000	298,906						332,118	07/22/2021
R2004956340		CONYERS	GA	R	06/23/2021	3.000	237,845						264,273	07/22/2021
R2004956341		STOCKBRIDGE	GA	R	06/23/2021	3.000	226,113						251,237	07/22/2021
R2004956342		STOCKBRIDGE	GA	R	06/23/2021	3.000	228,086						253,429	07/22/2021
R2004956343		STOCKBRIDGE	GA	R	06/23/2021	3.000	183,580						203,978	07/22/2021
R2004956344		STOCKBRIDGE	GA	R	06/23/2021	3.000	175,670						195,189	07/22/2021
R2004956345		STOCKBRIDGE	GA	R	06/23/2021	3.000	234,776						260,863	07/22/2021
R2004956346		STOCKBRIDGE	GA	R	06/23/2021	3.000	243,781						270,868	07/22/2021
R2004956347		STOCKBRIDGE	GA	R	06/23/2021	3.000	264,915						294,351	07/22/2021
R2004956348		STOCKBRIDGE	GA	R	06/23/2021	3.000	217,497						241,664	07/22/2021
R2004956349		STOCKBRIDGE	GA	R	06/23/2021	3.000	210,556						233,952	07/22/2021
R2004956350		STOCKBRIDGE	GA	R	06/23/2021	3.000	199,840						222,045	07/22/2021
R2004956351		STOCKBRIDGE	GA	R	06/23/2021	3.000	188,343						209,270	07/22/2021
R2004956352		STOCKBRIDGE	GA	R	06/23/2021	3.000	182,562						202,847	07/22/2021
R2004956353		STOCKBRIDGE	GA	R	06/23/2021	3.000	245,661						272,957	07/22/2021
R2004956354		STOCKBRIDGE	GA	R	06/23/2021	3.000	286,279						318,088	07/22/2021
R2004956355		STOCKBRIDGE	GA	R	06/23/2021	3.000	227,653						252,948	07/22/2021
R2004956356		STOCKBRIDGE	GA	R	06/23/2021	3.000	192,231						213,590	07/22/2021
R2004956357		STOCKBRIDGE	GA	R	06/23/2021	3.000	218,997						243,330	07/22/2021
R2004956358		STOCKBRIDGE	GA	R	06/23/2021	3.000	264,759						294,177	07/22/2021
R2004956359		STOCKBRIDGE	GA	R	06/23/2021	3.000	237,445						263,828	07/22/2021
R2004956360		STONE MOUNTAIN	GA	R	06/23/2021	3.000	218,385						242,651	07/22/2021
R2004956361		STONE MOUNTAIN	GA	R	06/23/2021	3.000	266,606						296,229	07/22/2021
R2004956362		STONE MOUNTAIN	GA	R	06/23/2021	3.000	228,004						253,338	07/22/2021
R2004956363		STONE MOUNTAIN	GA	R	06/23/2021	3.000	261,788						290,876	07/22/2021
R2004956364		STONE MOUNTAIN	GA	R	06/23/2021	3.000	239,186						265,763	07/22/2021
R2004956365		STONE MOUNTAIN	GA	R	06/23/2021	3.000	222,371						247,079	07/22/2021
R2004956366		STONE MOUNTAIN	GA	R	06/23/2021	3.000	272,665						302,962	07/22/2021
R2004956367		STONE MOUNTAIN	GA	R	06/23/2021	3.000	238,773						265,304	07/22/2021
R2004956368		STONE MOUNTAIN	GA	R	06/23/2021	3.000	223,605						248,451	07/22/2021
R2004956369		STONE MOUNTAIN	GA	R	06/23/2021	3.000	202,003						224,448	07/22/2021
R2004956370		STONE MOUNTAIN	GA	R	06/23/2021	3.000	237,262						263,625	07/22/2021
R2004956371		STONE MOUNTAIN	GA	R	06/23/2021	3.000	255,025						283,362	07/22/2021
R2004956372		TEMPLE	GA	R	06/23/2021	3.000	259,724						288,583	07/22/2021
R2004956373		UNION CITY	GA	R	06/23/2021	3.000	222,712						247,458	07/22/2021
R2004956374		UNION CITY	GA	R	06/23/2021	3.000	211,632						235,147	07/22/2021
R2004956375		UNION CITY	GA	R	06/23/2021	3.000	229,639						255,155	07/22/2021
R2004956376		UNION CITY	GA	R	06/23/2021	3.000	211,784						235,316	07/22/2021
R2004956377		UNION CITY	GA	R	06/23/2021	3.000	194,334						215,927	07/22/2021
R2004956378		UNION CITY	GA	R	06/23/2021	3.000	205,569						228,411	07/22/2021
R2004956379		UNION CITY	GA	R	06/23/2021	3.000	249,845						277,606	07/22/2021
R2004956380		UNION CITY	GA	R	06/23/2021	3.000	249,621						277,357	07/22/2021
R2004956381		UNION CITY	GA	R	06/23/2021	3.000	251,293						279,215	07/22/2021
R2004956382		VILLA RICA	GA	R	06/23/2021	3.000	246,879						274,311	07/22/2021
R2004956383		VILLA RICA	GA	R	06/23/2021	3.000	306,819						340,911	07/22/2021
R2004956384		ANTIOCH	TN	R	06/23/2021	3.000	253,446						281,607	07/22/2021
R2004956385		BENBROOK	TX	R	09/29/2021	3.880	317,166						356,366	11/02/2021
R2004956386		ROWLETT	TX	R	10/04/2021	3.880	304,467						342,098	11/02/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956387		PRINCETON	TX	R	10/04/2021	3.880	277,733						312,059	11/02/2021
R2004956388		DENTON	TX	R	10/06/2021	3.880	296,568						333,222	11/02/2021
R2004956389		DENTON	TX	R	10/08/2021	3.880	343,760						386,247	11/02/2021
R2004956390		FORT WORTH	TX	R	10/15/2021	3.880	277,245						311,511	11/02/2021
R2004956391		LEWISVILLE	TX	R	10/15/2021	3.880	271,341						304,879	11/02/2021
R2004956392		FORT WORTH	TX	R	10/27/2021	3.880	264,726						297,445	11/02/2021
R2004956393		JACKSONVILLE	FL	R	10/26/2021	3.000	228,411						257,693	11/02/2021
R2004956394		JACKSONVILLE	FL	R	10/26/2021	3.000	163,978						185,644	11/02/2021
R2004956395		JACKSONVILLE	FL	R	10/26/2021	3.000	163,215						184,790	11/02/2021
R2004956396		JACKSONVILLE	FL	R	10/26/2021	3.000	121,306						137,928	11/02/2021
R2004956397		JACKSONVILLE	FL	R	10/26/2021	3.000	153,115						173,497	11/02/2021
R2004956398		JACKSONVILLE	FL	R	10/26/2021	3.000	134,188						152,333	11/02/2021
R2004956399		JACKSONVILLE	FL	R	10/26/2021	3.000	111,131						126,551	11/02/2021
R2004956400		JACKSONVILLE	FL	R	10/26/2021	3.000	103,896						118,461	11/02/2021
R2004956401		JACKSONVILLE	FL	R	10/26/2021	3.000	126,309						143,523	11/02/2021
R2004956402		JACKSONVILLE	FL	R	10/26/2021	3.000	149,128						169,039	11/02/2021
R2004956404		JACKSONVILLE	FL	R	10/26/2021	3.000	111,045						126,455	11/02/2021
R2004956405		JACKSONVILLE	FL	R	10/26/2021	3.000	146,014						165,557	11/02/2021
R2004956406		JACKSONVILLE	FL	R	10/26/2021	3.000	246,320						278,515	11/02/2021
R2004956407		ORANGE PARK	FL	R	10/26/2021	3.000	182,910						206,814	11/02/2021
R2004956408		JACKSONVILLE	FL	R	10/26/2021	3.000	139,877						158,694	11/02/2021
R2004956409		JACKSONVILLE	FL	R	10/26/2021	3.000	207,545						234,360	11/02/2021
R2004956410		JACKSONVILLE	FL	R	10/26/2021	3.000	149,315						169,248	11/02/2021
R2004956411		JACKSONVILLE	FL	R	10/26/2021	3.000	112,905						128,535	11/02/2021
R2004956412		JACKSONVILLE	FL	R	10/26/2021	3.000	151,270						171,434	11/02/2021
R2004956413		JACKSONVILLE	FL	R	10/26/2021	3.000	129,375						146,951	11/02/2021
R2004956415		JACKSONVILLE	FL	R	10/26/2021	3.000	182,888						206,789	11/02/2021
R2004956416		JACKSONVILLE	FL	R	10/26/2021	3.000	261,061						295,068	11/02/2021
R2004956417		JACKSONVILLE	FL	R	10/26/2021	3.000	138,194						156,812	11/02/2021
R2004956418		JACKSONVILLE	FL	R	10/26/2021	3.000	181,933						205,721	11/02/2021
R2004956419		JACKSONVILLE	FL	R	10/26/2021	3.000	161,095						182,420	11/02/2021
R2004956420		JACKSONVILLE	FL	R	10/26/2021	3.000	72,550						83,410	11/02/2021
R2004956421		JACKSONVILLE	FL	R	10/26/2021	3.000	102,633						117,048	11/02/2021
R2004956422		JACKSONVILLE	FL	R	10/26/2021	3.000	258,347						291,166	11/02/2021
R2004956423		JACKSONVILLE	FL	R	10/26/2021	3.000	149,217						169,139	11/02/2021
R2004956424		JACKSONVILLE	FL	R	10/26/2021	3.000	165,809						187,692	11/02/2021
R2004956425		JACKSONVILLE	FL	R	10/26/2021	3.000	152,860						173,212	11/02/2021
R2004956427		JACKSONVILLE	FL	R	10/26/2021	3.000	118,686						134,999	11/02/2021
R2004956428		JACKSONVILLE	FL	R	10/26/2021	3.000	242,180						273,868	11/02/2021
R2004956429		JACKSONVILLE	FL	R	10/26/2021	3.000	133,629						151,982	11/02/2021
R2004956430		JACKSONVILLE	FL	R	10/26/2021	3.000	128,264						145,958	11/02/2021
R2004956431		JACKSONVILLE	FL	R	10/26/2021	3.000	134,999						153,520	11/02/2021
R2004956432		JACKSONVILLE	FL	R	10/26/2021	3.000	107,322						122,292	11/02/2021
R2004956433		JACKSONVILLE	FL	R	10/26/2021	3.000	197,835						223,503	11/02/2021
R2004956434		JACKSONVILLE	FL	R	10/26/2021	3.000	85,884						98,320	11/02/2021
R2004956436		JACKSONVILLE	FL	R	10/26/2021	3.000	193,092						218,199	11/02/2021
R2004956437		JACKSONVILLE	FL	R	10/26/2021	3.000	162,817						184,346	11/02/2021
R2004956438		JACKSONVILLE	FL	R	10/26/2021	3.000	116,961						133,070	11/02/2021
R2004956439		JACKSONVILLE	FL	R	10/26/2021	3.000	178,945						202,380	11/02/2021
R2004956440		JACKSONVILLE	FL	R	10/26/2021	3.000	158,571						179,598	11/02/2021
R2004956441		JACKSONVILLE	FL	R	10/26/2021	3.000	216,096						243,922	11/02/2021
R2004956442		JACKSONVILLE	FL	R	10/26/2021	3.000	97,904						111,761	11/02/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956443		JACKSONVILLE	FL	R	10/26/2021	3.000	94,166						107,581	11/02/2021
R2004956444		JACKSONVILLE	FL	R	10/26/2021	3.000	127,343						144,679	11/02/2021
R2004956445		JACKSONVILLE	FL	R	10/26/2021	3.000	187,160						211,565	11/02/2021
R2004956446		JACKSONVILLE	FL	R	10/26/2021	3.000	185,697						209,930	11/02/2021
R2004956447		JACKSONVILLE	FL	R	10/26/2021	3.000	170,536						192,977	11/02/2021
R2004956448		JACKSONVILLE	FL	R	10/26/2021	3.000	173,815						196,643	11/02/2021
R2004956449		ORANGE PARK	FL	R	10/26/2021	3.000	157,978						178,935	11/02/2021
R2004956450		JACKSONVILLE	FL	R	10/26/2021	3.000	110,473						125,815	11/02/2021
R2004956451		JACKSONVILLE	FL	R	10/26/2021	3.000	157,805						178,742	11/02/2021
R2004956452		JACKSONVILLE	FL	R	10/26/2021	3.000	306,387						345,961	11/02/2021
R2004956453		JACKSONVILLE	FL	R	10/26/2021	3.000	127,328						144,662	11/02/2021
R2004956454		JACKSONVILLE	FL	R	10/26/2021	3.000	169,019						191,281	11/02/2021
R2004956455		JACKSONVILLE	FL	R	10/26/2021	3.000	131,779						149,639	11/02/2021
R2004956456		JACKSONVILLE	FL	R	10/26/2021	3.000	173,032						195,768	11/02/2021
R2004956457		JACKSONVILLE	FL	R	10/26/2021	3.000	160,270						181,497	11/02/2021
R2004956458		JACKSONVILLE	FL	R	10/26/2021	3.000	120,730						137,285	11/02/2021
R2004956459		JACKSONVILLE	FL	R	10/26/2021	3.000	171,122						193,632	11/02/2021
R2004956460		JACKSONVILLE	FL	R	10/26/2021	3.000	110,528						125,876	11/02/2021
R2004956461		JACKSONVILLE	FL	R	10/26/2021	3.000	109,679						124,927	11/02/2021
R2004956462		JACKSONVILLE	FL	R	10/26/2021	3.000	150,515						170,590	11/02/2021
R2004956463		JACKSONVILLE	FL	R	10/26/2021	3.000	115,447						131,377	11/02/2021
R2004956464		JACKSONVILLE	FL	R	10/26/2021	3.000	118,517						134,810	11/02/2021
R2004956465		JACKSONVILLE	FL	R	10/26/2021	3.000	98,698						112,648	11/02/2021
R2004956468		JACKSONVILLE	FL	R	10/26/2021	3.000	92,035						105,198	11/02/2021
R2004956469		JACKSONVILLE	FL	R	10/26/2021	3.000	217,861						246,560	11/02/2021
R2004956470		JACKSONVILLE	FL	R	10/26/2021	3.000	226,910						256,014	11/02/2021
R2004956471		JACKSONVILLE	FL	R	10/26/2021	3.000	221,820						250,322	11/02/2021
R2004956472		JACKSONVILLE	FL	R	10/26/2021	3.000	143,098						162,296	11/02/2021
R2004956473		JACKSONVILLE	FL	R	10/26/2021	3.000	200,628						226,625	11/02/2021
R2004956474		JACKSONVILLE	FL	R	10/26/2021	3.000	148,397						168,222	11/02/2021
R2004956475		JACKSONVILLE	FL	R	10/26/2021	3.000	85,297						97,663	11/02/2021
R2004956476		JACKSONVILLE	FL	R	10/26/2021	3.000	142,788						161,950	11/02/2021
R2004956477		JACKSONVILLE	FL	R	10/26/2021	3.000	142,186						161,277	11/02/2021
R2004956478		JACKSONVILLE	FL	R	10/26/2021	3.000	126,334						143,551	11/02/2021
R2004956479		JACKSONVILLE	FL	R	10/26/2021	3.000	114,240						130,027	11/02/2021
R2004956480		JACKSONVILLE	FL	R	10/26/2021	3.000	141,906						160,964	11/02/2021
R2004956481		JACKSONVILLE	FL	R	10/26/2021	3.000	96,661						110,371	11/02/2021
R2004956482		JACKSONVILLE	FL	R	10/26/2021	3.000	174,350						197,242	11/02/2021
R2004956483		JACKSONVILLE	FL	R	10/26/2021	3.000	115,656						131,611	11/02/2021
R2004956484		JACKSONVILLE	FL	R	10/26/2021	3.000	139,674						158,467	11/02/2021
R2004956485		JACKSONVILLE	FL	R	10/26/2021	3.000	165,377						187,209	11/02/2021
R2004956486		JACKSONVILLE	FL	R	10/26/2021	3.000	204,853						231,350	11/02/2021
R2004956487		JACKSONVILLE	FL	R	10/26/2021	3.000	137,272						155,781	11/02/2021
R2004956488		JACKSONVILLE	FL	R	10/26/2021	3.000	187,262						211,680	11/02/2021
R2004956489		JACKSONVILLE	FL	R	10/26/2021	3.000	161,396						182,757	11/02/2021
R2004956490		JACKSONVILLE	FL	R	10/26/2021	3.000	145,085						164,518	11/02/2021
R2004956491		JACKSONVILLE	FL	R	10/26/2021	3.000	171,360						193,898	11/02/2021
R2004956492		JACKSONVILLE	FL	R	10/26/2021	3.000	157,413						178,303	11/02/2021
R2004956493		JACKSONVILLE	FL	R	10/26/2021	3.000	221,117						249,536	11/02/2021
R2004956494		JACKSONVILLE	FL	R	10/26/2021	3.000	215,981						243,793	11/02/2021
R2004956495		JACKSONVILLE	FL	R	10/26/2021	3.000	192,668						217,725	11/02/2021
R2004956496		JACKSONVILLE	FL	R	10/26/2021	3.000	123,433						140,307	11/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956497		JACKSONVILLE	FL	R	10/26/2021	3.000	132,483						150,427	11/02/2021
R2004956498		JACKSONVILLE	FL	R	10/26/2021	3.000	199,079						224,893	11/02/2021
R2004956499		JACKSONVILLE	FL	R	10/26/2021	3.000	149,236						169,160	11/02/2021
R2004956500		JACKSONVILLE	FL	R	10/26/2021	3.000	196,006						221,457	11/02/2021
R2004956501		JACKSONVILLE	FL	R	10/26/2021	3.000	231,223						261,564	11/02/2021
R2004956502		JACKSONVILLE	FL	R	10/26/2021	3.000	212,345						239,728	11/02/2021
R2004956503		JACKSONVILLE	FL	R	10/26/2021	3.000	102,076						116,426	11/02/2021
R2004956504		JACKSONVILLE	FL	R	10/26/2021	3.000	183,820						207,831	11/02/2021
R2004956505		JACKSONVILLE	FL	R	10/26/2021	3.000	115,159						131,055	11/02/2021
R2004956506		JACKSONVILLE	FL	R	10/26/2021	3.000	171,626						194,196	11/02/2021
R2004956507		JACKSONVILLE	FL	R	10/26/2021	3.000	181,176						204,874	11/02/2021
R2004956508		JACKSONVILLE	FL	R	10/26/2021	3.000	155,048						175,659	11/02/2021
R2004956509		JACKSONVILLE	FL	R	10/26/2021	3.000	169,750						192,098	11/02/2021
R2004956510		JACKSONVILLE	FL	R	10/26/2021	3.000	147,127						166,801	11/02/2021
R2004956511		JACKSONVILLE	FL	R	10/26/2021	3.000	158,406						179,414	11/02/2021
R2004956512		JACKSONVILLE	FL	R	10/26/2021	3.000	168,004						190,146	11/02/2021
R2004956513		JACKSONVILLE	FL	R	10/26/2021	3.000	114,384						130,188	11/02/2021
R2004956514		JACKSONVILLE	FL	R	10/26/2021	3.000	150,498						170,571	11/02/2021
R2004956515		JACKSONVILLE	FL	R	10/26/2021	3.000	92,891						106,155	11/02/2021
R2004956516		JACKSONVILLE	FL	R	10/26/2021	3.000	144,736						164,128	11/02/2021
R2004956517		JACKSONVILLE	FL	R	10/26/2021	3.000	187,868						212,358	11/02/2021
R2004956518		JACKSONVILLE	FL	R	10/26/2021	3.000	197,733						223,388	11/02/2021
R2004956519		JACKSONVILLE	FL	R	10/26/2021	3.000	104,285						118,896	11/02/2021
R2004956520		JACKSONVILLE	FL	R	10/26/2021	3.000	134,228						152,378	11/02/2021
R2004956521		JACKSONVILLE	FL	R	10/26/2021	3.000	190,189						214,952	11/02/2021
R2004956522		JACKSONVILLE	FL	R	10/26/2021	3.000	157,966						178,922	11/02/2021
R2004956523		JACKSONVILLE	FL	R	10/26/2021	3.000	97,066						110,823	11/02/2021
R2004956524		JACKSONVILLE	FL	R	10/26/2021	3.000	119,456						135,860	11/02/2021
R2004956525		JACKSONVILLE	FL	R	10/26/2021	3.000	161,643						183,033	11/02/2021
R2004956526		JACKSONVILLE	FL	R	10/26/2021	3.000	99,195						113,204	11/02/2021
R2004956527		JACKSONVILLE	FL	R	10/26/2021	3.000	116,624						132,693	11/02/2021
R2004956528		JACKSONVILLE	FL	R	10/26/2021	3.000	106,387						121,247	11/02/2021
R2004956529		JACKSONVILLE	FL	R	10/26/2021	3.000	116,961						133,070	11/02/2021
R2004956530		JACKSONVILLE	FL	R	10/26/2021	3.000	181,610						205,360	11/02/2021
R2004956531		JACKSONVILLE	FL	R	10/26/2021	3.000	196,487						221,992	11/02/2021
R2004956532		JACKSONVILLE	FL	R	10/26/2021	3.000	139,850						158,661	11/02/2021
R2004956533		JACKSONVILLE	FL	R	10/26/2021	3.000	145,216						164,549	11/02/2021
R2004956534		JACKSONVILLE	FL	R	10/26/2021	3.000	195,285						220,648	11/02/2021
R2004956535		JACKSONVILLE	FL	R	10/26/2021	3.000	160,626						181,892	11/02/2021
R2004956536		JACKSONVILLE	FL	R	10/26/2021	3.000	202,458						228,669	11/02/2021
R2004956537		JACKSONVILLE	FL	R	10/26/2021	3.000	160,148						181,357	11/02/2021
R2004956538		JACKSONVILLE	FL	R	10/26/2021	3.000	159,228						180,329	11/02/2021
R2004956539		JACKSONVILLE	FL	R	10/26/2021	3.000	91,521						104,620	11/02/2021
R2004956540		JACKSONVILLE	FL	R	10/26/2021	3.000	139,382						158,137	11/02/2021
R2004956541		JACKSONVILLE	FL	R	10/26/2021	3.000	133,406						151,456	11/02/2021
R2004956542		JACKSONVILLE	FL	R	10/26/2021	3.000	118,728						135,043	11/02/2021
R2004956543		JACKSONVILLE	FL	R	10/26/2021	3.000	147,666						167,400	11/02/2021
R2004956544		JACKSONVILLE	FL	R	10/26/2021	3.000	136,377						154,778	11/02/2021
R2004956545		JACKSONVILLE	FL	R	10/26/2021	3.000	147,884						167,644	11/02/2021
R2004956547		JACKSONVILLE	FL	R	10/26/2021	3.000	158,033						178,993	11/02/2021
R2004956548		JACKSONVILLE	FL	R	10/26/2021	3.000	145,155						164,593	11/02/2021
R2004956549		JACKSONVILLE	FL	R	10/26/2021	3.000	125,342						142,438	11/02/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956550		JACKSONVILLE	FL	R	10/26/2021	3.000	142,656						161,799	11/02/2021
R2004956551		JACKSONVILLE	FL	R	10/26/2021	3.000	127,584						144,945	11/02/2021
R2004956552		JACKSONVILLE	FL	R	10/26/2021	3.000	143,808						163,087	11/02/2021
R2004956553		JACKSONVILLE	FL	R	10/26/2021	3.000	155,887						176,593	11/02/2021
R2004956554		JACKSONVILLE	FL	R	10/26/2021	3.000	161,593						182,973	11/02/2021
R2004956555		JACKSONVILLE	FL	R	10/26/2021	3.000	168,001						190,140	11/02/2021
R2004956556		JACKSONVILLE	FL	R	10/26/2021	3.000	131,879						149,748	11/02/2021
R2004956557		JACKSONVILLE	FL	R	10/26/2021	3.000	177,926						201,238	11/02/2021
R2004956558		JACKSONVILLE	FL	R	10/26/2021	3.000	140,066						158,903	11/02/2021
R2004956559		JACKSONVILLE	FL	R	10/26/2021	3.000	188,360						212,905	11/02/2021
R2004956560		JACKSONVILLE	FL	R	10/26/2021	3.000	128,299						145,744	11/02/2021
R2004956561		JACKSONVILLE	FL	R	10/26/2021	3.000	164,158						185,842	11/02/2021
R2004956562		JACKSONVILLE	FL	R	10/26/2021	3.000	129,604						147,204	11/02/2021
R2004956563		JACKSONVILLE	FL	R	10/26/2021	3.000	164,670						186,414	11/02/2021
R2004956564		JACKSONVILLE	FL	R	10/26/2021	3.000	200,156						226,094	11/02/2021
R2004956565		JACKSONVILLE	FL	R	10/26/2021	3.000	178,680						202,080	11/02/2021
R2004956567		JACKSONVILLE	FL	R	10/26/2021	3.000	147,693						167,430	11/02/2021
R2004956568		JACKSONVILLE	FL	R	10/26/2021	3.000	201,227						227,292	11/02/2021
R2004956569		JACKSONVILLE	FL	R	10/26/2021	3.000	205,371						231,926	11/02/2021
R2004956570		JACKSONVILLE	FL	R	10/26/2021	3.000	192,192						217,190	11/02/2021
R2004956571		JACKSONVILLE	FL	R	10/26/2021	3.000	159,646						180,797	11/02/2021
R2004956572		JACKSONVILLE	FL	R	10/26/2021	3.000	159,926						181,110	11/02/2021
R2004956573		JACKSONVILLE	FL	R	10/26/2021	3.000	219,547						247,778	11/02/2021
R2004956574		JACKSONVILLE	FL	R	10/26/2021	3.000	172,357						195,010	11/02/2021
R2004956575		JACKSONVILLE	FL	R	10/26/2021	3.000	169,124						191,395	11/02/2021
R2004956576		JACKSONVILLE	FL	R	10/26/2021	3.000	167,809						189,924	11/02/2021
R2004956577		JACKSONVILLE	FL	R	10/26/2021	3.000	122,790						139,585	11/02/2021
R2004956578		JACKSONVILLE	FL	R	10/26/2021	3.000	169,985						192,357	11/02/2021
R2004956579		JACKSONVILLE	FL	R	10/26/2021	3.000	179,991						203,547	11/02/2021
R2004956580		JACKSONVILLE	FL	R	10/26/2021	3.000	202,506						228,722	11/02/2021
R2004956581		JACKSONVILLE	FL	R	10/26/2021	3.000	186,615						210,953	11/02/2021
R2004956582		JACKSONVILLE	FL	R	10/26/2021	3.000	172,055						194,673	11/02/2021
R2004956583		JACKSONVILLE	FL	R	10/26/2021	3.000	148,941						168,826	11/02/2021
R2004956584		JACKSONVILLE	FL	R	10/26/2021	3.000	171,631						194,198	11/02/2021
R2004956585		JACKSONVILLE	FL	R	10/26/2021	3.000	192,207						217,206	11/02/2021
R2004956586		JACKSONVILLE	FL	R	10/26/2021	3.000	153,575						174,008	11/02/2021
R2004956587		JACKSONVILLE	FL	R	10/26/2021	3.000	155,183						175,806	11/02/2021
R2004956588		JACKSONVILLE	FL	R	10/26/2021	3.000	128,363						145,817	11/02/2021
R2004956590		JACKSONVILLE	FL	R	10/26/2021	3.000	187,279						211,695	11/02/2021
R2004956591		JACKSONVILLE	FL	R	10/26/2021	3.000	102,551						116,661	11/02/2021
R2004956592		JACKSONVILLE	FL	R	10/26/2021	3.000	130,187						147,856	11/02/2021
R2004956593		JACKSONVILLE	FL	R	10/26/2021	3.000	201,210						227,273	11/02/2021
R2004956594		JACKSONVILLE	FL	R	10/26/2021	3.000	108,502						123,608	11/02/2021
R2004956595		JACKSONVILLE	FL	R	10/26/2021	3.000	162,854						184,384	11/02/2021
R2004956596		JACKSONVILLE	FL	R	10/26/2021	3.000	165,326						187,148	11/02/2021
R2004956597		JACKSONVILLE	FL	R	10/26/2021	3.000	161,677						183,067	11/02/2021
R2004956598		JACKSONVILLE	FL	R	10/26/2021	3.000	172,827						195,535	11/02/2021
R2004956599		JACKSONVILLE	FL	R	10/26/2021	3.000	91,597						104,705	11/02/2021
R2004956600		JACKSONVILLE	FL	R	10/26/2021	3.000	163,343						184,931	11/02/2021
R2004956601		JACKSONVILLE	FL	R	10/26/2021	3.000	228,238						257,495	11/02/2021
R2004956602		JACKSONVILLE	FL	R	10/26/2021	3.000	204,199						230,615	11/02/2021
R2004956604		JACKSONVILLE	FL	R	10/26/2021	3.000	226,086						255,089	11/02/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956605		JACKSONVILLE	FL	R	10/26/2021	3.000	174,778						197,717	11/02/2021
R2004956606		JACKSONVILLE	FL	R	10/26/2021	3.000	105,215						119,932	11/02/2021
R2004956607		JACKSONVILLE	FL	R	10/26/2021	3.000	102,867						117,307	11/02/2021
R2004956608		JACKSONVILLE	FL	R	10/26/2021	3.000	177,779						201,072	11/02/2021
R2004956609		JACKSONVILLE	FL	R	10/26/2021	3.000	164,587						186,321	11/02/2021
R2004956610		JACKSONVILLE	FL	R	10/26/2021	3.000	206,624						233,327	11/02/2021
R2004956611		JACKSONVILLE	FL	R	10/26/2021	3.000	116,865						132,960	11/02/2021
R2004956612		JACKSONVILLE	FL	R	10/26/2021	3.000	118,846						135,175	11/02/2021
R2004956613		JACKSONVILLE	FL	R	10/26/2021	3.000	132,553						150,502	11/02/2021
R2004956614		JACKSONVILLE	FL	R	10/26/2021	3.000	197,630						223,270	11/02/2021
R2004956615		JACKSONVILLE	FL	R	10/26/2021	3.000	236,913						267,190	11/02/2021
R2004956616		JACKSONVILLE	FL	R	10/26/2021	3.000	163,262						184,840	11/02/2021
R2004956617		JACKSONVILLE	FL	R	10/26/2021	3.000	151,315						171,481	11/02/2021
R2004956618		JACKSONVILLE	FL	R	10/26/2021	3.000	149,345						169,278	11/02/2021
R2004956619		JACKSONVILLE	FL	R	10/26/2021	3.000	152,530						172,840	11/02/2021
R2004956620		JACKSONVILLE	FL	R	10/26/2021	3.000	132,913						150,904	11/02/2021
R2004956621		JACKSONVILLE	FL	R	10/26/2021	3.000	178,310						201,667	11/02/2021
R2004956622		JACKSONVILLE	FL	R	10/26/2021	3.000	188,644						213,222	11/02/2021
R2004956623		JACKSONVILLE	FL	R	10/26/2021	3.000	117,861						134,873	11/02/2021
R2004956624		JACKSONVILLE	FL	R	10/26/2021	3.000	152,872						173,222	11/02/2021
R2004956625		JACKSONVILLE	FL	R	10/26/2021	3.000	166,612						188,586	11/02/2021
R2004956626		JACKSONVILLE	FL	R	10/26/2021	3.000	247,508						279,047	11/02/2021
R2004956627		JACKSONVILLE	FL	R	10/26/2021	3.000	200,570						226,557	11/02/2021
R2004956628		JACKSONVILLE	FL	R	10/26/2021	3.000	94,377						107,814	11/02/2021
R2004956630		JACKSONVILLE	FL	R	10/26/2021	3.000	107,556						122,551	11/02/2021
R2004956632		JACKSONVILLE	FL	R	10/26/2021	3.000	153,674						174,119	11/02/2021
R2004956633		JACKSONVILLE	FL	R	10/26/2021	3.000	218,487						247,263	11/02/2021
R2004956634		JACKSONVILLE	FL	R	10/26/2021	3.000	103,940						118,506	11/02/2021
R2004956635		JACKSONVILLE	FL	R	10/26/2021	3.000	181,414						205,138	11/02/2021
R2004956636		JACKSONVILLE	FL	R	10/26/2021	3.000	126,981						144,271	11/02/2021
R2004956637		MADISON	TN	R	11/05/2021	4.150	355,566						399,512	12/08/2021
R2004956638		HALTOM CITY	TX	R	11/08/2021	3.880	286,088						321,447	12/08/2021
R2004956639		MANSFIELD	TX	R	11/15/2021	3.880	278,442						312,856	12/08/2021
R2004956640		MCKINNEY	TX	R	11/15/2021	3.880	287,870						323,449	12/08/2021
R2004956641		CHARLOTTE	NC	R	11/15/2021	4.120	320,319						359,909	12/08/2021
R2004956642		LAKE MARY	FL	R	11/15/2021	3.910	341,579						383,797	12/08/2021
R2004956643		HAMPTON	GA	R	11/15/2021	4.150	226,362						354,339	12/08/2021
R2004956644		CARTERSVILLE	GA	R	11/15/2021	4.150	302,778						340,200	12/08/2021
R2004956646		HAMPTON	GA	R	11/17/2021	4.150	315,528						354,526	12/08/2021
R2004956647		FAIRBURN	GA	R	11/17/2021	4.150	370,159						415,909	12/08/2021
R2004956648		KISSIMMEE	FL	R	11/17/2021	3.910	291,701						327,754	12/08/2021
R2004956649		CYPRESS	TX	R	11/17/2021	3.920	219,775						246,938	12/08/2021
R2004956650		NEWNAN	GA	R	11/19/2021	4.150	245,451						275,788	12/08/2021
R2004956651		COLLEGE PARK	GA	R	11/19/2021	4.150	211,371						237,495	12/08/2021
R2004956652		CYPRESS	TX	R	11/19/2021	3.920	254,001						285,394	12/08/2021
R2004956653		DOUGLASVILLE	GA	R	11/29/2021	4.150	233,641						262,518	12/08/2021
R2004956654		SCHERTZ	TX	R	11/23/2021	3.750	300,808						337,987	12/08/2021
R2004956655		LANCASTER	TX	R	11/22/2021	3.880	298,622						335,530	12/08/2021
R2004956656		KATY	TX	R	11/29/2021	3.920	218,950						246,011	12/08/2021
R2004956657		INDIANAPOLIS	IN	R	11/22/2021	3.830	264,820						297,551	12/08/2021
R2004956658		CHARLOTTE	NC	R	11/22/2021	4.120	322,752						362,643	12/08/2021
R2004956659		DECATUR	GA	R	11/29/2021	4.150	306,700						344,607	12/08/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956660		TAMPA	FL	R	11/30/2021	3.940	311,802						350,339	12/08/2021
R2004956661		ARLINGTON	TX	R	11/22/2021	3.880	257,857						289,727	12/08/2021
R2004956662		FORT WORTH	TX	R	11/29/2021	3.880	228,969						257,628	12/08/2021
R2004956663		WESLEY CHAPEL	FL	R	11/29/2021	3.940	347,140						390,045	12/08/2021
R2004956664		ANTIOCH	TN	R	11/30/2021	4.150	341,279						383,459	12/08/2021
R2004956665		CORDOVA	TN	R	12/01/2021	4.660	246,421						276,878	12/23/2021
R2004956666		SPRING	TX	R	12/14/2021	3.920	267,601						300,675	12/23/2021
R2004956667		RIVERDALE	GA	R	12/13/2021	4.150	264,250						296,910	12/23/2021
R2004956668		FOREST HILL	TX	R	12/13/2021	3.880	211,581						237,732	12/23/2021
R2004956669		CORDOVA	TN	R	12/13/2021	4.660	204,053						229,273	12/23/2021
R2004956670		TAMPA	FL	R	12/09/2021	3.940	352,053						395,565	12/23/2021
R2004956671		BLACKLICK	OH	R	12/06/2021	4.040	310,474						348,847	12/23/2021
R2004956672		CEDAR HILL	TX	R	12/13/2021	3.880	264,530						297,225	12/23/2021
R2004956673		MONROE	NC	R	12/08/2021	4.120	302,762						340,182	12/23/2021
R2004956674		ATLANTA	GA	R	12/07/2021	4.150	302,551						339,945	12/23/2021
R2004956675		CYPRESS	TX	R	12/06/2021	3.920	266,629						299,583	12/23/2021
R2004956676		GASTONIA	NC	R	12/08/2021	4.120	269,905						303,264	12/23/2021
R2004956677		INDIANAPOLIS	IN	R	12/06/2021	3.830	208,707						234,502	12/23/2021
R2004956678		TAVARES	FL	R	12/13/2021	3.910	268,572						301,766	12/23/2021
R2004956679		BRANDON	FL	R	12/09/2021	3.940	294,108						330,458	12/23/2021
R2004956680		RUSKIN	FL	R	12/14/2021	3.940	277,510						311,809	12/23/2021
R2004956681		CHARLOTTE	NC	R	12/10/2021	4.120	350,384						393,690	12/23/2021
R2004956682		ARLINGTON	TX	R	12/06/2021	3.880	291,182						327,171	12/23/2021
R2004956683		COVINGTON	GA	R	12/03/2021	4.150	244,806						275,063	12/23/2021
R2004956684		HUNTERSVILLE	NC	R	12/03/2021	4.120	288,527						324,188	12/23/2021
R2004956685		CROWLEY	TX	R	12/06/2021	3.880	281,989						316,842	12/23/2021
R2004956686		MONROE	NC	R	12/09/2021	4.120	327,734						368,240	12/23/2021
R2004956687		CHARLOTTE	NC	R	12/14/2021	4.120	286,105						321,466	12/23/2021
R2004956688		MEMPHIS	TN	R	12/14/2021	4.660	255,781						287,394	12/23/2021
R2004956689		MONTGOMERY	TX	R	12/06/2021	3.920	251,833						282,958	12/23/2021
R2004956690		CHARLOTTE	NC	R	12/10/2021	4.120	332,097						375,464	12/23/2021
R2004956691		MESA	AZ	R	12/06/2021	3.710	338,029						379,808	12/23/2021
R2004956692		CROWLEY	TX	R	12/13/2021	3.880	307,964						346,027	12/23/2021
R2004956693		MOUNT DORA	FL	R	12/10/2021	3.910	298,623						335,532	12/23/2021
R2004956694		LITHONIA	GA	R	12/13/2021	4.150	300,409						337,538	12/23/2021
R2004956695		GLENN HEIGHTS	TX	R	12/13/2021	3.880	286,347						321,738	12/23/2021
R2004956696		WYLIE	TX	R	12/13/2021	3.880	302,071						340,776	12/23/2021
R2004956697		BURLESON	TX	R	12/15/2021	3.880	264,245						296,904	12/15/2021
R2004956698		CHARLOTTE	NC	R	12/15/2021	4.120	339,526						381,490	12/15/2021
R2004956699		HOUSTON	TX	R	12/15/2021	3.920	286,762						322,204	12/15/2021
R2004956700		CONROE	TX	R	12/15/2021	3.920	302,155						339,500	12/15/2021
R2004956701		WESTFIELD	IN	R	12/16/2021	3.830	288,786						324,479	12/16/2021
R2004956702		RALEIGH	NC	R	12/21/2021	4.090	296,832						333,519	12/21/2021
R2004956703		STAFFORD	TX	R	12/17/2021	3.920	289,982						325,822	12/17/2021
R2004956704		RUSKIN	FL	R	12/17/2021	3.940	337,878						379,638	12/17/2021
R2004956705		WHITE SETTLEMENT	TX	R	12/17/2021	3.880	281,681						316,496	12/17/2021
R2004956706		STAFFORD	TX	R	12/17/2021	3.920	299,451						336,462	12/17/2021
R2004956707		POWDER SPRINGS	GA	R	12/17/2021	4.150	352,097						398,045	12/17/2021
R2004956708		KNIGHTDALE	NC	R	12/17/2021	4.090	289,919						325,752	12/17/2021
R2004956709		SPRING	TX	R	12/27/2021	3.920	233,362						262,205	12/27/2021
R2004956710		THONOTOSASSA	FL	R	12/20/2021	3.940	326,896						367,299	12/20/2021
R2004956711		MEMPHIS	TN	R	12/22/2021	4.660	226,498						254,492	12/22/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956712		BACLIFF	TX	R	12/21/2021	3.920	246,615						277,095	12/21/2021
R2004956713		GIBSONTON	FL	R	12/28/2021	3.940	359,081						405,314	12/28/2021
R2004956714		RUSKIN	FL	R	12/27/2021	3.940	401,062						452,466	12/27/2021
R2004956715		FUQUAY VARINA	NC	R	12/22/2021	4.090	348,682						391,778	12/22/2021
R2004956716		HUMBLE	TX	R	12/20/2021	3.920	244,738						274,986	12/20/2021
R2004956717		ORLANDO	FL	R	12/23/2021	3.910	343,711						386,192	12/23/2021
R2004956718		TAMPA	FL	R	12/28/2021	3.940	363,920						408,899	12/28/2021
R2004956719		RALEIGH	NC	R	12/28/2021	4.090	356,994						401,117	12/28/2021
R2004956720		SUN CITY	AZ	R	12/28/2021	3.710	371,089						418,744	12/28/2021
R2004956721		DALLAS	GA	R	12/27/2021	4.150	333,002						374,159	12/27/2021
R2004956722		ORLANDO	FL	R	12/23/2021	3.910	355,789						400,873	12/23/2021
R2004956723		RIVERVIEW	FL	R	12/27/2021	3.940	308,356						346,467	12/27/2021
R2004956724		HOUSTON	TX	R	12/27/2021	3.920	245,426						275,760	12/27/2021
R2004956725		LAWRENCEVILLE	GA	R	12/28/2021	4.150	374,289						420,549	12/28/2021
R2004956726		FORNEY	TX	R	12/27/2021	3.880	333,392						374,598	12/27/2021
R2004956727		ANNA	TX	R	12/27/2021	3.880	289,890						325,719	12/27/2021
R2004956728		ZEPHYRHILLS	FL	R	12/29/2021	3.940	317,809						357,089	12/29/2021
R2004956729		CONCORD	NC	R	12/29/2021	4.120	251,898						283,031	12/29/2021
R2004956730		INDIANAPOLIS	IN	R	12/29/2021	3.830	254,554						286,016	12/29/2021
R2004956731		RICHMOND	TX	R	12/29/2021	3.920	336,091						378,754	12/29/2021
R2004956732		CROSBY	TX	R	12/30/2021	3.920	261,976						294,348	12/30/2021
R2004956733		ARLINGTON	TX	R	12/30/2021	3.880	306,685						344,590	12/30/2021
R2004956734		CLAYTON	NC	R	12/30/2021	4.090	268,816						302,040	12/30/2021
R2004956735		MCCORDSVILLE	IN	R	12/30/2021	3.830	249,263						280,071	12/30/2021
R2004956736		RICHMOND	TX	R	12/30/2021	3.920	233,916						262,827	12/30/2021
R2004956737		TOMBALL	TX	R	12/30/2021	3.920	247,644						278,252	12/30/2021
R2004956738		SPRING HILL	FL	R	01/03/2022	3.940	333,429						374,639	01/03/2022
R2004956739		GRAND PRAIRIE	TX	R	01/04/2022	3.880	336,273						378,968	01/04/2022
R2004956740		LAND O LAKES	FL	R	01/04/2022	3.940	389,738						437,908	01/04/2022
R2004956741		LANCASTER	TX	R	01/04/2022	3.880	272,404						306,072	01/04/2022
R2004956742		MESQUITE	TX	R	01/04/2022	3.880	315,844						354,881	01/04/2022
R2004956743		SAGINAW	TX	R	01/04/2022	3.880	290,113						325,970	01/04/2022
R2004956744		ARLINGTON	TX	R	01/04/2022	3.880	259,697						291,794	01/04/2022
R2004956745		CEDAR HILL	TX	R	01/04/2022	3.880	299,930						337,000	01/04/2022
R2004956746		CONROE	TX	R	01/04/2022	3.920	235,321						264,382	01/04/2022
R2004956747		ALPHARETTA	GA	R	01/04/2022	4.150	333,710						374,955	01/04/2022
R2004956748		WATAUGA	TX	R	01/04/2022	3.880	250,690						281,674	01/04/2022
R2004956749		HUMBLE	TX	R	01/04/2022	3.920	287,749						323,313	01/04/2022
R2004956750		KISSIMMEE	FL	R	01/05/2022	3.910	266,073						298,958	01/05/2022
R2004956751		KISSIMMEE	FL	R	01/06/2022	3.910	361,247						405,896	01/06/2022
R2004956752		GIBSONTON	FL	R	01/07/2022	3.940	328,721						369,349	01/07/2022
R2004956753		CEDAR HILL	TX	R	01/07/2022	3.880	334,361						375,687	01/07/2022
R2004956754		CEDAR HILL	TX	R	01/07/2022	3.880	341,133						383,296	01/07/2022
R2004956755		MATTHEWS	NC	R	01/07/2022	4.120	371,632						417,564	01/07/2022
R2004956756		CLAYTON	NC	R	01/11/2022	4.090	353,848						397,582	01/11/2022
R2004956757		SMYRNA	TN	R	01/10/2022	4.150	315,938						354,987	01/10/2022
R2004956758		CONCORD	NC	R	01/12/2022	4.120	321,356						361,074	01/12/2022
R2004956759		CONCORD	NC	R	01/13/2022	4.120	324,854						365,004	01/13/2022
R2004956760		ARLINGTON	TX	R	01/12/2022	3.880	323,374						363,342	01/12/2022
R2004956761		DOUGLASVILLE	GA	R	01/12/2022	4.150	291,503						327,531	01/12/2022
R2004956762		FORT WORTH	TX	R	01/12/2022	3.880	240,034						269,701	01/12/2022
R2004956763		ATLANTA	GA	R	01/13/2022	4.150	386,723						434,520	01/13/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956764		ARLINGTON	TX	R	01/13/2022	3.880	285,908						321,245	01/13/2022
R2004956765		RIVERVIEW	FL	R	01/18/2022	3.940	412,955						463,994	01/18/2022
R2004956766		APOPKA	FL	R	01/14/2022	3.910	389,676						437,838	01/14/2022
R2004956767		LA VERGNE	TN	R	01/19/2022	4.150	278,949						313,426	01/19/2022
R2004956768		LA VERGNE	TN	R	01/19/2022	4.150	322,306						362,142	01/19/2022
R2004956769		JUSTIN	TX	R	01/20/2022	3.880	347,584						390,544	01/20/2022
R2004956770		VILLA RICA	GA	R	01/21/2022	4.150	251,357						282,424	01/21/2022
R2004956771		RUSKIN	FL	R	01/20/2022	3.940	361,834						406,555	01/20/2022
R2004956772		KISSIMMEE	FL	R	01/21/2022	3.910	371,194						417,072	01/21/2022
R2004956773		JONESBORO	GA	R	01/24/2022	4.150	307,988						346,054	01/24/2022
R2004956774		CROSSROADS	TX	R	01/24/2022	3.880	303,295						340,781	01/24/2022
R2004956775		INDIANAPOLIS	IN	R	01/21/2022	3.830	200,719						225,527	01/21/2022
R2004956776		SAN ANTONIO	TX	R	01/25/2022	3.750	279,738						314,312	01/25/2022
R2004956777		DOUGLASVILLE	GA	R	01/25/2022	4.150	268,261						301,416	01/25/2022
R2004956778		ANTIOCH	TN	R	01/25/2022	4.150	363,939						408,920	01/25/2022
R2004956779		RUSKIN	FL	R	01/25/2022	3.940	327,055						367,478	01/25/2022
R2004956780		MARIETTA	GA	R	01/27/2022	4.150	327,809						368,325	01/27/2022
R2004956781		FORNEY	TX	R	01/27/2022	3.880	306,294						344,150	01/27/2022
R2004956782		JUSTIN	TX	R	01/27/2022	3.880	320,120						359,685	01/27/2022
R2004956783		PHOENIX	AZ	R	01/28/2022	3.710	461,760						518,831	01/28/2022
R2004956784		EL MIRAGE	AZ	R	01/28/2022	3.710	370,137						415,884	01/28/2022
R2004956785		WILLIS	TX	R	01/28/2022	3.920	256,387						288,075	01/28/2022
R2004956786		CANTON	GA	R	01/28/2022	4.150	350,482						393,800	01/28/2022
R2004956787		LOCUST GROVE	GA	R	01/28/2022	4.150	308,286						346,389	01/28/2022
R2004956788		KISSIMMEE	FL	R	01/28/2022	3.910	347,720						390,697	01/28/2022
R2004956789		JONESBORO	GA	R	01/28/2022	4.150	315,434						354,420	01/28/2022
R2004956790		BRASELTON	GA	R	01/31/2022	4.150	346,474						389,297	01/31/2022
R2004956791		CROWLEY	TX	R	02/01/2022	3.880	306,491						344,372	02/01/2022
R2004956792		CORDOVA	TN	R	01/31/2022	4.660	228,561						256,810	01/31/2022
R2004956793		CHARLOTTE	NC	R	01/31/2022	4.120	273,109						306,864	01/31/2022
R2004956794		AVONDALE	AZ	R	01/31/2022	3.710	388,888						436,953	01/31/2022
R2004956795		CROWLEY	TX	R	01/31/2022	3.880	303,784						341,330	01/31/2022
R2004956796		HUMBLE	TX	R	01/31/2022	3.920	198,961						223,552	01/31/2022
R2004956797		LITHONIA	GA	R	01/31/2022	4.150	303,676						341,209	01/31/2022
R2004956798		RIVERVIEW	FL	R	01/31/2022	3.940	311,350						349,831	01/31/2022
R2004956799		ARLINGTON	TX	R	01/31/2022	3.880	272,011						305,630	01/31/2022
R2004956800		CORDOVA	TN	R	01/31/2022	4.660	222,755						250,286	01/31/2022
R2004956801		MEMPHIS	TN	R	02/01/2022	4.660	281,985						316,837	02/01/2022
R2004956802		LITTLE ELM	TX	R	02/01/2022	3.880	364,807						409,895	02/01/2022
R2004956803		FORNEY	TX	R	02/02/2022	3.880	310,056						348,377	02/02/2022
R2004956804		FORT WORTH	TX	R	02/02/2022	3.880	298,072						334,912	02/02/2022
R2004956805		NEW PORT RICHEY	FL	R	02/03/2022	3.940	351,093						394,487	02/03/2022
R2004956806		SUN CITY	AZ	R	02/03/2022	3.710	436,814						490,802	02/03/2022
R2004956807		VALRICO	FL	R	02/04/2022	3.940	403,682						453,575	02/04/2022
R2004956808		MCDONOUGH	GA	R	02/03/2022	4.150	296,097						332,693	02/03/2022
R2004956809		MARIETTA	GA	R	02/04/2022	4.150	340,001						382,024	02/04/2022
R2004956810		ELLENWOOD	GA	R	02/04/2022	4.150	322,071						361,878	02/04/2022
R2004956811		MEMPHIS	TN	R	02/04/2022	4.660	259,949						292,077	02/04/2022
R2004956812		FORT WORTH	TX	R	02/07/2022	3.880	289,488						325,267	02/07/2022
R2004956813		VALRICO	FL	R	02/07/2022	3.940	398,868						448,166	02/07/2022
R2004956814		RUSKIN	FL	R	02/07/2022	3.940	367,212						412,598	02/07/2022
R2004956815		LA VERGNE	TN	R	02/07/2022	4.150	320,974						360,645	02/07/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956816		ROANOKE	TX	R	01/26/2022	3.880	302,771						340,192	01/26/2022
R2004956817		PICKERINGTON	OH	R	02/08/2022	4.040	348,731						391,833	02/08/2022
R2004956818		SAN TAN VALLEY	AZ	R	02/08/2022	3.710	393,567						442,210	02/08/2022
R2004956819		KNIGHTDALE	NC	R	02/08/2022	4.090	306,893						344,824	02/08/2022
R2004956820		DALLAS	TX	R	02/08/2022	3.880	288,097						323,705	02/08/2022
R2004956821		MESA	AZ	R	02/08/2022	3.710	378,333						425,093	02/08/2022
R2004956822		FRIENDSWOOD	TX	R	02/09/2022	3.920	260,259						292,426	02/09/2022
R2004956823		FORT WORTH	TX	R	02/09/2022	3.880	360,369						404,909	02/09/2022
R2004956824		LANCASTER	TX	R	02/09/2022	3.880	287,053						322,531	02/09/2022
R2004956825		GLENDALE	AZ	R	02/09/2022	3.710	356,441						400,495	02/09/2022
R2004956826		FRUITLAND PARK	FL	R	02/09/2022	3.910	298,167						335,019	02/09/2022
R2004956827		FUQUAY VARINA	NC	R	02/09/2022	4.090	412,664						463,667	02/09/2022
R2004956828		MESA	AZ	R	02/09/2022	3.710	423,030						475,315	02/09/2022
R2004956829		PHOENIX	AZ	R	02/10/2022	3.710	363,479						408,403	02/10/2022
R2004956830		MEMPHIS	TN	R	02/10/2022	4.660	268,198						301,346	02/10/2022
R2004956831		OBETZ	OH	R	02/10/2022	4.040	263,225						295,758	02/10/2022
R2004956832		SAN ANTONIO	TX	R	02/10/2022	3.750	234,019						262,943	02/10/2022
R2004956833		BROOKSVILLE	FL	R	02/14/2022	3.940	282,358						317,256	02/14/2022
R2004956834		HOUSTON	TX	R	02/11/2022	3.920	324,588						364,706	02/11/2022
R2004956835		RIVERVIEW	FL	R	02/11/2022	3.940	383,300						430,674	02/11/2022
R2004956836		TAMPA	FL	R	02/11/2022	3.940	377,237						423,862	02/11/2022
R2004956837		ARLINGTON	TN	R	02/14/2022	4.660	315,625						354,635	02/14/2022
R2004956838		GILBERT	AZ	R	02/14/2022	3.710	446,083						501,217	02/14/2022
R2004956839		BROOKSVILLE	FL	R	02/14/2022	3.940	328,843						369,486	02/14/2022
R2004956840		ZEPHYRHILLS	FL	R	02/15/2022	3.940	310,881						349,305	02/15/2022
R2004956841		SAN ANTONIO	TX	R	02/17/2022	3.750	339,116						381,029	02/17/2022
R2004956842		VALRICO	FL	R	02/16/2022	3.940	362,541						407,349	02/16/2022
R2004956843		SAN TAN VALLEY	AZ	R	02/16/2022	3.710	378,472						425,249	02/16/2022
R2004956844		CONROE	TX	R	02/16/2022	3.920	242,576						272,557	02/16/2022
R2004956845		CANAL WINCHESTER	OH	R	02/17/2022	4.040	251,671						282,776	02/17/2022
R2004956846		LAND O LAKES	FL	R	02/18/2022	3.940	330,382						371,216	02/18/2022
R2004956847		MANSFIELD	TX	R	02/22/2022	3.880	303,054						340,510	02/22/2022
R2004956848		SAN ANTONIO	TX	R	02/22/2022	3.750	344,832						387,452	02/22/2022
R2004956849		MEMPHIS	TN	R	02/22/2022	4.660	267,692						300,777	02/22/2022
R2004956850		TOLLESON	AZ	R	02/22/2022	3.710	390,479						438,741	02/22/2022
R2004956851		CLERMONT	FL	R	02/17/2022	3.910	352,994						396,623	02/17/2022
R2004956852		CLAYTON	NC	R	02/18/2022	4.090	268,355						301,523	02/18/2022
R2004956854		DALLAS	TX	R	02/18/2022	3.880	339,914						381,926	02/18/2022
R2004956856		NEWNAN	GA	R	02/22/2022	4.150	360,184						404,701	02/22/2022
R2004956857		TOMBALL	TX	R	02/22/2022	3.920	280,141						314,765	02/22/2022
R2004956858		ATLANTA	GA	R	02/22/2022	4.150	407,948						458,368	02/22/2022
R2004956863		PHOENIX	AZ	R	02/23/2022	3.710	461,228						518,234	02/23/2022
R2004956867		GOODYEAR	AZ	R	02/23/2022	3.710	377,971						424,687	02/23/2022
R2004956868		RIVERVIEW	FL	R	02/23/2022	3.940	362,251						407,024	02/23/2022
R2004956869		TAMPA	FL	R	02/23/2022	3.940	376,175						422,668	02/23/2022
R2004956870		DESOTO	TX	R	02/23/2022	3.880	314,910						353,832	02/23/2022
R2004956871		CORDOVA	TN	R	02/23/2022	4.660	321,618						361,369	02/23/2022
R2004956872		FORT WORTH	TX	R	02/24/2022	3.880	346,566						389,400	02/24/2022
R2004956875		CONROE	TX	R	02/18/2022	3.920	255,142						286,676	02/18/2022
R2004956884		APACHE JUNCTION	AZ	R	02/24/2022	3.710	368,512						414,058	02/24/2022
R2004956890		PEORIA	AZ	R	02/15/2022	3.710	365,920						411,146	02/15/2022
R2004956891		GLENDALE	AZ	R	02/24/2022	3.710	359,233						403,633	02/24/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004956892		RUSKIN	FL	R	02/24/2022	3.940	376,631						423,181	02/24/2022
R2004956894		ZEPHYRHILLS	FL	R	02/28/2022	3.940	370,095						415,837	02/28/2022
R2004956898		CORDOVA	TN	R	02/25/2022	4.660	212,261						238,495	02/25/2022
R2004956899		KISSIMMEE	FL	R	02/25/2022	3.910	326,055						366,354	02/25/2022
R2004956900		CYPRESS	TX	R	02/24/2022	3.920	283,833						318,913	02/24/2022
R2004956901		BURLESON	TX	R	02/25/2022	3.880	295,769						332,325	02/25/2022
R2004956902		APACHE JUNCTION	AZ	R	02/25/2022	3.710	377,501						424,158	02/25/2022
R2004956903		SAN ANTONIO	TX	R	02/25/2022	3.750	300,915						338,107	02/25/2022
R2004956904		ELLENWOOD	GA	R	02/23/2022	4.150	356,625						400,702	02/23/2022
R2004956905		PEARLAND	TX	R	02/25/2022	3.920	307,031						344,979	02/25/2022
R2004956906		JUSTIN	TX	R	02/28/2022	3.880	320,383						359,981	02/28/2022
R2004956911		BURLESON	TX	R	02/28/2022	3.880	242,906						272,928	02/28/2022
R2004956912		MINNEOLA	FL	R	03/01/2022	3.910	370,414						416,195	03/01/2022
R2004956914		MESA	AZ	R	02/28/2022	3.710	431,079						484,358	02/28/2022
R2004956915		CONCORD	NC	R	02/28/2022	4.120	317,732						357,002	02/28/2022
R2004956916		RUSKIN	FL	R	02/28/2022	3.940	380,144						427,369	02/28/2022
R2004956917		DALLAS	GA	R	02/28/2022	4.150	291,010						326,978	02/28/2022
R2004956918		ORLANDO	FL	R	02/28/2022	3.910	317,981						357,282	02/28/2022
R2004956919		APACHE JUNCTION	AZ	R	02/28/2022	3.710	391,344						439,727	02/28/2022
R2004956920		BUCKEYE	AZ	R	03/01/2022	3.710	419,461						471,305	03/01/2022
R2004956921		HUTCHINS	TX	R	03/01/2022	3.880	319,012						358,440	03/01/2022
R2004956924		CORDOVA	TN	R	03/01/2022	4.660	312,532						351,160	03/01/2022
R2004956927		HOUSTON	TX	R	03/01/2022	3.920	308,751						346,911	03/01/2022
R2004956928		INDIANAPOLIS	IN	R	03/02/2022	3.830	214,290						240,775	03/02/2022
R2004956931		FORNEY	TX	R	02/22/2022	3.880	322,678						362,560	02/22/2022
R2004956934		MEMPHIS	TN	R	03/02/2022	4.660	267,163						300,183	03/02/2022
R2004956937		ORLANDO	FL	R	03/03/2022	3.910	338,811						380,687	03/03/2022
R2004956939		BUCKEYE	AZ	R	03/02/2022	3.710	369,392						415,047	03/02/2022
R2004956940		PHOENIX	AZ	R	03/03/2022	3.710	384,861						432,428	03/03/2022
R2004956941		GILBERT	AZ	R	03/03/2022	3.710	455,369						511,650	03/03/2022
R2004956942		MESA	AZ	R	03/03/2022	3.710	446,730						501,944	03/03/2022
R2004956946		KISSIMMEE	FL	R	03/04/2022	3.910	347,476						390,422	03/04/2022
R2004956951		CEDAR HILL	TX	R	03/04/2022	3.880	312,923						351,599	03/04/2022
R2004956952		CANAL WINCHESTER	OH	R	03/04/2022	4.040	272,899						307,819	03/04/2022
R2004956957		SAN TAN VALLEY	AZ	R	03/07/2022	3.710	507,057						569,727	03/07/2022
R2004956958		HERNANDO	MS	R	03/07/2022	4.660	246,125						276,545	03/07/2022
R2004956959		STOCKBRIDGE	GA	R	03/07/2022	4.150	350,023						393,284	03/07/2022
R2004956961		ORLANDO	FL	R	03/07/2022	3.910	357,723						401,936	03/07/2022
R2004956962		MEMPHIS	TN	R	03/07/2022	4.660	252,974						284,241	03/07/2022
R2004956963		COLUMBUS	OH	R	03/07/2022	4.040	342,197						384,491	03/07/2022
R2004956964		SOUTHAVEN	MS	R	03/07/2022	4.660	244,441						274,653	03/07/2022
R2004956965		MESA	AZ	R	03/07/2022	3.710	450,230						505,876	03/07/2022
R2004956972		FORT WORTH	TX	R	03/08/2022	3.880	235,965						265,129	03/08/2022
R2004957003		LAWRENCEVILLE	GA	R	03/08/2022	4.150	340,471						382,552	03/08/2022
R2004957005		CROSBY	TX	R	03/08/2022	3.920	313,948						352,750	03/08/2022
R2004957006		BUCKEYE	AZ	R	03/08/2022	3.710	347,023						389,913	03/08/2022
R2004957010		LAWRENCEVILLE	GA	R	03/09/2022	4.150	347,938						390,942	03/09/2022
R2004957011		SAN TAN VALLEY	AZ	R	03/09/2022	3.710	373,476						419,636	03/09/2022
R2004957012		KISSIMMEE	FL	R	03/09/2022	3.910	357,501						401,686	03/09/2022
R2004957019		RIVERVIEW	FL	R	03/10/2022	3.940	374,091						421,931	03/10/2022
R2004957020		BARTLETT	TN	R	03/10/2022	4.660	328,834						369,476	03/10/2022
R2004957021		BARTLETT	TN	R	03/10/2022	4.660	282,486						317,400	03/10/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957022		PHOENIX	AZ	R	03/11/2022	3.710	368,755						414,331	03/11/2022
R2004957027		DICKINSON	TX	R	03/10/2022	3.920	280,389						315,044	03/10/2022
R2004957029		ARLINGTON	TX	R	03/10/2022	3.880	331,023						371,936	03/10/2022
R2004957030		SURPRISE	AZ	R	03/10/2022	3.710	426,091						479,859	03/10/2022
R2004957031		SOUTHAVEN	MS	R	03/10/2022	4.660	307,750						345,787	03/10/2022
R2004957032		WAXHAW	NC	R	03/10/2022	4.120	308,586						346,726	03/10/2022
R2004957033		SOUTHAVEN	MS	R	03/11/2022	4.660	216,163						242,880	03/11/2022
R2004957035		INDIANAPOLIS	IN	R	03/11/2022	3.830	248,812						279,564	03/11/2022
R2004957036		CORDOVA	TN	R	03/11/2022	4.660	262,763						295,239	03/11/2022
R2004957037		RIVERVIEW	FL	R	03/11/2022	3.940	324,098						365,898	03/11/2022
R2004957050		HOUSTON	TX	R	03/11/2022	3.920	314,768						354,795	03/11/2022
R2004957051		CONROE	TX	R	03/11/2022	3.920	256,095						287,747	03/11/2022
R2004957052		ORLANDO	FL	R	03/11/2022	3.910	303,266						340,748	03/11/2022
R2004957053		PARKER	CO	R	03/11/2022	3.750	569,081						630,234	03/11/2022
R2004957055		LITHIA	FL	R	03/14/2022	3.940	391,788						440,211	03/14/2022
R2004957065		TAMPA	FL	R	03/14/2022	3.940	342,473						384,801	03/14/2022
R2004957066		ARLINGTON	TX	R	03/14/2022	3.880	296,111						332,709	03/14/2022
R2004957067		CORDOVA	TN	R	03/14/2022	4.660	270,310						303,719	03/14/2022
R2004957068		PHOENIX	AZ	R	03/14/2022	3.710	395,091						444,949	03/14/2022
R2004957069		BROOKSVILLE	FL	R	03/14/2022	3.940	355,912						399,901	03/14/2022
R2004957070		APOLLO BEACH	FL	R	03/14/2022	3.940	418,061						469,731	03/14/2022
R2004957071		IRVING	TX	R	03/14/2022	3.880	324,896						365,052	03/14/2022
R2004957072		OVIEDO	FL	R	03/14/2022	3.910	360,406						404,950	03/14/2022
R2004957073		VILLA RICA	GA	R	03/14/2022	4.150	291,447						328,592	03/14/2022
R2004957074		ACWORTH	GA	R	03/14/2022	4.150	338,180						379,977	03/14/2022
R2004957076		AVONDALE	AZ	R	03/15/2022	3.710	379,348						426,234	03/15/2022
R2004957078		MARICOPA	AZ	R	03/15/2022	3.710	359,827						404,300	03/15/2022
R2004957089		FORNEY	TX	R	03/18/2022	3.880	242,353						272,307	03/18/2022
R2004957091		MT HOLLY	NC	R	03/15/2022	4.120	344,037						386,558	03/15/2022
R2004957092		PINEVILLE	NC	R	03/15/2022	4.120	338,998						380,897	03/15/2022
R2004957102		PHOENIX	AZ	R	03/16/2022	3.710	366,341						411,619	03/16/2022
R2004957105		GOODLETTSVILLE	TN	R	03/16/2022	4.150	352,889						396,505	03/16/2022
R2004957106		OAKLAND	TN	R	03/16/2022	4.660	265,496						298,310	03/16/2022
R2004957108		MONROE	NC	R	03/16/2022	4.120	315,355						354,331	03/16/2022
R2004957109		CANTON	GA	R	03/16/2022	4.150	347,857						390,851	03/16/2022
R2004957113		MOUNT DORA	FL	R	03/17/2022	3.910	340,324						382,387	03/17/2022
R2004957114		MESA	AZ	R	03/17/2022	3.710	390,403						428,431	03/17/2022
R2004957115		QUEEN CREEK	AZ	R	03/17/2022	3.710	373,423						419,576	03/17/2022
R2004957122		PATASKALA	OH	R	03/17/2022	4.040	291,041						327,012	03/17/2022
R2004957123		PINEHURST	TX	R	03/17/2022	3.920	257,345						289,152	03/17/2022
R2004957124		HUMBLE	TX	R	03/17/2022	3.920	268,116						301,254	03/17/2022
R2004957126		MESA	AZ	R	03/18/2022	3.710	464,283						524,026	03/18/2022
R2004957163		HUMBLE	TX	R	03/18/2022	3.920	255,487						287,064	03/18/2022
R2004957164		SAN ANTONIO	TX	R	03/18/2022	3.750	336,464						378,049	03/18/2022
R2004957165		LAND O LAKES	FL	R	03/18/2022	3.940	393,166						441,759	03/18/2022
R2004957166		ORLANDO	FL	R	03/18/2022	3.910	369,374						415,027	03/18/2022
R2004957167		FRUITLAND PARK	FL	R	03/18/2022	3.910	316,922						356,092	03/18/2022
R2004957168		EUSTIS	FL	R	03/18/2022	3.910	311,933						350,486	03/18/2022
R2004957169		MAGNOLIA	TX	R	03/18/2022	3.920	284,743						319,936	03/18/2022
R2004957170		ANNA	TX	R	03/18/2022	3.880	300,937						338,132	03/18/2022
R2004957171		BACLIFF	TX	R	03/18/2022	3.920	279,650						314,214	03/18/2022
R2004957173		FORNEY	TX	R	03/15/2022	3.880	273,341						307,125	03/15/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957189		BROOKSVILLE	FL	R	03/21/2022	3.940	393,398						442,020	03/21/2022
R2004957192		CASTLE ROCK	CO	R	03/21/2022	3.750	575,168						647,303	03/21/2022
R2004957193		GILBERT	AZ	R	03/21/2022	3.710	530,089						597,625	03/21/2022
R2004957194		BUCKEYE	AZ	R	03/21/2022	3.710	373,396						419,546	03/21/2022
R2004957195		HAMPTON	GA	R	03/21/2022	4.150	339,835						381,837	03/21/2022
R2004957197		CORDOVA	TN	R	03/21/2022	4.660	221,991						249,428	03/21/2022
R2004957198		CASTLE ROCK	CO	R	03/21/2022	3.750	592,384						665,600	03/21/2022
R2004957199		APOPKA	FL	R	03/21/2022	3.910	378,220						424,966	03/21/2022
R2004957200		QUEEN CREEK	AZ	R	03/21/2022	3.710	493,651						555,437	03/21/2022
R2004957201		GILBERT	AZ	R	03/21/2022	3.710	419,193						471,003	03/21/2022
R2004957226		SAN ANTONIO	TX	R	03/22/2022	3.750	311,165						349,624	03/22/2022
R2004957227		PEORIA	AZ	R	03/22/2022	3.710	465,987						523,581	03/22/2022
R2004957228		BUCKEYE	AZ	R	03/22/2022	3.710	403,961						453,889	03/22/2022
R2004957229		GOODYEAR	AZ	R	03/22/2022	3.710	392,897						441,457	03/22/2022
R2004957230		LITHIA SPRINGS	GA	R	03/22/2022	4.150	364,576						409,636	03/22/2022
R2004957231		WOODSTOCK	GA	R	03/22/2022	4.150	327,912						368,440	03/22/2022
R2004957233		ORIENT	OH	R	03/22/2022	4.040	233,007						261,806	03/22/2022
R2004957236		TUCSON	AZ	R	03/23/2022	3.710	317,098						356,290	03/23/2022
R2004957238		PHOENIX	AZ	R	03/23/2022	3.710	471,651						530,984	03/23/2022
R2004957239		PORT RICHEY	FL	R	03/23/2022	3.940	304,220						341,820	03/23/2022
R2004957240		FOUNTAIN HILLS	AZ	R	03/23/2022	3.710	430,752						483,991	03/23/2022
R2004957241		SAN ANTONIO	TX	R	03/23/2022	3.750	336,169						377,718	03/23/2022
R2004957257		WAKE FOREST	NC	R	03/24/2022	4.090	414,711						465,967	03/24/2022
R2004957258		CROWLEY	TX	R	03/24/2022	3.880	336,564						378,162	03/24/2022
R2004957259		ROYSE CITY	TX	R	03/23/2022	3.880	365,653						410,846	03/23/2022
R2004957260		COLLIERVILLE	TN	R	03/23/2022	4.660	340,308						382,369	03/23/2022
R2004957264		RIVERVIEW	FL	R	03/25/2022	3.940	388,170						436,146	03/25/2022
R2004957265		QUEEN CREEK	AZ	R	03/24/2022	3.710	509,048						571,964	03/24/2022
R2004957266		HUMBLE	TX	R	03/25/2022	3.920	291,584						327,623	03/25/2022
R2004957267		TUCSON	AZ	R	03/25/2022	3.710	310,520						348,899	03/25/2022
R2004957268		HOLLY SPRINGS	NC	R	03/25/2022	4.090	353,057						396,693	03/25/2022
R2004957330		OLIVE BRANCH	MS	R	03/28/2022	4.660	313,039						351,729	03/28/2022
R2004957338		PHOENIX	AZ	R	03/28/2022	3.710	413,365						464,455	03/28/2022
R2004957339		MESA	AZ	R	03/28/2022	3.710	442,912						499,901	03/28/2022
R2004957340		QUEEN CREEK	AZ	R	03/28/2022	3.710	383,740						431,168	03/28/2022
R2004957341		GILBERT	AZ	R	03/28/2022	3.710	443,154						499,049	03/28/2022
R2004957342		AVONDALE	AZ	R	03/28/2022	3.710	386,361						434,113	03/28/2022
R2004957343		OLIVE BRANCH	MS	R	03/28/2022	4.660	295,750						332,303	03/28/2022
R2004957344		MEMPHIS	TN	R	03/28/2022	4.660	332,746						373,872	03/28/2022
R2004957345		DOVER	FL	R	03/28/2022	3.940	387,720						435,640	03/28/2022
R2004957346		BACLIFF	TX	R	03/28/2022	3.920	255,012						286,530	03/28/2022
R2004957355		TOLLESON	AZ	R	03/29/2022	3.710	358,505						402,815	03/29/2022
R2004957361		OLIVE BRANCH	MS	R	03/29/2022	4.660	205,111						230,462	03/29/2022
R2004957363		LAVEEN	AZ	R	03/29/2022	3.710	420,722						473,845	03/29/2022
R2004957364		SAN ANTONIO	TX	R	03/29/2022	3.750	260,211						292,372	03/29/2022
R2004957365		SURPRISE	AZ	R	03/29/2022	3.710	385,762						434,710	03/29/2022
R2004957366		GILBERT	AZ	R	03/29/2022	3.710	525,678						592,488	03/29/2022
R2004957367		CONROE	TX	R	03/29/2022	3.920	270,300						303,708	03/29/2022
R2004957368		SAN ANTONIO	TX	R	04/05/2022	3.750	291,354						327,364	04/05/2022
R2004957387		ELLENWOOD	GA	R	03/30/2022	4.150	273,351						307,136	03/30/2022
R2004957388		PINEHURST	TX	R	03/30/2022	3.920	272,534						306,218	03/30/2022
R2004957389		STOCKBRIDGE	GA	R	03/30/2022	4.150	357,785						402,006	03/30/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957397		SAN TAN VALLEY	AZ	R	04/01/2022	3.710	434,340						488,022	04/01/2022
R2004957398		CORDOVA	TN	R	04/01/2022	4.660	234,306						263,265	04/01/2022
R2004957399		PHOENIX	AZ	R	03/31/2022	3.710	482,222						541,823	03/31/2022
R2004957400		PHOENIX	AZ	R	03/31/2022	3.710	461,528						518,571	03/31/2022
R2004957401		HORN LAKE	MS	R	03/31/2022	4.660	222,443						249,936	03/31/2022
R2004957402		KISSIMMEE	FL	R	03/31/2022	3.910	286,763						322,206	03/31/2022
R2004957403		CHARLOTTE	NC	R	03/31/2022	4.120	276,205						310,343	03/31/2022
R2004957404		URBANCREST	OH	R	03/31/2022	4.040	264,527						297,221	03/31/2022
R2004957405		CANAL WINCHESTER	OH	R	03/31/2022	4.040	304,581						342,226	03/31/2022
R2004957406		CLAYTON	NC	R	04/01/2022	4.090	402,945						452,747	04/01/2022
R2004957407		SAN TAN VALLEY	AZ	R	04/01/2022	3.710	388,211						436,192	04/01/2022
R2004957408		MEMPHIS	TN	R	04/01/2022	4.660	269,119						302,381	04/01/2022
R2004957409		ORLANDO	FL	R	04/01/2022	3.910	332,322						373,396	04/01/2022
R2004957423		TUCSON	AZ	R	04/05/2022	3.710	304,987						342,682	04/05/2022
R2004957453		OAKLAND	TN	R	04/04/2022	4.660	267,403						300,453	04/04/2022
R2004957457		GILBERT	AZ	R	04/04/2022	3.710	475,999						534,830	04/04/2022
R2004957459		CORDOVA	TN	R	04/04/2022	4.660	244,314						274,468	04/04/2022
R2004957470		WAKE FOREST	NC	R	04/04/2022	4.090	422,285						474,478	04/04/2022
R2004957471		CORDOVA	TN	R	04/04/2022	4.660	334,264						375,577	04/04/2022
R2004957472		KISSIMMEE	FL	R	04/04/2022	3.910	361,625						406,320	04/04/2022
R2004957473		CHARLOTTE	NC	R	04/04/2022	4.120	334,093						375,385	04/04/2022
R2004957474		FOREST HILL	TX	R	04/04/2022	3.880	259,655						291,747	04/04/2022
R2004957475		TAVARES	FL	R	04/04/2022	3.910	390,119						438,336	04/04/2022
R2004957476		MEMPHIS	TN	R	04/04/2022	4.660	286,358						321,750	04/04/2022
R2004957477		FORT WORTH	TX	R	04/04/2022	3.880	329,954						370,735	04/04/2022
R2004957478		CONVERSE	TX	R	04/04/2022	3.750	327,048						367,470	04/04/2022
R2004957479		CROSBY	TX	R	04/04/2022	3.920	305,454						343,207	04/04/2022
R2004957480		SPRING	TX	R	04/04/2022	3.920	290,449						326,347	04/04/2022
R2004957481		LOCUST GROVE	GA	R	04/04/2022	4.150	336,804						378,431	04/04/2022
R2004957482		PHOENIX	AZ	R	04/04/2022	3.710	412,043						462,970	04/04/2022
R2004957488		PHOENIX	AZ	R	04/04/2022	3.710	416,717						468,221	04/04/2022
R2004957500		CORDOVA	TN	R	04/06/2022	4.660	285,298						320,559	04/06/2022
R2004957501		GLENDALE	AZ	R	04/06/2022	3.710	471,361						529,619	04/06/2022
R2004957515		TOMBALL	TX	R	04/07/2022	3.920	316,449						355,561	04/07/2022
R2004957516		TUCSON	AZ	R	04/05/2022	3.710	310,201						348,541	04/05/2022
R2004957521		GILBERT	AZ	R	04/20/2022	3.710	512,658						576,020	04/20/2022
R2004957522		MESA	AZ	R	04/07/2022	3.710	420,073						471,992	04/07/2022
R2004957523		LANCASTER	TX	R	04/07/2022	3.880	338,799						380,673	04/07/2022
R2004957526		SAHUARITA	AZ	R	04/07/2022	3.710	313,376						352,108	04/07/2022
R2004957527		MARICOPA	AZ	R	04/07/2022	3.710	320,692						360,328	04/07/2022
R2004957534		HOUSTON	TX	R	04/08/2022	3.920	322,646						362,524	04/08/2022
R2004957541		CONROE	TX	R	04/08/2022	3.920	277,278						311,548	04/08/2022
R2004957542		CHARLOTTE	NC	R	04/08/2022	4.120	335,725						377,219	04/08/2022
R2004957543		BUCKEYE	AZ	R	04/08/2022	3.710	388,488						436,503	04/08/2022
R2004957544		APACHE JUNCTION	AZ	R	04/08/2022	3.710	377,504						424,162	04/08/2022
R2004957546		COVINGTON	GA	R	04/07/2022	4.150	313,506						352,254	04/07/2022
R2004957547		MIDLOTHIAN	TX	R	04/07/2022	3.880	279,603						314,161	04/07/2022
R2004957593		QUEEN CREEK	AZ	R	04/11/2022	3.710	482,171						541,765	04/11/2022
R2004957594		SPRING	TX	R	04/11/2022	3.920	265,523						298,341	04/11/2022
R2004957595		LAVEEN	AZ	R	04/11/2022	3.710	474,378						533,009	04/11/2022
R2004957596		MESA	AZ	R	04/11/2022	3.710	436,858						490,852	04/11/2022
R2004957597		SOUTHAVEN	MS	R	04/11/2022	4.660	264,163						296,812	04/11/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957598		MCDONOUGH	GA	R	04/11/2022	4.150	359,519						403,954	04/11/2022
R2004957599		AUBREY	TX	R	04/11/2022	3.880	369,442						415,103	04/11/2022
R2004957600		TAVARES	FL	R	04/11/2022	3.910	371,226						417,108	04/11/2022
R2004957601		ACWORTH	GA	R	04/11/2022	4.150	273,837						307,682	04/11/2022
R2004957602		LANCASTER	TX	R	04/11/2022	3.880	283,143						318,138	04/11/2022
R2004957603		PHOENIX	AZ	R	04/11/2022	3.710	481,035						540,489	04/11/2022
R2004957604		NEW CANEY	TX	R	04/11/2022	3.920	249,992						280,890	04/11/2022
R2004957605		SAN ANTONIO	TX	R	04/11/2022	3.750	341,201						383,372	04/11/2022
R2004957606		CANAL WINCHESTER	OH	R	04/11/2022	4.040	344,216						386,759	04/11/2022
R2004957607		SAHUARITA	AZ	R	04/11/2022	3.710	312,651						351,293	04/11/2022
R2004957608		MAGNOLIA	TX	R	04/11/2022	3.920	332,504						373,600	04/11/2022
R2004957609		BRASELTON	GA	R	04/11/2022	4.150	350,418						393,728	04/11/2022
R2004957610		ORLANDO	FL	R	04/12/2022	3.910	381,399						428,538	04/12/2022
R2004957611		CORDOVA	TN	R	04/12/2022	4.660	333,746						374,995	04/12/2022
R2004957612		GLENDALE	AZ	R	04/12/2022	3.710	476,026						534,861	04/12/2022
R2004957613		TUCSON	AZ	R	04/12/2022	3.710	365,518						410,694	04/12/2022
R2004957615		FRESNO	TX	R	04/12/2022	3.920	304,404						342,027	04/12/2022
R2004957617		MOORESVILLE	NC	R	04/12/2022	4.120	384,502						432,025	04/12/2022
R2004957618		MISSOURI CITY	TX	R	04/19/2022	3.920	304,258						341,863	04/19/2022
R2004957626		TUCSON	AZ	R	04/18/2022	3.710	328,005						368,545	04/18/2022
R2004957627		FORT WORTH	TX	R	04/19/2022	3.880	335,518						376,986	04/19/2022
R2004957628		RALEIGH	NC	R	04/18/2022	4.090	314,131						352,956	04/18/2022
R2004957629		OLIVE BRANCH	MS	R	04/18/2022	4.660	299,238						336,223	04/18/2022
R2004957630		DENTON	TX	R	04/18/2022	3.880	352,770						396,371	04/18/2022
R2004957631		LAVEEN	AZ	R	04/19/2022	3.710	478,511						537,653	04/19/2022
R2004957632		EL MIRAGE	AZ	R	04/13/2022	3.710	403,288						453,133	04/13/2022
R2004957633		SURPRISE	AZ	R	04/13/2022	3.710	416,212						467,654	04/13/2022
R2004957634		LA VERGNE	TN	R	04/13/2022	4.150	403,589						453,471	04/13/2022
R2004957635		VILLA RICA	GA	R	04/13/2022	4.150	254,906						286,411	04/13/2022
R2004957636		HUMBLE	TX	R	04/14/2022	3.920	336,070						377,607	04/14/2022
R2004957637		ORLANDO	FL	R	04/14/2022	3.910	381,090						428,191	04/14/2022
R2004957639		BRASELTON	GA	R	04/14/2022	4.150	360,121						404,630	04/14/2022
R2004957641		APACHE JUNCTION	AZ	R	04/15/2022	3.710	420,848						472,863	04/15/2022
R2004957642		COLUMBUS	OH	R	04/15/2022	4.040	292,786						328,973	04/15/2022
R2004957643		KISSIMMEE	FL	R	04/15/2022	3.910	351,627						395,086	04/15/2022
R2004957644		WIMAUMA	FL	R	04/15/2022	3.940	388,894						436,960	04/15/2022
R2004957645		SAN TAN VALLEY	AZ	R	04/15/2022	3.710	364,750						409,832	04/15/2022
R2004957646		VILLA RICA	GA	R	04/15/2022	4.150	358,609						402,932	04/15/2022
R2004957647		ORLANDO	FL	R	04/19/2022	3.910	361,109						405,740	04/19/2022
R2004957649		EUSTIS	FL	R	04/20/2022	3.910	321,742						361,508	04/20/2022
R2004957650		GOODYEAR	AZ	R	04/20/2022	3.710	421,142						473,193	04/20/2022
R2004957651		TUCSON	AZ	R	04/20/2022	3.710	315,077						354,019	04/20/2022
R2004957652		FISHERS	IN	R	04/21/2022	3.830	297,082						333,800	04/21/2022
R2004957653		RUSKIN	FL	R	04/21/2022	3.940	325,275						365,477	04/21/2022
R2004957654		MCDONOUGH	GA	R	04/28/2022	4.150	334,989						376,392	04/28/2022
R2004957655		MIDLAND	NC	R	04/22/2022	4.120	352,836						396,445	04/22/2022
R2004957657		RUSKIN	FL	R	04/22/2022	3.940	336,001						377,529	04/22/2022
R2004957658		PEORIA	AZ	R	04/22/2022	3.710	470,387						528,525	04/22/2022
R2004957659		APOLLO BEACH	FL	R	04/25/2022	3.940	384,331						431,833	04/25/2022
R2004957660		KISSIMMEE	FL	R	04/25/2022	3.910	382,261						429,507	04/25/2022
R2004957661		DECATUR	GA	R	04/25/2022	4.150	221,927						249,356	04/25/2022
R2004957662		PEORIA	AZ	R	04/26/2022	3.710	483,662						543,440	04/26/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957663		ROYSE CITY	TX	R	04/25/2022	3.880	297,909						334,729	04/25/2022
R2004957664		CANAL WINCHESTER	OH	R	04/25/2022	4.040	246,091						276,507	04/25/2022
R2004957665		RUSKIN	FL	R	04/25/2022	3.940	380,647						427,693	04/25/2022
R2004957666		CHARLOTTE	NC	R	04/26/2022	4.120	314,446						353,310	04/26/2022
R2004957667		ARLINGTON	TX	R	04/27/2022	3.880	321,252						360,957	04/27/2022
R2004957668		CONROE	TX	R	04/26/2022	3.920	255,262						286,811	04/26/2022
R2004957670		CORDOVA	TN	R	04/18/2022	4.660	306,412						344,283	04/18/2022
R2004957671		ANTHEM	AZ	R	04/18/2022	3.710	500,984						562,903	04/18/2022
R2004957672		CANTON	GA	R	04/18/2022	4.150	351,490						394,933	04/18/2022
R2004957673		HUMBLE	TX	R	04/19/2022	3.920	262,851						295,338	04/19/2022
R2004957674		LAND O LAKES	FL	R	04/19/2022	3.940	385,140						432,742	04/19/2022
R2004957675		RUSKIN	FL	R	04/19/2022	3.940	394,564						443,330	04/19/2022
R2004957676		KANNAPOLIS	NC	R	04/21/2022	4.120	236,329						265,538	04/21/2022
R2004957677		MIDLAND	NC	R	04/21/2022	4.120	339,046						380,951	04/21/2022
R2004957678		COLUMBUS	OH	R	04/22/2022	4.040	269,431						302,732	04/22/2022
R2004957679		MESQUITE	TX	R	04/22/2022	3.880	330,430						371,270	04/22/2022
R2004957680		SAN ANTONIO	TX	R	04/22/2022	3.750	356,574						400,645	04/22/2022
R2004957681		HILLIARD	OH	R	04/25/2022	4.040	314,762						353,665	04/25/2022
R2004957682		PHOENIX	AZ	R	04/25/2022	3.710	484,421						544,293	04/25/2022
R2004957684		BUCKEYE	AZ	R	04/25/2022	3.710	405,387						455,491	04/25/2022
R2004957686		LOCKBOURNE	OH	R	04/27/2022	4.040	324,962						365,126	04/27/2022
R2004957687		SUN CITY CENTER	FL	R	04/27/2022	3.940	342,950						385,337	04/27/2022
R2004957688		ARLINGTON	TX	R	04/28/2022	3.880	316,200						355,281	04/28/2022
R2004957690		CANTON	GA	R	04/28/2022	4.150	312,601						351,237	04/28/2022
R2004957691		CEDAR HILL	TX	R	05/06/2022	3.880	319,112						358,553	05/06/2022
R2004957692		DOUGLASVILLE	GA	R	04/28/2022	4.150	372,740						418,809	04/28/2022
R2004957693		CLERMONT	FL	R	04/28/2022	3.910	372,883						418,970	04/28/2022
R2004957694		AUSTELL	GA	R	04/28/2022	4.150	346,767						389,626	04/28/2022
R2004957695		COLUMBUS	OH	R	04/26/2022	4.040	349,563						392,767	04/26/2022
R2004957697		CHARLOTTE	NC	R	04/28/2022	4.120	367,189						412,572	04/28/2022
R2004957698		OAKLAND	TN	R	04/28/2022	4.660	293,933						330,262	04/28/2022
R2004957699		HORN LAKE	MS	R	04/28/2022	4.660	302,924						340,364	04/28/2022
R2004957700		PHOENIX	AZ	R	04/29/2022	3.710	383,390						430,775	04/29/2022
R2004957701		WIMAUMA	FL	R	05/02/2022	3.940	360,400						404,944	05/02/2022
R2004957702		STOCKBRIDGE	GA	R	04/29/2022	4.150	308,911						347,091	04/29/2022
R2004957704		SAN ANTONIO	TX	R	04/29/2022	3.750	309,156						347,366	04/29/2022
R2004957706		LAND O LAKES	FL	R	04/29/2022	3.940	385,611						433,271	04/29/2022
R2004957707		SUN CITY	AZ	R	04/29/2022	3.710	472,758						531,189	04/29/2022
R2004957708		KATY	TX	R	04/29/2022	3.920	254,494						285,948	04/29/2022
R2004957709		BAYTOWN	TX	R	04/29/2022	3.920	257,958						289,840	04/29/2022
R2004957710		NEW PORT RICHEY	FL	R	05/02/2022	3.940	387,406						435,288	05/02/2022
R2004957711		CROWLEY	TX	R	05/02/2022	3.880	313,608						352,368	05/02/2022
R2004957712		ROYSE CITY	TX	R	04/29/2022	3.880	377,214						423,836	04/29/2022
R2004957713		HOLIDAY	FL	R	04/29/2022	3.940	322,081						361,889	04/29/2022
R2004957714		MEMPHIS	TN	R	04/29/2022	4.660	220,967						248,278	04/29/2022
R2004957716		ANTHEM	AZ	R	05/02/2022	3.710	464,745						522,185	05/02/2022
R2004957719		TUCSON	AZ	R	04/29/2022	3.710	325,820						366,090	04/29/2022
R2004957720		COVINGTON	GA	R	05/02/2022	4.150	363,271						408,170	05/02/2022
R2004957721		SOUTHAVEN	MS	R	05/02/2022	4.660	326,150						366,461	05/02/2022
R2004957722		KNIGHTDALE	NC	R	04/29/2022	4.090	300,881						338,069	04/29/2022
R2004957724		CONROE	TX	R	05/03/2022	3.920	270,137						303,525	05/03/2022
R2004957729		EUSTIS	FL	R	05/05/2022	3.910	340,421						382,495	05/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957730		BARTLETT	TN	R	05/04/2022	4.660	323,326						363,288	05/04/2022
R2004957731		RICHMOND	TX	R	05/05/2022	3.920	296,213						332,824	05/05/2022
R2004957735		MURFREESBORO	TN	R	05/05/2022	4.150	349,483						392,677	05/05/2022
R2004957736		MANSFIELD	TX	R	05/05/2022	3.880	330,374						371,207	05/05/2022
R2004957738		GILBERT	AZ	R	05/06/2022	3.710	447,164						502,431	05/06/2022
R2004957739		CHARLOTTE	NC	R	05/05/2022	4.120	349,503						392,700	05/05/2022
R2004957740		PORTER	TX	R	05/09/2022	3.920	325,183						365,374	05/09/2022
R2004957741		ELLENWOOD	GA	R	05/06/2022	4.150	282,635						317,567	05/06/2022
R2004957742		GLENN HEIGHTS	TX	R	05/11/2022	3.880	314,416						353,276	05/11/2022
R2004957747		CORDOVA	TN	R	05/06/2022	4.660	259,567						291,648	05/06/2022
R2004957748		POWDER SPRINGS	GA	R	05/09/2022	4.150	283,422						318,452	05/09/2022
R2004957752		TUCSON	AZ	R	05/09/2022	3.710	283,558						318,605	05/09/2022
R2004957754		MESA	AZ	R	05/11/2022	3.710	416,880						468,404	05/11/2022
R2004957761		GREENFIELD	IN	R	05/09/2022	3.830	268,901						302,136	05/09/2022
R2004957762		SPRING HILL	FL	R	05/09/2022	3.940	344,429						386,999	05/09/2022
R2004957763		HAMPTON	GA	R	05/12/2022	4.150	367,728						413,178	05/12/2022
R2004957764		SAN ANTONIO	TX	R	05/11/2022	3.750	344,502						387,081	05/11/2022
R2004957766		ACWORTH	GA	R	05/11/2022	4.150	321,464						361,196	05/11/2022
R2004957769		MONROE	NC	R	05/10/2022	4.120	331,962						372,991	05/10/2022
R2004957771		SELMA	TX	R	05/13/2022	3.750	331,327						372,277	05/13/2022
R2004957772		CORDOVA	TN	R	05/13/2022	4.660	323,153						363,093	05/13/2022
R2004957774		JONESBORO	GA	R	05/13/2022	4.150	247,934						278,577	05/13/2022
R2004957775		VILLA RICA	GA	R	05/13/2022	4.150	290,478						326,380	05/13/2022
R2004957776		VILLA RICA	GA	R	05/13/2022	4.150	280,040						314,652	05/13/2022
R2004957777		VALRICO	FL	R	05/12/2022	3.940	339,752						381,744	05/12/2022
R2004957779		SUN CITY CENTER	FL	R	05/13/2022	3.940	404,475						454,466	05/13/2022
R2004957785		ROSHARON	TX	R	05/17/2022	3.920	279,304						313,825	05/17/2022
R2004957787		GALLOWAY	OH	R	05/13/2022	4.040	247,707						278,323	05/13/2022
R2004957788		REYNOLDSBURG	OH	R	05/17/2022	4.040	315,959						355,010	05/17/2022
R2004957789		DUNCANVILLE	TX	R	05/20/2022	3.880	317,099						356,291	05/20/2022
R2004957790		DALLAS	NC	R	05/20/2022	4.120	265,144						297,915	05/20/2022
R2004957793		ORLANDO	FL	R	05/16/2022	3.910	359,694						404,151	05/16/2022
R2004957795		CHARLOTTE	NC	R	05/17/2022	4.120	314,767						353,671	05/17/2022
R2004957797		LA VERGNE	TN	R	05/16/2022	4.150	382,224						429,465	05/16/2022
R2004957800		MESA	AZ	R	05/16/2022	3.710	435,915						489,792	05/16/2022
R2004957801		CORDOVA	TN	R	05/16/2022	4.660	252,130						283,292	05/16/2022
R2004957802		SUN CITY CENTER	FL	R	05/16/2022	3.940	347,294						390,218	05/16/2022
R2004957803		SUN CITY CENTER	FL	R	05/17/2022	3.940	330,775						371,657	05/17/2022
R2004957804		ATLANTA	GA	R	05/17/2022	4.150	420,395						472,354	05/17/2022
R2004957807		SELMA	TX	R	05/18/2022	3.750	347,472						390,418	05/18/2022
R2004957810		SAN ANTONIO	TX	R	05/18/2022	3.750	358,735						403,073	05/18/2022
R2004957811		RIVERVIEW	FL	R	05/18/2022	3.940	381,454						428,600	05/18/2022
R2004957812		COVINGTON	GA	R	05/19/2022	4.150	302,279						339,639	05/19/2022
R2004957814		CORDOVA	TN	R	05/20/2022	4.660	237,939						267,347	05/20/2022
R2004957815		BARTLETT	TN	R	05/20/2022	4.660	262,640						295,101	05/20/2022
R2004957816		PEACHTREE CITY	GA	R	05/20/2022	4.150	319,166						358,614	05/20/2022
R2004957817		RIVERVIEW	FL	R	05/19/2022	3.940	371,130						417,000	05/19/2022
R2004957818		SOUTHAVEN	MS	R	05/19/2022	4.660	330,048						370,841	05/19/2022
R2004957820		GILBERT	AZ	R	05/20/2022	3.710	521,739						586,224	05/20/2022
R2004957822		LITHONIA	GA	R	05/20/2022	4.150	251,259						282,314	05/20/2022
R2004957823		GREENWOOD	IN	R	05/20/2022	3.830	222,884						250,432	05/20/2022
R2004957824		SAN ANTONIO	TX	R	05/20/2022	3.750	314,387						353,244	05/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957825		MEMPHIS	TN	R	05/19/2022	4.660	301,542						338,811	05/19/2022
R2004957826		MEMPHIS	TN	R	05/20/2022	4.660	256,672						288,395	05/20/2022
R2004957827		FORT WORTH	TX	R	05/25/2022	3.880	322,652						362,530	05/25/2022
R2004957829		DELAWARE	OH	R	05/23/2022	4.040	340,521						382,608	05/23/2022
R2004957830		DUBLIN	OH	R	05/20/2022	4.040	325,045						365,219	05/20/2022
R2004957834		CHARLOTTE	NC	R	05/23/2022	4.120	361,323						405,981	05/23/2022
R2004957836		NEW BRAUNFELS	TX	R	05/25/2022	3.750	309,029						347,224	05/25/2022
R2004957837		INDIANAPOLIS	IN	R	05/27/2022	3.830	264,388						297,065	05/27/2022
R2004957841		PARKER	CO	R	05/23/2022	3.750	597,971						671,877	05/23/2022
R2004957845		DALLAS	NC	R	05/27/2022	4.120	309,797						348,087	05/27/2022
R2004957847		GREEN VALLEY	AZ	R	05/26/2022	3.710	333,452						374,665	05/26/2022
R2004957848		TUCSON	AZ	R	05/26/2022	3.710	324,599						364,718	05/26/2022
R2004957850		BACLIFF	TX	R	05/26/2022	3.920	232,401						261,125	05/26/2022
R2004957851		RICHMOND	TX	R	05/26/2022	3.920	308,284						346,387	05/26/2022
R2004957852		GASTONIA	NC	R	05/26/2022	4.120	280,929						315,651	05/26/2022
R2004957856		PEORIA	AZ	R	06/10/2022	3.710	483,331						543,068	06/10/2022
R2004957858		SMITHFIELD	NC	R	05/27/2022	4.090	268,880						302,112	05/27/2022
R2004957859		GOODLETTSVILLE	TN	R	05/27/2022	4.150	370,433						416,217	05/27/2022
R2004957861		LA VERGNE	TN	R	05/27/2022	4.150	352,383						395,936	05/27/2022
R2004957862		MEMPHIS	TN	R	05/27/2022	4.660	307,060						345,011	05/27/2022
R2004957863		HOUSTON	TX	R	05/27/2022	3.920	255,119						286,650	05/27/2022
R2004957868		TUCSON	AZ	R	05/27/2022	3.710	322,741						362,630	05/27/2022
R2004957876		AURORA	CO	R	05/31/2022	3.750	526,534						591,611	05/31/2022
R2004957878		HUNTERSVILLE	NC	R	06/13/2022	4.120	373,891						420,102	06/13/2022
R2004957879		DELAWARE	OH	R	05/31/2022	4.040	322,860						362,764	05/31/2022
R2004957881		CORDOVA	TN	R	05/31/2022	4.660	303,764						341,308	05/31/2022
R2004957882		BARTLETT	TN	R	06/01/2022	4.660	345,393						388,082	06/01/2022
R2004957884		SAN TAN VALLEY	AZ	R	06/01/2022	3.710	405,573						455,700	06/01/2022
R2004957885		SAN TAN VALLEY	AZ	R	06/01/2022	3.710	377,987						424,704	06/01/2022
R2004957886		AUSTELL	GA	R	06/01/2022	4.150	320,971						360,642	06/01/2022
R2004957887		LAWRENCEVILLE	GA	R	06/01/2022	4.150	318,875						358,287	06/01/2022
R2004957890		MEMPHIS	TN	R	05/31/2022	4.660	301,431						338,686	05/31/2022
R2004957892		SPRING	TX	R	06/01/2022	3.920	217,501						244,383	06/01/2022
R2004957893		LA VERGNE	TN	R	06/06/2022	4.150	311,042						349,485	06/06/2022
R2004957896		BRANDON	FL	R	06/06/2022	3.940	402,205						451,916	06/06/2022
R2004957900		SOUTHAVEN	MS	R	06/03/2022	4.660	311,823						350,363	06/03/2022
R2004957901		ORLANDO	FL	R	06/03/2022	3.910	364,444						409,488	06/03/2022
R2004957903		LANCASTER	TX	R	06/06/2022	3.880	302,574						339,971	06/06/2022
R2004957904		CONROE	TX	R	06/06/2022	3.920	253,019						284,291	06/06/2022
R2004957905		PARKER	CO	R	06/06/2022	3.750	590,254						663,207	06/06/2022
R2004957906		KATY	TX	R	06/03/2022	3.920	305,128						342,841	06/03/2022
R2004957909		GILBERT	AZ	R	06/06/2022	3.710	466,317						523,952	06/06/2022
R2004957913		GILBERT	AZ	R	06/06/2022	3.710	515,115						578,781	06/06/2022
R2004957914		PHOENIX	AZ	R	06/06/2022	3.710	512,309						575,628	06/06/2022
R2004957917		FATE	TX	R	06/07/2022	3.880	355,536						399,479	06/07/2022
R2004957918		HUMBLE	TX	R	06/06/2022	3.920	247,863						278,498	06/06/2022
R2004957920		RUSKIN	FL	R	06/07/2022	3.940	385,542						433,193	06/07/2022
R2004957922		SAHUARITA	AZ	R	06/09/2022	3.710	357,608						401,807	06/09/2022
R2004957923		LITHONIA	GA	R	06/07/2022	4.150	232,787						261,558	06/07/2022
R2004957924		BACLIFF	TX	R	06/08/2022	3.920	299,497						336,513	06/08/2022
R2004957925		SAN ANTONIO	TX	R	06/08/2022	3.750	327,718						368,222	06/08/2022
R2004957926		KINGWOOD	TX	R	06/03/2022	3.920	315,783						354,812	06/03/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957928		DOUGLASVILLE	GA	R	06/08/2022	4.150	288,463						324,116	06/08/2022
R2004957929		RIVERVIEW	FL	R	06/08/2022	3.940	390,388						438,638	06/08/2022
R2004957931		CHARLOTTE	NC	R	06/10/2022	4.120	344,875						387,500	06/10/2022
R2004957933		TUCSON	AZ	R	06/10/2022	3.710	332,260						373,326	06/10/2022
R2004957935		KISSIMMEE	FL	R	06/10/2022	3.910	321,182						360,879	06/10/2022
R2004957936		OLIVE BRANCH	MS	R	06/10/2022	4.660	249,378						280,200	06/10/2022
R2004957938		ROYSE CITY	TX	R	06/13/2022	3.880	353,259						396,920	06/13/2022
R2004957940		MEMPHIS	TN	R	06/13/2022	4.660	327,856						368,378	06/13/2022
R2004957947		MESA	AZ	R	06/15/2022	3.710	518,294						582,353	06/15/2022
R2004957948		SMYRNA	TN	R	06/13/2022	4.150	388,669						436,707	06/13/2022
R2004957949		SOUTH FULTON	GA	R	06/14/2022	4.150	403,064						452,881	06/14/2022
R2004957950		SAN TAN VALLEY	AZ	R	06/15/2022	3.710	387,962						435,912	06/15/2022
R2004957951		ANTIOCH	TN	R	06/13/2022	4.150	339,441						381,394	06/13/2022
R2004957952		SMYRNA	TN	R	06/14/2022	4.150	380,202						427,193	06/14/2022
R2004957953		OAKLAND	TN	R	06/14/2022	4.660	317,018						356,200	06/14/2022
R2004957954		CENTENNIAL	CO	R	06/15/2022	3.750	525,125						590,028	06/15/2022
R2004957955		TEMPLE	GA	R	06/14/2022	4.150	359,145						403,534	06/14/2022
R2004957956		CORDOVA	TN	R	06/15/2022	4.660	334,431						375,765	06/15/2022
R2004957957		TAVARES	FL	R	06/15/2022	3.910	330,757						371,637	06/15/2022
R2004957961		CHARLOTTE	NC	R	06/16/2022	4.120	357,099						401,235	06/16/2022
R2004957963		FORNEY	TX	R	06/17/2022	3.880	327,397						367,862	06/17/2022
R2004957965		CROWLEY	TX	R	06/21/2022	3.880	308,468						346,593	06/21/2022
R2004957968		INDIANAPOLIS	IN	R	06/16/2022	3.830	215,428						242,054	06/16/2022
R2004957969		HOLLY SPRINGS	NC	R	06/17/2022	4.090	336,732						378,350	06/17/2022
R2004957970		OLIVE BRANCH	MS	R	06/17/2022	4.660	337,513						379,228	06/17/2022
R2004957972		BUCKEYE	AZ	R	06/17/2022	3.710	392,736						441,276	06/17/2022
R2004957973		CORDOVA	TN	R	06/17/2022	4.660	242,887						272,907	06/17/2022
R2004957975		MOORESVILLE	NC	R	06/22/2022	4.120	316,111						355,181	06/22/2022
R2004957976		QUEEN CREEK	AZ	R	06/21/2022	3.710	475,994						534,825	06/21/2022
R2004957978		WOODSTOCK	GA	R	06/21/2022	4.150	359,774						404,240	06/21/2022
R2004957979		ORLANDO	FL	R	06/22/2022	3.910	371,620						417,551	06/22/2022
R2004957982		MEMPHIS	TN	R	06/21/2022	4.660	264,413						297,093	06/21/2022
R2004957985		RUSKIN	FL	R	06/21/2022	3.940	364,644						409,712	06/21/2022
R2004957987		LA PORTE	TX	R	06/21/2022	3.920	232,195						260,893	06/21/2022
R2004957988		MEMPHIS	TN	R	06/21/2022	4.660	321,492						361,227	06/21/2022
R2004957989		RUSKIN	FL	R	06/22/2022	3.940	385,255						432,871	06/22/2022
R2004957990		GIBSONTON	FL	R	06/22/2022	3.940	351,861						395,349	06/22/2022
R2004957991		PORTER	TX	R	06/22/2022	3.920	234,409						263,381	06/22/2022
R2004957994		FORTVILLE	IN	R	06/24/2022	3.830	309,722						348,002	06/24/2022
R2004957996		PHOENIX	AZ	R	06/30/2022	3.710	388,097						436,064	06/30/2022
R2004957997		MOORESVILLE	NC	R	06/23/2022	4.120	346,988						389,874	06/23/2022
R2004957998		CROSBY	TX	R	06/23/2022	3.920	313,849						352,639	06/23/2022
R2004957999		FRESNO	TX	R	06/23/2022	3.920	270,661						304,114	06/23/2022
R2004958003		SUN CITY	AZ	R	06/24/2022	3.710	467,997						525,839	06/24/2022
R2004958004		RIVERVIEW	FL	R	06/23/2022	3.940	389,997						438,199	06/23/2022
R2004958006		KENNESAW	GA	R	06/27/2022	4.150	286,742						322,182	06/27/2022
R2004958007		ADAIRSVILLE	GA	R	06/28/2022	4.150	348,986						392,118	06/28/2022
R2004958010		CLAYTON	NC	R	06/27/2022	4.090	397,869						447,044	06/27/2022
R2004958013		GREEN VALLEY	AZ	R	06/27/2022	3.710	349,979						393,235	06/27/2022
R2004958014		PEORIA	AZ	R	06/27/2022	3.710	442,099						496,740	06/27/2022
R2004958019		CARTERSVILLE	GA	R	06/29/2022	4.150	288,258						323,885	06/29/2022
R2004958021		WESLEY CHAPEL	FL	R	06/29/2022	3.940	371,873						417,835	06/29/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958022		HOUSTON	TX	R	06/29/2022	3.920	297,345						334,096	06/29/2022
R2004958023		CYPRESS	TX	R	06/30/2022	3.920	286,201						321,574	06/30/2022
R2004958024		PEORIA	AZ	R	06/30/2022	3.710	482,859						542,538	06/30/2022
R2004958026		INDIANAPOLIS	IN	R	06/30/2022	3.830	278,133						312,509	06/30/2022
R2004958027		RUSKIN	FL	R	06/30/2022	3.940	371,502						417,418	06/30/2022
R2004958030		MESA	AZ	R	07/01/2022	3.710	445,355						500,399	07/01/2022
R2004958031		INDIANAPOLIS	IN	R	06/30/2022	3.830	270,546						303,984	06/30/2022
R2004958033		MURFREESBORO	TN	R	06/30/2022	4.150	367,702						413,148	06/30/2022
R2004958034		OAKLAND	TN	R	06/30/2022	4.660	307,721						345,754	06/30/2022
R2004958040		KATY	TX	R	06/30/2022	3.920	272,187						305,828	06/30/2022
R2004958043		MESA	AZ	R	07/05/2022	3.710	439,001						493,260	07/05/2022
R2004958044		SAINT CLOUD	FL	R	07/01/2022	3.910	366,401						411,687	07/01/2022
R2004958046		MURFREESBORO	TN	R	07/01/2022	4.150	367,335						412,736	07/01/2022
R2004958047		PEORIA	AZ	R	07/05/2022	3.710	422,600						474,831	07/05/2022
R2004958049		MESA	AZ	R	07/01/2022	3.710	442,100						496,742	07/01/2022
R2004958050		PEORIA	AZ	R	07/01/2022	3.710	486,827						546,997	07/01/2022
R2004958052		QUEEN CREEK	AZ	R	07/06/2022	3.710	499,251						560,956	07/06/2022
R2004958053		CONCORD	NC	R	07/05/2022	4.120	270,446						303,872	07/05/2022
R2004958056		GILBERT	AZ	R	07/06/2022	3.710	501,746						563,759	07/06/2022
R2004958058		INDIANAPOLIS	IN	R	07/05/2022	3.830	294,206						330,569	07/05/2022
R2004958059		CHANDLER	AZ	R	07/05/2022	3.710	445,512						500,574	07/05/2022
R2004958060		ROCKMART	GA	R	07/05/2022	4.150	262,078						294,470	07/05/2022
R2004958063		SAN ANTONIO	TX	R	07/05/2022	3.750	313,575						352,332	07/05/2022
R2004958067		FORT WORTH	TX	R	07/06/2022	3.880	254,615						286,084	07/06/2022
R2004958071		SORRENTO	FL	R	07/06/2022	3.910	350,323						393,621	07/06/2022
R2004958073		CHANDLER	AZ	R	07/07/2022	3.710	430,020						483,169	07/07/2022
R2004958074		LANCASTER	TX	R	07/08/2022	3.880	325,985						366,275	07/08/2022
R2004958076		KISSIMMEE	FL	R	07/13/2022	3.910	314,938						353,863	07/13/2022
R2004958079		BARTLETT	TN	R	07/08/2022	4.660	287,751						323,316	07/08/2022
R2004958081		LAWRENCEVILLE	GA	R	07/08/2022	4.150	275,394						309,432	07/08/2022
R2004958082		HERNANDO	MS	R	07/08/2022	4.660	297,613						334,397	07/08/2022
R2004958083		RUSKIN	FL	R	07/11/2022	3.940	381,329						428,460	07/11/2022
R2004958084		AVONDALE	AZ	R	07/11/2022	3.710	397,002						446,070	07/11/2022
R2004958085		GILBERT	AZ	R	07/11/2022	3.710	499,042						560,721	07/11/2022
R2004958086		ARLINGTON	TN	R	07/12/2022	4.660	326,619						366,988	07/12/2022
R2004958087		PHOENIX	AZ	R	07/08/2022	3.710	407,323						457,666	07/08/2022
R2004958090		MOORESVILLE	NC	R	07/12/2022	4.120	347,339						390,269	07/12/2022
R2004958091		MESA	AZ	R	07/11/2022	3.710	457,205						513,714	07/11/2022
R2004958092		DENTON	TX	R	07/12/2022	3.880	314,501						353,372	07/12/2022
R2004958093		HAMPTON	GA	R	07/12/2022	4.150	350,598						393,930	07/12/2022
R2004958096		DAVENPORT	FL	R	07/12/2022	3.910	383,959						431,415	07/12/2022
R2004958103		MESA	AZ	R	07/14/2022	3.710	503,892						566,171	07/14/2022
R2004958106		LANCASTER	TX	R	07/13/2022	3.880	278,127						312,502	07/13/2022
R2004958107		ROYSE CITY	TX	R	07/13/2022	3.880	328,008						368,548	07/13/2022
R2004958110		QUEEN CREEK	AZ	R	07/15/2022	3.710	506,379						568,965	07/15/2022
R2004958113		TOMBALL	TX	R	07/15/2022	3.920	255,621						287,215	07/15/2022
R2004958122		SAHUARITA	AZ	R	07/19/2022	3.710	333,285						374,478	07/19/2022
R2004958124		SPRING	TX	R	07/15/2022	3.920	274,284						308,184	07/15/2022
R2004958126		LAND O LAKES	FL	R	07/15/2022	3.940	356,935						401,051	07/15/2022
R2004958127		SORRENTO	FL	R	07/15/2022	3.910	354,010						397,764	07/15/2022
R2004958128		PLANT CITY	FL	R	07/15/2022	3.940	343,221						385,642	07/15/2022
R2004958131		ORLANDO	FL	R	07/15/2022	3.910	371,796						417,748	07/15/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958132		SURPRISE	AZ	R	07/18/2022	3.710	399,485						448,860	07/18/2022
R2004958133		ACWORTH	GA	R	07/18/2022	4.150	349,940						393,191	07/18/2022
R2004958134		CORDOVA	TN	R	07/20/2022	4.660	276,125						310,253	07/20/2022
R2004958135		FORT WORTH	TX	R	07/19/2022	3.880	342,384						384,701	07/19/2022
R2004958140		RUSKIN	FL	R	07/18/2022	3.940	391,361						439,731	07/18/2022
R2004958141		CARROLLTON	TX	R	07/19/2022	3.880	347,362						390,294	07/19/2022
R2004958142		RUSKIN	FL	R	07/19/2022	3.940	341,360						383,550	07/19/2022
R2004958143		VALRICO	FL	R	07/20/2022	3.940	397,600						446,780	07/20/2022
R2004958144		SANGER	TX	R	07/22/2022	3.880	344,000						386,595	07/22/2022
R2004958145		MOUNT DORA	FL	R	07/20/2022	3.910	355,994						399,993	07/20/2022
R2004958146		LITHOPOLIS	OH	R	07/20/2022	4.040	329,554						370,285	07/20/2022
R2004958147		CEDAR HILL	TX	R	07/20/2022	3.880	298,979						335,931	07/20/2022
R2004958149		JONESBORO	GA	R	07/20/2022	4.150	324,379						364,471	07/20/2022
R2004958150		RUSKIN	FL	R	07/20/2022	3.940	390,454						438,712	07/20/2022
R2004958151		RIVERVIEW	FL	R	07/21/2022	3.940	387,216						435,074	07/21/2022
R2004958161		LAKE MARY	FL	R	07/22/2022	3.910	416,582						468,070	07/22/2022
R2004958165		FORNEY	TX	R	07/26/2022	3.880	328,268						368,841	07/26/2022
R2004958167		LA VERGNE	TN	R	07/25/2022	4.150	366,581						411,889	07/25/2022
R2004958169		GREEN VALLEY	AZ	R	07/26/2022	3.710	286,894						322,353	07/26/2022
R2004958171		MESA	AZ	R	07/27/2022	3.710	389,135						437,230	07/27/2022
R2004958174		WINDER	GA	R	07/27/2022	4.150	294,205						330,567	07/27/2022
R2004958176		VALRICO	FL	R	07/27/2022	3.940	326,388						366,728	07/27/2022
R2004958178		CORDOVA	TN	R	08/05/2022	4.660	324,389						364,482	08/05/2022
R2004958182		TAMPA	FL	R	07/28/2022	3.940	375,610						422,034	07/28/2022
R2004958183		ORLANDO	FL	R	08/08/2022	3.910	395,132						443,968	08/08/2022
R2004958184		GREENFIELD	IN	R	07/29/2022	3.830	243,851						273,990	07/29/2022
R2004958186		MULBERRY	FL	R	08/01/2022	3.940	407,956						458,378	08/01/2022
R2004958187		ORLANDO	FL	R	07/29/2022	3.910	368,514						414,061	07/29/2022
R2004958188		BUCKEYE	AZ	R	07/29/2022	3.710	391,442						439,823	07/29/2022
R2004958191		NEWNAN	GA	R	07/29/2022	4.150	376,475						423,006	07/29/2022
R2004958192		VALRICO	FL	R	07/29/2022	3.940	388,329						436,325	07/29/2022
R2004958194		FUQUAY VARINA	NC	R	08/01/2022	4.090	383,694						431,117	08/01/2022
R2004958195		TAMPA	FL	R	08/01/2022	3.940	358,854						403,207	08/01/2022
R2004958197		PARKER	CO	R	08/01/2022	3.750	575,630						646,775	08/01/2022
R2004958198		PRINCETON	TX	R	08/01/2022	3.880	317,370						356,595	08/01/2022
R2004958200		DOUGLASVILLE	GA	R	08/01/2022	4.150	330,015						370,803	08/01/2022
R2004958202		CARY	NC	R	08/08/2022	4.090	398,700						447,977	08/08/2022
R2004958204		SPRING HILL	FL	R	08/01/2022	3.940	413,059						464,111	08/01/2022
R2004958205		PEORIA	AZ	R	08/01/2022	3.710	405,130						455,202	08/01/2022
R2004958206		INDIAN TRAIL	NC	R	08/01/2022	4.120	321,375						361,095	08/01/2022
R2004958208		PARKER	CO	R	08/01/2022	3.750	556,279						625,033	08/01/2022
R2004958210		CASSELBERRY	FL	R	08/05/2022	3.910	347,196						390,108	08/05/2022
R2004958215		QUEEN CREEK	AZ	R	08/02/2022	3.710	517,205						581,129	08/02/2022
R2004958216		ORLANDO	FL	R	08/02/2022	3.910	333,390						374,595	08/02/2022
R2004958218		QUEEN CREEK	AZ	R	08/03/2022	3.710	456,526						512,950	08/03/2022
R2004958221		SANFORD	FL	R	08/04/2022	3.910	371,377						417,277	08/04/2022
R2004958222		BROOKSVILLE	FL	R	08/04/2022	3.940	300,900						338,090	08/04/2022
R2004958224		MURFREESBORO	TN	R	08/04/2022	4.150	366,962						412,317	08/04/2022
R2004958227		MURFREESBORO	TN	R	08/05/2022	4.150	357,552						401,744	08/05/2022
R2004958229		BREMEN	GA	R	08/08/2022	4.150	335,852						377,362	08/08/2022
R2004958232		SOUTHAVEN	MS	R	08/08/2022	4.660	311,368						349,852	08/08/2022
R2004958235		CHARLOTTE	NC	R	08/09/2022	4.120	244,745						274,994	08/09/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958236		OAKLAND	TN	R	08/09/2022	4.660	291,266						327,265	08/09/2022
R2004958238		MARANA	AZ	R	08/09/2022	3.710	342,370						384,685	08/09/2022
R2004958240		TEMPLE	GA	R	08/09/2022	4.150	270,306						303,715	08/09/2022
R2004958241		GLENDALE	AZ	R	08/11/2022	3.710	402,055						451,747	08/11/2022
R2004958243		BRANDON	FL	R	08/10/2022	3.940	389,606						437,759	08/10/2022
R2004958245		MESA	AZ	R	08/09/2022	3.710	374,563						420,857	08/09/2022
R2004958246		OLIVE BRANCH	MS	R	08/10/2022	4.660	291,580						327,618	08/10/2022
R2004958249		CORDOVA	TN	R	08/11/2022	4.660	222,000						249,438	08/11/2022
R2004958250		LADY LAKE	FL	R	08/11/2022	3.910	337,274						378,959	08/11/2022
R2004958251		KISSIMMEE	FL	R	08/11/2022	3.910	360,068						404,571	08/11/2022
R2004958252		GROVEPORT	OH	R	08/15/2022	4.040	308,049						346,123	08/15/2022
R2004958253		GALLOWAY	OH	R	08/15/2022	4.040	340,074						382,106	08/15/2022
R2004958254		COLUMBUS	OH	R	08/12/2022	4.040	321,510						361,247	08/12/2022
R2004958255		VILLA RICA	GA	R	08/12/2022	4.150	276,371						310,529	08/12/2022
R2004958258		LAKELAND	FL	R	08/12/2022	3.940	376,834						423,409	08/12/2022
R2004958259		RUSKIN	FL	R	08/11/2022	3.940	378,069						424,797	08/11/2022
R2004958263		RIVERVIEW	FL	R	08/15/2022	3.940	346,446						389,265	08/15/2022
R2004958265		CONROE	TX	R	08/15/2022	3.920	252,741						283,979	08/15/2022
R2004958266		BRASELTON	GA	R	08/15/2022	4.150	249,553						280,397	08/15/2022
R2004958267		VILLA RICA	GA	R	08/15/2022	4.150	298,566						335,467	08/15/2022
R2004958268		ATLANTA	GA	R	08/15/2022	4.150	346,036						388,805	08/15/2022
R2004958269		VILLA RICA	GA	R	08/15/2022	4.150	301,892						339,204	08/15/2022
R2004958273		SUN CITY CENTER	FL	R	08/16/2022	3.940	379,493						426,397	08/16/2022
R2004958274		SHARPSBURG	GA	R	08/16/2022	4.150	346,786						389,647	08/16/2022
R2004958275		INDIANAPOLIS	IN	R	08/15/2022	3.830	244,463						274,677	08/15/2022
R2004958277		CLERMONT	FL	R	08/17/2022	3.910	378,213						424,958	08/17/2022
R2004958279		DAVENPORT	FL	R	08/17/2022	3.910	365,407						410,570	08/17/2022
R2004958281		RALEIGH	NC	R	08/17/2022	4.090	291,635						327,680	08/17/2022
R2004958283		COVINGTON	GA	R	08/18/2022	4.150	246,905						277,421	08/18/2022
R2004958286		APOLLO BEACH	FL	R	08/17/2022	3.940	416,145						467,579	08/17/2022
R2004958287		OLIVE BRANCH	MS	R	08/17/2022	4.660	270,305						303,713	08/17/2022
R2004958289		CORDOVA	TN	R	08/17/2022	4.660	264,067						296,704	08/17/2022
R2004958291		RIVERVIEW	FL	R	08/22/2022	3.940	398,872						448,171	08/22/2022
R2004958293		INDIANAPOLIS	IN	R	08/19/2022	3.830	238,714						268,218	08/19/2022
R2004958294		ROCKMART	GA	R	08/19/2022	4.150	270,826						304,299	08/19/2022
R2004958297		TUCSON	AZ	R	08/19/2022	3.710	333,358						374,560	08/19/2022
R2004958298		BACLIFF	TX	R	08/22/2022	3.920	268,755						301,972	08/22/2022
R2004958300		PLAINFIELD	IN	R	08/22/2022	3.830	292,601						328,765	08/22/2022
R2004958303		COLUMBUS	OH	R	08/22/2022	4.040	258,483						290,430	08/22/2022
R2004958305		ROCKWALL	TX	R	08/22/2022	3.880	289,045						324,770	08/22/2022
R2004958306		AVON	IN	R	08/22/2022	3.830	228,693						256,958	08/22/2022
R2004958308		PALMETTO	GA	R	08/22/2022	4.150	348,326						391,378	08/22/2022
R2004958309		NEWNAN	GA	R	08/22/2022	4.150	244,173						274,352	08/22/2022
R2004958312		KRUM	TX	R	08/23/2022	3.880	307,764						345,802	08/23/2022
R2004958313		CORDOVA	TN	R	08/22/2022	4.660	324,399						364,493	08/22/2022
R2004958314		DELAND	FL	R	08/24/2022	3.910	283,177						318,176	08/24/2022
R2004958315		MATTHEWS	NC	R	08/24/2022	4.120	329,144						369,825	08/24/2022
R2004958320		ANTIOCH	TN	R	08/26/2022	4.150	300,465						337,600	08/26/2022
R2004958321		DALLAS	GA	R	08/29/2022	4.150	351,948						395,447	08/29/2022
R2004958324		MURFREESBORO	TN	R	08/26/2022	4.150	310,665						349,062	08/26/2022
R2004958325		LAKELAND	FL	R	08/26/2022	3.940	326,003						366,295	08/26/2022
R2004958326		BREMEN	GA	R	08/29/2022	4.150	316,794						355,948	08/29/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958327		FAIRBURN	GA	R	08/30/2022	4.150	351,069						394,460	08/30/2022
R2004958328		TUCSON	AZ	R	08/31/2022	3.710	310,780						349,191	08/31/2022
R2004958330		MOUNT DORA	FL	R	08/30/2022	3.910	357,007						401,132	08/30/2022
R2004958331		MEMPHIS	TN	R	09/01/2022	4.660	244,955						275,230	09/01/2022
R2004958336		BARTLETT	TN	R	11/04/2022	4.660	260,887						293,132	11/04/2022
R2004958337		SANGER	TX	R	09/01/2022	3.880	307,950						346,011	09/01/2022
R2004958338		ACWORTH	GA	R	08/31/2022	4.150	328,257						368,828	08/31/2022
R2004958340		TUCSON	AZ	R	09/02/2022	3.710	329,010						369,674	09/02/2022
R2004958344		NOBLESVILLE	IN	R	09/06/2022	3.830	304,278						341,885	09/06/2022
R2004958347		AURORA	CO	R	09/07/2022	3.750	516,916						580,804	09/07/2022
R2004958350		CORDOVA	TN	R	09/06/2022	4.660	269,978						303,346	09/06/2022
R2004958351		OAKLAND	TN	R	09/06/2022	4.660	257,183						288,970	09/06/2022
R2004958353		LEESBURG	FL	R	09/08/2022	3.910	374,152						420,396	09/08/2022
R2004958354		KISSIMMEE	FL	R	09/09/2022	3.910	296,268						332,885	09/09/2022
R2004958355		APOPKA	FL	R	09/07/2022	3.910	270,289						303,695	09/07/2022
R2004958356		SMITHFIELD	NC	R	09/09/2022	4.090	317,691						356,956	09/09/2022
R2004958361		WOODSTOCK	GA	R	09/12/2022	4.150	376,579						423,122	09/12/2022
R2004958364		ADAIRSVILLE	GA	R	09/13/2022	4.150	287,643						323,194	09/13/2022
R2004958365		LAKELAND	FL	R	09/21/2022	3.940	330,783						371,666	09/21/2022
R2004958372		GIBSONTON	FL	R	09/16/2022	3.940	379,545						426,455	09/16/2022
R2004958374		VILLA RICA	GA	R	09/16/2022	4.150	297,886						334,703	09/16/2022
R2004958376		SANGER	TX	R	09/16/2022	3.880	305,823						343,621	09/16/2022
R2004958379		MARYSVILLE	OH	R	09/20/2022	4.040	315,745						354,770	09/20/2022
R2004958380		MISSOURI CITY	TX	R	09/19/2022	3.920	274,418						308,335	09/19/2022
R2004958381		RIVERVIEW	FL	R	09/19/2022	3.940	355,923						399,913	09/19/2022
R2004958382		TEMPLE	GA	R	09/21/2022	4.150	264,043						296,678	09/21/2022
R2004958384		ORLANDO	FL	R	09/22/2022	3.910	307,588						345,604	09/22/2022
R2004958386		VILLA RICA	GA	R	09/22/2022	4.150	308,965						347,152	09/22/2022
R2004958389		CASSELBERRY	FL	R	09/23/2022	3.910	365,086						410,209	09/23/2022
R2004958390		PHOENIX	AZ	R	09/23/2022	3.710	371,652						417,587	09/23/2022
R2004958391		WINTER SPRINGS	FL	R	09/23/2022	3.910	352,420						395,977	09/23/2022
R2004958392		MARYSVILLE	OH	R	09/26/2022	4.040	319,205						358,657	09/26/2022
R2004958393		CORDOVA	TN	R	09/26/2022	4.660	333,387						374,592	09/26/2022
R2004958395		RIVERVIEW	FL	R	09/26/2022	3.940	338,567						380,412	09/26/2022
R2004958396		RALEIGH	NC	R	09/26/2022	4.090	376,619						423,167	09/26/2022
R2004958399		MANSFIELD	TX	R	09/27/2022	4.300	454,534						510,712	09/27/2022
R2004958400		KISSIMMEE	FL	R	09/27/2022	4.300	304,446						342,074	09/27/2022
R2004958401		NOBLESVILLE	IN	R	09/27/2022	4.300	324,048						364,099	09/27/2022
R2004958402		JACKSONVILLE	FL	R	09/27/2022	4.300	292,613						328,779	09/27/2022
R2004958403		SPRING HILL	TN	R	09/27/2022	4.300	451,058						506,807	09/27/2022
R2004958404		LIVE OAK	TX	R	09/27/2022	4.300	247,807						278,435	09/27/2022
R2004958405		PHOENIX	AZ	R	09/27/2022	4.300	418,772						470,531	09/27/2022
R2004958406		LAKELAND	FL	R	09/27/2022	4.300	217,332						244,193	09/27/2022
R2004958407		SNELLVILLE	GA	R	09/27/2022	4.300	288,024						323,623	09/27/2022
R2004958408		TEMPE	AZ	R	09/27/2022	4.300	367,617						413,053	09/27/2022
R2004958409		PORT CHARLOTTE	FL	R	09/27/2022	4.300	276,356						310,513	09/27/2022
R2004958410		PORT CHARLOTTE	FL	R	09/27/2022	4.300	244,606						274,838	09/27/2022
R2004958411		BURLESON	TX	R	09/27/2022	4.300	317,261						356,474	09/27/2022
R2004958412		DULUTH	GA	R	09/27/2022	4.300	312,042						350,609	09/27/2022
R2004958413		PEORIA	AZ	R	09/27/2022	4.300	337,870						379,629	09/27/2022
R2004958414		MESA	AZ	R	09/27/2022	4.300	416,421						467,889	09/27/2022
R2004958415		ORANGE PARK	FL	R	09/27/2022	4.300	275,976						310,085	09/27/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958416		MONROE	NC	R	09/27/2022	4.300	334,767						376,143	09/27/2022
R2004958417		COVINGTON	GA	R	09/27/2022	4.300	239,992						269,654	09/27/2022
R2004958418		MURFREESBORO	TN	R	09/27/2022	4.300	228,447						256,682	09/27/2022
R2004958419		SNELLVILLE	GA	R	09/27/2022	4.300	342,405						384,725	09/27/2022
R2004958420		PHOENIX	AZ	R	09/27/2022	4.300	544,111						611,361	09/27/2022
R2004958421		STOCKBRIDGE	GA	R	09/27/2022	4.300	233,623						262,498	09/27/2022
R2004958422		ORANGE PARK	FL	R	09/27/2022	4.300	348,325						391,376	09/27/2022
R2004958423		ZEPHYRHILLS	FL	R	09/27/2022	4.300	238,037						267,457	09/27/2022
R2004958424		FORT WORTH	TX	R	09/27/2022	4.300	304,171						341,765	09/27/2022
R2004958426		CEDAR HILL	TX	R	09/27/2022	4.300	357,609						401,808	09/27/2022
R2004958427		MCKINNEY	TX	R	09/27/2022	4.300	535,529						601,718	09/27/2022
R2004958428		WESTFIELD	IN	R	09/27/2022	4.300	376,772						423,339	09/27/2022
R2004958429		ST CLOUD	FL	R	09/27/2022	4.300	448,635						504,085	09/27/2022
R2004958430		ALTAMONTE SPRINGS	FL	R	09/27/2022	4.300	347,938						390,942	09/27/2022
R2004958431		SPRING	TX	R	09/27/2022	4.300	268,431						301,608	09/27/2022
R2004958432		SPRINGFIELD	TN	R	09/27/2022	4.300	328,335						368,916	09/27/2022
R2004958433		DOUGLASVILLE	GA	R	09/27/2022	4.300	256,305						287,983	09/27/2022
R2004958434		ORLANDO	FL	R	09/27/2022	4.300	303,409						340,909	09/27/2022
R2004958435		SMYRNA	GA	R	09/27/2022	4.300	677,074						760,758	09/27/2022
R2004958436		SAN ANTONIO	TX	R	09/27/2022	4.300	365,718						410,919	09/27/2022
R2004958437		DAVENPORT	FL	R	09/27/2022	4.300	368,172						413,677	09/27/2022
R2004958438		CELINA	TX	R	09/27/2022	4.300	490,341						550,945	09/27/2022
R2004958439		ATLANTA	GA	R	09/27/2022	4.300	637,495						716,286	09/27/2022
R2004958440		MIDDLEBURG	FL	R	09/27/2022	4.300	360,316						404,850	09/27/2022
R2004958441		GAHANNA	OH	R	09/27/2022	4.300	227,781						255,934	09/27/2022
R2004958442		GALLATIN	TN	R	09/27/2022	4.300	440,807						495,289	09/27/2022
R2004958443		LOCUST GROVE	GA	R	09/27/2022	4.300	253,099						284,381	09/27/2022
R2004958444		SAHUARITA	AZ	R	09/27/2022	4.300	347,279						390,201	09/27/2022
R2004958445		MESA	AZ	R	09/27/2022	4.300	656,228						737,335	09/27/2022
R2004958446		WHITESTOWN	IN	R	09/27/2022	4.300	305,219						342,943	09/27/2022
R2004958447		WINTER HAVEN	FL	R	09/27/2022	4.300	301,597						338,873	09/27/2022
R2004958448		BELMONT	NC	R	09/27/2022	4.300	343,528						385,986	09/27/2022
R2004958449		INDIANAPOLIS	IN	R	09/27/2022	4.300	255,768						287,380	09/27/2022
R2004958450		HUMBLE	TX	R	09/27/2022	4.300	343,854						386,353	09/27/2022
R2004958451		SURPRISE	AZ	R	09/27/2022	4.300	464,845						522,298	09/27/2022
R2004958452		MCDONOUGH	GA	R	09/27/2022	4.300	365,756						410,962	09/27/2022
R2004958453		NEW PORT RICHEY	FL	R	09/27/2022	4.300	406,092						456,284	09/27/2022
R2004958454		SNELLVILLE	GA	R	09/27/2022	4.300	284,860						320,068	09/27/2022
R2004958455		IRVING	TX	R	09/27/2022	4.300	312,068						350,638	09/27/2022
R2004958456		STOCKBRIDGE	GA	R	09/27/2022	4.300	304,630						342,281	09/27/2022
R2004958457		HOUSTON	TX	R	09/27/2022	4.300	362,842						407,688	09/27/2022
R2004958458		MCDONOUGH	GA	R	09/27/2022	4.300	375,646						422,074	09/27/2022
R2004958459		DALLAS	GA	R	09/27/2022	4.300	366,726						412,051	09/27/2022
R2004958460		WINTER GARDEN	FL	R	09/27/2022	4.300	400,465						449,960	09/27/2022
R2004958461		PORTER	TX	R	09/27/2022	4.300	304,485						342,118	09/27/2022
R2004958462		CASTLE ROCK	CO	R	09/27/2022	4.300	679,691						763,698	09/27/2022
R2004958463		DELTONA	FL	R	09/27/2022	4.300	249,061						279,844	09/27/2022
R2004958464		CONROE	TX	R	09/27/2022	4.300	297,958						334,784	09/27/2022
R2004958465		ORANGE PARK	FL	R	09/27/2022	4.300	285,974						321,320	09/27/2022
R2004958466		DELTONA	FL	R	09/27/2022	4.300	326,934						367,341	09/27/2022
R2004958467		DELTONA	FL	R	09/27/2022	4.300	320,101						359,664	09/27/2022
R2004958468		MARIETTA	GA	R	09/27/2022	4.300	356,054						400,060	09/27/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958469		LEBANON	TN	R	09/27/2022	4.300	346,772						389,631	09/27/2022
R2004958470		HOUSTON	TX	R	09/27/2022	4.300	443,718						498,560	09/27/2022
R2004958471		INDIANAPOLIS	IN	R	09/27/2022	4.300	232,362						261,081	09/27/2022
R2004958472		WINTER HAVEN	FL	R	09/27/2022	4.300	278,497						312,918	09/27/2022
R2004958473		JACKSONVILLE	FL	R	09/27/2022	4.300	330,462						371,305	09/27/2022
R2004958474		ROSENBERG	TX	R	09/27/2022	4.300	351,401						394,832	09/27/2022
R2004958475		ST. AUGUSTINE	FL	R	09/27/2022	4.300	214,685						241,174	09/27/2022
R2004958476		TAMPA	FL	R	09/27/2022	4.300	240,578						270,312	09/27/2022
R2004958477		FLORENCE	AZ	R	09/27/2022	4.300	360,510						405,067	09/27/2022
R2004958478		FULSHEAR	TX	R	09/27/2022	4.300	526,453						591,521	09/27/2022
R2004958479		RALEIGH	NC	R	09/27/2022	4.300	327,576						368,063	09/27/2022
R2004958480		RIVERVIEW	FL	R	09/27/2022	4.300	318,235						357,567	09/27/2022
R2004958481		LAND O LAKES	FL	R	09/27/2022	4.300	431,108						484,391	09/27/2022
R2004958482		PORT CHARLOTTE	FL	R	09/27/2022	4.300	315,149						354,100	09/27/2022
R2004958483		BARTOW	FL	R	09/27/2022	4.300	220,101						247,304	09/27/2022
R2004958484		EL MIRAGE	AZ	R	09/27/2022	4.300	404,645						454,658	09/27/2022
R2004958485		SANFORD	FL	R	09/27/2022	4.300	294,194						330,555	09/27/2022
R2004958486		LAKELAND	FL	R	09/27/2022	4.300	243,174						273,229	09/27/2022
R2004958487		MCDONOUGH	GA	R	09/27/2022	4.300	468,478						526,380	09/27/2022
R2004958488		RICHMOND	TX	R	09/27/2022	4.300	303,438						340,941	09/27/2022
R2004958489		HOUSTON	TX	R	09/27/2022	4.300	347,526						390,479	09/27/2022
R2004958490		MARANA	AZ	R	09/27/2022	4.300	328,304						368,881	09/27/2022
R2004958491		FLORENCE	AZ	R	09/27/2022	4.300	329,904						370,679	09/27/2022
R2004958492		OCOEE	FL	R	09/27/2022	4.300	351,259						394,673	09/27/2022
R2004958493		MISSOURI CITY	TX	R	09/27/2022	4.300	285,499						320,786	09/27/2022
R2004958494		NASHVILLE	TN	R	09/27/2022	4.300	335,702						377,193	09/27/2022
R2004958495		TOMBALL	TX	R	09/27/2022	4.300	265,146						297,917	09/27/2022
R2004958496		CELINA	TX	R	09/27/2022	4.300	604,631						679,360	09/27/2022
R2004958497		VERO BEACH	FL	R	09/27/2022	4.300	286,463						321,868	09/27/2022
R2004958498		WILLOW PARK	TX	R	09/27/2022	4.300	345,641						388,361	09/27/2022
R2004958499		FORT WORTH	TX	R	09/27/2022	4.300	391,850						440,280	09/27/2022
R2004958500		GRAND PRAIRIE	TX	R	09/27/2022	4.300	356,509						400,572	09/27/2022
R2004958501		GRAYSON	GA	R	09/27/2022	4.300	398,013						447,206	09/27/2022
R2004958502		RIVERVIEW	FL	R	09/27/2022	4.300	456,913						513,385	09/27/2022
R2004958503		ANTIOCH	TN	R	09/27/2022	4.300	266,423						299,352	09/27/2022
R2004958504		TUCSON	AZ	R	09/27/2022	4.300	373,401						419,551	09/27/2022
R2004958505		BUCKEYE	AZ	R	09/27/2022	4.300	340,598						382,694	09/27/2022
R2004958506		KATY	TX	R	09/27/2022	4.300	346,433						389,251	09/27/2022
R2004958507		RUSKIN	FL	R	09/27/2022	4.300	420,538						472,514	09/27/2022
R2004958508		RIVERVIEW	FL	R	09/27/2022	4.300	436,003						489,891	09/27/2022
R2004958509		ST AUGUSTINE	FL	R	09/27/2022	4.300	395,969						444,909	09/27/2022
R2004958510		JACKSONVILLE	FL	R	09/27/2022	4.300	322,305						362,141	09/27/2022
R2004958511		WIMAUMA	FL	R	09/27/2022	4.300	310,306						348,658	09/27/2022
R2004958512		LAKELAND	FL	R	09/27/2022	4.300	382,492						429,766	09/27/2022
R2004958513		STOCKBRIDGE	GA	R	09/27/2022	4.300	184,668						207,492	09/27/2022
R2004958514		WHITESTOWN	IN	R	09/27/2022	4.300	338,050						379,831	09/27/2022
R2004958515		LAKELAND	FL	R	09/27/2022	4.300	250,652						281,632	09/27/2022
R2004958516		LIBERTY HILL	TX	R	09/27/2022	4.300	363,786						408,748	09/27/2022
R2004958517		AURORA	CO	R	09/27/2022	3.750	494,267						555,356	09/27/2022
R2004958518		DALLAS	GA	R	09/28/2022	4.150	333,155						374,331	09/28/2022
R2004958519		POINCIANA	FL	R	09/28/2022	3.910	306,563						344,453	09/28/2022
R2004958520		WESLEY CHAPEL	FL	R	09/23/2022	3.940	322,278						362,110	09/23/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958522		CONVERSE	TX	R	09/29/2022	4.300	312,194						350,779	09/29/2022
R2004958523		CROSBY	TX	R	09/29/2022	4.300	314,997						353,929	09/29/2022
R2004958524		HUMBLE	TX	R	09/29/2022	4.300	216,360						243,101	09/29/2022
R2004958525		DALLAS	TX	R	09/29/2022	4.300	320,609						360,235	09/29/2022
R2004958526		SAN ANTONIO	TX	R	09/29/2022	4.300	226,494						254,487	09/29/2022
R2004958527		ARLINGTON	TX	R	09/29/2022	4.300	315,359						354,336	09/29/2022
R2004958528		SAN ANTONIO	TX	R	09/29/2022	4.300	287,547						323,086	09/29/2022
R2004958529		BREMEN	GA	R	09/30/2022	4.150	256,190						287,854	09/30/2022
R2004958530		SAN ANTONIO	TX	R	09/29/2022	4.300	220,295						247,522	09/29/2022
R2004958531		ARLINGTON	TX	R	09/29/2022	4.300	301,960						339,281	09/29/2022
R2004958532		DALLAS	TX	R	09/29/2022	4.300	430,871						484,125	09/29/2022
R2004958533		CHRISTIANA	TN	R	09/29/2022	4.300	358,761						403,102	09/29/2022
R2004958534		CHARLOTTE	NC	R	09/29/2022	4.300	260,681						292,901	09/29/2022
R2004958535		DURHAM	NC	R	09/29/2022	4.300	269,021						302,271	09/29/2022
R2004958536		PENDLETON	IN	R	09/29/2022	4.300	248,441						279,147	09/29/2022
R2004958537		INDIANAPOLIS	IN	R	09/29/2022	4.300	266,932						299,923	09/29/2022
R2004958538		GILBERT	AZ	R	09/29/2022	4.300	438,134						492,285	09/29/2022
R2004958539		INDIANAPOLIS	IN	R	09/29/2022	4.300	265,734						298,577	09/29/2022
R2004958540		LAWRENCEVILLE	GA	R	09/29/2022	4.300	267,360						300,404	09/29/2022
R2004958541		JONESBORO	GA	R	09/29/2022	4.300	221,607						248,997	09/29/2022
R2004958542		MESA	AZ	R	09/29/2022	4.300	357,788						402,009	09/29/2022
R2004958543		DORAVILLE	GA	R	09/29/2022	4.300	391,073						439,407	09/29/2022
R2004958544		PEACHTREE CITY	GA	R	09/29/2022	4.300	425,557						478,154	09/29/2022
R2004958545		FERNANDINA BEACH	FL	R	09/29/2022	4.300	365,159						410,292	09/29/2022
R2004958546		ORANGE CITY	FL	R	09/29/2022	4.300	299,513						336,532	09/29/2022
R2004958547		YULEE	FL	R	09/29/2022	4.300	380,892						427,969	09/29/2022
R2004958548		KISSIMMEE	FL	R	09/29/2022	4.300	308,394						346,510	09/29/2022
R2004958549		JACKSONVILLE	FL	R	09/29/2022	4.300	322,729						362,617	09/29/2022
R2004958550		TAMPA	FL	R	09/29/2022	4.300	478,990						538,191	09/29/2022
R2004958551		JACKSONVILLE	FL	R	09/29/2022	4.300	260,368						292,549	09/29/2022
R2004958552		ST. AUGUSTINE	FL	R	09/29/2022	4.300	518,863						582,992	09/29/2022
R2004958553		YULEE	FL	R	09/29/2022	4.300	397,059						446,133	09/29/2022
R2004958554		JACKSONVILLE	FL	R	09/29/2022	4.300	234,000						262,921	09/29/2022
R2004958555		WINTER GARDEN	FL	R	09/29/2022	4.300	603,666						678,276	09/29/2022
R2004958556		JACKSONVILLE	FL	R	09/29/2022	4.300	263,541						296,113	09/29/2022
R2004958557		FLORENCE	AZ	R	09/30/2022	4.200	361,096						405,726	09/30/2022
R2004958559		FLORENCE	AZ	R	09/30/2022	4.200	339,193						381,115	09/30/2022
R2004958560		WINSTON	GA	R	09/30/2022	4.200	251,791						282,911	09/30/2022
R2004958561		NEWNAN	GA	R	09/30/2022	4.200	285,911						321,248	09/30/2022
R2004958562		TEMPE	AZ	R	09/30/2022	4.200	552,302						620,564	09/30/2022
R2004958563		WINDER	GA	R	09/30/2022	4.200	323,491						363,473	09/30/2022
R2004958564		DALLAS	GA	R	09/30/2022	4.200	249,624						280,364	09/30/2022
R2004958565		JONESBORO	GA	R	09/30/2022	4.200	240,569						270,302	09/30/2022
R2004958566		COVINGTON	GA	R	09/30/2022	4.200	247,418						277,998	09/30/2022
R2004958567		SURPRISE	AZ	R	09/30/2022	4.200	504,641						567,012	09/30/2022
R2004958568		BETHLEHEM	GA	R	09/30/2022	4.200	289,215						324,961	09/30/2022
R2004958569		ELLENWOOD	GA	R	09/30/2022	4.200	361,359						406,021	09/30/2022
R2004958570		PHOENIX	AZ	R	09/30/2022	4.200	401,575						451,208	09/30/2022
R2004958571		MCDONOUGH	GA	R	09/30/2022	4.200	272,219						305,864	09/30/2022
R2004958572		INDIANAPOLIS	IN	R	09/30/2022	4.200	278,531						312,956	09/30/2022
R2004958573		PHOENIX	AZ	R	09/30/2022	4.200	561,152						630,507	09/30/2022
R2004958574		AVON	IN	R	09/30/2022	4.200	266,822						299,800	09/30/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958575		PHOENIX	AZ	R	09/30/2022	4.200	529,633						595,093	09/30/2022
R2004958576		RALEIGH	NC	R	09/30/2022	4.200	303,769						341,314	09/30/2022
R2004958577		MURFREESBORO	TN	R	09/30/2022	4.200	358,715						403,051	09/30/2022
R2004958578		PHOENIX	AZ	R	09/30/2022	4.200	355,376						399,298	09/30/2022
R2004958579		MURFREESBORO	TN	R	09/30/2022	4.200	317,449						356,684	09/30/2022
R2004958580		LA VERGNE	TN	R	09/30/2022	4.200	254,743						286,228	09/30/2022
R2004958581		PEORIA	AZ	R	09/30/2022	4.200	494,347						555,446	09/30/2022
R2004958582		LA VERGNE	TN	R	09/30/2022	4.200	240,784						270,544	09/30/2022
R2004958583		MESA	AZ	R	09/30/2022	4.200	423,606						475,962	09/30/2022
R2004958584		NASHVILLE	TN	R	09/30/2022	4.200	508,529						571,381	09/30/2022
R2004958585		HENDERSONVILLE	TN	R	09/30/2022	4.200	442,700						497,415	09/30/2022
R2004958586		GOODYEAR	AZ	R	09/30/2022	4.200	532,728						598,571	09/30/2022
R2004958587		SAN ANTONIO	TX	R	09/30/2022	4.200	419,740						471,618	09/30/2022
R2004958588		SAN ANTONIO	TX	R	09/30/2022	4.200	363,906						408,883	09/30/2022
R2004958589		GOODYEAR	AZ	R	09/30/2022	4.200	487,433						547,677	09/30/2022
R2004958590		MONTGOMERY	TX	R	09/30/2022	4.200	282,125						316,994	09/30/2022
R2004958591		SPRING	TX	R	09/30/2022	4.200	337,118						378,784	09/30/2022
R2004958592		GOODYEAR	AZ	R	09/30/2022	4.200	300,043						337,126	09/30/2022
R2004958593		HOUSTON	TX	R	09/30/2022	4.200	323,053						362,981	09/30/2022
R2004958594		HOUSTON	TX	R	09/30/2022	4.200	367,868						413,335	09/30/2022
R2004958595		GILBERT	AZ	R	09/30/2022	4.200	572,441						643,192	09/30/2022
R2004958596		KELLER	TX	R	09/30/2022	4.200	390,191						438,417	09/30/2022
R2004958597		EL MIRAGE	AZ	R	09/30/2022	4.200	304,281						341,888	09/30/2022
R2004958598		HALTOM CITY	TX	R	09/30/2022	4.200	433,038						486,560	09/30/2022
R2004958599		FORT WORTH	TX	R	09/30/2022	4.200	336,093						377,633	09/30/2022
R2004958600		GLENDALE	AZ	R	09/30/2022	4.200	510,022						573,059	09/30/2022
R2004958601		FORT WORTH	TX	R	09/30/2022	4.200	361,919						406,650	09/30/2022
R2004958602		SURPRISE	AZ	R	09/30/2022	4.200	487,772						548,059	09/30/2022
R2004958603		FORT WORTH	TX	R	09/30/2022	4.200	310,774						349,184	09/30/2022
R2004958604		MESA	AZ	R	09/30/2022	4.200	292,625						328,792	09/30/2022
R2004958605		BEDFORD	TX	R	09/30/2022	4.200	355,832						399,812	09/30/2022
R2004958606		ARLINGTON	TX	R	09/30/2022	4.200	274,516						308,445	09/30/2022
R2004958607		DUNDEE	FL	R	09/30/2022	4.200	394,688						443,470	09/30/2022
R2004958608		FORNEY	TX	R	09/30/2022	4.200	402,888						452,683	09/30/2022
R2004958609		DAVENPORT	FL	R	09/30/2022	4.200	287,222						322,721	09/30/2022
R2004958610		WAXAHACHIE	TX	R	09/30/2022	4.200	399,829						449,246	09/30/2022
R2004958611		TAMPA	FL	R	09/30/2022	4.200	297,191						333,923	09/30/2022
R2004958612		DELTONA	FL	R	09/30/2022	4.200	283,867						318,952	09/30/2022
R2004958613		WAXAHACHIE	TX	R	09/30/2022	4.200	300,894						338,083	09/30/2022
R2004958614		DELTONA	FL	R	09/30/2022	4.200	306,570						344,460	09/30/2022
R2004958615		ROANOKE	TX	R	09/30/2022	4.200	432,199						485,616	09/30/2022
R2004958616		JUSTIN	TX	R	09/30/2022	4.200	378,236						424,984	09/30/2022
R2004958617		DELTONA	FL	R	09/30/2022	4.200	320,428						360,032	09/30/2022
R2004958618		GARLAND	TX	R	09/30/2022	4.200	325,041						365,214	09/30/2022
R2004958619		DUNCANVILLE	TX	R	09/30/2022	4.200	309,486						347,737	09/30/2022
R2004958620		DELAND	FL	R	09/30/2022	4.200	271,315						304,848	09/30/2022
R2004958621		DESOTO	TX	R	09/30/2022	4.200	364,409						409,448	09/30/2022
R2004958622		DESOTO	TX	R	09/30/2022	4.200	403,654						453,544	09/30/2022
R2004958623		DELAND	FL	R	09/30/2022	4.200	357,629						401,830	09/30/2022
R2004958624		DALLAS	TX	R	09/30/2022	4.200	416,524						468,005	09/30/2022
R2004958625		DALLAS	TX	R	09/30/2022	4.200	419,641						471,507	09/30/2022
R2004958626		ANNA	TX	R	09/30/2022	4.200	374,677						420,986	09/30/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958627		SANFORD	FL	R	09/30/2022	4.200	523,552						588,261	09/30/2022
R2004958628		GLENN HEIGHTS	TX	R	09/30/2022	4.200	347,150						390,056	09/30/2022
R2004958629		NEWARK	TX	R	09/30/2022	4.200	367,264						412,656	09/30/2022
R2004958630		SANFORD	FL	R	09/30/2022	4.200	444,789						499,762	09/30/2022
R2004958631		HEATH	TX	R	09/30/2022	4.200	340,561						382,653	09/30/2022
R2004958632		FORT WORTH	TX	R	09/30/2022	4.200	361,538						406,222	09/30/2022
R2004958633		LONGWOOD	FL	R	09/30/2022	4.200	357,713						401,925	09/30/2022
R2004958634		CIBOLO	TX	R	09/30/2022	4.200	269,586						302,905	09/30/2022
R2004958635		ARLINGTON	TX	R	09/30/2022	4.200	320,083						359,644	09/30/2022
R2004958636		LAKE MARY	FL	R	09/30/2022	4.200	392,097						440,559	09/30/2022
R2004958637		SAN ANTONIO	TX	R	09/30/2022	4.200	282,287						317,176	09/30/2022
R2004958638		LAKE MARY	FL	R	09/30/2022	4.200	416,417						467,884	09/30/2022
R2004958639		SAN ANTONIO	TX	R	09/30/2022	4.200	318,692						358,081	09/30/2022
R2004958640		ROWLETT	TX	R	09/30/2022	4.200	288,663						324,340	09/30/2022
R2004958641		ORLANDO	FL	R	09/30/2022	4.200	490,871						551,540	09/30/2022
R2004958642		TEXAS CITY	TX	R	09/30/2022	4.200	254,634						286,106	09/30/2022
R2004958643		WINTER GARDEN	FL	R	09/30/2022	4.200	478,432						537,565	09/30/2022
R2004958644		CROWLEY	TX	R	09/30/2022	4.200	341,134						383,296	09/30/2022
R2004958645		GLENN HEIGHTS	TX	R	09/30/2022	4.200	348,973						392,104	09/30/2022
R2004958646		ORLANDO	FL	R	09/30/2022	4.200	443,970						498,843	09/30/2022
R2004958647		AUBREY	TX	R	09/30/2022	4.200	366,038						411,278	09/30/2022
R2004958648		ORLANDO	FL	R	09/30/2022	4.200	331,616						372,602	09/30/2022
R2004958649		ORLANDO	FL	R	09/30/2022	4.200	405,009						455,066	09/30/2022
R2004958650		HURST	TX	R	09/30/2022	4.200	343,254						385,679	09/30/2022
R2004958651		OCOEE	FL	R	09/30/2022	4.200	524,310						589,113	09/30/2022
R2004958652		OCOEE	FL	R	09/30/2022	4.200	376,927						423,513	09/30/2022
R2004958653		APOPKA	FL	R	09/30/2022	4.200	278,013						312,511	09/30/2022
R2004958654		MOUNT DORA	FL	R	09/30/2022	4.200	277,289						310,539	09/30/2022
R2004958655		PONTE VEDRA	FL	R	09/30/2022	4.200	432,832						486,328	09/30/2022
R2004958656		JACKSONVILLE	FL	R	09/30/2022	4.200	236,618						265,863	09/30/2022
R2004958657		JACKSONVILLE	FL	R	09/30/2022	4.200	271,265						304,792	09/30/2022
R2004958658		ORANGE PARK	FL	R	09/30/2022	4.200	294,805						331,241	09/30/2022
R2004958659		ORANGE PARK	FL	R	09/30/2022	4.200	228,873						257,161	09/30/2022
R2004958660		JACKSONVILLE	FL	R	09/30/2022	4.200	399,913						449,340	09/30/2022
R2004958661		JACKSONVILLE	FL	R	09/30/2022	4.200	304,072						341,653	09/30/2022
R2004958662		DUNDEE	FL	R	09/30/2022	4.200	289,018						324,740	09/30/2022
R2004958663		ZEPHYRHILLS	FL	R	09/30/2022	4.200	298,972						335,923	09/30/2022
R2004958664		DELTONA	FL	R	09/30/2022	4.200	312,902						351,575	09/30/2022
R2004958665		DELTONA	FL	R	09/30/2022	4.200	269,224						302,499	09/30/2022
R2004958666		YULEE	FL	R	09/30/2022	4.200	355,854						399,836	09/30/2022
R2004958667		WESLEY CHAPEL	FL	R	09/30/2022	4.200	388,542						436,564	09/30/2022
R2004958668		ZEPHYRHILLS	FL	R	09/30/2022	4.200	403,815						453,724	09/30/2022
R2004958669		WESLEY CHAPEL	FL	R	09/30/2022	4.200	454,491						510,664	09/30/2022
R2004958670		MINNEOLA	FL	R	09/30/2022	4.200	393,172						441,766	09/30/2022
R2004958671		MCDONOUGH	GA	R	09/30/2022	4.200	393,506						442,142	09/30/2022
R2004958672		DULUTH	GA	R	09/30/2022	4.200	286,556						321,973	09/30/2022
R2004958673		KISSIMMEE	FL	R	10/03/2022	3.910	373,365						419,511	10/03/2022
R2004958674		GROVE CITY	OH	R	10/03/2022	4.040	262,867						295,356	10/03/2022
R2004958675		CORDOVA	TN	R	10/04/2022	4.660	228,410						256,641	10/04/2022
R2004958676		SMYRNA	TN	R	10/11/2022	4.150	314,264						353,106	10/11/2022
R2004958677		DOUGLASVILLE	GA	R	10/03/2022	4.150	228,662						256,924	10/03/2022
R2004958678		LAKE MARY	FL	R	10/03/2022	3.910	329,552						370,283	10/03/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958680		MONROE	NC	R	10/04/2022	4.120	333,611						374,844	10/04/2022
R2004958684		COVINGTON	GA	R	10/07/2022	4.150	301,002						338,205	10/07/2022
R2004958685		GROVEPORT	OH	R	10/07/2022	4.040	278,855						313,320	10/07/2022
R2004958686		WESLEY CHAPEL	FL	R	10/11/2022	3.940	378,995						425,837	10/11/2022
R2004958687		MEMPHIS	TN	R	10/12/2022	4.660	270,819						304,291	10/12/2022
R2004958688		DENTON	TX	R	10/12/2022	3.880	331,866						372,883	10/12/2022
R2004958689		HASLET	TX	R	10/12/2022	3.880	296,785						333,466	10/12/2022
R2004958690		MULBERRY	FL	R	10/17/2022	3.940	292,028						328,121	10/17/2022
R2004958691		BLACKLICK	OH	R	10/17/2022	4.040	308,931						347,113	10/17/2022
R2004958693		RIVERVIEW	FL	R	10/18/2022	3.940	340,915						383,050	10/18/2022
R2004958695		APOLLO BEACH	FL	R	10/27/2022	4.300	297,079						333,797	10/27/2022
R2004958696		ARGYLE	TX	R	10/19/2022	3.880	342,807						385,176	10/19/2022
R2004958700		DOUGLASVILLE	GA	R	10/24/2022	4.150	248,439						279,145	10/24/2022
R2004958701		NEWNAN	GA	R	10/24/2022	4.150	321,495						361,230	10/24/2022
R2004958702		CEDAR HILL	TX	R	10/26/2022	3.880	302,475						339,859	10/26/2022
R2004958703		KINGWOOD	TX	R	10/27/2022	4.300	261,275						293,568	10/27/2022
R2004958704		MISSOURI CITY	TX	R	10/27/2022	4.300	335,046						376,456	10/27/2022
R2004958705		RUSKIN	FL	R	10/27/2022	4.300	346,786						389,648	10/27/2022
R2004958706		POWELL	OH	R	10/27/2022	4.300	468,553						526,464	10/27/2022
R2004958707		BRADENTON	FL	R	10/27/2022	4.300	684,624						769,241	10/27/2022
R2004958708		ORLANDO	FL	R	10/27/2022	4.300	422,804						475,061	10/27/2022
R2004958709		SANFORD	FL	R	10/27/2022	4.300	265,027						297,783	10/27/2022
R2004958710		INDIANAPOLIS	IN	R	10/27/2022	4.300	269,916						303,276	10/27/2022
R2004958711		ORLANDO	FL	R	10/27/2022	4.300	310,278						348,627	10/27/2022
R2004958712		CARMEL	IN	R	10/27/2022	4.300	429,950						483,090	10/27/2022
R2004958713		ELLENWOOD	GA	R	10/27/2022	4.300	321,713						361,476	10/27/2022
R2004958714		FAIRBURN	GA	R	10/27/2022	4.300	380,029						426,999	10/27/2022
R2004958715		DELTONA	FL	R	10/27/2022	4.300	253,164						284,454	10/27/2022
R2004958716		DACULA	GA	R	10/27/2022	4.300	428,821						481,821	10/27/2022
R2004958717		TAMPA	FL	R	10/27/2022	4.300	421,156						473,209	10/27/2022
R2004958718		ORLANDO	FL	R	10/27/2022	4.300	372,137						418,131	10/27/2022
R2004958719		ORANGE PARK	FL	R	10/27/2022	4.300	312,859						351,527	10/27/2022
R2004958720		BRADENTON	FL	R	10/27/2022	4.300	294,926						331,377	10/27/2022
R2004958721		ORLANDO	FL	R	10/27/2022	4.300	342,057						384,333	10/27/2022
R2004958722		DELAND	FL	R	10/27/2022	4.300	402,756						452,535	10/27/2022
R2004958723		MINNEOLA	FL	R	10/27/2022	4.300	388,316						436,311	10/27/2022
R2004958724		RIVERVIEW	FL	R	10/27/2022	4.300	284,054						319,162	10/27/2022
R2004958725		ST. AUGUSTINE	FL	R	10/27/2022	4.300	474,164						532,768	10/27/2022
R2004958726		ANTIOCH	TN	R	10/26/2022	4.150	309,821						348,103	10/26/2022
R2004958728		SAGINAW	TX	R	10/28/2022	3.880	304,899						342,522	10/28/2022
R2004958729		CORDOVA	TN	R	10/31/2022	4.660	293,423						329,689	10/31/2022
R2004958730		LEESBURG	FL	R	11/09/2022	3.910	257,887						289,761	11/09/2022
R2004958731		MARYSVILLE	OH	R	11/09/2022	4.040	299,675						336,713	11/09/2022
R2004958732		ARLINGTON	TN	R	11/15/2022	4.660	297,844						334,656	11/15/2022
R2004958733		NEWNAN	GA	R	11/16/2022	4.150	276,697						310,896	11/16/2022
R2004958734		TAMPA	FL	R	11/17/2022	4.200	613,435						689,253	11/17/2022
R2004958735		WESLEY CHAPEL	FL	R	11/17/2022	4.200	411,142						461,957	11/17/2022
R2004958736		WINTER HAVEN	FL	R	11/17/2022	4.200	302,501						339,889	11/17/2022
R2004958737		SARASOTA	FL	R	11/17/2022	4.200	453,326						509,355	11/17/2022
R2004958738		VENICE	FL	R	11/17/2022	4.200	397,403						446,521	11/17/2022
R2004958739		NEWNAN	GA	R	11/17/2022	4.200	352,023						395,531	11/17/2022
R2004958740		WINTER GARDEN	FL	R	11/17/2022	4.200	386,144						433,870	11/17/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958741		CASSELBERRY	FL	R	11/17/2022	4.200	392,417						440,918	11/17/2022
R2004958742		GILBERT	AZ	R	11/17/2022	4.200	524,773						589,632	11/17/2022
R2004958743		RIVERVIEW	FL	R	11/17/2022	4.200	384,474						431,993	11/17/2022
R2004958744		RIVERVIEW	FL	R	11/17/2022	4.200	429,825						482,949	11/17/2022
R2004958745		CHARLOTTE	NC	R	11/23/2022	4.120	357,550						401,742	11/23/2022
R2004958746		HASLET	TX	R	11/28/2022	3.880	312,290						350,888	11/28/2022
R2004958747		ORLANDO	FL	R	12/09/2022	3.910	349,412						392,598	12/09/2022
R2004958748		MEMPHIS	TN	R	12/02/2022	4.660	239,552						269,159	12/02/2022
R2004958749		AURORA	CO	R	12/08/2022	3.750	543,201						610,338	12/08/2022
R2004958750		VALRICO	FL	R	12/20/2022	3.940	340,648						382,751	12/20/2022
R2004958751		BARTOW	FL	R	12/20/2022	3.940	352,279						395,819	12/20/2022
R2004958752		APOPKA	FL	R	12/20/2022	3.910	352,503						396,071	12/20/2022
R2004958753		LAVON	TX	R	12/23/2022	3.880	331,489						372,459	12/23/2022
R2004958754		MESA	AZ	R	12/27/2022	3.710	428,052						480,957	12/27/2022
R2004958755		ZEPHYRHILLS	FL	R	12/27/2022	3.940	306,480						344,360	12/27/2022
R2004958756		DENTON	TX	R	12/30/2022	3.880	278,864						313,330	12/30/2022
R2004958757		PENDLETON	IN	R	12/30/2022	3.830	227,302						255,395	12/30/2022
R2004958758		ATLANTA	GA	R	12/30/2022	4.150	317,178						356,380	12/30/2022
R2004958759		KRUM	TX	R	01/03/2023	3.880	267,214						300,240	01/03/2023
R2004958760		OAKLAND	TN	R	01/04/2023	4.660	256,052						287,699	01/04/2023
R2004958761		MULBERRY	FL	R	01/10/2023	3.940	290,842						326,789	01/10/2023
R2004958762		DACULA	GA	R	01/12/2023	4.150	332,444						373,533	01/12/2023
R2004958763		MURFREESBORO	TN	R	01/13/2023	4.150	344,621						387,215	01/13/2023
R2004958764		PLANT CITY	FL	R	01/17/2023	3.940	396,062						445,013	01/17/2023
R2004958765		TAMPA	FL	R	01/18/2023	3.940	402,731						452,507	01/18/2023
R2004958766		ARLINGTON	TN	R	01/23/2023	4.660	262,627						295,087	01/23/2023
R2004958767		GILBERT	AZ	R	01/26/2023	3.710	366,460						411,753	01/26/2023
R2004958768		BARTOW	FL	R	01/30/2023	3.940	320,469						360,077	01/30/2023
R2004958769		LAKELAND	FL	R	01/31/2023	3.940	309,250						347,472	01/31/2023
R2004958770		EUSTIS	FL	R	02/06/2023	3.910	263,325						295,871	02/06/2023
R2004958771		RALEIGH	NC	R	02/06/2023	4.090	353,105						396,747	02/06/2023
R2004958772		SANFORD	FL	R	02/09/2023	3.910	332,774						373,903	02/09/2023
R2004958773		KISSIMMEE	FL	R	02/09/2023	3.910	294,924						331,375	02/09/2023
R2004958774		AUSTELL	GA	R	02/09/2023	4.150	313,160						351,865	02/09/2023
R2004958775		LITHIA SPRINGS	GA	R	02/09/2023	4.150	298,744						335,667	02/09/2023
R2004958776		DELAWARE	OH	R	02/13/2023	4.040	288,455						324,107	02/13/2023
R2004958777		RALEIGH	NC	R	02/13/2023	4.090	380,472						427,497	02/13/2023
R2004958778		CHARLOTTE	NC	R	02/14/2023	4.120	306,079						343,909	02/14/2023
R2004958779		BROOKSVILLE	FL	R	02/14/2023	3.940	265,735						298,579	02/14/2023
R2004958780		PLANT CITY	FL	R	02/14/2023	3.940	302,700						338,989	02/14/2023
R2004958781		CHARLOTTE	NC	R	02/15/2023	4.120	340,581						381,550	02/15/2023
R2004958782		CANAL WINCHESTER	OH	R	02/16/2023	4.040	230,449						258,932	02/16/2023
R2004958783		TAMPA	FL	R	02/17/2023	3.940	359,141						403,529	02/17/2023
R2004958784		LAKELAND	FL	R	02/17/2023	3.940	304,122						341,710	02/17/2023
R2004958785		LAKELAND	FL	R	02/17/2023	3.940	296,968						333,672	02/17/2023
R2004958786		RIVERVIEW	FL	R	02/21/2023	3.940	321,850						362,763	02/21/2023
R2004958787		BRANDON	FL	R	02/21/2023	3.940	367,237						412,626	02/21/2023
R2004958788		DOVER	FL	R	02/21/2023	3.940	335,244						377,780	02/21/2023
R2004958789		LITHIA SPRINGS	GA	R	02/22/2023	4.150	234,731						263,743	02/22/2023
R2004958790		RALEIGH	NC	R	02/23/2023	4.090	361,895						406,624	02/23/2023
R2004958791		QUEEN CREEK	AZ	R	02/23/2023	3.710	411,319						462,156	02/23/2023
R2004958792		LAKELAND	FL	R	03/09/2023	3.940	306,223						344,071	03/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958793		MARANA	AZ	R	02/27/2023	3.710	328,765						369,399	02/27/2023
R2004958794		CHARLOTTE	NC	R	02/27/2023	4.120	305,799						343,594	02/27/2023
R2004958795		FUQUAY VARINA	NC	R	02/27/2023	4.090	371,279						417,167	02/27/2023
R2004958796		YOUNGSVILLE	NC	R	02/28/2023	4.090	350,572						393,901	02/28/2023
R2004958797		PRINCETON	TX	R	02/27/2023	3.880	327,982						368,519	02/27/2023
R2004958798		VALRICO	FL	R	03/01/2023	3.940	281,467						316,255	03/01/2023
R2004958799		CHARLOTTE	NC	R	03/01/2023	4.120	347,021						389,911	03/01/2023
R2004958800		KISSIMMEE	FL	R	03/03/2023	3.910	277,579						311,886	03/03/2023
R2004958801		PLANT CITY	FL	R	03/02/2023	3.940	379,267						426,143	03/02/2023
R2004958802		FORT WORTH	TX	R	03/03/2023	3.880	275,014						309,005	03/03/2023
R2004958803		RIVERVIEW	FL	R	03/03/2023	3.940	317,699						356,965	03/03/2023
R2004958804		SANGER	TX	R	03/06/2023	3.880	287,776						323,344	03/06/2023
R2004958805		CORINTH	TX	R	03/07/2023	3.880	334,283						375,599	03/07/2023
R2004958806		FERNANDINA BEACH	FL	R	03/09/2023	4.480	386,476						434,243	03/09/2023
R2004958807		APOPKA	FL	R	03/09/2023	4.480	292,678						328,852	03/09/2023
R2004958808		BRANDON	FL	R	03/09/2023	4.480	296,061						332,653	03/09/2023
R2004958809		APOPKA	FL	R	03/09/2023	4.480	282,961						317,934	03/09/2023
R2004958810		APOPKA	FL	R	03/09/2023	4.480	244,382						274,586	03/09/2023
R2004958811		HAINES CITY	FL	R	03/09/2023	4.480	265,213						297,992	03/09/2023
R2004958812		AUBURNDALE	FL	R	03/09/2023	4.480	283,942						319,036	03/09/2023
R2004958813		GILBERT	AZ	R	03/09/2023	4.480	389,200						437,303	03/09/2023
R2004958814		PHOENIX	AZ	R	03/09/2023	4.480	309,619						347,886	03/09/2023
R2004958815		WINTER HAVEN	FL	R	03/09/2023	4.480	215,868						242,548	03/09/2023
R2004958816		SURPRISE	AZ	R	03/09/2023	4.480	323,940						363,978	03/09/2023
R2004958817		MOUNT DORA	FL	R	03/09/2023	4.480	297,541						334,316	03/09/2023
R2004958818		MONROVIA	IN	R	03/09/2023	4.480	257,288						289,087	03/09/2023
R2004958819		TAVARES	FL	R	03/09/2023	4.480	339,652						381,632	03/09/2023
R2004958820		FERNANDINA BEACH	FL	R	03/09/2023	4.480	307,260						345,236	03/09/2023
R2004958821		MONROVIA	IN	R	03/09/2023	4.480	201,430						226,326	03/09/2023
R2004958822		GOODYEAR	AZ	R	03/09/2023	4.480	341,642						383,867	03/09/2023
R2004958823		LAKE ALFRED	FL	R	03/09/2023	4.480	304,375						341,995	03/09/2023
R2004958824		CHARLOTTE	NC	R	03/09/2023	4.480	241,335						271,163	03/09/2023
R2004958825		PHOENIX	AZ	R	03/09/2023	4.480	324,396						364,490	03/09/2023
R2004958826		HUNTERSVILLE	NC	R	03/09/2023	4.480	357,815						402,039	03/09/2023
R2004958827		CHARLOTTE	NC	R	03/09/2023	4.480	358,586						402,906	03/09/2023
R2004958828		CHARLOTTE	NC	R	03/09/2023	4.480	336,982						378,631	03/09/2023
R2004958829		MESA	AZ	R	03/09/2023	4.480	330,323						371,149	03/09/2023
R2004958830		CHARLOTTE	NC	R	03/09/2023	4.480	304,137						341,726	03/09/2023
R2004958831		HUNTERSVILLE	NC	R	03/09/2023	4.480	351,170						394,573	03/09/2023
R2004958832		KNIGHTDALE	NC	R	03/09/2023	4.480	369,979						415,707	03/09/2023
R2004958833		GILBERT	AZ	R	03/09/2023	4.480	398,355						447,590	03/09/2023
R2004958834		EAGLE LAKE	FL	R	03/09/2023	4.480	292,716						328,894	03/09/2023
R2004958835		CLERMONT	FL	R	03/09/2023	4.480	339,090						381,000	03/09/2023
R2004958836		GRAND ISLAND	FL	R	03/09/2023	4.480	352,242						395,778	03/09/2023
R2004958837		DURHAM	NC	R	03/09/2023	4.480	281,886						316,726	03/09/2023
R2004958838		FRUITLAND PARK	FL	R	03/09/2023	4.480	257,438						289,256	03/09/2023
R2004958839		GARNER	NC	R	03/09/2023	4.480	339,833						381,835	03/09/2023
R2004958840		RALEIGH	NC	R	03/09/2023	4.480	370,157						415,907	03/09/2023
R2004958841		GRAND ISLAND	FL	R	03/09/2023	4.480	346,411						389,226	03/09/2023
R2004958842		PINEVILLE	NC	R	03/09/2023	4.480	336,605						378,208	03/09/2023
R2004958843		SAINT AUGUSTINE	FL	R	03/09/2023	4.480	237,530						266,887	03/09/2023
R2004958844		NASHVILLE	TN	R	03/09/2023	4.480	458,916						515,636	03/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958845		JACKSONVILLE	FL	R	03/09/2023	4.480	386,778						434,582	03/09/2023
R2004958846		APOPKA	FL	R	03/09/2023	4.480	351,982						395,486	03/09/2023
R2004958847		FRUITLAND PARK	FL	R	03/09/2023	4.480	305,991						343,810	03/09/2023
R2004958848		BRANDON	FL	R	03/09/2023	4.480	238,318						267,773	03/09/2023
R2004958849		RIVERVIEW	FL	R	03/09/2023	4.480	291,281						327,282	03/09/2023
R2004958850		SUN CITY	AZ	R	03/09/2023	4.480	391,451						439,833	03/09/2023
R2004958851		BRADENTON	FL	R	03/09/2023	4.480	301,908						339,213	03/09/2023
R2004958852		SAN TAN VALLEY	AZ	R	03/09/2023	4.480	381,629						428,797	03/09/2023
R2004958853		ORLANDO	FL	R	03/09/2023	4.480	458,743						515,442	03/09/2023
R2004958854		MARICOPA	AZ	R	03/09/2023	4.480	272,249						305,898	03/09/2023
R2004958855		ORANGE PARK	FL	R	03/09/2023	4.480	225,486						253,355	03/09/2023
R2004958856		PALM COAST	FL	R	03/09/2023	4.480	351,285						394,702	03/09/2023
R2004958857		ORLANDO	FL	R	03/09/2023	4.480	301,337						338,581	03/09/2023
R2004958858		ORMOND BEACH	FL	R	03/09/2023	4.480	303,552						341,070	03/09/2023
R2004958859		LONGWOOD	FL	R	03/09/2023	4.480	310,290						348,640	03/09/2023
R2004958860		DELAND	FL	R	03/09/2023	4.480	259,049						291,066	03/09/2023
R2004958861		OCALA	FL	R	03/09/2023	4.480	266,208						299,110	03/09/2023
R2004958862		CLERMONT	FL	R	03/09/2023	4.480	383,223						430,588	03/09/2023
R2004958863		PARRISH	FL	R	03/09/2023	4.480	415,247						466,569	03/09/2023
R2004958864		BRADENTON	FL	R	03/09/2023	4.480	422,108						474,279	03/09/2023
R2004958865		SAN ANTONIO	TX	R	03/09/2023	4.480	258,551						290,507	03/09/2023
R2004958866		SAN ANTONIO	TX	R	03/09/2023	4.480	230,738						259,256	03/09/2023
R2004958867		CIBOLO	TX	R	03/09/2023	4.480	322,303						362,138	03/09/2023
R2004958868		SURPRISE	AZ	R	03/09/2023	4.480	303,012						340,463	03/09/2023
R2004958869		SAN ANTONIO	TX	R	03/09/2023	4.480	324,461						364,562	03/09/2023
R2004958870		CIBOLO	TX	R	03/09/2023	4.480	304,895						342,579	03/09/2023
R2004958871		SCHERTZ	TX	R	03/09/2023	4.480	304,266						341,872	03/09/2023
R2004958872		GOODYEAR	AZ	R	03/09/2023	4.480	368,202						413,711	03/09/2023
R2004958873		PEORIA	AZ	R	03/09/2023	4.480	399,115						448,444	03/09/2023
R2004958874		QUEEN CREEK	AZ	R	03/09/2023	4.480	352,561						396,136	03/09/2023
R2004958875		QUEEN CREEK	AZ	R	03/09/2023	4.480	363,032						407,901	03/09/2023
R2004958876		LAVEEN	AZ	R	03/09/2023	4.480	347,030						389,922	03/09/2023
R2004958877		EL MIRAGE	AZ	R	03/09/2023	4.480	299,327						336,323	03/09/2023
R2004958878		WADDELL	AZ	R	03/09/2023	4.480	318,684						358,072	03/09/2023
R2004958879		GILBERT	AZ	R	03/09/2023	4.480	375,263						421,644	03/09/2023
R2004958880		GILBERT	AZ	R	03/09/2023	4.480	405,905						456,073	03/09/2023
R2004958881		CHANDLER	AZ	R	03/09/2023	4.480	433,638						487,234	03/09/2023
R2004958882		TUCSON	AZ	R	03/09/2023	4.480	286,411						321,810	03/09/2023
R2004958883		GILBERT	AZ	R	03/09/2023	4.480	401,231						450,822	03/09/2023
R2004958884		QUEEN CREEK	AZ	R	03/09/2023	4.480	305,179						342,898	03/09/2023
R2004958885		BUCKEYE	AZ	R	03/09/2023	4.480	303,351						340,844	03/09/2023
R2004958886		PHOENIX	AZ	R	03/09/2023	4.480	365,706						410,906	03/09/2023
R2004958887		SURPRISE	AZ	R	03/09/2023	4.480	380,631						427,675	03/09/2023
R2004958888		QUEEN CREEK	AZ	R	03/09/2023	4.480	400,649						450,167	03/09/2023
R2004958889		SURPRISE	AZ	R	03/09/2023	4.480	420,936						472,962	03/09/2023
R2004958890		AVONDALE	AZ	R	03/09/2023	4.480	412,209						463,156	03/09/2023
R2004958891		CAVE CREEK	AZ	R	03/09/2023	4.480	365,401						410,563	03/09/2023
R2004958892		MESA	AZ	R	03/09/2023	4.480	324,688						364,818	03/09/2023
R2004958893		GLENDALE	AZ	R	03/09/2023	4.480	317,894						357,184	03/09/2023
R2004958894		PEORIA	AZ	R	03/09/2023	4.480	417,561						469,170	03/09/2023
R2004958895		CROWLEY	TX	R	03/09/2023	4.480	301,779						339,077	03/09/2023
R2004958896		ROSENBERG	TX	R	03/09/2023	4.480	257,330						289,135	03/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958897		FORT WORTH	TX	R	03/09/2023	4.480	331,927						372,952	03/09/2023
R2004958898		WAXAHACHIE	TX	R	03/09/2023	4.480	239,304						268,881	03/09/2023
R2004958899		ALLEN	TX	R	03/09/2023	4.480	274,224						308,117	03/09/2023
R2004958900		WEATHERFORD	TX	R	03/09/2023	4.480	368,993						414,599	03/09/2023
R2004958901		WEATHERFORD	TX	R	03/09/2023	4.480	186,575						209,635	03/09/2023
R2004958902		SPRING	TX	R	03/09/2023	4.480	333,366						374,568	03/09/2023
R2004958903		SAN ANTONIO	TX	R	03/09/2023	4.480	279,611						314,170	03/09/2023
R2004958904		SPRING HILL	TN	R	03/09/2023	4.480	430,409						483,606	03/09/2023
R2004958905		NASHVILLE	TN	R	03/09/2023	4.480	475,458						534,223	03/09/2023
R2004958906		HENDERSONVILLE	TN	R	03/09/2023	4.480	257,615						289,455	03/09/2023
R2004958907		COLUMBIA	TN	R	03/09/2023	4.480	419,103						470,903	03/09/2023
R2004958908		FERRIS	TX	R	03/09/2023	4.480	257,557						289,390	03/09/2023
R2004958909		ROCKWALL	TX	R	03/09/2023	4.480	311,787						350,323	03/09/2023
R2004958910		FORNEY	TX	R	03/09/2023	4.480	287,104						322,589	03/09/2023
R2004958911		MANSFIELD	TX	R	03/09/2023	4.480	368,006						413,490	03/09/2023
R2004958912		CROWLEY	TX	R	03/09/2023	4.480	235,260						264,337	03/09/2023
R2004958913		ROCKWALL	TX	R	03/09/2023	4.480	523,895						588,646	03/09/2023
R2004958914		KRUM	TX	R	03/09/2023	4.480	281,746						316,568	03/09/2023
R2004958915		MIDLOTHIAN	TX	R	03/09/2023	4.480	335,190						376,618	03/09/2023
R2004958916		NEW BRAUNFELS	TX	R	03/09/2023	4.480	270,961						304,450	03/09/2023
R2004958917		SCHERTZ	TX	R	03/09/2023	4.480	320,956						360,624	03/09/2023
R2004958918		SAN ANTONIO	TX	R	03/09/2023	4.480	388,409						436,414	03/09/2023
R2004958919		SAN ANTONIO	TX	R	03/09/2023	4.480	221,543						248,924	03/09/2023
R2004958920		ALVARADO	TX	R	03/09/2023	4.480	276,993						311,228	03/09/2023
R2004958921		CORNELIUS	NC	R	03/09/2023	4.120	330,900						371,798	03/09/2023
R2004958922		VALRICO	FL	R	03/08/2023	3.940	274,178						308,065	03/08/2023
R2004958923		CLERMONT	FL	R	03/09/2023	4.480	311,269						349,740	03/09/2023
R2004958924		FORNEY	TX	R	03/09/2023	4.480	298,438						335,324	03/09/2023
R2004958925		LAVEEN	AZ	R	03/09/2023	4.480	344,252						386,800	03/09/2023
R2004958926		GILBERT	AZ	R	03/09/2023	4.480	417,117						468,671	03/09/2023
R2004958927		LAKELAND	FL	R	03/10/2023	3.940	329,932						370,710	03/10/2023
R2004958928		TEMPLE	GA	R	03/10/2023	4.150	296,161						332,765	03/10/2023
R2004958929		FRUITLAND PARK	FL	R	03/10/2023	3.910	305,001						342,698	03/10/2023
R2004958930		INDIAN TRAIL	NC	R	03/13/2023	4.120	325,668						365,919	03/13/2023
R2004958931		MURFREESBORO	TN	R	03/14/2023	4.150	350,803						393,599	03/14/2023
R2004958932		RIVERVIEW	FL	R	03/14/2023	3.940	343,634						386,106	03/14/2023
R2004958933		BREMEN	GA	R	03/14/2023	4.150	289,978						325,818	03/14/2023
R2004958934		PHOENIX	AZ	R	03/15/2023	3.710	423,679						476,044	03/15/2023
R2004958935		RIVERVIEW	FL	R	03/16/2023	3.940	325,480						365,708	03/16/2023
R2004958936		TAMPA	FL	R	03/16/2023	3.940	402,509						452,257	03/16/2023
R2004958937		WINDER	GA	R	03/17/2023	4.150	285,862						321,193	03/17/2023
R2004958938		CLERMONT	FL	R	03/17/2023	3.910	352,147						395,671	03/17/2023
R2004958939		DALLAS	GA	R	03/22/2023	4.150	273,426						307,220	03/22/2023
R2004958940		MULBERRY	FL	R	03/22/2023	3.940	290,401						326,293	03/22/2023
R2004958941		FUQUAY VARINA	NC	R	03/23/2023	4.090	356,353						400,397	03/23/2023
R2004958942		BROOKSVILLE	FL	R	03/24/2023	3.940	291,973						328,059	03/24/2023
R2004958943		FATE	TX	R	03/24/2023	3.880	310,426						348,793	03/24/2023
R2004958944		POINCIANA	FL	R	03/28/2023	3.910	318,599						357,976	03/28/2023
R2004958945		KISSIMMEE	FL	R	03/28/2023	3.910	291,112						327,092	03/28/2023
R2004958946		VAIL	AZ	R	03/29/2023	3.710	317,885						357,174	03/29/2023
R2004958947		MOUNT DORA	FL	R	03/31/2023	3.910	311,028						349,470	03/31/2023
R2004958948		LAKELAND	FL	R	03/31/2023	3.940	309,330						347,562	03/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958949		WENDELL	NC	R	03/31/2023	4.090	335,041						376,450	03/31/2023
R2004958950		HERNANDO	MS	R	03/30/2023	4.660	280,807						315,514	03/30/2023
R2004958951		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958952		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958953		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958954		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958955		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004958956		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958957		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958958		THORNTON	CO	R	03/31/2023	4.220	428,681						481,664	03/31/2023
R2004958959		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958960		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004958961		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004958962		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958963		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958964		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958965		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958966		THORNTON	CO	R	03/31/2023	4.220	428,681						481,664	03/31/2023
R2004958967		THORNTON	CO	R	03/31/2023	4.220	427,744						480,612	03/31/2023
R2004958968		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958969		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004958970		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004958971		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958972		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958973		THORNTON	CO	R	03/31/2023	4.220	416,925						468,455	03/31/2023
R2004958974		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004958975		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958976		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958977		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004958978		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958979		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958980		THORNTON	CO	R	03/31/2023	4.220	427,744						480,612	03/31/2023
R2004958981		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958982		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958983		THORNTON	CO	R	03/31/2023	4.220	416,925						468,455	03/31/2023
R2004958984		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958985		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958986		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958987		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958988		THORNTON	CO	R	03/31/2023	4.220	428,681						481,664	03/31/2023
R2004958989		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958990		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958991		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958992		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004958993		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958994		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004958995		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004958996		THORNTON	CO	R	03/31/2023	4.220	428,681						481,664	03/31/2023
R2004958997		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004958998		THORNTON	CO	R	03/31/2023	4.220	427,744						480,612	03/31/2023
R2004958999		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959000		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959001		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959002		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004959003		THORNTON	CO	R	03/31/2023	4.220	426,478						478,700	03/31/2023
R2004959004		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004959005		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959006		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959007		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959008		THORNTON	CO	R	03/31/2023	4.220	416,925						468,455	03/31/2023
R2004959009		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959010		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959011		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959012		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959013		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959014		THORNTON	CO	R	03/31/2023	4.220	416,925						468,455	03/31/2023
R2004959015		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959016		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959017		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959018		THORNTON	CO	R	03/31/2023	4.220	427,744						480,612	03/31/2023
R2004959019		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004959020		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004959021		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959022		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959023		THORNTON	CO	R	03/31/2023	4.220	428,681						481,664	03/31/2023
R2004959024		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004959025		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959026		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959027		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004959028		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959029		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959030		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959031		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004959032		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959033		THORNTON	CO	R	03/31/2023	4.220	427,744						480,612	03/31/2023
R2004959034		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959035		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959036		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959037		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959038		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959039		THORNTON	CO	R	03/31/2023	4.220	427,744						480,612	03/31/2023
R2004959040		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959041		THORNTON	CO	R	03/31/2023	4.220	476,418						535,301	03/31/2023
R2004959042		THORNTON	CO	R	03/31/2023	4.220	426,979						479,752	03/31/2023
R2004959043		THORNTON	CO	R	03/31/2023	4.220	416,925						468,455	03/31/2023
R2004959044		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004959045		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959046		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959047		THORNTON	CO	R	03/31/2023	4.220	426,043						478,700	03/31/2023
R2004959048		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959049		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959050		THORNTON	CO	R	03/31/2023	4.220	475,481						534,248	03/31/2023
R2004959051		THORNTON	CO	R	03/31/2023	4.220	415,988						467,402	03/31/2023
R2004959052		THORNTON	CO	R	03/31/2023	4.220	427,744						480,612	03/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959053		TAVARES	FL	R	04/05/2023	3.910	274,941						308,923	04/05/2023
R2004959054		STOCKBRIDGE	GA	R	04/03/2023	4.150	220,914						248,218	04/03/2023
R2004959055		MEMPHIS	TN	R	04/06/2023	4.660	256,927						288,682	04/06/2023
R2004959056		CEDAR HILL	TX	R	04/05/2023	3.880	251,228						282,279	04/05/2023
R2004959057		MULBERRY	FL	R	04/07/2023	3.940	354,625						398,455	04/07/2023
R2004959058		SAN TAN VALLEY	AZ	R	04/11/2023	4.100	355,410						399,337	04/11/2023
R2004959059		MARICOPA	AZ	R	04/11/2023	4.100	266,933						299,925	04/11/2023
R2004959060		BUCKEYE	AZ	R	04/11/2023	4.100	335,529						376,999	04/11/2023
R2004959061		SURPRISE	AZ	R	04/11/2023	4.100	378,088						424,818	04/11/2023
R2004959062		SURPRISE	AZ	R	04/11/2023	4.100	326,924						367,331	04/11/2023
R2004959063		TUCSON	AZ	R	04/11/2023	4.100	341,992						384,261	04/11/2023
R2004959064		MESA	AZ	R	04/11/2023	4.100	377,343						423,981	04/11/2023
R2004959065		SURPRISE	AZ	R	04/11/2023	4.100	388,009						435,965	04/11/2023
R2004959066		TUCSON	AZ	R	04/11/2023	4.100	398,806						448,097	04/11/2023
R2004959067		GREEN COVE SPRINGS	FL	R	04/11/2023	4.100	278,693						313,138	04/11/2023
R2004959068		GOODYEAR	AZ	R	04/11/2023	4.100	375,904						422,364	04/11/2023
R2004959069		JACKSONVILLE	FL	R	04/11/2023	4.100	258,292						290,216	04/11/2023
R2004959070		GILBERT	AZ	R	04/11/2023	4.100	399,672						449,069	04/11/2023
R2004959071		JACKSONVILLE	FL	R	04/11/2023	4.100	255,335						286,894	04/11/2023
R2004959072		JACKSONVILLE	FL	R	04/11/2023	4.100	311,141						349,596	04/11/2023
R2004959073		MULBERRY	FL	R	04/11/2023	4.100	264,594						297,296	04/11/2023
R2004959074		BROOKSVILLE	FL	R	04/11/2023	4.100	273,056						306,804	04/11/2023
R2004959075		WINTER HAVEN	FL	R	04/11/2023	4.100	294,794						331,229	04/11/2023
R2004959076		GILBERT	AZ	R	04/11/2023	4.100	433,200						486,742	04/11/2023
R2004959077		RIVERVIEW	FL	R	04/11/2023	4.100	343,466						385,917	04/11/2023
R2004959078		DALLAS	GA	R	04/11/2023	4.100	244,527						274,750	04/11/2023
R2004959079		JACKSONVILLE	FL	R	04/11/2023	4.100	273,861						307,709	04/11/2023
R2004959080		HAINES CITY	FL	R	04/11/2023	4.100	317,869						357,157	04/11/2023
R2004959081		GOODYEAR	AZ	R	04/11/2023	4.100	367,798						413,256	04/11/2023
R2004959082		CONCORD	NC	R	04/11/2023	4.100	255,146						286,681	04/11/2023
R2004959083		CHARLOTTE	NC	R	04/11/2023	4.100	293,613						329,902	04/11/2023
R2004959084		SURPRISE	AZ	R	04/11/2023	4.100	316,096						355,164	04/11/2023
R2004959085		CHARLOTTE	NC	R	04/11/2023	4.100	289,577						325,368	04/11/2023
R2004959086		SAHUARITA	AZ	R	04/11/2023	4.100	327,597						368,086	04/11/2023
R2004959087		FORT MILL	SC	R	04/11/2023	4.100	356,151						400,170	04/11/2023
R2004959088		MESA	AZ	R	04/11/2023	4.100	417,895						469,545	04/11/2023
R2004959089		KRUM	TX	R	04/11/2023	4.100	276,670						310,866	04/11/2023
R2004959090		MESA	AZ	R	04/11/2023	4.100	454,113						510,240	04/11/2023
R2004959091		SAN ANTONIO	TX	R	04/11/2023	4.100	229,538						257,908	04/11/2023
R2004959092		SURPRISE	AZ	R	04/11/2023	4.100	318,628						358,009	04/11/2023
R2004959093		HAINES CITY	FL	R	04/11/2023	4.100	296,339						332,965	04/11/2023
R2004959094		FORT WORTH	TX	R	04/11/2023	4.100	303,401						340,901	04/11/2023
R2004959095		SURPRISE	AZ	R	04/11/2023	4.100	442,566						497,266	04/11/2023
R2004959096		QUEEN CREEK	AZ	R	04/11/2023	4.100	437,515						491,589	04/11/2023
R2004959097		KISSIMMEE	FL	R	04/11/2023	4.100	379,695						426,624	04/11/2023
R2004959098		SAN ANTONIO	TX	R	04/11/2023	4.100	241,332						271,159	04/11/2023
R2004959099		CONROE	TX	R	04/11/2023	4.100	252,350						283,540	04/11/2023
R2004959100		SAN ANTONIO	TX	R	04/11/2023	4.100	253,197						284,491	04/11/2023
R2004959101		JARRELL	TX	R	04/11/2023	4.100	229,412						257,767	04/11/2023
R2004959102		SAN ANTONIO	TX	R	04/11/2023	4.100	289,145						324,882	04/11/2023
R2004959103		LAKELAND	FL	R	04/11/2023	4.100	374,242						420,497	04/11/2023
R2004959104		SAN ANTONIO	TX	R	04/11/2023	4.100	272,158						305,796	04/11/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959105		LEWISVILLE	TX	R	04/11/2023	4.100	324,985						365,151	04/11/2023
R2004959106		NEW BRAUNFELS	TX	R	04/11/2023	4.100	254,894						286,398	04/11/2023
R2004959107		SAN ANTONIO	TX	R	04/11/2023	4.100	239,457						269,052	04/11/2023
R2004959108		FERRIS	TX	R	04/11/2023	4.100	285,560						320,854	04/11/2023
R2004959109		CROSBY	TX	R	04/11/2023	4.100	269,806						303,152	04/11/2023
R2004959110		WINDCREST	TX	R	04/11/2023	4.100	293,604						329,892	04/11/2023
R2004959111		NEW BRAUNFELS	TX	R	04/11/2023	4.100	295,217						331,704	04/11/2023
R2004959112		FORNEY	TX	R	04/11/2023	4.100	314,801						353,709	04/11/2023
R2004959113		SAN ANTONIO	TX	R	04/11/2023	4.100	253,103						284,385	04/11/2023
R2004959114		MIDDLEBURG	FL	R	04/11/2023	4.100	310,233						348,577	04/11/2023
R2004959115		WIMAUMA	FL	R	04/11/2023	4.100	297,921						334,743	04/11/2023
R2004959116		SAN ANTONIO	TX	R	04/11/2023	4.100	314,641						353,529	04/11/2023
R2004959117		CROSBY	TX	R	04/11/2023	4.100	294,835						331,276	04/11/2023
R2004959118		NEW BRAUNFELS	TX	R	04/11/2023	4.100	305,451						343,204	04/11/2023
R2004959119		ORANGE PARK	FL	R	04/11/2023	4.100	227,997						256,177	04/11/2023
R2004959120		SAINT AUGUSTINE	FL	R	04/11/2023	4.100	286,539						321,954	04/11/2023
R2004959121		ROSHARON	TX	R	04/11/2023	4.100	315,547						354,548	04/11/2023
R2004959122		SAINT JOHNS	FL	R	04/11/2023	4.100	243,746						273,872	04/11/2023
R2004959123		JACKSONVILLE	FL	R	04/11/2023	4.100	239,662						269,283	04/11/2023
R2004959124		MIDLOTHIAN	TX	R	04/11/2023	4.100	366,517						411,817	04/11/2023
R2004959125		GRAND PRAIRIE	TX	R	04/11/2023	4.100	399,296						448,648	04/11/2023
R2004959126		JACKSONVILLE	FL	R	04/11/2023	4.100	219,080						246,157	04/11/2023
R2004959127		DALLAS	TX	R	04/11/2023	4.100	419,716						471,591	04/11/2023
R2004959128		DELTONA	FL	R	04/11/2023	4.100	302,780						340,202	04/11/2023
R2004959129		FORT WORTH	TX	R	04/11/2023	4.100	266,461						299,395	04/11/2023
R2004959130		DELTONA	FL	R	04/11/2023	4.100	274,830						308,797	04/11/2023
R2004959131		LAND O LAKES	FL	R	04/11/2023	4.100	401,338						450,942	04/11/2023
R2004959132		MONTGOMERY	TX	R	04/11/2023	4.100	222,935						250,489	04/11/2023
R2004959133		ROSENBERG	TX	R	04/11/2023	4.100	322,160						361,977	04/11/2023
R2004959134		SAN ANTONIO	TX	R	04/11/2023	4.100	349,119						392,269	04/11/2023
R2004959135		SAN ANTONIO	TX	R	04/11/2023	4.100	263,122						295,642	04/11/2023
R2004959136		LUTZ	FL	R	04/11/2023	4.100	335,765						377,264	04/11/2023
R2004959137		SAN ANTONIO	TX	R	04/11/2023	4.100	220,339						247,572	04/11/2023
R2004959138		BALL GROUND	GA	R	04/11/2023	4.100	315,632						354,642	04/11/2023
R2004959139		SAN ANTONIO	TX	R	04/11/2023	4.100	210,832						236,890	04/11/2023
R2004959140		HIRAM	GA	R	04/11/2023	4.100	280,917						315,637	04/11/2023
R2004959141		SAN ANTONIO	TX	R	04/11/2023	4.100	343,258						385,684	04/11/2023
R2004959142		SAN ANTONIO	TX	R	04/11/2023	4.100	246,172						276,597	04/11/2023
R2004959143		CANTON	GA	R	04/11/2023	4.100	271,952						305,564	04/11/2023
R2004959144		MCDONOUGH	GA	R	04/11/2023	4.100	218,723						245,756	04/11/2023
R2004959145		COVINGTON	GA	R	04/11/2023	4.100	268,576						301,771	04/11/2023
R2004959146		COVINGTON	GA	R	04/11/2023	4.100	265,704						298,544	04/11/2023
R2004959147		DOUGLASVILLE	GA	R	04/11/2023	4.100	268,153						301,296	04/11/2023
R2004959148		DALLAS	GA	R	04/11/2023	4.100	280,726						315,423	04/11/2023
R2004959149		CONYERS	GA	R	04/11/2023	4.100	314,405						353,264	04/11/2023
R2004959150		ADAIRSVILLE	GA	R	04/11/2023	4.100	299,031						335,990	04/11/2023
R2004959151		COVINGTON	GA	R	04/11/2023	4.100	235,264						264,342	04/11/2023
R2004959152		GILBERT	AZ	R	04/11/2023	4.100	459,066						515,804	04/11/2023
R2004959153		ROCKMART	GA	R	04/11/2023	4.100	284,949						320,168	04/11/2023
R2004959154		DALLAS	GA	R	04/11/2023	4.100	309,582						347,845	04/11/2023
R2004959155		TEMPLE	GA	R	04/11/2023	4.100	252,348						283,537	04/11/2023
R2004959156		COVINGTON	GA	R	04/11/2023	4.100	256,450						288,146	04/11/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959157		STOCKBRIDGE	GA	R	04/11/2023	4.100	318,164						357,488	04/11/2023
R2004959158		ROCKMART	GA	R	04/11/2023	4.100	250,807						281,805	04/11/2023
R2004959159		HIRAM	GA	R	04/11/2023	4.100	343,541						386,001	04/11/2023
R2004959160		TEMPLE	GA	R	04/11/2023	4.100	295,578						332,110	04/11/2023
R2004959161		MCDONOUGH	GA	R	04/11/2023	4.100	311,235						349,702	04/11/2023
R2004959162		ADAIRSVILLE	GA	R	04/11/2023	4.100	263,840						296,450	04/11/2023
R2004959163		FAYETTEVILLE	GA	R	04/11/2023	4.100	466,967						524,682	04/11/2023
R2004959164		ROCKMART	GA	R	04/11/2023	4.100	238,456						267,928	04/11/2023
R2004959165		MCDONOUGH	GA	R	04/11/2023	4.100	370,170						415,921	04/11/2023
R2004959166		CARROLLTON	GA	R	04/11/2023	4.100	242,885						272,905	04/11/2023
R2004959167		DALLAS	GA	R	04/11/2023	4.100	218,767						245,805	04/11/2023
R2004959168		COVINGTON	GA	R	04/11/2023	4.100	361,342						406,003	04/11/2023
R2004959169		CARTERSVILLE	GA	R	04/11/2023	4.100	208,452						234,216	04/11/2023
R2004959170		GRIFFIN	GA	R	04/11/2023	4.100	226,623						254,633	04/11/2023
R2004959171		DOUGLASVILLE	GA	R	04/11/2023	4.100	234,040						262,967	04/11/2023
R2004959172		MCDONOUGH	GA	R	04/11/2023	4.100	229,032						257,666	04/11/2023
R2004959173		DOUGLASVILLE	GA	R	04/11/2023	4.100	247,665						278,275	04/11/2023
R2004959174		CARTERSVILLE	GA	R	04/11/2023	4.100	174,893						196,509	04/11/2023
R2004959175		ORANGE PARK	FL	R	04/11/2023	4.100	264,004						296,634	04/11/2023
R2004959176		CENTENNIAL	CO	R	04/10/2023	3.750	574,278						645,256	04/10/2023
R2004959177		CASTLE ROCK	CO	R	04/14/2023	3.750	562,777						635,584	04/14/2023
R2004959178		BARTLETT	TN	R	04/12/2023	4.660	252,341						283,529	04/12/2023
R2004959179		FATE	TX	R	04/17/2023	3.880	300,964						338,162	04/17/2023
R2004959180		LA VERGNE	TN	R	04/14/2023	4.150	316,767						355,918	04/14/2023
R2004959181		BROOKSVILLE	FL	R	04/14/2023	3.940	292,231						328,349	04/14/2023
R2004959182		DALLAS	NC	R	04/17/2023	4.120	268,082						301,216	04/17/2023
R2004959183		LUTZ	FL	R	04/21/2023	3.940	322,553						362,419	04/21/2023
R2004959184		THORNTON	CO	R	04/21/2023	3.750	552,107						620,345	04/21/2023
R2004959185		LA VERGNE	TN	R	04/24/2023	4.150	287,096						322,580	04/24/2023
R2004959186		FRUITLAND PARK	FL	R	04/26/2023	3.910	308,556						346,692	04/26/2023
R2004959187		MIDLAND	NC	R	04/25/2023	4.120	316,364						355,465	04/25/2023
R2004959188		PALMETTO	FL	R	04/27/2023	4.160	337,751						379,496	04/27/2023
R2004959189		CORDOVA	TN	R	05/02/2023	4.660	272,033						305,655	05/02/2023
R2004959190		CLAYTON	NC	R	05/01/2023	4.090	280,302						314,946	05/01/2023
R2004959191		LA VERGNE	TN	R	05/04/2023	4.150	370,954						416,802	05/04/2023
R2004959192		KENNESAW	GA	R	05/05/2023	4.150	315,836						354,872	05/05/2023
R2004959193		COLUMBUS	OH	R	05/12/2023	4.040	262,074						294,465	05/12/2023
R2004959194		SOUTHAVEN	MS	R	05/15/2023	4.660	277,150						311,404	05/15/2023
R2004959195		DENTON	TX	R	05/16/2023	3.880	315,375						354,354	05/16/2023
R2004959196		YOUNGSVILLE	NC	R	05/16/2023	4.090	372,493						418,532	05/16/2023
R2004959197		TAVARES	FL	R	05/17/2023	3.910	285,492						320,777	05/17/2023
R2004959198		FORT WORTH	TX	R	05/17/2023	3.880	289,562						325,350	05/17/2023
R2004959199		SOUTHAVEN	MS	R	05/17/2023	4.660	256,087						287,738	05/17/2023
R2004959200		SANFORD	FL	R	05/18/2023	3.910	354,782						398,632	05/18/2023
R2004959201		BARTLETT	TN	R	05/19/2023	4.660	323,331						363,293	05/19/2023
R2004959202		PALMETTO	FL	R	05/19/2023	4.160	330,482						371,328	05/19/2023
R2004959203		PALMETTO	FL	R	05/19/2023	4.160	322,714						362,600	05/19/2023
R2004959204		BETHLEHEM	GA	R	05/24/2023	4.150	330,557						371,412	05/24/2023
R2004959205		CORDOVA	TN	R	05/25/2023	4.660	191,672						215,362	05/25/2023
R2004959206		PALMETTO	FL	R	05/26/2023	4.160	286,331						321,720	05/26/2023
R2004959207		LEESBURG	FL	R	05/26/2023	3.910	307,926						345,984	05/26/2023
R2004959208		PALMETTO	FL	R	05/30/2023	4.160	373,310						419,449	05/30/2023

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R2004959209		MEMPHIS	TN	R	06/01/2023	4.660	241,876						271,771	06/01/2023
R2004959210		SUN CITY CENTER	FL	R	06/01/2023	3.940	268,695						301,904	06/01/2023
R2004959211		PALMETTO	FL	R	05/31/2023	4.160	299,490						336,506	05/31/2023
R2004959212		PALMETTO	FL	R	05/31/2023	4.160	300,236						337,344	05/31/2023
R2004959213		PALMETTO	FL	R	05/31/2023	4.160	307,329						345,314	05/31/2023
R2004959214		PALMETTO	FL	R	05/31/2023	4.160	307,329						345,314	05/31/2023
R2004959215		PALMETTO	FL	R	05/31/2023	4.160	318,887						358,300	05/31/2023
R2004959216		PALMETTO	FL	R	05/31/2023	4.160	318,455						357,815	05/31/2023
R2004959217		PALMETTO	FL	R	05/31/2023	4.160	318,446						357,805	05/31/2023
R2004959218		PALMETTO	FL	R	05/31/2023	4.160	331,448						372,413	05/31/2023
R2004959219		PALMETTO	FL	R	05/31/2023	4.160	334,385						375,713	05/31/2023
R2004959220		PALMETTO	FL	R	05/31/2023	4.160	334,385						375,713	05/31/2023
R2004959221		PALMETTO	FL	R	05/31/2023	4.160	349,127						392,278	05/31/2023
R2004959222		PALMETTO	FL	R	05/31/2023	4.160	365,867						411,087	05/31/2023
R2004959223		PALMETTO	FL	R	05/31/2023	4.160	367,654						413,094	05/31/2023
R2004959224		PALMETTO	FL	R	05/31/2023	4.160	372,879						418,965	05/31/2023
R2004959225		CLAYTON	NC	R	06/01/2023	4.090	343,496						385,950	06/01/2023
R2004959226		SOUTHAVEN	MS	R	06/02/2023	4.660	226,541						254,541	06/02/2023
R2004959227		GOODYEAR	AZ	R	06/07/2023	3.670	373,688						419,874	06/07/2023
R2004959228		LITCHFIELD PARK	AZ	R	06/07/2023	3.670	381,992						429,205	06/07/2023
R2004959229		PHOENIX	AZ	R	06/07/2023	3.670	435,970						489,853	06/07/2023
R2004959230		GLENDALE	AZ	R	06/07/2023	3.670	365,384						410,544	06/07/2023
R2004959231		WADDELL	AZ	R	06/07/2023	3.670	373,688						419,874	06/07/2023
R2004959232		GLENDALE	AZ	R	06/07/2023	3.670	394,449						443,201	06/07/2023
R2004959233		PHOENIX	AZ	R	06/07/2023	3.670	456,730						513,180	06/07/2023
R2004959234		PHOENIX	AZ	R	06/07/2023	3.670	444,274						499,184	06/07/2023
R2004959235		GLENDALE	AZ	R	06/07/2023	3.670	323,863						363,891	06/07/2023
R2004959236		GOODYEAR	AZ	R	06/07/2023	3.670	427,665						480,523	06/07/2023
R2004959237		GOODYEAR	AZ	R	06/07/2023	3.670	398,601						447,866	06/07/2023
R2004959238		GOODYEAR	AZ	R	06/07/2023	3.670	352,928						396,548	06/07/2023
R2004959239		SURPRISE	AZ	R	06/07/2023	3.670	365,384						410,544	06/07/2023
R2004959240		SURPRISE	AZ	R	06/07/2023	3.670	394,449						443,201	06/07/2023
R2004959241		GOODYEAR	AZ	R	06/07/2023	3.670	348,776						391,883	06/07/2023
R2004959242		SURPRISE	AZ	R	06/07/2023	3.670	415,209						466,527	06/07/2023
R2004959243		SURPRISE	AZ	R	06/07/2023	3.670	365,384						410,544	06/07/2023
R2004959244		TOLLESON	AZ	R	06/07/2023	3.670	419,361						471,192	06/07/2023
R2004959245		WADDELL	AZ	R	06/07/2023	3.670	386,144						433,870	06/07/2023
R2004959246		VALRICO	FL	R	06/07/2023	3.670	311,407						349,895	06/07/2023
R2004959247		LUTZ	FL	R	06/07/2023	3.670	307,255						345,230	06/07/2023
R2004959248		LUTZ	FL	R	06/07/2023	3.670	286,494						321,904	06/07/2023
R2004959249		APOPKA	FL	R	06/07/2023	3.670	278,190						312,573	06/07/2023
R2004959250		LAKE MARY	FL	R	06/07/2023	3.670	313,898						352,694	06/07/2023
R2004959251		OCOEE	FL	R	06/07/2023	3.670	348,776						391,883	06/07/2023
R2004959252		VALRICO	FL	R	06/07/2023	3.670	290,646						326,569	06/07/2023
R2004959253		ODESSA	FL	R	06/07/2023	3.670	415,209						466,527	06/07/2023
R2004959254		APOPKA	FL	R	06/07/2023	3.670	373,688						419,874	06/07/2023
R2004959255		LAKE MARY	FL	R	06/07/2023	3.670	336,319						377,887	06/07/2023
R2004959256		WESLEY CHAPEL	FL	R	06/07/2023	3.670	403,434						453,296	06/07/2023
R2004959257		ODESSA	FL	R	06/07/2023	3.670	307,255						345,230	06/07/2023
R2004959258		TRINITY	FL	R	06/07/2023	3.670	298,951						335,900	06/07/2023
R2004959259		RIVERVIEW	FL	R	06/07/2023	3.670	298,951						335,900	06/07/2023
R2004959260		TRINITY	FL	R	06/07/2023	3.670	311,407						349,895	06/07/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959261		ORLANDO	FL	R	06/07/2023	3.670	365,384						410,544	06/07/2023
R2004959262		BRANDON	FL	R	06/07/2023	3.670	332,167						373,222	06/07/2023
R2004959263		BRANDON	FL	R	06/07/2023	3.670	290,646						326,569	06/07/2023
R2004959264		ORLANDO	FL	R	06/07/2023	3.670	307,255						345,230	06/07/2023
R2004959265		LAND O LAKES	FL	R	06/07/2023	3.670	319,711						359,226	06/07/2023
R2004959266		TAMPA	FL	R	06/07/2023	3.670	381,992						429,205	06/07/2023
R2004959267		OVIEDO	FL	R	06/07/2023	3.670	290,646						326,569	06/07/2023
R2004959268		SANFORD	FL	R	06/07/2023	3.670	311,407						349,895	06/07/2023
R2004959269		SORRENTO	FL	R	06/07/2023	3.670	303,103						340,565	06/07/2023
R2004959270		ORLANDO	FL	R	06/07/2023	3.670	435,970						489,853	06/07/2023
R2004959271		APOPKA	FL	R	06/07/2023	3.670	319,711						359,226	06/07/2023
R2004959272		ORLANDO	FL	R	06/07/2023	3.670	440,122						494,519	06/07/2023
R2004959273		ORLANDO	FL	R	06/07/2023	3.670	315,559						354,561	06/07/2023
R2004959274		APOPKA	FL	R	06/07/2023	3.670	336,319						377,887	06/07/2023
R2004959275		OCOEE	FL	R	06/07/2023	3.670	303,103						340,565	06/07/2023
R2004959276		WESLEY CHAPEL	FL	R	06/07/2023	3.670	282,342						317,238	06/07/2023
R2004959277		OVIEDO	FL	R	06/07/2023	3.670	319,711						359,226	06/07/2023
R2004959278		APOLLO BEACH	FL	R	06/07/2023	3.670	332,167						373,222	06/07/2023
R2004959279		LUTZ	FL	R	06/07/2023	3.670	294,798						331,234	06/07/2023
R2004959280		APOPKA	FL	R	06/07/2023	3.670	322,380						362,225	06/07/2023
R2004959281		WESLEY CHAPEL	FL	R	06/07/2023	3.670	294,798						331,234	06/07/2023
R2004959282		TAMPA	FL	R	06/07/2023	3.670	357,080						401,213	06/07/2023
R2004959283		ORLANDO	FL	R	06/07/2023	3.670	348,776						391,883	06/07/2023
R2004959284		APOPKA	FL	R	06/07/2023	3.670	257,430						289,247	06/07/2023
R2004959285		LAKE MARY	FL	R	06/07/2023	3.670	311,407						349,895	06/07/2023
R2004959286		SANFORD	FL	R	06/07/2023	3.670	280,681						315,372	06/07/2023
R2004959287		LAND O LAKES	FL	R	06/07/2023	3.670	257,430						289,247	06/07/2023
R2004959288		LAKE MARY	FL	R	06/07/2023	3.670	340,471						382,552	06/07/2023
R2004959289		ORLANDO	FL	R	06/07/2023	3.670	348,776						391,883	06/07/2023
R2004959290		WINTER HAVEN	FL	R	06/07/2023	3.670	276,529						310,707	06/07/2023
R2004959291		ORLANDO	FL	R	06/07/2023	3.670	332,167						373,222	06/07/2023
R2004959292		ORLANDO	FL	R	06/07/2023	3.670	336,319						377,887	06/07/2023
R2004959293		ORLANDO	FL	R	06/07/2023	3.670	298,951						335,900	06/07/2023
R2004959294		WESTFIELD	IN	R	06/07/2023	3.670	282,342						317,238	06/07/2023
R2004959295		OLIVE BRANCH	MS	R	06/07/2023	3.670	249,125						279,916	06/07/2023
R2004959296		OLIVE BRANCH	MS	R	06/07/2023	3.670	261,582						293,912	06/07/2023
R2004959297		OLIVE BRANCH	MS	R	06/07/2023	3.670	220,061						247,259	06/07/2023
R2004959298		OLIVE BRANCH	MS	R	06/07/2023	3.670	239,460						269,057	06/07/2023
R2004959299		OLIVE BRANCH	MS	R	06/07/2023	3.670	257,430						289,247	06/07/2023
R2004959300		OLIVE BRANCH	MS	R	06/07/2023	3.670	249,125						279,916	06/07/2023
R2004959301		SOUTHAVEN	MS	R	06/07/2023	3.670	203,452						228,598	06/07/2023
R2004959302		OLIVE BRANCH	MS	R	06/07/2023	3.670	244,973						275,251	06/07/2023
R2004959303		OLIVE BRANCH	MS	R	06/07/2023	3.670	232,517						261,255	06/07/2023
R2004959304		CHARLOTTE	NC	R	06/07/2023	3.670	328,015						368,556	06/07/2023
R2004959305		CHARLOTTE	NC	R	06/07/2023	3.670	373,688						419,874	06/07/2023
R2004959306		OAKLAND	TN	R	06/07/2023	3.670	244,973						275,251	06/07/2023
R2004959307		CORDOVA	TN	R	06/07/2023	3.670	232,517						261,255	06/07/2023
R2004959308		NASHVILLE	TN	R	06/07/2023	3.670	435,970						489,853	06/07/2023
R2004959309		OAKLAND	TN	R	06/07/2023	3.670	319,711						359,226	06/07/2023
R2004959310		OAKLAND	TN	R	06/07/2023	3.670	269,886						303,243	06/07/2023
R2004959311		CORDOVA	TN	R	06/07/2023	3.670	273,173						306,936	06/07/2023
R2004959312		SPRING	TX	R	06/07/2023	3.670	280,681						315,372	06/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959313		CEDAR HILL	TX	R	06/07/2023	3.670	280,681						315,372	06/07/2023
R2004959314		HUMBLE	TX	R	06/07/2023	3.670	282,342						317,238	06/07/2023
R2004959315		HOUSTON	TX	R	06/07/2023	3.670	228,365						256,590	06/07/2023
R2004959316		SPRING	TX	R	06/07/2023	3.670	244,973						275,251	06/07/2023
R2004959317		LEAGUE CITY	TX	R	06/07/2023	3.670	298,951						335,900	06/07/2023
R2004959318		LEAGUE CITY	TX	R	06/07/2023	3.670	294,798						331,234	06/07/2023
R2004959319		FORNEY	TX	R	06/07/2023	3.670	294,695						331,118	06/07/2023
R2004959320		KINGWOOD	TX	R	06/07/2023	3.670	240,821						270,586	06/07/2023
R2004959321		SPRING	TX	R	06/07/2023	3.670	220,061						247,259	06/07/2023
R2004959322		PALMETTO	FL	R	06/09/2023	4.160	344,110						386,640	06/09/2023
R2004959323		PALMETTO	FL	R	06/09/2023	4.160	303,113						340,576	06/09/2023
R2004959324		FORT WORTH	TX	R	06/12/2023	3.880	295,309						331,808	06/12/2023
R2004959325		LITHIA	FL	R	06/13/2023	3.940	308,082						346,159	06/13/2023
R2004959326		FORT WORTH	TX	R	06/13/2023	3.880	280,552						315,227	06/13/2023
R2004959327		YOUNGSVILLE	NC	R	06/16/2023	4.090	364,257						409,278	06/16/2023
R2004959328		PALMETTO	FL	R	06/16/2023	4.160	297,939						334,763	06/16/2023
R2004959329		PALMETTO	FL	R	06/16/2023	4.160	325,943						366,228	06/16/2023
R2004959330		PALMETTO	FL	R	06/16/2023	4.160	325,050						365,225	06/16/2023
R2004959331		PALMETTO	FL	R	06/16/2023	4.160	293,265						329,511	06/16/2023
R2004959332		TAVARES	FL	R	06/16/2023	3.910	283,896						318,984	06/16/2023
R2004959333		PALMETTO	FL	R	06/16/2023	4.160	290,678						326,605	06/16/2023
R2004959334		FRUITLAND PARK	FL	R	06/20/2023	3.910	294,069						330,415	06/20/2023
R2004959335		MULBERRY	FL	R	06/20/2023	3.940	296,071						332,664	06/20/2023
R2004959336		SMYRNA	TN	R	06/21/2023	4.150	302,710						340,124	06/21/2023
R2004959337		KNIGHTDALE	NC	R	06/22/2023	4.090	346,049						388,819	06/22/2023
R2004959338		SMYRNA	TN	R	06/22/2023	4.150	372,048						418,031	06/22/2023
R2004959339		PALMETTO	FL	R	06/26/2023	4.160	327,192						367,631	06/26/2023
R2004959340		OAKLAND	TN	R	06/23/2023	4.660	294,189						330,549	06/23/2023
R2004959341		PALMETTO	FL	R	06/26/2023	4.160	325,372						365,587	06/26/2023
R2004959342		CORDOVA	TN	R	06/28/2023	4.660	236,139						265,325	06/28/2023
R2004959343		MURFREESBORO	TN	R	06/26/2023	4.150	369,465						415,129	06/26/2023
R2004959344		SOUTHAVEN	MS	R	06/27/2023	4.660	251,913						283,048	06/27/2023
R2004959345		GOODLETTSVILLE	TN	R	06/26/2023	4.150	297,613						334,397	06/26/2023
R2004959346		OLIVE BRANCH	MS	R	06/28/2023	4.660	205,214						230,578	06/28/2023
R2004959347		MIDLOTHIAN	TX	R	06/28/2023	3.880	253,434						284,757	06/28/2023
R2004959348		PALMETTO	FL	R	06/29/2023	4.160	347,726						390,703	06/29/2023
R2004959349		PALMETTO	FL	R	06/29/2023	4.160	364,214						409,229	06/29/2023
R2004959350		FATE	TX	R	07/06/2023	3.880	338,385						380,208	07/06/2023
R2004959351		PALMETTO	FL	R	07/07/2023	4.160	343,679						386,156	07/07/2023
R2004959352		PALMETTO	FL	R	07/07/2023	4.160	340,205						382,253	07/07/2023
R2004959353		PALMETTO	FL	R	07/07/2023	4.160	339,720						381,708	07/07/2023
R2004959354		CLAYTON	NC	R	07/10/2023	4.090	334,216						375,524	07/10/2023
R2004959355		SOUTHAVEN	MS	R	07/07/2023	4.660	271,336						304,872	07/07/2023
R2004959356		VALRICO	FL	R	07/11/2023	3.670	381,992						429,205	07/11/2023
R2004959357		VALRICO	FL	R	07/11/2023	3.670	298,951						335,900	07/11/2023
R2004959358		ORLANDO	FL	R	07/11/2023	3.670	398,601						447,866	07/11/2023
R2004959359		WINTER SPRINGS	FL	R	07/11/2023	3.670	282,342						317,238	07/11/2023
R2004959360		ORLANDO	FL	R	07/11/2023	3.670	357,131						401,271	07/11/2023
R2004959361		KINGWOOD	TX	R	07/11/2023	3.670	249,125						279,916	07/11/2023
R2004959362		PHOENIX	AZ	R	07/11/2023	3.670	381,992						429,205	07/11/2023
R2004959363		GOODYEAR	AZ	R	07/11/2023	3.670	415,209						466,527	07/11/2023
R2004959364		RIVERVIEW	FL	R	07/11/2023	3.670	279,161						315,372	07/11/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959365		OCOEE	FL	R	07/11/2023	3.670	340,471						382,552	07/11/2023
R2004959366		WINTER GARDEN	FL	R	07/11/2023	3.670	484,740						544,652	07/11/2023
R2004959367		TRINITY	FL	R	07/11/2023	3.670	381,992						429,205	07/11/2023
R2004959368		FRUITLAND PARK	FL	R	07/19/2023	3.910	295,628						332,166	07/19/2023
R2004959369		GARNER	NC	R	07/24/2023	4.090	365,402						410,564	07/24/2023
R2004959370		EUSTIS	FL	R	07/24/2023	3.910	323,711						364,064	07/24/2023
R2004959371		SANGER	TX	R	07/26/2023	3.880	309,910						349,330	07/26/2023
R2004959372		TUCSON	AZ	R	07/27/2023	3.710	252,183						283,352	07/27/2023
R2004959373		PALMETTO	FL	R	07/28/2023	4.160	304,365						341,983	07/28/2023
R2004959374		PALMETTO	FL	R	07/28/2023	4.160	307,550						345,562	07/28/2023
R2004959375		PALMETTO	FL	R	07/28/2023	4.160	305,699						343,482	07/28/2023
R2004959376		PALMETTO	FL	R	07/28/2023	4.160	329,394						370,106	07/28/2023
R2004959377		PALMETTO	FL	R	07/28/2023	4.160	307,377						346,491	07/28/2023
R2004959378		PALMETTO	FL	R	07/28/2023	4.160	305,215						344,062	07/28/2023
R2004959379		PALMETTO	FL	R	07/31/2023	4.160	337,573						379,296	07/31/2023
R2004959380		PALMETTO	FL	R	08/04/2023	4.160	299,072						336,036	08/04/2023
R2004959381		GIBSONTON	FL	R	08/03/2023	3.940	309,786						348,074	08/03/2023
R2004959382		KNIGHTDALE	NC	R	08/14/2023	4.090	352,574						396,150	08/14/2023
R2004959383		PALMETTO	FL	R	08/18/2023	4.160	303,979						341,549	08/18/2023
R2004959384		AURORA	CO	R	08/21/2023	3.750	509,716						572,715	08/21/2023
R2004959385		PALMETTO	FL	R	08/18/2023	4.160	296,835						333,523	08/18/2023
R2004959386		PALMETTO	FL	R	08/18/2023	4.160	407,036						457,344	08/18/2023
R2004959387		PALMETTO	FL	R	08/25/2023	4.160	331,655						372,646	08/25/2023
R2004959388		PALMETTO	FL	R	08/25/2023	4.160	343,196						385,614	08/25/2023
R2004959389		PALMETTO	FL	R	08/25/2023	4.160	304,765						343,556	08/25/2023
R2004959390		PALMETTO	FL	R	08/25/2023	4.160	331,282						373,351	08/25/2023
R2004959391		PALMETTO	FL	R	08/25/2023	4.160	304,806						342,479	08/25/2023
R2004959392		PALMETTO	FL	R	08/25/2023	4.160	298,622						335,530	08/25/2023
R2004959393		PALMETTO	FL	R	08/25/2023	4.160	308,827						346,997	08/25/2023
R2004959394		PALMETTO	FL	R	08/31/2023	4.160	289,252						325,002	08/31/2023
R2004959395		PALMETTO	FL	R	08/31/2023	4.160	332,281						373,349	08/31/2023
R2004959396		PALMETTO	FL	R	08/31/2023	4.160	332,282						373,351	08/31/2023
R2004959397		PALMETTO	FL	R	08/31/2023	4.160	332,281						373,349	08/31/2023
R2004959398		PALMETTO	FL	R	08/31/2023	4.160	332,282						373,351	08/31/2023
R2004959399		PALMETTO	FL	R	08/31/2023	4.160	330,287						371,109	08/31/2023
R2004959400		DELTONA	FL	R	08/31/2023	4.110	272,384						306,048	08/31/2023
R2004959401		DELTONA	FL	R	08/31/2023	4.110	284,117						319,233	08/31/2023
R2004959402		DELTONA	FL	R	08/31/2023	4.110	272,384						306,048	08/31/2023
R2004959403		DELTONA	FL	R	08/31/2023	4.110	294,794						331,229	08/31/2023
R2004959404		DELTONA	FL	R	08/31/2023	4.110	272,384						306,048	08/31/2023
R2004959405		DELTONA	FL	R	08/31/2023	4.110	313,569						352,325	08/31/2023
R2004959406		HENDERSONVILLE	TN	R	09/15/2023	4.150	353,674						397,386	09/15/2023
R2004959407		TAVARES	FL	R	09/25/2023	3.910	279,407						313,941	09/25/2023
R2004959408		DELTONA	FL	R	09/27/2023	4.110	284,155						319,274	09/27/2023
R2004959409		SEABROOK	TX	R	09/27/2023	3.920	235,892						265,047	09/27/2023
R2004959410		DELTONA	FL	R	09/27/2023	4.110	269,014						302,263	09/27/2023
R2004959411		DELTONA	FL	R	09/27/2023	4.110	284,155						319,274	09/27/2023
R2004959412		DELTONA	FL	R	09/27/2023	4.110	311,950						350,506	09/27/2023
R2004959413		DELTONA	FL	R	09/27/2023	4.110	269,014						302,263	09/27/2023
R2004959414		DELTONA	FL	R	09/27/2023	4.110	294,831						331,270	09/27/2023
R2004959415		PALMETTO	FL	R	09/28/2023	4.160	292,822						329,014	09/28/2023
R2004959416		PALMETTO	FL	R	09/28/2023	4.160	320,435						360,039	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959417		BACLIFF	TX	R	10/03/2023	3.920	207,909						233,606	10/03/2023
R2004959418		AUBREY	TX	R	10/05/2023	3.880	259,640						292,854	10/05/2023
R2004959419		HERNANDO	MS	R	10/20/2023	4.660	244,729						274,976	10/20/2023
R2004959420		DELTONA	FL	R	10/27/2023	4.110	312,607						352,366	10/27/2023
R2004959421		DELTONA	FL	R	10/27/2023	4.110	292,081						331,270	10/27/2023
R2004959422		YOUNGTOWN	AZ	R	10/27/2023	4.280	359,551						403,990	10/27/2023
R2004959423		YOUNGTOWN	AZ	R	10/27/2023	4.280	393,146						441,737	10/27/2023
R2004959424		YOUNGTOWN	AZ	R	10/27/2023	4.280	392,794						441,342	10/27/2023
R2004959425		YOUNGTOWN	AZ	R	10/27/2023	4.280	358,902						403,990	10/27/2023
R2004959426		YOUNGTOWN	AZ	R	10/27/2023	4.280	319,532						359,025	10/27/2023
R2004959427		YOUNGTOWN	AZ	R	10/27/2023	4.280	319,582						359,081	10/27/2023
R2004959428		YOUNGTOWN	AZ	R	10/27/2023	4.280	319,660						359,168	10/27/2023
R2004959429		YOUNGTOWN	AZ	R	10/27/2023	4.280	319,554						359,049	10/27/2023
R2004959430		PRINCETON	TX	R	10/27/2023	4.280	296,091						335,435	10/27/2023
R2004959431		PRINCETON	TX	R	10/27/2023	4.280	294,460						330,854	10/27/2023
R2004959432		PRINCETON	TX	R	10/27/2023	4.280	294,443						330,835	10/27/2023
R2004959433		FORT WORTH	TX	R	10/27/2023	4.280	311,672						350,193	10/27/2023
R2004959434		PRINCETON	TX	R	10/27/2023	4.280	294,538						330,942	10/27/2023
R2004959435		PRINCETON	TX	R	10/27/2023	4.280	266,444						299,375	10/27/2023
R2004959436		PRINCETON	TX	R	10/27/2023	4.280	266,481						299,417	10/27/2023
R2004959437		PALMETTO	FL	R	10/27/2023	4.160	294,609						331,021	10/27/2023
R2004959438		PALMETTO	FL	R	10/27/2023	4.160	357,027						401,154	10/27/2023
R2004959439		DELTONA	FL	R	10/27/2023	4.110	272,420						306,090	10/27/2023
R2004959440		DELTONA	FL	R	10/27/2023	4.110	272,420						306,090	10/27/2023
R2004959441		DELTONA	FL	R	10/27/2023	4.110	292,830						331,270	10/27/2023
R2004959442		DELTONA	FL	R	10/27/2023	4.110	269,014						302,263	10/27/2023
R2004959443		COMMERCE CITY	CO	R	10/31/2023	4.280	449,789						506,292	10/31/2023
R2004959444		COMMERCE CITY	CO	R	10/31/2023	4.280	412,617						463,615	10/31/2023
R2004959445		COMMERCE CITY	CO	R	10/31/2023	4.280	411,587						463,581	10/31/2023
R2004959446		COMMERCE CITY	CO	R	10/31/2023	4.280	411,630						463,629	10/31/2023
R2004959447		COMMERCE CITY	CO	R	10/31/2023	4.280	412,557						463,547	10/31/2023
R2004959448		COMMERCE CITY	CO	R	10/31/2023	4.280	411,751						463,451	10/31/2023
R2004959449		COMMERCE CITY	CO	R	10/31/2023	4.280	412,557						463,547	10/31/2023
R2004959450		PRINCETON	TX	R	10/31/2023	4.280	291,318						327,324	10/31/2023
R2004959451		PRINCETON	TX	R	10/31/2023	4.280	291,401						327,417	10/31/2023
R2004959452		PRINCETON	TX	R	10/31/2023	4.280	266,308						299,222	10/31/2023
R2004959453		PRINCETON	TX	R	10/31/2023	4.280	266,230						299,135	10/31/2023
R2004959454		PRINCETON	TX	R	10/31/2023	4.280	265,685						299,140	10/31/2023
R2004959455		PRINCETON	TX	R	10/31/2023	4.280	298,678						335,593	10/31/2023
R2004959456		PRINCETON	TX	R	10/31/2023	4.280	307,339						346,448	10/31/2023
R2004959457		PRINCETON	TX	R	10/31/2023	4.280	294,551						330,956	10/31/2023
R2004959458		WALLS	MS	R	11/01/2023	4.660	162,060						180,966	11/01/2023
R2004959459		SANFORD	FL	R	11/09/2023	3.910	236,387						265,603	11/09/2023
R2004959460		YOUNGTOWN	AZ	R	11/20/2023	4.280	326,089						370,276	11/20/2023
R2004959461		YOUNGTOWN	AZ	R	11/20/2023	4.280	318,070						358,993	11/20/2023
R2004959462		YOUNGTOWN	AZ	R	11/20/2023	4.280	328,090						370,276	11/20/2023
R2004959463		YOUNGTOWN	AZ	R	11/20/2023	4.280	318,090						358,993	11/20/2023
R2004959464		FORT WORTH	TX	R	11/17/2023	4.280	314,247						353,087	11/17/2023
R2004959465		PRINCETON	TX	R	11/17/2023	4.280	308,126						346,209	11/17/2023
R2004959466		PRINCETON	TX	R	11/17/2023	4.280	297,080						335,638	11/17/2023
R2004959467		PRINCETON	TX	R	11/17/2023	4.280	266,410						299,337	11/17/2023
R2004959468		PRINCETON	TX	R	11/17/2023	4.280	264,090						299,311	11/17/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959469		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959470		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959471		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959472		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959473		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959474		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959475		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959476		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959477		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959478		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959479		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959480		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959481		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959482		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959483		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959484		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959485		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959486		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959487		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959488		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959489		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959490		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959491		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959492		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959493		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959494		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959495		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959496		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959497		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959498		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959499		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959500		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959501		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959502		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959503		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959504		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959505		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959506		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959507		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959508		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959509		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959510		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959511		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959512		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959513		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959514		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959515		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959516		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959517		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959518		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959519		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959520		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004959521		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959522		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959523		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959524		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959525		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959526		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959527		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959528		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959529		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959530		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959531		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959532		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959533		GAINESVILLE	GA	R	11/21/2023	4.420	341,607						383,827	11/21/2023
R2004959534		DELTONA	FL	R	11/22/2023	4.110	271,040						306,090	11/22/2023
R2004959535		KISSIMMEE	FL	R	11/22/2023	3.900	325,089						368,431	11/22/2023
R2004959536		KISSIMMEE	FL	R	11/22/2023	3.900	319,119						360,675	11/22/2023
R2004959537		KISSIMMEE	FL	R	11/22/2023	3.900	329,088						371,223	11/22/2023
R2004959538		KISSIMMEE	FL	R	11/22/2023	3.900	326,111						368,431	11/22/2023
R2004959539		KISSIMMEE	FL	R	11/22/2023	3.900	303,711						342,371	11/22/2023
R2004959540		KISSIMMEE	FL	R	11/22/2023	3.900	329,311						371,223	11/22/2023
R2004959541		DELTONA	FL	R	11/22/2023	4.110	283,141						319,274	11/22/2023
R2004959542		DELTONA	FL	R	11/22/2023	4.110	293,841						331,270	11/22/2023
R2004959543		DELTONA	FL	R	11/22/2023	4.110	283,000						319,274	11/22/2023
R2004959544		DELTONA	FL	R	11/22/2023	4.110	292,000						331,270	11/22/2023
R2004959545		DELTONA	FL	R	11/22/2023	4.110	283,399						319,274	11/22/2023
R2004959546		FORT WORTH	TX	R	11/30/2023	4.280	312,000						353,070	11/30/2023
R2004959547		OVIEDO	FL	R	12/08/2023	3.910	335,000						378,198	12/08/2023
0399999. Mortgages in good standing - Residential mortgages-all other							3,906,907,655		(1,518,907)		13,459		6,035,598,714	XXX
26N11-4004484	0	COLORADO SPRINGS	CO		07/11/2019	7.207	14,768,750						33,996,884	08/03/2021
800005	0	DAYTON	TX		03/12/2015	4.070	10,853,535						13,184,600	02/23/2015
800006		HERNDON	VA		06/30/2016	5.680	21,672,773						30,651,493	05/18/2016
900252		CHATTANOOGA	TN		04/01/2005	6.520	1,351,446						4,525,000	12/21/2003
900863		MADISON HEIGHTS	MI		09/12/2007	6.580	123,504						2,080,000	08/01/2007
900864		BRIGHTON	MI		09/12/2007	6.580	237,128						3,490,000	08/01/2007
900932		DALLAS	TX		12/13/2007	6.200	163,261						1,900,000	11/19/2007
901092		CLOVER	SC		08/21/2008	6.480	426,326						1,675,000	06/01/2008
901172		BETHESDA	MD		07/30/2009	7.000	782,259						8,800,000	06/02/2009
901187		DALLAS	TX		08/17/2009	7.000	337,269						2,185,000	06/29/2009
901195		MARTINSBURG	WV		11/09/2009	7.000	482,785						8,040,000	09/22/2009
901205		AUSTIN	TX		10/30/2009	4.500	748,050						10,100,000	12/22/2014
901261		HELENA	MT		05/06/2010	6.750	55,622						610,000	04/14/2010
901290		VANDALIA	OH		08/05/2010	6.500	400,994						4,000,000	06/24/2010
901325		BEAUMONT	TX		12/02/2010	6.250	128,685						1,840,000	09/15/2010
901331		CARROLLTON	TX		10/08/2010	6.000	416,424						2,100,000	10/01/2010
901345		RANCHO SANTA MARGARI	CA		12/20/2010	5.900	560,352						3,160,000	10/11/2010
901366		EL PASO	TX		11/22/2010	5.900	281,606						2,175,000	10/07/2010
901368		HOUSTON	TX		01/13/2011	5.900	605,230						2,600,000	12/20/2010
901403		TEMPE	AZ		02/28/2011	5.750	442,689						5,100,000	01/25/2011
901445		HEBRON	KY		05/11/2011	5.910	233,454						1,480,000	04/19/2011
901482		JACKSON	MS		07/21/2011	5.600	254,411						1,425,000	06/02/2011
901535		SALT LAKE CITY	UT		10/18/2011	4.500	455,223						2,900,000	07/14/2015
901610		SPRINGFIELD	MO		06/27/2012	5.100	860,766						2,800,000	06/11/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
901636		PASADENA	CA		09/04/2012	4.600	2,205,311						11,100,000	08/01/2012
901643		SNELVILLE	GA		10/01/2012	4.850	569,443						2,300,000	08/01/2012
901644		KALAMAZOO	MI		09/20/2012	4.750	53,369						4,710,000	08/14/2012
901645		WEST SENECA	NY		10/18/2012	4.650	1,297,432						4,350,000	07/14/2012
901646		BENICIA	CA		09/05/2012	5.000	331,684						2,790,000	07/17/2002
901651		MILL VALLEY	CA		09/25/2012	4.850	973,263						6,020,000	08/22/2012
901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	584,501						2,000,000	09/03/2012
901661		PINSON	AL		11/20/2012	4.550	1,529,990						6,525,000	09/26/2012
901665		ATLANTA	GA		11/13/2012	4.500	1,258,491						4,700,000	10/30/2012
901668		FOLSOM	PA		12/18/2012	4.500	811,525						3,200,000	10/26/2012
901679		PHENIX CITY	AL		12/14/2012	4.600	1,393,443						5,200,000	11/07/2012
901682		MARYVILLE	TN		12/13/2012	4.500	1,164,102						3,850,000	11/29/2012
901707		TUCSON	AZ		03/28/2013	4.600	3,121,210						10,850,000	02/13/2013
901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	544,905		5,421				5,500,000	01/22/2013
901716		KENNESAW	GA		02/28/2013	4.350	693,253						2,045,000	01/16/2013
901717		WEST PALM BEACH	FL		03/05/2013	4.250	2,010,744						8,900,000	02/06/2013
901722		CHICAGO	IL		05/17/2013	4.500	962,077						5,900,000	03/21/2013
901730		BLAINE	MN		04/01/2013	3.850	1,824,336						13,800,000	02/07/2013
901734		ROMEOVILLE	IL		04/30/2013	4.150	695,092						2,590,000	02/22/2013
901743		EAGAN	MN		04/01/2013	4.322	916,379						3,520,000	01/07/2016
901746		MOBILE	AL		05/24/2013	4.350	459,998						2,000,000	03/17/2013
901753		KIRKLAND	WA		04/30/2013	3.850	656,584						4,200,000	03/24/2013
901764		MOBILE	AL		06/18/2013	4.250	830,731						3,620,000	05/07/2013
901767		MILL VALLEY	CA		06/10/2013	4.400	445,712						2,270,000	04/22/2013
901777		ROCKY MOUNT	NC		06/26/2013	4.250	1,283,338						4,700,000	04/29/2013
901782		AGOURA HILLS	CA		08/14/2013	3.950	1,161,516						9,000,000	07/12/2013
901794		BOYNTON BEACH	FL		07/18/2013	4.350	1,796,245						4,900,000	05/31/2013
901808		ANN ARBOR	MI		08/29/2013	4.300	1,069,767						4,100,000	07/11/2013
901820		CARROLLTON	GA		09/26/2013	4.830	725,374						2,125,000	09/09/2013
901821		ATHENS	GA		09/26/2013	4.830	1,272,585						3,600,000	09/04/2013
901823		EL PASO	TX		10/17/2013	4.770	1,431,151						5,720,000	09/04/2013
901824		SPRING HILL	KS		10/03/2013	4.670	371,383						3,270,000	07/31/2013
901828		INDIANAPOLIS	IN		09/19/2013	4.630	1,721,411						5,750,000	08/26/2013
901857		NEW YORK	NY		11/22/2013	4.850	1,792,724						4,600,000	10/17/2013
901863		CHITTENANGO	NY		12/19/2013	4.900	1,577,077						4,800,000	11/06/2013
901871		CHANHASSEN	MN		01/21/2014	4.690	3,384,825						8,780,000	12/05/2013
901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,008,568						2,930,000	12/14/2013
901882		EXTON	PA		01/23/2014	5.000	402,543		1,046				2,268,452	11/22/2013
901887		FORT WAYNE	IN		03/17/2014	4.950	4,093,602						15,031,250	01/09/2014
901898		ODESSA	TX		04/30/2014	4.900	1,508,769						5,240,000	04/03/2014
901899		ODESSA	TX		04/30/2014	4.900	1,724,307						5,890,000	04/03/2014
901907		SOUTHAVEN	MS		05/14/2014	4.670	1,308,510						3,520,000	03/20/2014
901911		NEW HUDSON	MI		06/02/2014	4.830	2,217,444						6,350,000	04/22/2014
901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	2,337,808						7,000,000	04/24/2014
901913		HOUSTON	TX		06/05/2014	4.800	2,816,002						6,200,000	04/24/2014
901916		CRANBURY	NJ		09/09/2014	4.500	157,376						6,065,217	05/21/2014
901917		RIALTO	CA		06/16/2014	4.650	3,470,435						13,840,000	05/13/2014
901920		FORT WORTH	TX		10/01/2014	4.765	4,965,818						15,350,000	05/04/2018
901922		WINCHESTER	KY		07/30/2014	4.610	3,355,736						6,100,000	04/30/2014
901923		DOTHAN	AL		10/01/2014	4.650	1,663,698						3,300,000	06/04/2014
901926		MINNETONKA	MN		07/29/2014	4.540	3,815,911						9,500,000	06/19/2014
901928		ANNADALE	VA		09/02/2014	4.600	2,672,668						5,600,000	06/27/2014

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901930		CHICAGO	IL		07/31/2014	4.500	1,964,823						5,275,000	07/10/2014
901931		AMES	IA		09/18/2014	4.740	2,054,917						5,300,000	07/17/2014
901932		KENNESAW	GA		09/17/2014	4.500	1,403,713						5,160,000	08/22/2014
901933		CRANBURY	NJ		12/02/2014	4.500	1,292,500						4,598,529	09/11/2014
901934		AUSTIN	TX		10/21/2014	4.650	2,148,813						4,930,000	08/27/2014
901942		READINGTON	NJ		12/23/2014	4.100	6,029,286						24,345,113	09/03/2014
901943		LOPATCONG TWNSHIP/PH	NJ		12/23/2014	4.435	6,629,422						28,902,774	01/22/2019
901944		SEATTLE	WA		02/09/2015	4.000	2,805,102						7,480,000	10/15/2014
901946		MADISON	TN		01/06/2015	4.180	156,457						3,550,000	12/15/2014
901947		CHICAGO	IL		12/12/2014	3.960	1,911,436						6,000,000	10/17/2014
901948		CHICAGO	IL		12/12/2014	3.960	1,653,392						5,225,000	10/17/2014
901954		SARTELL	MN		12/17/2014	4.050	4,164,548						7,805,000	10/27/2014
901956		KENNESAW	GA		12/17/2014	4.150	1,295,561						4,450,000	11/03/2014
901959		TUCSON	AZ		12/23/2014	4.250	1,013,135						3,965,453	10/29/2014
901960		WEST VALLEY CITY	UT		03/02/2015	4.100	4,967,171						10,100,000	01/06/2015
901961		VALENCIA	CA		12/30/2014	3.950	2,818,172						11,700,000	11/04/2014
901963		GRAND FORKS	ND		12/30/2014	4.150	1,899,483						3,900,000	12/03/2014
901968		ORO VALLEY	AZ		01/28/2015	4.120	1,447,061						3,400,000	12/15/2014
901969		MUKILTEO	WA		01/30/2015	4.100	736,422						4,425,000	12/17/2014
901973		TUCSON	AZ		02/10/2015	4.060	3,800,307						7,600,000	01/16/2015
901979		ROCK TAVERN	NY		12/23/2014	4.100	944,028						5,550,000	08/25/2014
901980		AMELIA	OH		03/31/2015	3.900	2,967,674						7,750,000	02/23/2015
901983		MONTICELLO	MN		04/28/2015	4.300	1,034,141						3,990,000	02/04/2015
901986		LOUISVILLE	KY		04/29/2015	4.359	2,695,427						5,110,000	02/17/2019
901987		BIRMINGHAM	AL		03/02/2015	4.150	2,272,754						7,540,000	01/26/2015
901989		STERLING HEIGHTS	MI		06/17/2015	4.100	3,074,680						7,600,000	05/20/2015
901991		BRONX	NY		04/30/2015	4.100	6,301,467						15,700,000	03/23/2015
901992		OCOEE	FL		04/28/2015	4.244	3,613,998						10,300,000	09/18/2019
901995		BROOKFIELD	WI		04/13/2015	3.800	3,934,601						6,930,000	10/24/2014
901996		BROOKFIELD	WI		04/10/2015	3.800	1,399,809						2,550,000	10/24/2014
901998		OMAHA	NE		05/15/2015	3.800	3,247,613						7,800,000	04/07/2015
901999		MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	2,636,755						5,730,000	02/25/2015
902000		FULLERTON	CA		04/30/2015	4.100	5,540,421						13,300,000	04/02/2015
902004		LAS VEGAS	NV		05/14/2015	3.900	1,657,608						7,743,125	03/14/2015
902007		MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,021,676						7,200,000	04/27/2015
902008		SAN JOSE	CA		05/21/2015	4.050	1,224,395						4,800,000	03/26/2015
902009		SAN JOSE	CA		05/28/2015	3.990	2,907,047						10,700,000	04/11/2015
902010		TUALATIN	OR		05/21/2015	3.900	3,451,538						9,300,000	04/14/2015
902012		FARMERS BRANCH	TX		06/01/2015	4.000	2,002,477						5,880,000	05/08/2015
902013		FULLERTON	CA		06/04/2015	3.950	2,079,035						12,000,000	04/17/2015
902015		HUNTINGTON BEACH	CA		09/01/2015	3.850	6,246,733						16,200,000	06/29/2015
902016		AUSTIN	TX		06/19/2015	4.000	1,100,198						3,281,739	04/22/2015
902017		SAN JOSE	CA		07/06/2015	3.900	5,068,062						16,800,000	04/01/2015
902019		ORANGE	CA		06/18/2015	3.950	1,531,438						3,800,000	05/08/2015
902020		SALEM	OR		06/16/2015	3.950	1,199,439						7,730,000	04/30/2015
902022		WARREN	MI		06/17/2015	3.950	1,661,170						5,687,500	05/20/2015
902025		ANNAPOLIS	MD		07/01/2015	3.800	5,754,210						13,700,000	05/10/2015
902027		COLLEYVILLE	TX		06/26/2015	4.000	2,857,438						6,000,000	05/15/2015
902030		AUBURN	WA		06/25/2015	4.000	916,722						4,232,214	05/08/2015
902035		ST PAUL	MN		07/15/2015	3.950	3,109,433		6,928				8,000,000	06/08/2015
902036		ST. LOUIS PARK	MN		06/18/2015	3.900	8,197,945						15,700,000	04/30/2015
902037		MISSION VIEJO	CA		09/17/2015	4.000	5,070,784						15,250,000	07/10/2015

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902038		IRVINE	CA		06/30/2015	4.050	2,707,377						10,000,000	05/27/2015
902039		CORPUS CHRISTI	TX		08/13/2015	4.150	1,340,052						3,300,000	07/07/2015
902040		PORT ARANSAS	TX		08/13/2015	4.150	1,691,740						4,400,000	07/07/2015
902042		SOUTH BEND	IN		08/12/2015	4.400	443,714						4,102,729	06/20/2015
902043		OCOEE	FL		09/15/2015	4.250	755,194						4,100,000	08/25/2015
902044		ORLANDO	FL		09/15/2015	4.250	1,186,733						6,700,000	08/25/2015
902045		MECHANICSVILLE	VA		08/06/2015	4.040	7,647,781						15,400,000	06/24/2015
902047		POMPANO BEACH	FL		08/14/2015	4.500	2,092,424						6,800,000	07/16/2015
902048		PEARLAND	TX		08/04/2015	4.320	3,219,554						6,400,000	06/29/2015
902050		ALBUQUERQUE	NM		08/13/2015	4.420	4,096,958						11,740,000	07/07/2015
902052		MIDDLETON	WI		08/13/2015	4.350	3,536,936						6,500,000	07/21/2015
902054		NASHVILLE	TN		12/01/2015	4.070	2,203,718						5,500,000	08/26/2015
902055		JACKSONVILLE	FL		10/07/2015	4.200	1,988,731						5,820,000	07/30/2015
902056		JACKSONVILLE	FL		10/01/2015	4.200	2,846,243						7,470,000	07/30/2015
902057		SAN JOSE	CA		11/03/2015	4.150	2,960,914						8,000,000	10/16/2015
902061		STAFFORD	TX		09/29/2015	4.230	3,064,346						12,000,000	08/19/2015
902063		BELLEVUE	WA		10/26/2015	4.130	4,983,780						15,500,000	09/11/2015
902064		EARTH CITY	MO		11/17/2015	4.230	2,688,980						4,710,000	09/16/2015
902065		EXTON	PA		10/30/2015	4.130	4,125,535						8,200,000	09/09/2015
902066		SERLING HEIGHTS	MI		01/14/2016	4.400	1,235,638						4,173,684	11/23/2015
902068		AUSTIN	TX		12/10/2015	4.300	3,643,731						10,000,000	10/06/2015
902069		WATAUGA	TX		11/19/2015	4.070	3,187,520						6,200,000	10/27/2015
902070		SAN ANTONIO	TX		11/12/2015	4.420	1,597,012						4,600,000	10/09/2015
902071		SHOREWOOD	MN		11/04/2015	4.200	4,740,959						8,020,000	10/15/2015
902072		PORTLAND	OR		11/30/2015	4.280	1,742,550						3,880,000	10/23/2015
902076		OAKLAND	CA		02/01/2016	4.270	9,561,049						22,350,000	10/29/2015
902078		ST CLOUD	MN		01/29/2016	4.150	6,669,109						12,300,000	12/21/2015
902079		BOULDER	CO		12/31/2015	4.150	1,197,971						4,700,000	12/14/2015
902080		GAINESVILLE	FL		12/30/2015	4.200	1,878,245						6,000,000	11/30/2015
902081		GAINESVILLE	FL		12/30/2015	4.200	1,878,245						5,000,000	11/30/2015
902082		ADDISON	TX		12/30/2015	4.220	2,255,441						5,000,000	11/13/2015
902084		JACKSON	MS		12/21/2015	4.360	1,630,205						3,500,000	11/18/2015
902091		SURPRISE	AZ		03/01/2016	4.460	4,019,635						8,150,000	12/16/2015
902093		KIRKWOOD	MO		02/16/2016	4.400	8,025,451						13,500,000	12/30/2015
902096		BRIGHTON	CO		03/24/2016	4.340	339,459		993				2,320,000	01/29/2016
902099		WILSONVILLE	OR		03/17/2016	4.250	2,567,082						5,910,000	02/25/2016
902106		ALBANY	NY		05/13/2016	4.200	7,284,802						12,225,000	05/06/2016
902108		PORTLAND	OR		05/02/2016	4.250	2,112,929						6,170,000	04/06/2016
902109		KINGSTON BOROUGH	PA		05/02/2016	4.200	3,302,176						5,800,000	03/25/2016
902111		DALLAS	TX		05/06/2016	4.250	7,746,626						19,000,000	04/18/2016
902112		ST. LOUIS	MO		05/24/2016	4.130	3,885,671						9,210,000	04/18/2016
902113		VANCOUVER	WA		06/01/2016	4.150	5,428,844						11,150,000	05/06/2016
902114		CHARLOTTE	NC		06/09/2016	4.200	1,656,398						3,380,000	04/26/2016
902115		NORCO	CA		07/01/2016	4.150	3,429,208						7,600,000	05/24/2016
902116		EARTH CITY	MO		06/28/2016	4.100	8,863,170						17,770,000	05/06/2016
902117		TUCSON	AZ		05/19/2016	4.250	1,084,944						3,152,542	04/20/2016
902118		FLORA	MS		06/13/2016	4.250	1,013,403		859				5,100,000	04/27/2016
902119		DEERFIELD	IL		07/12/2016	4.150	2,427,917						5,300,000	06/30/2016
902121		KENNESAW	GA		06/22/2016	4.250	6,746,559		13,295				18,100,000	06/06/2016
902122		ROSWELL	GA		06/23/2016	4.250	2,963,085						7,575,000	06/17/2016
902123		CONYERS	GA		06/23/2016	4.250	2,181,966						5,200,000	06/01/2016
902124		SMYRNA	GA		06/23/2016	4.250	3,110,042		6,375				7,800,000	06/01/2016

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902125		SMYRNA	GA		06/15/2016	4.250	3,983,779		8,386				9,600,000	06/01/2016
902126		NORCROSS	GA		06/23/2016	4.250	2,343,355						5,750,000	06/03/2016
902127		CARTERSVILLE	GA		06/15/2016	4.250	2,871,438		5,113				7,900,000	06/01/2016
902128		MARIETTA	GA		06/17/2016	4.250	2,504,098		7,412				6,100,000	06/01/2016
902129		CONYERS	GA		07/07/2016	4.250	1,836,652						5,350,000	06/02/2016
902130		PANAMA CITY	FL		06/17/2016	4.250	3,438,746		6,477				9,000,000	06/06/2016
902131		CHARLOTTE	NC		06/27/2016	4.150	3,589,586						7,800,000	06/21/2016
902133		HERNANDO	MS		06/30/2016	3.900	10,875,216						20,000,000	06/13/2016
902134		EAGAN	MN		07/01/2016	4.200	881,712						3,150,000	05/19/2016
902136		NEWINGTON	VA		11/01/2016	4.450	13,993,616						23,352,632	06/22/2016
902137		EDINA	MN		08/09/2016	4.150	3,324,467						6,700,000	07/01/2016
902138		ALPHARETTA	GA		08/10/2016	4.000	2,897,091						7,400,000	08/01/2016
902139		CORONA	CA		08/02/2016	3.950	4,737,794						10,000,000	06/27/2016
902141		MENTOR	OH		08/22/2016	4.150	2,029,326						3,861,111	06/23/2016
902142		ARLINGTON	VA		09/01/2016	3.900	967,400						2,250,000	08/03/2016
902143		LAS VEGAS	NV		09/01/2016	4.250	2,563,891						6,789,321	08/09/2016
902145		WARREN	MI		09/22/2016	4.375	1,778,983						4,675,000	08/24/2016
902146		BLACKLICK	OH		10/03/2016	4.100	815,625						1,560,000	08/19/2016
902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	2,752,734						4,960,465	08/19/2016
902148		HARRISBURG	PA		09/30/2016	3.750	1,711,565						2,725,000	08/19/2016
902149		YORBA LINDA	CA		10/31/2016	3.900	1,622,504						3,400,000	09/14/2016
902150		JACKSONVILLE	FL		10/25/2016	3.950	6,997,361						23,310,000	09/23/2016
902151		CHESAPEAKE	VA		11/07/2016	3.900	1,892,210						3,359,827	10/14/2016
902152		BROWNSVILLE	TX		10/19/2016	4.000	5,573,720						13,125,000	09/09/2016
902154		CHARLOTTE	NC		10/05/2016	4.100	1,744,276						3,357,108	08/31/2016
902156		OREM	UT		10/11/2016	4.100	3,670,312						6,640,000	09/27/2016
902157		GIG HARBOR	WA		11/22/2016	3.750	5,700,466		12,589				20,550,000	11/18/2016
902159		SNELLVILLE	GA		11/29/2016	3.900	2,024,404						4,750,000	11/03/2016
902160		LITTLETON	CO		12/01/2016	3.650	11,575,134						30,800,000	11/14/2016
902161		SAN ANTONIO	TX		12/08/2016	3.800	14,654,556						28,975,000	11/10/2016
902162		HOUSTON	TX		12/06/2016	4.250	734,840		437				3,200,000	11/30/2016
902163		GLEN BURNIE	MD		11/29/2016	4.150	6,126,227						10,800,000	10/14/2016
902164		SPOKANE VALLEY	WA		12/01/2016	4.000	1,795,261						3,330,000	10/21/2016
902165		OAKWOOD VILLAGE	OH		12/21/2016	4.150	2,547,130						4,150,000	11/15/2016
902166		INDEPENDENCE	OH		12/21/2016	4.150	1,520,062						2,600,000	11/15/2016
902168		SAN ANTONIO	TX		12/19/2016	4.150	2,136,303						4,830,000	12/15/2016
902169		CRESTVIEW	FL		03/02/2017	4.070	5,342,809						9,700,000	01/08/2017
902172		MIDVALE	UT		04/06/2017	4.350	6,602,930						11,900,000	01/12/2017
902173		SAN DIEGO	CA		04/11/2017	4.370	4,899,659						10,400,000	12/06/2016
902174		CYPRESS	CA		01/31/2017	4.320	9,624,173						18,700,000	12/09/2016
902175		CUMMING	GA		02/01/2017	4.230	2,385,057						5,400,000	01/17/2017
902176		SAVANNAH	GA		02/01/2017	4.230	3,202,791						6,600,000	01/18/2017
902177		SAVANNAH	GA		02/01/2017	4.230	4,429,392						9,400,000	01/20/2017
902178		NORCROSS	GA		02/01/2017	4.230	1,247,044						2,800,000	01/17/2017
902179		CULVER CITY	CA		02/23/2017	4.580	1,274,504						7,150,000	12/30/2016
902180		WILMINGTON	DE		02/09/2017	4.420	3,439,592						9,400,000	01/06/2017
902181		COCOA	FL		01/27/2017	4.570	699,506						4,610,000	01/18/2017
902182		LAS VEGAS	NV		01/18/2017	4.410	7,708,102						17,600,000	12/23/2016
902183		NOTTINGHAM	MD		02/23/2017	4.330	5,398,982						10,600,000	01/06/2017
902184		NEWPORT NEWS	VA		03/13/2017	4.440	7,329,581						20,400,000	02/02/2017
902186		ROCHESTER	NY		03/07/2017	4.880	3,089,503						7,100,000	02/07/2017
902189		WESTMINSTER	CA		03/23/2017	4.210	3,758,781						8,175,000	03/01/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902190		GAHANNA	OH		02/28/2017	4.550	4,639,143						9,250,000	02/06/2017
902191		MORAGA	CA		04/13/2017	4.600	3,363,301						7,500,000	02/17/2017
902194		CINCINNATI	OH		03/31/2017	4.660	3,442,386						7,500,000	03/28/2017
902195		SOUTH JORDAN	UT		05/01/2017	4.290	10,098,651						19,200,000	04/21/2017
902196		SOUTH JORDAN	UT		05/01/2017	4.290	13,437,048						22,400,000	04/05/2017
902197		PALANTINE	IL		05/04/2017	4.730	1,775,773						2,900,000	04/05/2017
902199		TUCSON	AZ		05/04/2017	4.690	3,566,207						7,300,000	04/05/2017
902201		BASKING RIDGE	NJ		05/11/2017	4.530	2,084,640						4,400,000	05/02/2017
902202		TUCSON	AZ		06/22/2017	4.800	4,960,084						10,100,000	05/04/2017
902203		CENTENNIAL	CO		05/30/2017	4.570	3,122,208						5,800,000	04/06/2017
902206		MINNETONKA	MN		06/13/2017	4.370	10,629,086						20,300,000	04/19/2017
902207		CHARLESTON	SC		06/01/2017	4.560	3,998,648						8,180,000	04/07/2017
902208		DALLAS	TX		07/12/2017	4.320	2,542,193						4,520,000	05/15/2017
902209		SCOTTSDALE	AZ		05/16/2017	4.500	14,298,596						28,500,000	04/19/2017
902215		SPOKANE VALLEY	WA		07/31/2017	4.300	7,666,231						15,750,000	06/22/2017
902217		SPRINGFIELD	OR		08/01/2017	4.370	3,942,150						8,840,000	06/14/2017
902218		HAWAIIAN GARDENS	CA		06/29/2017	4.370	9,955,658						22,400,000	05/30/2017
902220		ORLANDO	FL		08/08/2017	4.620	11,913,538						25,800,000	05/26/2017
902221		ST. LOUIS	MO		06/22/2017	4.000	2,447,918						5,320,000	06/13/2017
902222		MESA	AZ		08/10/2017	4.450	4,658,750						9,000,000	07/20/2017
902223		LIVERPOOL	NY		08/18/2017	4.300	3,547,590						5,440,000	08/01/2017
902224		LOS ANGELES	CA		09/07/2017	4.310	7,197,694						15,100,000	07/19/2017
902226		LAKEWOOD	CO		07/25/2017	4.350	1,474,989						2,975,000	07/07/2017
902227		COSTA MESA	CA		10/04/2017	4.250	1,559,253						6,300,000	07/06/2017
902228		SEATTLE	WA		11/14/2017	4.200	2,548,237						9,300,000	07/27/2017
902229		PASADENA	CA		08/30/2017	3.850	2,170,432		1,217				12,200,000	08/14/2017
902230		MESQUITE	TX		09/21/2017	4.170	7,318,188						14,600,000	09/13/2017
902231		NOTTINGHAM	MD		10/02/2017	4.150	15,088,892						25,000,000	08/24/2017
902232		WEST DES MOINES	IA		09/28/2017	4.400	16,616,081						33,500,000	08/25/2017
902233		WILSONVILLE	OR		09/20/2017	4.320	2,079,462						4,750,000	08/24/2017
902234		ALEXANDRIA	VA		10/02/2017	4.140	2,812,549						5,900,000	09/06/2017
902235		HALFMOON	NY		09/01/2017	4.420	18,955,736						29,510,000	08/22/2017
902236		BOISE	ID		10/31/2017	4.150	2,130,196						5,095,000	10/27/2017
902237		ONTARIO	CA		10/05/2017	4.440	1,958,444						4,500,000	08/21/2017
902238		FORT WORTH	TX		10/17/2017	4.500	2,009,708						4,200,000	09/08/2017
902239		VERNON	CA		11/02/2017	4.000	2,355,449						16,000,000	09/13/2017
902240		LONG BEACH	CA		11/02/2017	4.270	3,648,774						11,200,000	10/11/2017
902241		WOODLAND HILLS	CA		09/27/2017	4.090	3,539,212						9,040,000	09/14/2017
902242		ALPHARETTA	GA		10/24/2017	4.060	6,300,993						12,000,000	09/27/2017
902243		ALPHARETTA	GA		10/24/2017	4.060	2,678,370						6,800,000	10/18/2017
902244		MARIETTA	GA		10/19/2017	4.340	5,288,892						8,800,000	10/02/2017
902245		WESTLAKE VILLAGE	CA		10/30/2017	4.040	10,620,073		6,066				24,000,000	09/25/2017
902246		ALPHARETTA	GA		10/31/2017	4.060	3,182,336						7,100,000	09/25/2017
902247		JACKSONVILLE BEACH	FL		11/28/2017	4.200	2,845,532						5,450,000	10/03/2017
902248		SAN ANTONIO	TX		10/30/2017	4.400	3,190,306						5,823,000	09/06/2017
902249		CHARLOTTE	NC		10/12/2017	4.150	2,474,616						4,375,000	10/10/2017
902250		CHATSWORTH	CA		10/25/2017	4.000	3,515,777		4,064				9,650,000	09/21/2017
902255		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,057,885						6,100,000	10/03/2017
902256		JACKSONVILLE	FL		11/28/2017	4.200	6,965,182						13,200,000	10/17/2017
902257		SACRAMENTO	CA		11/30/2017	4.500	3,149,954						6,600,000	11/27/2017
902258		PORTSMOUTH	VA		10/31/2017	4.470	4,047,273						6,900,000	10/16/2017
902259		EVERETT	WA		12/27/2017	4.360	3,033,980						5,660,000	12/05/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902260		ESCONDIDO	CA		01/30/2018	4.100	1,917,290						6,220,000	01/08/2018
902261		GAINESVILLE	GA		01/30/2018	4.000	11,457,875						23,310,000	01/24/2018
902262		MEMPHIS	TN		02/08/2018	4.350	4,468,804						8,000,000	12/18/2017
902263		OREM	UT		03/29/2018	4.330	5,611,907						11,000,000	02/08/2018
902264		WEST GOSHEN TOWNSHIP	PA		03/13/2018	4.240	3,840,343						9,100,000	02/22/2018
902265		COLLIERVILLE	TN		02/06/2018	4.340	8,592,056						17,150,000	12/19/2017
902268		MADISON	WI		01/17/2018	4.230	1,585,907						3,500,000	12/12/2017
902269		SANTA ANA	CA		01/25/2018	4.160	21,339,303						38,600,000	01/09/2018
902270		NORFOLK	VA		02/27/2018	4.240	3,653,384						9,400,000	01/23/2018
902272		HUNTSVILLE	AL		03/06/2018	4.400	2,731,128						5,000,000	01/31/2018
902273		FREDERICK	MD		05/16/2018	4.880	6,432,270						15,500,000	04/03/2018
902274		BRADENTON	FL		04/05/2018	4.700	2,275,739						5,300,000	01/18/2018
902276		FLOWOOD	MS		03/15/2018	4.800	1,269,278						2,400,000	02/09/2018
902277		FLOWOOD	MS		03/15/2018	4.800	1,752,812						3,200,000	02/09/2018
902278		HILLIARD	OH		04/12/2018	4.590	2,257,148						5,320,000	02/28/2018
902279		VIRGINIA BEACH	VA		03/28/2018	4.630	2,776,806						4,650,000	02/23/2018
902280		LAS VEGAS	NV		03/27/2018	4.760	7,757,796						12,700,000	02/20/2018
902281		CORONA	CA		04/26/2018	4.410	2,695,571						10,100,000	04/16/2018
902282		HAZELWOOD	MO		05/17/2018	4.670	8,122,561						15,410,000	03/23/2018
902283		BROOK PARK	OH		05/03/2018	4.490	11,241,211						19,020,000	04/24/2018
902284		MIDLAND	TX		05/10/2018	4.990	3,403,070						7,500,000	04/12/2018
902285		JACKSONVILLE	FL		05/17/2018	4.830	2,450,906						4,500,000	04/24/2018
902286		SALT LAKE CITY	UT		05/10/2018	4.650	2,451,429						4,700,000	04/26/2018
902288		COLUMBIA	MD		04/30/2018	4.690	18,205,141						27,300,000	03/29/2018
902289		NORTH OLMSTED	OH		05/09/2018	4.580	2,539,098						5,980,000	04/16/2018
902290		NILES	OH		05/31/2018	4.490	2,838,709						8,740,000	05/16/2018
902292		MILWAUKEE	WI		04/19/2018	4.580	3,197,533						5,600,000	03/29/2018
902293		CLINTON	MS		05/24/2018	4.770	3,275,392						5,800,000	05/08/2018
902294		MOUNT PLEASANT	SC		04/30/2018	4.670	2,782,422						4,625,000	04/10/2018
902295		WILLOWICK	OH		05/24/2018	4.540	3,352,864						6,450,000	05/14/2018
902297		MILWAUKEE	WI		06/07/2018	4.300	13,954,082						24,000,000	04/24/2018
902298		CORONA	CA		06/14/2018	4.250	2,257,983						3,700,000	05/01/2018
902299		CLINTON	MS		07/02/2018	5.080	1,015,017						1,600,000	04/24/2018
902300		SAN ANTONIO	TX		07/09/2018	4.690	11,392,350						21,750,000	05/17/2018
902301		RENTON	WA		06/19/2018	4.280	2,259,205						4,900,000	05/04/2018
902303		AMERICAN FORK	UT		07/05/2018	4.570	8,656,187						16,100,000	06/08/2018
902304		TWINSBURG	OH		07/19/2018	4.790	2,619,733						5,800,000	07/05/2018
902305		SIGNAL HILLS	CA		07/11/2018	4.650	4,099,821						9,100,000	06/19/2018
902307		TWINSBURG	OH		07/23/2018	4.780	1,919,304						3,620,000	06/19/2018
902308		ALBUQUERQUE	NM		07/18/2018	4.600	7,653,431		4,547				13,600,000	06/07/2018
902309		ALBUQUERQUE	NM		07/18/2018	4.600	1,992,802		1,479				3,630,000	06/04/2018
902310		MONTCLAIR	CA		06/15/2018	4.390	6,266,798						13,900,000	05/29/2018
902311		FAYETTEVILLE	NC		06/28/2018	4.620	10,825,729						20,900,000	06/26/2018
902312		LITTLETON	CO		06/28/2018	4.800	2,190,146						5,540,000	06/11/2018
902313		MENLO PARK	CA		07/19/2018	4.470	2,356,304						18,700,000	07/10/2018
902314		CORPUS CHRISTI	TX		07/26/2018	4.850	4,394,686						7,910,000	06/20/2018
902316		PITTSBURGH	PA		08/30/2018	4.980	2,221,069						4,700,000	08/01/2018
902317		HENDERSON	NV		08/07/2018	5.010	2,157,672						4,000,000	07/15/2018
902318		LOS GATOS	CA		08/08/2018	4.400	3,671,764						10,600,000	07/06/2018
902319		LIVERPOOL	NY		08/30/2018	4.750	4,753,085						7,300,000	08/14/2018
902320		LAS VEGAS	NV		08/30/2018	4.470	3,411,722						8,300,000	08/21/2018
902321		SAN ANTONIO	TX		09/13/2018	4.730	18,615,389						36,900,000	08/17/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902322		WESTMONT	IL		07/25/2018	4.470	6,130,828						11,500,000	07/13/2018
902323		FORT WORTH	TX		10/01/2018	4.650	3,885,269						9,700,000	09/05/2018
902324		TIMONIUM	MD		07/31/2018	4.600	2,187,143						5,600,000	07/18/2018
902325		ROSEVILLE	MI		09/13/2018	4.480	1,272,096						4,300,000	08/03/2018
902326		MILWAUKEE	WI		09/11/2018	4.580	8,850,624						13,590,000	07/12/2023
902328		PORTLAND	OR		10/03/2018	4.540	6,268,647						10,790,000	08/08/2018
902329		PEWAUKEE	WI		08/30/2018	4.640	6,554,309						10,400,000	08/15/2018
902330		CHARLOTTE	NC		09/13/2018	4.660	2,094,229						5,150,000	08/09/2018
902331		SANTA CLARITA	CA		10/17/2018	4.530	2,317,320						6,400,000	10/05/2018
902332		COLLEGE STATION	TX		09/28/2018	4.780	3,733,151						7,000,000	09/14/2018
902334		MURRAY	UT		10/09/2018	4.650	3,087,410						5,830,000	09/19/2018
902335		MURRAY	UT		09/26/2018	4.650	3,520,137						6,800,000	09/19/2018
902337		CHICAGO	IL		10/24/2018	4.870	4,516,240						7,520,000	10/04/2018
902338		FREDERICK	MD		11/09/2018	4.630	13,229,075						22,300,000	09/27/2018
902339		MCALLEN	TX		10/25/2018	4.500	12,787,935						21,100,000	09/27/2018
902341		SANTA FE SPRINGS	CA		01/10/2019	4.680	12,342,731						28,700,000	12/13/2018
902342		TWINSBURG	OH		01/02/2019	4.830	6,302,939						10,400,000	12/10/2018
902344		PORTLAND	OR		12/05/2018	4.860	2,357,408						4,850,000	11/09/2018
902345		ST CLOUD	MN		12/20/2018	4.920	2,652,193						4,880,000	11/20/2018
902346		CHARLOTTE	NC		12/20/2018	5.040	12,705,715						20,880,000	12/03/2018
902347		MARIETTA	GA		01/09/2019	5.040	2,056,698						3,600,000	12/05/2018
902348		MARIETTA	GA		02/07/2019	4.920	2,058,431						3,900,000	11/16/2018
902350		TUKWILA	WA		02/28/2019	4.730	3,374,184						10,990,000	12/28/2018
902351		ABINGDON	MD		12/14/2018	4.980	8,111,498						14,900,000	12/04/2018
902352		HOUSTON	TX		12/17/2018	5.380	6,729,024						14,200,000	12/03/2018
902353		MOORESTOWN	NJ		02/11/2019	4.640	7,861,909						13,600,000	11/30/2018
902354		KENNESAW	GA		01/30/2019	4.800	3,874,578						6,354,783	11/30/2018
902356		ALBUQUERQUE	NM		02/01/2019	4.600	2,254,228						8,200,000	01/09/2019
902357		ALBUQUERQUE	NM		02/01/2019	4.600	3,924,027						8,370,000	01/07/2019
902358		CEDAR PARK	TX		02/28/2019	4.800	2,233,058						4,551,282	01/11/2019
902359		SOUTH SALT LAKE	UT		03/05/2019	4.650	3,851,103						6,420,000	01/09/2019
902360		NEWPORT BEACH	CA		03/12/2019	4.500	14,282,848						31,400,000	02/04/2019
902361		MIDDLETOWN	NJ		03/08/2019	4.550	20,287,557						32,000,000	01/09/2019
902362		PASADENA	TX		02/27/2019	4.450	5,612,740						15,790,000	01/29/2019
902364		ST CLOUD	MN		03/07/2019	4.500	3,386,417						5,700,000	02/19/2019
902366		COLUMBUS	OH		03/04/2019	4.560	3,908,868						6,400,000	02/27/2019
902367		INDIANAPOLIS	IN		04/22/2019	4.500	2,545,317						4,259,341	03/28/2019
902368		ADDISON	TX		05/01/2019	4.700	5,913,389						12,360,000	03/14/2019
902369		HALFMOON	NY		05/06/2019	4.710	14,280,781						22,350,000	04/09/2019
902370		GARDNER	KS		05/09/2019	4.500	2,940,534		1,355				4,700,000	04/24/2019
902371		MOUNT PROSPECT	IL		04/17/2019	4.580	2,325,047						5,050,000	02/28/2019
902372		KNOXVILLE	TN		05/24/2019	4.600	2,824,216						4,630,825	04/29/2019
902373		LOS ANGELES	CA		05/29/2019	4.500	9,897,180						21,800,000	05/08/2019
902376		OCEANSIDE	CA		07/01/2019	4.850	5,022,355						8,328,571	04/30/2019
902377		BROOKLYN	NY		08/02/2019	4.580	14,440,622						28,900,000	07/23/2019
902380		STERLING	VA		07/18/2019	4.550	19,257,336						31,800,000	06/04/2019
902381		CHICAGO	IL		08/14/2019	4.480	5,758,671						9,437,342	06/27/2019
902382		HOUSTON	TX		07/25/2019	4.400	2,840,755						4,520,833	06/20/2019
902383		PORTLAND	OR		08/26/2019	4.700	8,066,587						17,500,000	07/02/2019
902384		NASHVILLE	TN		08/02/2019	4.400	2,570,729						6,300,000	06/27/2019
902385		TUKWILA	WA		07/24/2019	4.300	928,039						2,263,268	06/07/2019
902386		SANTA FE SPRINGS	CA		07/17/2019	4.250	4,255,176						8,350,000	06/17/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902387		PEACHTREE CORNERS	GA		08/29/2019	4.450	6,688,378						12,205,479	06/24/2019
902388		HIGHLAND PARK	MI		10/03/2019	4.250	3,088,616						7,900,000	07/23/2019
902389		BENSALEM	PA		09/04/2019	4.050	2,131,778						3,613,497	07/17/2019
902390		MIDDLE RIVER	MD		08/28/2019	4.000	14,546,184						23,800,000	07/29/2019
902391		BENSALEM	PA		09/18/2019	4.150	1,618,122						2,777,143	09/04/2019
902392		BLAINE	MN		09/05/2019	4.150	1,797,913						3,675,000	07/29/2019
902393		ALBUQUERQUE	NM		09/27/2019	3.900	5,103,735						7,746,467	08/07/2019
902394		CREVE COEUR	MO		09/05/2019	4.000	1,614,427						2,463,429	07/18/2019
902395		MIDDLETON	WI		10/01/2019	3.860	3,044,194						4,819,048	08/16/2019
902396		FORT WORTH	TX		10/29/2019	4.070	1,970,454						5,340,000	08/21/2019
902397		JACKSONVILLE	FL		10/11/2019	3.990	9,438,790						17,500,000	08/29/2019
902398		COVINGTON	WA		09/12/2019	3.970	11,087,146						20,392,157	08/08/2019
902399		ARDEN HILLS	MN		09/26/2019	3.700	3,855,568						6,387,500	08/12/2019
902400		STERLING HEIGHTS	MI		10/08/2019	3.770	6,106,910						9,373,684	08/05/2019
902401		SACRAMENTO	CA		10/15/2019	3.650	13,083,048						25,211,086	09/25/2019
902402		ELMA	NY		10/03/2019	4.150	3,137,489						5,200,000	09/26/2019
902403		WALDORF	MD		09/25/2019	3.820	4,114,276						7,142,105	08/29/2019
902404		IRVINE	CA		10/15/2019	3.870	3,678,738						6,800,000	10/11/2019
902405		PHILADELPHIA	PA		10/16/2019	3.750	3,090,904						5,250,000	09/05/2019
902406		NORTHGLENN	CO		10/10/2019	3.900	6,657,169						11,100,000	09/03/2019
902407		AUBURN HILLS	MI		09/26/2019	3.800	11,115,094						15,700,000	09/19/2019
902409		SAN DIEGO	CA		11/14/2019	4.000	3,976,168						7,705,833	09/23/2019
902410		ALBUQUERQUE	NM		11/13/2019	3.900	2,363,151						7,650,000	10/11/2019
902411		CHARLESTON	SC		11/05/2019	3.900	1,416,157						2,366,667	09/15/2019
902412		SAN ANTONIO	TX		11/14/2019	4.000	5,379,833						11,573,878	10/01/2019
902413		DOWNINGTON	PA		09/30/2019	3.500	3,559,537						8,285,714	09/25/2019
902414		COLORADO SPRINGS	CO		02/20/2020	4.000	2,043,088						4,722,353	10/14/2019
902415		LANSDALE	PA		09/30/2019	3.500	1,334,826						3,168,000	09/25/2019
902416		DENVER	CO		10/31/2019	3.600	15,651,526						40,630,000	07/27/2022
902417		INDIO	CA		11/21/2019	3.250	8,260,318						21,750,000	11/18/2019
902419		HOMEWOOD	AL		11/07/2019	3.800	6,211,333						9,957,143	11/06/2019
902420		LEAGUE CITY	TX		12/06/2019	4.050	1,893,837						3,400,976	10/15/2019
902421		BROOKLYN	NY		11/26/2019	4.250	1,814,645						6,100,000	11/12/2019
902422		ONTARIO	CA		12/12/2019	3.530	1,658,186						3,000,000	12/03/2019
902423		PLEASANTON	CA		12/12/2019	3.700	3,238,925						6,690,833	11/07/2019
902424		SAN ANTONIO	TX		01/15/2020	4.000	3,841,918						8,770,000	11/04/2019
902425		COLUMBUS	OH		12/10/2019	3.600	1,571,031						2,648,710	11/13/2019
902426		SPOKANE	WA		12/11/2019	3.550	1,736,171						3,437,396	10/23/2019
902427		EDEN PRAIRIE	MN		11/27/2019	3.500	11,769,705						20,960,000	11/18/2019
902428		ATLANTA	GA		12/20/2019	3.600	4,620,679						9,000,000	11/20/2019
902429		STILLWATER	NY		12/24/2019	4.050	23,708,689						34,447,369	10/09/2019
902430		CHICAGO	IL		12/19/2019	3.600	1,549,445						2,995,349	11/26/2019
902431		LAKEWOOD	NJ		12/19/2019	3.800	4,633,327						7,218,750	10/31/2019
902432		LAS VEGAS	NV		12/18/2019	3.700	1,259,389						4,030,833	12/09/2019
902433		CHICAGO	IL		12/13/2019	3.650	4,623,866						9,150,000	11/13/2019
902434		LEXINGTON	KY		02/06/2020	3.650	6,299,673						9,600,000	12/11/2019
902435		FOUNTAIN VALLEY	CA		11/19/2019	3.750	11,501,005						21,000,000	10/24/2019
902436		ASHBURN	VA		12/30/2019	3.900	3,247,686						7,222,727	12/09/2019
902437		CHULA VISTA	CA		01/09/2020	3.900	2,091,353						3,527,308	12/02/2019
902438		GARLAND	TX		01/23/2020	3.800	10,456,459						20,740,000	12/05/2019
902439		DOUGLASSVILLE	PA		12/24/2019	3.950	5,178,574						9,200,000	11/21/2019
902440		ANN ARBOR	MI		01/21/2020	3.500	7,874,746						12,509,091	11/22/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902441		LEXINGTON	KY		02/06/2020	3.650	6,832,366						10,200,000	12/13/2019
902442		SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	5,263,922						9,696,552	12/13/2019
902443		HUNTINGTON BEACH	CA		12/23/2019	3.550	2,955,184						6,916,129	12/13/2019
902446		BLOOMINGTON	IN		01/30/2020	3.850	18,707,711						30,420,000	12/04/2019
902447		LA HABRA	CA		01/30/2020	3.500	13,036,047						27,800,000	11/21/2019
902449		CHARLOTTE	NC		12/20/2019	4.000	6,218,357						10,000,000	11/25/2019
902450		RIVERSIDE	CA		01/29/2020	3.700	1,442,862						4,600,000	12/27/2019
902451		WHITTIER	CA		01/30/2020	3.450	8,759,395						19,500,000	01/13/2020
902452		TAMPA	FL		01/29/2020	3.600	4,528,176						7,808,987	11/26/2019
902453		LUTHERVILLE-TIMONIUM	MD		01/31/2020	3.350	5,628,058						12,129,885	12/18/2019
902454		NEW ALBANY	IN		01/21/2020	3.600	12,697,334						21,000,000	01/12/2019
902455		MEMPHIS	TN		01/29/2020	4.110	1,541,962						2,800,000	01/22/2020
902456		LAKEWOOD	CO		02/05/2020	3.860	2,620,314						4,530,893	01/03/2020
902457		AURORA	CO		02/14/2020	3.860	2,718,839						5,641,026	12/30/2019
902458		SACRAMENTO	CA		01/27/2020	3.750	3,246,808						6,300,000	01/08/2020
902459		NEW BERLIN	WI		02/13/2020	3.250	8,534,615						16,740,000	01/16/2020
902460		MIDDLETON	WI		02/13/2020	3.350	5,848,060						11,900,000	09/23/2013
902461		AUBURN	WA		02/04/2020	3.600	1,805,919						3,421,053	12/20/2019
902462		KING OF PRUSSIA	PA		03/12/2020	3.700	1,611,989						3,055,556	01/15/2020
902463		ROWLETT	TX		02/13/2020	3.950	1,814,826						3,014,925	01/06/2020
902464		PLAINVILLE	MA		04/08/2020	3.620	12,921,165						23,200,000	03/04/2020
902465		WEST DES MOINES	IA		02/26/2020	3.690	3,111,336						5,259,813	02/14/2020
902466		WIXOM	MI		02/26/2020	3.800	3,531,649						7,250,000	01/13/2020
902467		VISTA	CA		03/23/2020	3.960	3,830,361						8,300,000	03/06/2020
902469		DARIEN	CT		03/19/2020	3.780	1,088,946						2,247,273	01/31/2020
902470		WINTER GARDEN	FL		03/18/2020	3.850	3,964,166						8,100,000	02/18/2020
902471		WILLOW GROVE	PA		03/30/2020	3.620	4,214,805						6,800,000	03/18/2020
902472		GRIMES	IA		04/09/2020	3.400	16,080,283						24,329,268	03/02/2020
902473		ROCKLIN	CA		04/09/2020	3.850	3,736,022						6,200,000	02/11/2020
902474		LOUISVILLE	KY		04/07/2020	3.700	3,128,919						6,900,000	02/06/2020
902475		TUALATIN	OR		02/26/2020	3.600	3,873,908						11,400,000	02/07/2020
902476		LAKE OSWEGO	OR		02/27/2020	3.600	2,162,181						4,009,091	02/14/2020
902477		AUBURN	WA		02/26/2020	3.600	1,801,818						6,873,240	02/19/2020
902479		CENTENNIAL	CO		04/01/2020	3.800	2,723,110						4,410,000	01/29/2020
902482		ST PETERSBURG	FL		05/12/2020	3.600	4,933,717						8,173,494	03/24/2020
902483		FOSTER CITY	CA		05/05/2020	3.650	7,283,017						16,400,000	04/10/2020
902485		STERLING HEIGHTS	MI		04/30/2020	3.900	3,281,485						6,750,000	03/09/2020
902487		LA VERNE	CA		05/14/2020	3.250	16,336,165						25,900,000	05/13/2020
902489		NORTH AURORA	IL		04/30/2020	3.400	7,416,752						11,500,000	03/30/2020
902490		PROVO	UT		07/14/2020	3.550	6,081,281						9,750,000	04/22/2020
902491		SAN CLEMENTE	CA		05/28/2020	3.550	1,957,557						4,580,000	04/06/2020
902492		PLANTATION	FL		08/06/2020	3.900	1,350,469						8,500,000	07/22/2020
902494		CENTENNIAL	CO		05/20/2020	3.500	2,235,819						3,800,000	04/20/2020
902498		HOMESTEAD	FL		05/21/2020	3.350	3,388,138		8,138				8,150,000	05/14/2020
902499		MIAMI	FL		05/21/2020	3.350	3,587,593		8,593				8,500,000	03/28/2020
902500		SANTA FE	NM		06/02/2020	3.500	1,740,892						4,975,000	05/26/2020
902501		ST LOUIS PARK	MN		06/10/2020	3.400	2,097,507						5,725,000	03/31/2020
902502		MELBOURNE	FL		03/19/2020	3.900	8,718,860						17,800,000	01/23/2020
902503		LOGAN TOWNSHIP	NJ		10/19/2020	3.900	1,155,254						2,650,000	09/09/2020
902504		LOGAN TOWNSHIP	NJ		10/22/2020	3.900	2,449,139						5,600,000	09/09/2020
902505		SHELBY TOWNSHIP	MI		10/08/2020	3.500	2,820,281						4,560,000	09/08/2020
902506		LATHAM	NY		11/12/2020	3.710	4,461,637						10,450,000	09/22/2020

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902507		SCOTTSDALE	AZ		11/12/2020	3.360	3,726,575		4,004				15,550,000	10/29/2020
902508		SCOTTSDALE	AZ		11/17/2020	3.000	2,154,424						10,200,000	10/21/2020
902509		SCOTTSDALE	AZ		11/17/2020	3.000	1,873,412						12,200,000	09/24/2020
902510		BELLEVUE	WA		11/05/2020	3.350	838,008						9,900,000	09/25/2020
902511		MEMPHIS	TN		12/01/2020	3.000	3,054,660						9,500,000	10/29/2020
902512		CHICAGO	IL		12/17/2020	3.800	2,176,597						3,660,000	11/16/2020
902513		LEXINGTON	KY		12/14/2020	3.500	3,143,268						5,010,000	11/12/2020
902514		ROCKVILLE	MD		12/15/2020	3.250	5,638,440						16,300,000	11/03/2020
902515		MIDDLETON	WI		12/16/2020	3.060	4,695,517						7,060,000	11/10/2020
902516		REDMOND	WA		12/17/2020	3.150	4,600,012						16,000,000	12/08/2020
902517		BEDFORD	OH		12/22/2020	3.250	4,148,564						6,440,000	12/01/2020
902518		SUMNER	WA		01/25/2021	3.270	4,431,716						8,180,000	12/01/2020
902519		MOBILE	AL		03/30/2021	3.000	8,973,692						15,400,000	01/22/2021
902521		ORANGE	CA		01/12/2021	3.100	1,882,519						5,450,000	12/03/2020
902522		MILWAUKEE	WI		12/10/2020	3.350	4,908,135						8,060,000	11/23/2020
902524		BOULDER	CO		02/04/2021	3.380	2,505,695						4,450,000	12/08/2020
902525		CHARLOTTE	NC		12/17/2020	3.350	2,871,960						4,725,000	12/09/2020
902526		HOMEWOOD	AL		01/29/2021	3.250	1,430,512						2,650,000	01/06/2021
902527		SOUTHAVEN	MS		01/29/2021	3.000	3,787,611						16,400,000	01/27/2021
902528		SILVER SPRING	MD		03/01/2021	3.600	2,697,527						4,900,000	02/11/2021
902529		SANTA FE SPRINGS	CA		01/08/2021	3.250	3,016,719						6,200,000	12/10/2020
902530		WARREN	MI		03/10/2021	3.500	3,424,980		2,283				6,350,000	01/12/2021
902531		VAN NUYS	CA		02/12/2021	3.150	9,437,674						19,400,000	01/08/2021
902532		CORONA	CA		03/23/2021	3.150	4,506,646						12,000,000	03/01/2021
902533		GERMANTOWN	WI		02/25/2021	3.000	3,805,264						7,850,000	01/26/2021
902534		SALINA	NY		04/30/2021	3.230	4,266,130						7,200,000	04/09/2021
902535		SALINA	NY		04/30/2021	3.230	6,162,187						9,800,000	04/09/2021
902536		SALINA	NY		04/30/2021	3.230	2,512,276						3,900,000	03/26/2021
902537		OMAHA	NE		04/30/2021	3.210	7,582,796						14,200,000	04/15/2021
902538		VISTA	CA		06/07/2021	3.450	2,669,326						5,400,000	04/08/2021
902539		CHULA VISTA	CA		06/03/2021	3.370	4,292,117		10,562				8,500,000	04/08/2021
902540		LIVINGSTON	NJ		06/09/2021	3.800	7,055,219						11,800,000	05/13/2021
902541		SAN DIEGO	CA		06/02/2021	3.410	4,625,326		17,976				11,200,000	04/08/2021
902542		CHARLESTON	SC		07/16/2021	3.750	2,000,937						3,530,000	06/10/2021
902543		HOMEWOOD	AL		07/26/2021	3.800	5,102,909		12,491				9,050,000	07/13/2021
902544		DALLAS	TX		09/08/2021	4.000	2,655,820						6,500,000	08/24/2021
902545		TUSTIN	CA		09/01/2021	3.500	1,688,016						8,640,000	07/28/2021
902546		HUNTINGTON BEACH	CA		09/14/2021	3.500	2,100,000						4,170,000	08/25/2021
902547		GLEN BURNIE	MD		09/23/2021	3.500	10,368,202						18,500,000	09/08/2021
902548		MILWAUKEE	WI		08/30/2021	3.000	8,863,388						16,400,000	08/12/2021
902549		HUNTINGTON BEACH	CA		12/02/2021	3.150	6,641,630						18,200,000	11/05/2021
902550		NORTH ATTLEBORO	MA		12/10/2021	3.300	5,773,169						10,600,000	12/08/2021
902551		WALPOLE	MA		11/30/2021	3.300	30,000,000						57,900,000	11/24/2021
902552		JACKSONVILLE	FL		11/23/2021	3.100	8,100,000						11,900,000	10/04/2021
902553		CINCINNATI	OH		12/28/2021	3.220	5,192,985						7,720,000	12/17/2021
902554		ELKRIDGE	MD		11/30/2021	3.060	51,500,000						97,860,000	11/24/2021
902555		BOULDER	CO		02/10/2022	3.710	7,745,545						16,750,000	01/12/2022
902556		FORT WORTH	TX		02/28/2022	3.370	42,300,000						79,300,000	01/27/2022
902557		NASHVILLE	TN		04/06/2022	3.570	6,500,000						12,400,000	03/18/2022
902558		VAN NUYS	CA		04/28/2022	3.430	11,129,439						27,900,000	04/26/2022
902559		WASHINGTON	DC		04/06/2022	3.810	29,000,000						42,900,000	02/24/2022
902560		NORTH CHARLESTON	SC		04/21/2022	3.740	32,500,000						56,800,000	04/07/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902561		CHARLOTTE	NC		05/10/2022	4.000	6,895,995		11,119				21,000,000	04/28/2022
902562		LAS VEGAS	NV		08/01/2022	4.340	20,000,000						36,600,000	06/13/2022
9905ST1	0	CHARLOTTESVILLE	VA		05/21/2018	5.500	8,462,665						16,909,091	03/23/2018
9908AVE	0	NEW YORK	NY		05/21/2018	4.419	4,642,857						12,133,072	05/15/2018
990AIR2	0	HONOLULU	HI		01/25/2018	3.677	1,818,182						2,797,212	07/27/2017
990AIR3	0	HONOLULU	HI		01/25/2018	6.086	1,818,182						2,797,212	07/27/2017
990BLK1	0	AMITYVILLE	NY		10/17/2018	4.618	5,005,430		(4,186)				8,638,190	09/12/2018
990BRO1	0	NEW YORK	NY		09/11/2019	3.540	5,000,000						34,305,317	08/22/2019
990BURG	0	MIAMI	FL		01/26/2021	3.600	681,459						908,800	01/26/2021
990CAR1	0	VARIOUS	CA		07/11/2019	5.000	25,697,430						35,700,000	06/30/2019
990COLO	0	ADDISON	TX		01/22/2019	5.250	5,000,000						30,410,595	12/01/2018
990DOLL	0	BERKELEY	MO		08/05/2020	3.750	326,556						823,682	07/01/2020
990ELJ1	0	LA JOLLA	CA		08/09/2018	5.067	8,606,216						14,780,700	07/01/2018
990ELM1	0	VARIOUS	TX		05/25/2017	5.400	13,935,086						22,522,523	03/01/2017
990FAIR	0	FALLS CHURCH	VA		11/04/2020	3.300	832,000						1,152,000	11/04/2020
990GATE	0	EDWARDSVILLE	IL		01/28/2021	3.600	721,382						952,320	01/08/2021
990H&R1	0	VARIOUS	FL		06/07/2018	4.730	36,240,670						55,727,160	04/15/2018
990HAR1	0	ST. HELENA	CA		06/05/2019	4.299	4,554,824						12,376,238	05/06/2019
990HGP1	0	VARIOUS	WA		12/29/2020	3.600	551,374						727,868	12/29/2020
990HGP2	0	VARIOUS	WA		12/29/2020	3.600	536,436						8,145,311	12/29/2020
990HPA2	0	ORLANDO	FL		05/16/2019	4.115	3,974,050						7,469,704	02/28/2019
990LUM1	0	LOS ANGELES	CA		12/20/2019	7.970	8,185,582						26,441,036	10/01/2019
990MAIN	0	SAN FRANCISCO	CA		04/28/2017	4.900	4,000,000						6,024,096	03/15/2017
990MOTR	0	NORWALK	CT		08/01/2018	5.120	4,977,779						8,940,400	07/18/2018
990OCS1	0	LONG ISLAND CITY	NY		01/03/2020	8.834	11,022,170						30,425,963	12/01/2019
990OPP1	0	NEWNAN	GA		07/27/2020	3.750	789,254						1,109,333	06/01/2020
990PRO1	0	FLORIDA	FL		02/21/2020	3.392	11,983,435						17,142,857	10/31/2019
990RBLD	0	WEST HOLLYWOOD	CA		02/22/2018	5.250	10,200,000						14,908,400	01/17/2018
990REN1	0	PHOENIX	AZ		08/01/2018	8.880	10,000,000						15,571,545	07/01/2018
990RPK2	0	BROOKLYN	NY		12/01/2022	10.843	3,269,771						13,266,678	10/21/2022
990SOL1	0	CHICAGO	IL		09/13/2019	5.000	5,000,000						8,532,423	06/09/2019
990USB1	0	LOS ANGELES	CA		09/15/2020	8.198	4,140,808						8,384,900	08/19/2020
990WEN1	0	ROCHESTER	NY		11/07/2017	4.618	4,028,861						8,550,489	08/21/2017
990WTS1	0	NEW YORK	NY		12/15/2017	5.000	5,000,000						8,398,000	11/08/2017
BM00001	0	OAKLAND	CA		11/24/2021	7.465	29,449,246						63,812,925	07/15/2021
BM00002	0	JERSEY CITY	NJ		12/23/2021	7.582	10,000,000		46,095				14,092,683	08/26/2021
BM00003	0	NEW YORK	NY		02/07/2020	7.593	5,092,376		13,616				8,551,466	01/08/2020
BM00004	0	NEW YORK	NY		02/07/2020	7.593	14,295,522		26,545				30,354,601	01/08/2020
BM00005	0	NEW YORK	NY		02/07/2020	7.593	5,052,060		8,025				11,127,015	01/08/2020
BM00006	0	SAN FRANCISCO	CA		02/28/2022	8.343	28,333,333						39,662,700	12/29/2021
BM00007	0	ARLINGTON	VA		04/04/2022	8.362	34,896,492		80,038				53,763,440	11/29/2021
BM00008	0	BOSTON	MA		08/31/2022	7.960	23,158,546		62,057				135,428,729	04/14/2022
BM00009	0	VISALIA	CA		08/02/2022	5.703	17,929,364						40,723,981	04/22/2022
BM00010	0	TOWSON	MD		04/15/2022	7.050	9,678,433		150,943				21,584,000	02/23/2022
BM00011	0	QUINCY	MA		09/21/2021	7.588	9,073,700		213,232				15,643,036	07/22/2021
BM00012	0	CHARLOTTE	NC		06/01/2022	9.100	39,000,000						72,614,966	04/01/2022
BM00013	0	WILMINGTON	IL		05/23/2023	10.460	21,286,454						59,433,387	03/28/2023
BM00014	0	SOMERVILLE	MA		08/19/2022	9.515	3,982,195						29,411,764	05/16/2022
BM00015EUR	0	PALAISEAU	FRA		10/29/2021	6.692	22,342,049					459,958	35,587,007	03/31/2021
BM00016EUR	0	PALAISEAU	FRA		10/29/2021	6.692	260,924					5,372	415,606	03/31/2021
BM00017EUR	0	PALAISEAU	FRA		10/29/2021	6.692	1,329,042					27,361	2,116,934	03/31/2021
BM00018EUR	0	PALAISEAU	FRA		10/29/2021	6.735	393,670					8,157	631,085	03/31/2021

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BM00019EUR	0	PALAISEAU	FRA		10/29/2021	6.735	14,071,232					.291,602	22,908,408	03/31/2021
BM00020	0	LEXINGTON	KY		12/18/2023	4.190	3,449,364						8,311,000	12/18/2023
NC00001		PORTLAND	OR		11/30/2021	9.030	49,376,250						104,000,000	11/01/2021
NC00002		GLENDALE	CA		11/30/2021	9.030	40,698,000						76,000,000	10/06/2021
NC00003		SAN JOSE	CA		11/30/2021	9.030	45,186,750						97,800,000	10/06/2021
NC00004		SAN JOSE	CA		11/30/2021	9.030	39,301,500						92,300,000	10/06/2021
NC00005		ESTES PARK	CO		12/31/2021	9.380	79,170,969						171,000,000	12/28/2021
NC00006		ESTES PARK	CO		12/31/2021	9.380	27,000,000						52,000,000	12/28/2021
NC00007		MOUNT PLEASANT	SC		08/30/2022	8.565	50,872,500						94,050,000	08/04/2022
NC00008		SUMMERVILLE	SC		08/30/2022	8.562	35,126,250						61,750,000	08/03/2022
NC00009		CHARLESTON	SC		08/30/2022	8.562	25,032,500						47,215,000	08/03/2022
NC00010		TAMPA	FL		11/09/2022	9.307	20,456,424						43,706,000	09/20/2022
NC00011		ST JOHNS	FL		03/10/2023	9.307	15,796,268						44,631,000	01/18/2023
NP00001		LOS ANGELES	CA		11/18/2021	9.357	37,084,278						164,300,000	10/01/2021
NP00002		WILMER	TX		08/31/2022	8.107	53,648,398						159,000,000	01/07/2022
NP00003		TEMPLE	TX		12/21/2022	8.858	11,296,935						95,462,500	10/29/2022
V029682	0	ARLINGTON HEIGHTS	IL		02/06/2018	10.257	4,900,000						8,085,000	01/25/2018
V029991	0	CHARLESTON	SC		11/04/2020	8.257	18,399,500						34,030,500	10/14/2020
VC29904	0	CHARLESTON	SC		01/02/2020	3.750	10,131,506						21,854,000	12/13/2019
VC29921	0	ORLANDO	FL		01/16/2020	3.750	6,072,497						12,064,189	12/12/2019
VC29946	0	ORLANDO	FL		01/16/2020	3.750	1,255,457						2,191,991	12/12/2019
VC29947	0	ORLANDO	FL		01/16/2020	3.750	623,277						1,400,896	12/12/2019
VC29948	0	ORLANDO	FL		01/16/2020	3.750	2,312,060						5,043,226	12/12/2019
VC29949	0	ORLANDO	FL		01/16/2020	3.750	923,043						2,010,698	12/12/2019
VC29950	0	ORLANDO	FL		01/16/2020	3.750	1,338,561						3,016,047	12/12/2019
VC29951	0	ORLANDO	FL		01/16/2020	3.750	2,371,420						5,241,000	12/12/2019
VC29952	0	ORLANDO	FL		01/16/2020	3.750	834,004						1,236,085	12/12/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							3,596,210,242		765,590			792,449	7,911,701,697	XXX
990AAL1	0	NEW YORK	NY		04/06/2018	5.000	5,000,000						8,011,080	02/15/2018
990ALB1	0	TRACY	CA		08/24/2018	5.410	5,583,333						8,296,186	07/18/2018
990AOS1	0	LOS ANGELES	CA		05/15/2017	5.000	7,500,000						12,908,778	03/15/2017
990APP1	0	SUNNYVALE	CA		01/18/2018	4.620	5,000,000						6,502,380	12/31/2017
990BHP1	0	PHILADELPHIA	PA		06/15/2018	10.559	3,369,884						7,715,535	03/15/2018
990BUSH	0	SAN FRANCISCO	CA		04/25/2019	5.250	5,000,000						37,065,800	09/05/2019
990FEDX	0	BRIDGEPORT	PA		11/16/2016	6.500	10,000,000						17,543,860	10/01/2016
0699999. Mortgages in good standing - Mezzanine Loans							41,453,217						98,043,618	XXX
0899999. Total Mortgages in good standing							8,071,760,249		(753,317)		13,459	792,449	15,229,641,190	XXX
1699999. Total - Restructured Mortgages														XXX
AG1064		HINSDALE	MT		12/28/2021	4.870	2,191,102						19,720,000	09/01/2021
AG1098		GETTYSBURG	SD		08/01/2022	5.430	6,877,869						16,620,000	05/16/2022
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							9,068,971						36,340,000	XXX
A170682		FLEMINGTON	NJ		09/30/2020	10.650	280,563						440,000	12/07/2020
A170707		PLAINFIELD	NJ		06/02/2021	9.600	515,500						1,050,000	06/21/2021
A170711		MONTCLAIR	NJ		12/04/2020	10.100	646,200						1,550,000	01/26/2021
A170717		MONTCLAIR TOWNSHIP	NJ		03/11/2021	10.100	482,500						760,000	04/14/2021
A170726		JERSEY CITY	NJ		03/08/2021	10.100	928,500						1,700,000	04/15/2021
A170728		MONTCLAIR	NJ		02/10/2021	10.100	1,154,500						2,150,000	04/14/2021
A170759		JERSEY CITY	NJ		08/02/2021	10.380	1,386,500						3,900,000	06/17/2021
A170775		EAST ORANGE	NJ		07/13/2021	9.600	220,000						485,000	07/13/2021
A170784		PLAINFIELD	NJ		12/13/2021	9.600	201,443						1,720,000	12/03/2021
A170788		LINDEN	NJ		12/13/2021	10.600	768,970						5,235,001	12/03/2021

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A430577		CLEVELAND HEIGHTS	OH		06/02/2021	9.410	180,000						240,000	05/27/2021
A430656		COPLEY	OH		12/17/2021	9.250	176,653						285,000	11/18/2021
A430701		CLEVELAND HEIGHTS	OH		06/06/2022	8.250	173,224						235,000	05/12/2022
A430704		CLEVELAND HEIGHTS	OH		09/02/2022	9.250	131,291						260,000	06/14/2022
A430706		SHAKER HEIGHTS	OH		10/11/2022	9.000	209,960		290				415,000	06/24/2022
A430724		AKRON	OH		09/15/2022	9.000	40,035						145,000	08/07/2022
A600500		LIBERTYVILLE	IL		08/08/2022	8.250	468,750						625,000	08/01/2022
A600502		HOMEWOOD	IL		01/31/2023	8.250	247,500						330,000	07/18/2022
A600503		SOUTH HOLLAND	IL		01/31/2023	8.250	221,250						295,000	08/02/2022
A600504		DES PLAINES	IL		01/31/2023	8.250	322,500						430,000	07/22/2022
A600505		MOKENA	IL		08/12/2022	8.250	300,000						400,000	07/15/2022
A600507		WILMETTE	IL		08/09/2022	8.250	521,250						695,000	07/19/2022
A600509		WESTMONT	IL		08/08/2022	8.250	281,250						375,000	07/18/2022
A600510		BERWYN	IL		01/31/2023	8.250	288,750						385,000	07/18/2022
A600512		OLYMPIA FIELDS	IL		01/31/2023	8.250	318,750						425,000	07/25/2022
A600513		LEMONT	IL		01/31/2023	8.250	330,000						440,000	07/18/2022
A600514		BARRINGTON	IL		01/31/2023	8.250	337,500						450,000	07/19/2022
A600515		LAKE ZURICH	IL		08/08/2022	8.250	333,750						445,000	07/18/2022
A600516		PARK FOREST	IL		08/09/2022	8.250	146,250						195,000	07/25/2022
A9177580		LAKE SHERWOOD	CA		12/20/2021	14.200	18,748						6,000,000	12/20/2021
A917960		PALM SPRINGS	CA		04/27/2021	12.200	1,395,000						2,000,000	04/26/2021
A918653		SAN FRANCISCO	CA		09/09/2021	9.500	2,343,600						3,200,000	09/09/2021
A920039		SAN JOSE	CA		04/26/2022	9.250	769,500						1,075,000	04/12/2022
A920837		LONG BEACH	CA		09/27/2022	8.750	2,062,500		290				2,750,000	09/06/2022
P2009020179		OAK HILLS	CA		12/11/2020	6.625	447,308		(454)				560,000	12/30/2020
P2009020461		BAKERSFIELD	CA		12/29/2020	7.125	320,659		(27)				443,000	01/27/2021
P2009020467		MIAMI LAKES	FL		01/08/2021	6.750	566,279		(603)				670,000	02/09/2021
P2009022112		BRONX	NY		05/13/2021	5.750	574,028		(1,266)				767,000	08/17/2021
P2009023568		NORTH BERGEN	NJ		02/28/2022	6.990	442,806		(750)				530,000	02/28/2022
P2009023610		CHARLOTTE	NC		02/23/2022	5.750	314,817		(410)				363,000	02/23/2022
P2009024091		FAIR LAWN	NJ		05/02/2022	6.875	486,269		(651)				590,000	05/02/2022
P2009024750		CHESTERFIELD	VA		01/31/2023	9.990	560,876		(474)				759,000	06/30/2022
P2009024848		AFTON	MN		08/29/2022	7.500	815,748		(491)				1,299,000	08/29/2022
P2009024868		SUN CITY	AZ		07/29/2022	8.990	476,925		(495)				580,000	07/29/2022
P2009024927		MAGNOLIA	TX		09/22/2022	8.990	274,898		(282)				360,000	09/22/2022
P2009025195		FRESNO	CA		11/04/2022	9.625	1,527		(7,080)				510,000	10/11/2022
P4191108967		HOUSTON	TX		03/09/2020	8.750	111,367		128				182,500	06/25/2020
P4200210853		HOLLYWOOD	FL		03/13/2020	4.990	501,993		433				600,000	06/25/2020
P4211215452		HOLLYWOOD	FL		02/02/2022	4.990	594,753		(439)				700,000	12/23/2021
P4220116199		WELLINGTON	FL		03/17/2022	3.750	582,089		239				1,125,000	02/15/2022
P4220216598		PUYALLUP	WA		04/21/2022	7.875	222,077		(144)				400,000	04/21/2022
P4220316862		PARKLAND	FL		04/07/2022	5.500	572,366		(961)				1,270,000	04/07/2022
P4220317164		BOCA RATON	FL		04/14/2022	4.990	1,450,661		(1,414)				2,465,000	04/14/2022
P4220317686		DETROIT	MI		01/31/2023	7.875	149,819		(190)				183,000	05/13/2022
P4220619809		MIAMI	FL		06/29/2022	6.875	239,321		(232)				298,000	06/29/2022
P4221024835		NORTHVILLE	MI		11/23/2022	8.990	550,520		46				675,000	11/23/2022
P5220116185		SHOREWOOD	WI		03/30/2022	7.375	278,119		(520)				405,000	03/30/2022
P5220216234		NEW HAVEN	CT		02/08/2022	6.125	120,869		(287)				175,000	01/04/2022
P5220418149		MARTINDALE	TX		05/06/2022	8.875	269,743		(404)				320,000	05/06/2022
P5220620298		RIVERSIDE	CA		07/22/2022	8.500	435,114		(483)				615,000	07/22/2022
P5220720610		LOS ANGELES	CA		07/23/2022	6.500	708,064		(803)				1,150,000	07/23/2022
P5220822085		HASLET	TX		08/26/2022	8.125	464,395		(480)				615,000	08/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5220923322		EAGLE	ID		10/25/2022	8.990	727,924		(148)				1,000,000	10/25/2022
P5220923996		MIAMI	FL		10/17/2022	9.375	695,021		595				800,000	10/17/2022
P5221126185		LEANDER	TX		01/13/2023	9.250	494,609		(244)				645,000	12/01/2022
P5230228855		TEMPE	AZ		03/01/2023	8.500	532,120		(361)				640,000	02/21/2023
P5230228856		QUEEN CREEK	AZ		03/01/2023	8.500	494,767		(267)				600,000	02/15/2023
P5230228862		TEMPE	AZ		03/09/2023	8.500	494,767		(267)				600,000	02/28/2023
P5230228863		QUEEN CREEK	AZ		03/01/2023	8.500	634,322		(309)				792,000	02/15/2023
P5230228865		TEMPE	AZ		03/01/2023	8.500	542,594		(293)				658,000	02/21/2023
P5230228866		TEMPE	AZ		03/01/2023	8.500	522,924		(203)				640,000	02/21/2023
P5230228867		TEMPE	AZ		03/09/2023	8.500	527,751		(285)				640,000	02/28/2023
P5230229555		PROSPER	TX		04/03/2023	10.125	600,332		(267)				800,000	02/27/2023
P5230534602		HOLLYWOOD	FL		01/06/2023	10.500	291,186		(102)				420,000	12/13/2022
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							37,294,414		(20,065)				67,929,501	XXX
990NMA1	0	CHICAGO	IL		10/26/2017	4.740	2,922,063						3,607,489	10/04/2022
990NMA2	0	CHICAGO	IL		12/01/2022	4.740	1,300,078						1,000,059	09/08/2021
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							4,222,141						4,607,548	XXX
987JCR9	0	HOLYOKE	MA		02/08/2011	8.500	262,320			11,108,901			62,507,435	01/07/2011
990AON1	0	CHICAGO	IL		10/25/2018	5.450	5,000,000						63,501,000	10/01/2018
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							5,262,320			11,108,901			126,008,435	XXX
2499999. Total - Mortgages with overdue interest over 90 days							55,847,846		(20,065)	11,108,901			234,885,484	XXX
A170857		NEWARK	NJ		02/10/2023	9.990	3,900,000						5,600,000	01/18/2023
A220014		WASHINGTON	DC		10/06/2021	9.000	2,625,000						3,500,000	10/06/2021
A320865		MIAMI BEACH	FL		06/18/2021	9.000	106,250						210,000	07/08/2021
A320890		PORT CHARLOTTE	FL		05/25/2021	9.000	468,750						625,000	07/01/2021
A320915		SARASOTA	FL		07/16/2021	9.000	373,150						550,000	10/11/2021
A320948		SAINT PETERSBURG	FL		07/30/2021	9.000	186,150						300,000	10/05/2021
A320951		MIAMI BEACH	FL		08/26/2021	9.000	180,000						240,000	08/26/2021
A320956		PORT CHARLOTTE	FL		07/30/2021	9.000	216,000						300,000	10/17/2021
A320961		FORT MYERS	FL		08/10/2021	9.000	424,150						700,000	08/10/2021
A320962		ENGLEWOOD	FL		08/25/2021	9.000	1,537,500						2,050,000	08/25/2021
A320970		MIAMI BEACH	FL		08/18/2021	9.000	142,500						190,000	08/18/2021
A320978		MIAMI BEACH	FL		08/30/2021	9.000	161,250						215,000	08/30/2021
A320979		MIAMI BEACH	FL		08/26/2021	9.000	165,000						220,000	10/05/2021
A320980		MIAMI BEACH	FL		08/25/2021	9.000	172,500						230,000	08/25/2021
A320990		PORT CHARLOTTE	FL		08/25/2021	9.000	306,000						415,000	10/12/2021
A430713		SOUTH EUCLID	OH		08/08/2022	9.500	150,000						200,000	08/09/2022
A430720		MAPLE HEIGHTS	OH		01/31/2023	9.500	87,500						125,000	07/28/2022
A600165		LANSING	IL		12/26/2017	7.780	417,189						770,000	09/28/2020
A600212		DOLTON	IL		08/16/2018	8.030	189,990						347,000	09/29/2021
A600253		CHICAGO	IL		05/10/2018	7.800	300,159						1,065,000	04/20/2018
A600344		CHICAGO	IL		10/18/2019	10.640	57,168						100,000	10/14/2020
A800124		PEYTON	CO		01/31/2023	9.750	355,000						565,000	07/27/2022
A850425		SCOTTSDALE	AZ		01/31/2023	10.250	591,344						1,800,000	04/21/2022
A914958		LOS ANGELES	CA		07/03/2019	11.200	1,760,618						5,800,000	05/10/2019
A915350		SACRAMENTO	CA		11/01/2019	11.700	1,579,242						3,670,000	10/09/2021
A918345		SAN FRANCISCO	CA		07/16/2021	11.680	2,729,200						4,100,000	07/16/2021
A919659		LOS ANGELES	CA		06/01/2022	8.000	2,811,575						11,000,000	05/12/2022
A919794		VILLA PARK	CA		04/29/2022	8.000	3,337,500						4,450,000	03/25/2022
P1912016596		ALOHA	OR		01/29/2020	7.250	283,037		3,516				375,000	06/25/2020
P2009020125		BROOKLYN	NY		03/17/2020	5.500	1,420,895		(189)				2,800,000	12/18/2020
P2009020132		ISSAQUAH	WA		04/23/2020	6.500	511,431						780,000	12/18/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020397		HAINES CITY	FL		10/20/2020	6.000	576,803		(481)				750,000	01/29/2021
P2009020506		CONYERS	GA		01/13/2021	6.500	290,484		(67)				362,000	02/09/2021
P2009020656		WINTER GARDEN	FL		03/10/2021	7.250	307,032		(75)				410,000	03/26/2021
P2009021873		NEW YORK	NY		04/16/2021	5.500	1,337,693						765,000	07/30/2021
P2009022088		PARKLAND	FL		05/10/2021	5.875	1,023,338		(2,048)				1,430,000	08/17/2021
P2009023515		OSWEGO	IL		02/09/2022	6.500	311,538		(555)				470,000	02/09/2022
P2009023706		AUGUSTA	GA		01/25/2022	4.750	214,187		(18)				285,000	10/01/2021
P2009023945		PHOENIX	AZ		03/31/2022	6.875	985,064		(745)				1,193,000	03/31/2022
P2009024342		AUSTIN	TX		01/31/2023	7.125	498,065		(467)				1,270,000	05/17/2022
P2009024876		EDINBURG	TX		08/26/2022	8.875	169,571		(120)				485,000	08/26/2022
P2009024969		KATY	TX		08/15/2022	8.500	255,310		82				285,990	08/15/2022
P4200109963		NEWTOWN SQUARE	PA		03/11/2020	7.250	2,188,908		3,360				3,000,000	06/25/2020
P4220417977		DENVER	CO		05/25/2022	7.375	1,503,985		(501)				1,908,000	05/25/2022
P4220619792		WEST GROVE	PA		07/08/2022	6.375	500,152		(367)				580,000	07/08/2022
P4220721388		CORAL SPRINGS	FL		09/14/2022	8.500	1,156,260		(359)				1,390,250	09/14/2022
P4221024111		TULALIP	WA		10/18/2022	9.875	1,010,866		(2,151)				1,160,000	10/18/2022
P4230127668		NORTH MYRTLE BEACH	SC		04/10/2023	9.625	320,175		(16)				425,000	02/01/2023
P4230127670		NORTH MYRTLE BEACH	SC		04/10/2023	9.625	320,175		(16)				425,000	02/03/2023
P4230127671		MYRTLE BEACH	SC		03/03/2023	9.625	364,828		(26)				511,000	01/26/2023
P4230127672		MYRTLE BEACH	SC		04/04/2023	9.625	196,678		(18)				260,000	02/03/2023
P4230229668		TAMPA	FL		03/10/2023	8.250	147,049		(19)				222,000	02/07/2023
P5220116179		OAKLEY	CA		04/08/2022	6.125	941,860		(661)				1,367,000	04/08/2022
P5220316869		SANTA CLARITA	CA		03/14/2022	5.125	776,139		(840)				1,050,000	03/14/2022
P5220519166		JACKSONVILLE	FL		07/11/2022	8.250	439,954		(503)				650,000	07/11/2022
P5220620395		SANGER	TX		01/31/2023	7.375	377,123		(217)				425,000	06/30/2022
P5220721459		SEVIERVILLE	TN		09/16/2022	8.500	400,115		(102)				700,000	09/16/2022
P5220721566		CHICAGO	IL		09/09/2022	8.875	282,619		(1,410)				344,000	09/09/2022
P5220822056		ARIZONA CITY	AZ		07/18/2022	9.250	246,250		(126)				339,900	07/18/2022
P5230228857		TEMPE	AZ		03/01/2023	8.500	534,323		(227)				650,000	02/16/2023
P5230228858		TEMPE	AZ		03/01/2023	8.500	490,755		(209)				597,000	02/21/2023
P5230228861		QUEEN CREEK	AZ		03/01/2023	8.500	581,391		(274)				705,000	02/15/2023
P530102		MILWAUKEE	WI		07/14/2022	7.000	93,789		(5)				125,000	05/03/2022
P530109		MILWAUKEE	WI		08/23/2022	9.500	80,160		(17)				104,000	06/02/2022
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							46,468,687		(5,871)				77,936,140	XXX
3299999. Total - Mortgages in the process of foreclosure							46,468,687		(5,871)				77,936,140	XXX
3399999 - Totals							8,174,076,782		(779,253)	11,108,901	13,459	792,449	15,542,462,814	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 1,778,356 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 6,572,717 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 2,212,052 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
AG1015	KINGMAN	AZ		04/30/2020	8.347	6,994,130		68,476,431
AG1057	HEREFORD	TX		08/25/2022	10.730		18,050,000	25,300,000
AG1103	LOS BANOS	CA		08/18/2022	9.310	250,000	858,000	13,500,000
AG1107	GAINES	TX		03/31/2023	6.600	1,420,000		2,366,669
AG1113	BAKERSFIELD	CA		01/31/2023	6.190	3,000,000		9,600,000
AG1115	VARIOUS	CA		02/03/2023	10.443	11,300,000		12,220,463
AG1116	VARIOUS	CA		02/03/2023	10.793	11,300,000		12,220,462
AG1117	PARADISE VALLEY	NV		02/21/2023	6.860	4,637,500		8,061,014
AG1118	HEREFORD	TX		03/22/2023	6.750	3,040,000		5,629,629
AG1119	WAPATO	WA		03/29/2023	7.610	27,840		3,333,333
AG1122	HAZELTON	ID		09/01/2023	6.970	1,400,000		2,333,333
AG1123	HAZELTON	ID		09/01/2023	6.970	6,475,000		10,791,666
AG1124	LAWTON	IA		09/13/2023	7.830	1,300,000		2,309,058
0199999. Mortgages in good standing - Farm Mortgages						44,150,340	25,902,130	176,142,058
A100066	EAST HAMPTON	NY		07/05/2023	9.500	1,537,574	1,520,036	17,784,000
A150205	ALLENTOWN	PA		07/22/2021	14.200		155,400	500,000
A150232	PHILADELPHIA	PA		03/18/2022	10.000		65,650	1,380,000
A150233	PHILADELPHIA	PA		03/18/2022	10.000		118,336	1,150,000
A150261	PHILADELPHIA	PA		06/29/2022	8.000		56,115	210,000
A150265	PHILADELPHIA	PA		06/29/2022	9.000		59,365	195,000
A150272	PENN VALLEY	PA		07/18/2022	11.250		18,500	1,750,000
A150277	COATESVILLE	PA		09/09/2022	10.000		26,500	840,000
A150283	PHILADELPHIA	PA		01/23/2023	9.000	102,270	63,200	400,000
A150285	PHILADELPHIA	PA		01/31/2023	9.000		90,994	225,000
A150294	PHILADELPHIA	PA		02/23/2023	9.500	67,250	41,000	220,000
A150312	PHILADELPHIA	PA		06/09/2023	9.500	112,308		300,000
A150314	CLIFTON HEIGHTS	PA		09/20/2023	9.250	183,750		245,000
A150320	GREENCASTLE	PA		09/15/2023	9.500	160,750	17,500	245,000
A170845	WOODLYNNE BOROUGH	NJ		11/16/2022	9.000		41,417	290,000
A170849	PENNSAUKEN	NJ		01/17/2023	9.000	139,608		230,000
A170860	LAWRENCE TOWNSHIP	NJ		03/08/2023	10.000	262,800	90,000	650,000
A170861	NEWARK	NJ		03/21/2023	9.990	3,375,000		5,000,000
A170862	PEMBERTON	NJ		08/11/2023	9.750	102,750		290,000
A170864	LAWRENCE TOWNSHIP	NJ		05/08/2023	10.000	199,500		285,000
A170865	SPOTSWOOD	NJ		05/01/2023	9.500	179,088		400,000
A170867	MOUNT HOLLY	NJ		07/07/2023	9.750	90,500	72,245	250,000
A170868	SICKLERVILLE	NJ		08/14/2023	9.750	210,000		300,000
A170873	ROCKY HILL	NJ		09/27/2023	9.750	450,000		800,000
A170875	PORT MONMOUTH	NJ		10/17/2023	9.750	200,250		370,000
A190046	NEWARK	DE		03/31/2023	9.500	256,810		380,000
A190047	BEAR	DE		04/24/2023	9.500	301,875		435,000
A190048	WILMINGTON	DE		04/28/2023	9.500	144,375		250,000
A190049	NEW CASTLE	DE		06/22/2023	9.500	153,125		270,000
A190050	NEWARK	DE		06/21/2023	9.500	96,750	62,500	240,000
A190051	BEAR	DE		06/16/2023	9.500	181,300		280,000
A190052	WILMINGTON	DE		07/21/2023	9.500	240,185		375,000
A190054	WILMINGTON	DE		08/04/2023	9.500	59,346	34,000	170,000
A190056	WILMINGTON	DE		09/14/2023	9.500	188,750	24,000	360,000
A200135	SILVER SPRING	MD		06/10/2022	10.750		14,250	660,000
A200141	BALTIMORE	MD		01/31/2023	11.120		69,500	210,000
A200142	BALTIMORE	MD		01/31/2023	11.120		70,000	215,000
A200143	BALTIMORE	MD		01/31/2023	11.120		66,000	190,000
A200150	PASADENA	MD		02/01/2023	9.000	277,200		400,000
A200154	HAMPSTEAD	MD		02/22/2023	9.000	153,000		240,000
A200165	BALTIMORE	MD		03/31/2023	9.500	280,000		400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A200169	ELKTON	MD		05/05/2023	9.750	282,500	43,000	465,000
A200172	DISTRICT HEIGHTS	MD		06/26/2023	9.000	229,500		340,000
A200173	BALTIMORE	MD		06/13/2023	9.750	111,000		170,000
A200174	BALTIMORE	MD		06/12/2023	9.750	117,300		165,000
A200177	HAGERSTOWN	MD		06/27/2023	9.500	153,000		250,000
A200181	BALTIMORE	MD		07/25/2023	10.000	75,250	40,000	170,000
A200190	HAGERSTOWN	MD		08/22/2023	9.500	104,250	70,000	245,000
A200193	KEEDYSVILLE	MD		09/15/2023	9.500	164,750	33,000	420,000
A200194	HAGERSTOWN	MD		09/22/2023	9.500	108,400	65,000	245,000
A200195	HAGERSTOWN	MD		09/22/2023	9.500	140,250		230,000
A200196	HAGERSTOWN	MD		10/05/2023	9.500	90,000		170,000
A200197	HAGERSTOWN	MD		10/20/2023	9.750	112,630		300,000
A200199	BALTIMORE	MD		10/06/2023	10.500	66,250		135,000
A210287	RICHMOND	VA		10/01/2021	9.100		194,090	850,000
A210294	RICHMOND	VA		10/18/2021	9.100	64,415	84,420	260,000
A210295	RICHMOND	VA		09/24/2021	9.100		146,660	840,000
A210367	RICHMOND	VA		08/10/2022	10.500		14,325	350,000
A210384	HENRICO	VA		09/12/2022	9.750		77,955	1,100,000
A210387	RICHMOND	VA		01/31/2023	8.750	71,325		520,000
A210392	RICHMOND	VA		01/17/2023	8.750	108,750		145,000
A210393	LOCUST GROVE	VA		11/08/2022	9.750		149,200	465,000
A210394	RICHMOND	VA		11/07/2022	9.250		30,000	825,000
A210400	RICHMOND	VA		01/17/2023	8.750	296,250		395,000
A210401	CHESTERFIELD	VA		01/17/2023	10.000	212,500		385,000
A210405	LEESBURG	VA		01/27/2023	9.000	121,680		180,000
A210407	WINCHESTER	VA		02/07/2023	9.000	108,916		200,000
A210408	PORTSMOUTH	VA		02/17/2023	9.000	131,250		175,000
A210409	VIRGINIA BEACH	VA		01/30/2023	9.500	171,000		250,000
A210413	RICHMOND	VA		01/27/2023	9.000	138,750		185,000
A210417	RICHMOND	VA		01/30/2023	9.000	75,000		100,000
A210425	YORKTOWN	VA		02/24/2023	9.000	327,600		455,000
A210426	SMITHFIELD	VA		02/22/2023	9.000	265,500		370,000
A210429	PORTSMOUTH	VA		03/31/2023	9.500	103,750		420,000
A210431	GLEN ALLEN	VA		03/20/2023	9.000	345,000		460,000
A210439	RICHMOND	VA		03/14/2023	9.750	68,572	95,935	275,000
A210440	RICHMOND	VA		03/13/2023	9.750	69,223	95,245	275,000
A210449	MONTROSS	VA		04/25/2023	10.500	191,535		350,000
A210450	CHESAPEAKE	VA		03/20/2023	9.500	105,000	70,000	265,000
A210451	CHESAPEAKE	VA		03/31/2023	9.500	189,000		265,000
A210452	RICHMOND	VA		03/31/2023	9.750	101,412	124,570	325,000
A210453	FRONT ROYAL	VA		04/28/2023	9.500	136,000		260,000
A210458	HENRICO	VA		04/20/2023	9.000	234,600		390,000
A210459	FRONT ROYAL	VA		05/31/2023	9.500	97,750		220,000
A210461	RICHMOND	VA		04/21/2023	9.000	327,250		650,000
A210467	RICHMOND	VA		06/14/2023	9.000	316,625		455,000
A210468	NORTH CHESTERFIELD	VA		07/19/2023	9.000	191,250		480,000
A210469	WINCHESTER	VA		07/05/2023	9.500	116,500	32,500	275,000
A210471	WINCHESTER	VA		07/31/2023	9.500	101,400	39,000	240,000
A210473	RICHMOND	VA		08/04/2023	9.250	247,500		335,000
A210477	WINCHESTER	VA		08/11/2023	9.500	75,500		300,000
A210478	NORFOLK	VA		08/16/2023	9.750	152,000		350,000
A210482	WINCHESTER	VA		08/31/2023	9.500	63,250	50,000	195,000
A210484	RICHMOND	VA		08/23/2023	10.500	110,685	110,565	295,000
A210487	STEPHENS CITY	VA		09/13/2023	9.500	397,500		530,000
A210492	WINCHESTER	VA		10/31/2023	10.250	230,000		405,001

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A210493	FRONT ROYAL	VA		10/13/2023	10.250	144,300		280,000
A240009	FALLING WATERS	WV		01/31/2023	9.000	29,300	15,300	430,000
A240011	HARPERS FERRY	WV		01/17/2023	9.000	198,000		290,002
A240013	MARTINSBURG	WV		01/17/2023	9.000	104,250	70,000	280,000
A240015	HARPERS FERRY	WV		01/17/2023	9.000	86,400	70,000	265,001
A240017	HARPERS FERRY	WV		02/16/2023	9.500	42,500		130,000
A240018	HARPERS FERRY	WV		02/16/2023	9.500	114,750		235,000
A240019	BUNKER HILL	WV		01/20/2023	9.000	109,650		285,000
A240020	CHARLES TOWN	WV		02/06/2023	9.500	249,454		365,000
A240022	KEARNEYSVILLE	WV		02/27/2023	9.500	141,000	55,000	280,000
A240025	MARTINSBURG	WV		03/09/2023	9.500	28,705	35,300	240,000
A240026	MARTINSBURG	WV		03/17/2023	9.500	90,250		240,000
A240029	BERKELEY SPRINGS	WV		04/27/2023	9.500	74,800	70,000	260,000
A240031	HEDGESVILLE	WV		06/05/2023	9.500	60,000	20,000	285,000
A240034	MARTINSBURG	WV		05/11/2023	9.500	97,750		175,000
A240035	CHARLES TOWN	WV		06/02/2023	9.500	90,625	29,000	400,000
A240036	BERKELEY SPRINGS	WV		06/05/2023	9.500	140,000		215,000
A240037	MARTINSBURG	WV		06/27/2023	9.500	144,500		260,000
A240038	BERKELEY SPRINGS	WV		06/09/2023	9.500	136,500		195,000
A240039	GERRARDSTOWN	WV		06/16/2023	9.500	91,450	60,000	240,001
A240040	HUNTINGTON	WV		07/10/2023	9.000	157,500		220,000
A240041	HEDGESVILLE	WV		06/27/2023	9.500	51,250	65,000	190,000
A240042	MARTINSBURG	WV		07/17/2023	9.500	77,500	20,000	245,000
A240043	MARTINSBURG	WV		09/22/2023	9.500	113,000	4,000	250,000
A240046	HARPERS FERRY	WV		10/06/2023	9.500	93,000		230,000
A240047	MARTINSBURG	WV		09/28/2023	9.500	68,750	8,000	230,000
A240050	MARTINSBURG	WV		10/18/2023	9.750	99,450		170,000
A240051	HARPERS FERRY	WV		11/03/2023	10.250	258,500		380,000
A240055	HEDGESVILLE	WV		10/31/2023	10.000	188,100		265,000
A240063	HARPERS FERRY	WV		11/21/2023	10.000	206,250		275,000
A270263	RAEFORD	NC		08/05/2021	12.200		55,928	125,000
A270267	LEICESTER	NC		07/19/2021	12.150		47,200	620,000
A270296	STATESVILLE	NC		08/19/2021	11.000		24,700	260,000
A270297	STATESVILLE	NC		08/19/2021	11.000		36,550	260,000
A270375	CHARLOTTE	NC		04/27/2022	9.100		73,560	410,000
A270700	CHARLOTTE	NC		03/03/2022	8.000		3,687	415,000
A270701	CHARLOTTE	NC		03/03/2022	9.000		58,242	385,000
A270767	SHELBY	NC		04/28/2022	9.000		116,741	280,000
A270770	SHELBY	NC		05/02/2022	10.000		114,739	280,000
A270779	WINSTON-SALEM	NC		04/28/2022	9.100		45,895	175,000
A270938	HICKORY	NC		01/31/2023	10.500	58,512	144,621	435,000
A270939	HICKORY	NC		04/21/2022	9.000		8,001	465,000
A270957	GASTONIA	NC		07/21/2022	8.000		127,740	375,000
A270960	SUPPLY	NC		06/03/2022	10.000		192,096	400,000
A270961	SUPPLY	NC		05/23/2022	10.000	88,447	139,065	350,000
A270964	SUPPLY	NC		06/24/2022	9.000		161,115	400,000
A270965	SUPPLY	NC		05/20/2022	10.000		166,002	400,000
A271051	MILLS RIVER	NC		05/25/2022	9.000		168,300	1,200,000
A271054	MILLS RIVER	NC		05/26/2022	9.000		189,300	1,200,000
A271103	CHARLOTTE	NC		05/20/2022	9.250		109,941	370,000
A271133	CLAREMONT	NC		07/08/2022	10.250	26,863	21,643	395,000
A271134	CLAREMONT	NC		07/08/2022	10.250	26,872	21,643	395,000
A271136	TROUTMAN	NC		07/14/2022	10.250	48,960	24,104	425,000
A271137	ROCKWELL	NC		06/16/2022	10.250		164,789	450,000
A271164	CHARLOTTE	NC		06/17/2022	8.250		15,200	825,000

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A271199	CHARLOTTE	NC		07/26/2022	8.500		30,163	450,000
A271200	CHARLOTTE	NC		07/25/2022	8.500		24,822	450,000
A271228	CONCORD	NC		10/27/2022	9.500		100,500	325,000
A271264	KANNAPOLIS	NC		07/28/2022	9.500		51,825	500,000
A271266	KANNAPOLIS	NC		07/26/2022	9.500		89,209	265,000
A271267	NEWTON	NC		08/19/2022	9.500	33,281	114,281	275,000
A271269	MAIDEN	NC		07/29/2022	9.500		18,010	255,000
A271270	CHARLOTTE	NC		10/12/2022	9.500		103,188	450,000
A271277	CHARLOTTE	NC		10/11/2022	9.500		29,905	300,000
A271280	HIGH POINT	NC		07/25/2022	7.750		62,500	270,000
A271281	HICKORY	NC		01/31/2023	9.500	33,235	31,160	450,000
A271385	HUNTERSVILLE	NC		10/14/2022	9.500		192,207	365,000
A271390	SHELBY	NC		09/28/2022	9.500		83,246	250,000
A271391	SHELBY	NC		10/12/2022	9.500		88,236	250,000
A271393	CONOVER	NC		09/30/2022	9.500		181,500	300,000
A271405	CHARLOTTE	NC		10/27/2022	10.500		269,885	490,000
A271406	CHARLOTTE	NC		10/27/2022	10.500	249,673	42,827	390,000
A271407	MOORESVILLE	NC		10/27/2022	9.500		233,675	395,000
A271410	GASTONIA	NC		10/11/2022	9.500		178,550	350,000
A271411	GASTONIA	NC		10/11/2022	9.500		186,150	350,000
A271416	CONCORD	NC		01/31/2023	9.500	38,200	39,480	310,000
A271422	CHARLOTTE	NC		01/31/2023	10.500	22,160	103,226	540,000
A271424	SUMMERFIELD	NC		10/21/2022	9.500		69,574	200,000
A271427	CONCORD	NC		11/04/2022	9.500		128,952	289,000
A271429	CONOVER	NC		11/03/2022	10.500		586,636	825,000
A271439	SALISBURY	NC		11/22/2022	10.500	47,048	185,424	415,000
A271440	KINGS MOUNTAIN	NC		01/11/2023	9.500	33,286	230,073	400,000
A271451	RALEIGH	NC		01/17/2023	10.000	543,494	165,680	1,000,000
A271453	RALEIGH	NC		01/17/2023	10.000	516,589	167,903	1,000,000
A271455	RALEIGH	NC		01/17/2023	10.000	521,799	178,680	1,000,000
A271462	GRANITE FALLS	NC		11/07/2022	9.500		119,381	285,000
A271476	SALISBURY	NC		01/04/2023	9.750	11,082	130,000	225,000
A271477	SALISBURY	NC		01/05/2023	9.750	27,700	119,800	220,000
A271478	SALISBURY	NC		01/05/2023	9.750	88,803	32,252	230,000
A271479	SALISBURY	NC		01/13/2023	9.750	14,200	110,800	215,000
A271483	SALISBURY	NC		01/17/2023	9.750	16,000	103,800	225,000
A271487	TROUTMAN	NC		01/17/2023	8.500	127,575		195,000
A271499	WILMINGTON	NC		01/17/2023	9.500	391,500		525,000
A271500	HOPE MILLS	NC		01/17/2023	8.500	180,000		250,000
A271505	HOPE MILLS	NC		01/17/2023	8.500	166,797		235,000
A271510	THOMASVILLE	NC		01/17/2023	9.000	56,475		160,000
A271511	CHARLOTTE	NC		01/25/2023	10.000	497,000		710,000
A271512	GARNER	NC		01/17/2023	8.500	257,608		420,000
A271515	HICKORY	NC		01/19/2023	9.500	124,844	379,900	750,000
A271517	HOPE MILLS	NC		01/11/2023	8.500	108,900		190,000
A271522	RICHLANDS	NC		01/13/2023	8.750	156,150		230,000
A271525	HOPE MILLS	NC		01/13/2023	9.000	89,395		130,000
A271526	BEULAVILLE	NC		01/11/2023	9.250	106,250		225,000
A271529	DURHAM	NC		03/23/2023	9.000	276,500		395,000
A271531	CHARLOTTE	NC		01/12/2023	9.000	128,609		235,000
A271533	GARNER	NC		01/19/2023	9.000	221,000		345,000
A271535	OXFORD	NC		03/17/2023	9.000	433,500		750,000
A271536	HUNTERSVILLE	NC		01/27/2023	9.000	318,155		475,000
A271538	RICHLANDS	NC		01/26/2023	9.000	155,568		230,000
A271540	DURHAM	NC		03/30/2023	9.000	195,500		375,000

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A271546	RALEIGH	NC		01/27/2023	9.000	131,750		240,000
A271547	CHARLOTTE	NC		02/06/2023	9.000	259,250		410,000
A271548	CHARLOTTE	NC		02/28/2023	9.000	110,490		210,000
A271550	GARNER	NC		02/13/2023	9.000	201,450		345,000
A271552	WAKE FOREST	NC		02/03/2023	9.000	148,750		265,000
A271556	CHARLOTTE	NC		02/16/2023	9.000	180,040		250,000
A271557	CHARLOTTE	NC		03/17/2023	9.250	182,750		280,000
A271559	BURLINGTON	NC		02/28/2023	10.000	107,187		175,000
A271560	RALEIGH	NC		02/09/2023	9.000	169,150		280,000
A271561	HENDERSON	NC		02/15/2023	9.000	76,500		175,000
A271562	MOCKSVILLE	NC		03/01/2023	9.750	43,330	173,656	425,000
A271568	CARY	NC		03/06/2023	9.000	195,500		285,000
A271571	GASTONIA	NC		03/17/2023	9.750	13,386	177,899	320,000
A271572	MONROE	NC		03/16/2023	9.000	89,250		130,000
A271573	CHARLOTTE	NC		03/27/2023	9.000	609,367		900,000
A271574	CORNELIUS	NC		04/13/2023	9.000	284,750		435,000
A271575	CHARLOTTE	NC		03/16/2023	9.000	161,500		265,000
A271581	CHARLOTTE	NC		04/05/2023	9.000	172,500		230,000
A271583	CHARLOTTE	NC		03/16/2023	9.000	127,500		200,000
A271586	CHARLOTTE	NC		03/20/2023	9.000	320,407		450,000
A271587	CHARLOTTE	NC		03/16/2023	9.000	51,000		190,000
A271588	CHARLOTTE	NC		03/21/2023	9.000	172,500		230,000
A271589	CHARLOTTE	NC		03/23/2023	9.750	347,500	1,194,715	2,190,000
A271591	RALEIGH	NC		03/23/2023	9.000	227,500		325,000
A271593	SHALLOTTE	NC		06/08/2023	9.250	133,226		330,000
A271594	SHALLOTTE	NC		06/07/2023	9.250	201,251		345,000
A271596	NEWTON	NC		03/31/2023	9.500	33,660	135,013	285,000
A271598	DURHAM	NC		03/22/2023	9.000	174,207		270,000
A271599	ZEBULON	NC		03/22/2023	9.000	150,500		215,000
A271600	GARNER	NC		03/23/2023	9.000	178,500		255,000
A271602	CHARLOTTE	NC		04/21/2023	9.000	170,000		250,000
A271609	BURLINGTON	NC		04/04/2023	9.000	70,550		220,000
A271613	HILLSBOROUGH	NC		05/02/2023	9.000	204,000		355,000
A271614	SANFORD	NC		05/02/2023	9.000	119,107		210,000
A271618	CREEDMOOR	NC		04/14/2023	9.000	116,875		210,000
A271622	GASTONIA	NC		05/03/2023	9.750	29,008	108,500	235,000
A271623	GASTONIA	NC		05/03/2023	9.750	26,587	108,500	235,000
A271624	MAIDEN	NC		05/04/2023	9.750	51,142	105,300	250,000
A271625	MAIDEN	NC		05/04/2023	9.750	73,360	209,100	420,000
A271627	MAIDEN	NC		05/08/2023	9.750	54,141	86,500	240,000
A271629	CAMERON	NC		05/15/2023	9.000	100,836		180,000
A271632	RALEIGH	NC		05/01/2023	9.000	170,000		285,000
A271634	RALEIGH	NC		04/25/2023	9.000	255,000		450,000
A271635	LINCOLNTON	NC		05/05/2023	9.750	1,608	154,750	270,000
A271640	DURHAM	NC		05/01/2023	9.000	161,500		285,000
A271642	CHARLOTTE	NC		05/03/2023	9.000	307,500		410,000
A271644	FRANKLINTON	NC		05/02/2023	9.000	107,950		215,000
A271650	HICKORY	NC		05/05/2023	9.750	64,626	73,000	250,000
A271651	HOPE MILLS	NC		06/07/2023	10.500	150,381		235,000
A271654	GREENSBORO	NC		05/24/2023	10.000	39,423	55,610	150,000
A271655	CHARLOTTE	NC		05/15/2023	9.000	299,625		415,000
A271656	MIDDLESEX	NC		06/01/2023	9.000	115,175		220,000
A271657	KNIGHTDALE	NC		05/12/2023	9.000	187,133		285,000
A271659	CHARLOTTE	NC		05/12/2023	9.750	36,899	130,200	300,000
A271662	GRANITE FALLS	NC		06/23/2023	9.750	40,119	56,000	595,000

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A271663	GRANITE FALLS	NC		06/23/2023	9.750	40,119	56,000	595,000
A271667	SELMA	NC		05/12/2023	9.000	127,500		215,000
A271671	VALE	NC		06/14/2023	9.750	2,565	138,050	280,000
A271672	CLAREMONT	NC		06/15/2023	9.000	78,625		140,000
A271673	MOCKSVILLE	NC		06/14/2023	9.750	233,224	698,028	3,040,000
A271674	HICKORY	NC		06/06/2023	9.750	93,537		1,195,001
A271677	CHARLOTTE	NC		06/20/2023	9.000	544,614		736,000
A271678	SPENCER	NC		06/28/2023	9.750	16,265	132,300	240,000
A271680	GARNER	NC		06/01/2023	9.000	212,500		350,000
A271681	SANFORD	NC		06/06/2023	9.000	155,550		290,000
A271682	DURHAM	NC		07/13/2023	9.000	208,250		340,000
A271685	YOUNGSVILLE	NC		06/15/2023	9.000	327,836	51,637	510,000
A271686	CHARLOTTE	NC		05/31/2023	9.750	162,000		237,500
A271687	PIKEVILLE	NC		06/07/2023	9.000	75,650		175,000
A271688	FOUR OAKS	NC		07/20/2023	9.000	104,550		190,000
A271689	DURHAM	NC		06/16/2023	9.000	170,000		290,000
A271692	HUNTERSVILLE	NC		06/20/2023	9.000	255,000		370,000
A271696	CHARLOTTE	NC		07/18/2023	9.000	116,078		200,000
A271700	CHARLOTTE	NC		06/27/2023	9.750	14,550	43,000	420,000
A271702	MOORESVILLE	NC		07/07/2023	9.000	136,500		195,000
A271703	FUQUAY VARINA	NC		07/11/2023	9.000	212,500		335,000
A271704	CLAYTON	NC		06/22/2023	9.000	297,500		460,000
A271705	ROCKY MOUNT	NC		06/16/2023	9.000	102,000		205,000
A271706	RALEIGH	NC		07/11/2023	9.000	238,000		450,000
A271707	CARY	NC		07/28/2023	9.000	246,500		400,000
A271708	CONCORD	NC		09/08/2023	9.500	189,000		345,000
A271709	RALEIGH	NC		07/10/2023	9.000	280,500		435,000
A271711	RALEIGH	NC		06/21/2023	9.000	293,250		475,000
A271712	MIDDLESEX	NC		06/23/2023	9.000	115,600		210,000
A271714	SMITHFIELD	NC		06/21/2023	9.000	109,650		220,000
A271715	CARY	NC		06/23/2023	9.000	234,175		385,000
A271717	SANFORD	NC		07/05/2023	9.000	187,000		350,000
A271719	CHARLOTTE	NC		07/21/2023	9.500	467,500		650,000
A271720	GASTONIA	NC		09/13/2023	9.500	118,800		210,000
A271722	WILLOW SPRING	NC		07/28/2023	9.000	127,500		215,000
A271725	DURHAM	NC		07/14/2023	9.000	222,700		370,000
A271727	LINCOLNTON	NC		08/09/2023	9.500	83,380		150,000
A271730	CHARLOTTE	NC		08/04/2023	9.500	289,935		400,000
A271732	RALEIGH	NC		08/02/2023	9.000	231,200		360,000
A271733	GOLDSBORO	NC		07/21/2023	9.000	131,124		210,000
A271736	APEX	NC		08/01/2023	9.000	289,850		450,000
A271739	DURHAM	NC		07/31/2023	9.000	227,500		325,000
A271741	HILLSBOROUGH	NC		08/04/2023	9.000	153,000		325,000
A271743	GARNER	NC		08/08/2023	9.250	174,886		270,000
A271745	GARNER	NC		08/11/2023	9.000	247,903		400,000
A271747	CHARLOTTE	NC		08/09/2023	9.500	122,535		185,000
A271748	SANFORD	NC		09/27/2023	9.000	110,500		215,000
A271749	RALEIGH	NC		09/27/2023	9.000	114,750		235,000
A271750	RALEIGH	NC		09/27/2023	9.000	114,750		220,000
A271751	ANGIER	NC		09/28/2023	9.250	3,934,000		5,880,000
A271752	WAKE FOREST	NC		09/27/2023	9.000	187,000		350,000
A271753	RALEIGH	NC		09/27/2023	9.000	119,000		215,000
A271754	RALEIGH	NC		09/27/2023	9.000	255,000		400,000
A271757	SANFORD	NC		08/24/2023	9.000	97,750		178,000
A271758	HARMONY	NC		09/13/2023	9.500	133,953		195,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A271759	GASTONIA	NC		08/28/2023	9.750	189,000		315,000
A271760	MEBANE	NC		08/25/2023	9.000	138,550		290,000
A271763	WILSON	NC		08/25/2023	9.000	117,725		205,000
A271770	CHARLOTTE	NC		10/06/2023	10.750	52,633		360,000
A271774	CHARLOTTE	NC		09/27/2023	9.500	170,100		315,000
A271775	DURHAM	NC		09/28/2023	9.000	191,250		340,000
A271777	RALEIGH	NC		09/26/2023	9.000	170,000		280,000
A271781	WAXHAW	NC		10/03/2023	9.500	306,000		440,000
A271782	CHARLOTTE	NC		09/26/2023	9.500	270,000		365,000
A271784	BEECH MOUNTAIN	NC		10/13/2023	10.000	792,500		1,150,000
A271789	DUNN	NC		09/25/2023	9.000	108,800		225,000
A271790	CHARLOTTE	NC		10/18/2023	9.500	310,500		455,000
A271792	HILLSBOROUGH	NC		09/22/2023	9.000	159,800		230,000
A271794	CHARLOTTE	NC		10/06/2023	9.500	258,750		345,000
A271795	CHARLOTTE	NC		09/27/2023	10.500	295,000		460,000
A271802	CHARLOTTE	NC		10/25/2023	9.500	311,580		420,000
A271804	STONY POINT	NC		10/24/2023	10.500	145,651		275,000
A271806	DURHAM	NC		10/18/2023	9.000	159,375		300,000
A271808	CORNELIUS	NC		10/26/2023	9.500	251,250		335,000
A271809	CHARLOTTE	NC		10/27/2023	9.500	258,750		345,000
A271812	RALEIGH	NC		10/30/2023	9.000	119,425		200,000
A271834	CHARLOTTE	NC		11/28/2023	9.500	213,750		285,000
A290157	SPARTANBURG	SC		11/29/2022	8.500		58,700	190,000
A290161	HANAHAN	SC		03/15/2023	9.000	179,775		375,000
A290163	ROCK HILL	SC		03/24/2023	9.750	12,409	142,000	260,000
A290164	ROCK HILL	SC		03/22/2023	9.750	32,729	122,000	260,000
A290165	ROCK HILL	SC		03/24/2023	9.750	17,606	67,000	260,000
A290166	ROCK HILL	SC		03/21/2023	9.750	50,086	109,000	260,000
A290173	ROCK HILL	SC		03/30/2023	9.750	15,609	142,000	250,000
A290174	ROCK HILL	SC		06/15/2023	9.750	22,430	117,500	270,000
A290176	FORT MILL	SC		06/22/2023	9.000	825,000		1,100,000
A290177	ROCK HILL	SC		06/06/2023	9.750	36,473		275,000
A290178	ROCK HILL	SC		06/06/2023	9.750	37,528		275,000
A290181	ROCK HILL	SC		07/21/2023	9.750	16,467	63,500	300,000
A290183	ROCK HILL	SC		07/21/2023	9.750	15,211	34,500	290,000
A290185	YORK	SC		07/13/2023	9.500	153,000		260,000
A290187	FORT MILL	SC		11/07/2023	9.500	266,250		355,000
A303229	GAINESVILLE	GA		02/07/2022	13.150		128,950	375,000
A303308	MARTINEZ	GA		05/16/2022	10.250		2,053	240,000
A303380	SAVANNAH	GA		08/10/2022	11.380		15,899	230,000
A303396	SAVANNAH	GA		01/31/2023	11.380		8,552	230,000
A303399	SAVANNAH	GA		08/10/2022	11.380		10,062	285,000
A303407	SAVANNAH	GA		01/31/2023	11.380		60,117	295,000
A303491	ACWORTH	GA		01/17/2023	8.500	192,100		380,000
A303509	SNELLVILLE	GA		01/10/2023	8.500	193,800		292,000
A303526	STONE MOUNTAIN	GA		01/17/2023	8.500	77,350		265,000
A303538	LAGRANGE	GA		01/17/2023	8.500	91,800		155,000
A303560	FOREST PARK	GA		01/17/2023	8.500	107,100		195,000
A303564	POWDER SPRINGS	GA		01/17/2023	8.500	139,400		225,000
A303570	FOREST PARK	GA		01/06/2023	9.000	87,550		235,000
A303573	LAWRENCEVILLE	GA		01/17/2023	9.500	187,100		320,000
A303577	LITHONIA	GA		02/24/2023	9.000	116,365		205,000
A303579	DOUGLASVILLE	GA		02/01/2023	9.000	102,510		170,000
A303583	ATLANTA	GA		02/28/2023	9.000	61,200		137,000
A303584	ATLANTA	GA		02/15/2023	9.750	446,241		785,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A303585	CARROLLTON	GA		02/13/2023	9.000	116,450		190,000
A303586	CONYERS	GA		02/16/2023	9.000	129,200		260,000
A303588	MILTON	GA		04/04/2023	9.750	150,000	254,626	5,250,000
A303590	LILBURN	GA		03/15/2023	9.750	144,743	62,214	425,000
A303595	LITHONIA	GA		03/17/2023	9.750	212,000		310,000
A303597	STONE MOUNTAIN	GA		02/23/2023	9.000	71,400		120,000
A303601	BOGART	GA		03/10/2023	9.000	151,300		320,000
A303603	BALL GROUND	GA		03/22/2023	9.750	93,500		200,000
A303612	GRIFFIN	GA		04/25/2023	9.000	102,000		240,000
A303620	STONE MOUNTAIN	GA		04/28/2023	9.000	124,100		200,000
A303621	PENDERGRASS	GA		05/10/2023	9.750	182,750		300,000
A303622	LAWRENCEVILLE	GA		05/10/2023	9.750	238,425		385,000
A303626	PEACHTREE CORNERS	GA		05/08/2023	9.000	130,900		250,000
A303627	WINDER	GA		05/09/2023	9.000	198,050		320,000
A303629	EAST POINT	GA		06/09/2023	9.500	220,000	8,500	400,000
A303630	ATLANTA	GA		06/30/2023	10.000	168,931	32,700	470,000
A303633	RIVERDALE	GA		06/01/2023	9.000	63,750		105,000
A303634	ATLANTA	GA		06/01/2023	9.000	238,850		425,000
A303635	GREENSBORO	GA		06/01/2023	9.000	39,950		95,000
A303636	DECATUR	GA		06/01/2023	9.000	74,800		130,000
A303638	DECATUR	GA		06/01/2023	9.000	107,100		185,000
A303639	ELLENWOOD	GA		06/01/2023	9.000	79,900		140,000
A303645	ELLENWOOD	GA		06/09/2023	9.000	119,850		195,000
A303646	ATLANTA	GA		06/21/2023	9.750	193,800		400,000
A303647	DALLAS	GA		07/20/2023	9.750	119,000		250,000
A303648	LITHONIA	GA		06/07/2023	9.000	154,700		290,000
A303653	MARIETTA	GA		06/27/2023	9.750	291,423		475,000
A303656	STONE MOUNTAIN	GA		07/17/2023	9.750	238,000		450,000
A303665	SHARPSBURG	GA		09/13/2023	9.750	75,345	40,200	400,000
A303670	ROCKMART	GA		10/24/2023	9.750	149,600		245,000
A320889	TREASURE ISLAND	FL		06/28/2021	11.100		45,000	1,550,000
A320891	GULFPORT	FL		06/24/2021	11.100		16,600	1,260,000
A320938	TAMPA	FL		07/22/2021	9.600		42,850	400,000
A320947	SAINT PETERSBURG	FL		07/23/2021	10.600		162,050	1,325,000
A320991	SOUTH PASADENA	FL		09/27/2021	8.000		20,000	550,000
A321027	SAINT PETERSBURG	FL		09/29/2021	11.100		26,200	560,000
A321161	MELBOURNE	FL		02/11/2022	10.100		25,000	225,000
A321225	SAINT PETERSBURG	FL		06/02/2022	7.500		13,500	400,000
A321251	CLEARWATER	FL		04/29/2022	9.000		55,000	315,000
A321257	SAINT PETERSBURG	FL		04/08/2022	8.500		30,100	900,000
A321283	NORTH MIAMI	FL		05/20/2022	10.000		110,000	2,750,000
A321289	VERO BEACH	FL		05/20/2022	12.680		10,897	660,000
A321300	TAMPA	FL		05/09/2022	8.750		50,000	275,000
A321322	MIAMI BEACH	FL		05/17/2022	10.000		398,934	3,200,000
A321333	TAMPA	FL		05/19/2022	10.000		50,000	465,000
A321359	SURFSIDE	FL		06/10/2022	8.000		1,863,249	11,000,000
A321364	MIAMI SHORES	FL		06/24/2022	10.350		57,660	2,500,000
A321385	HASTINGS	FL		07/08/2022	9.000		84,743	305,000
A321394	MIAMI	FL		07/26/2022	10.500		24,050	3,250,000
A321409	SAINT PETERSBURG	FL		07/12/2022	8.120		61,250	360,000
A321410	MIAMI BEACH	FL		07/25/2022	10.750		575,202	8,000,000
A321414	PINECREST	FL		01/31/2023	10.000	420,000	2,463,473	8,000,000
A321419	CLEARWATER	FL		07/29/2022	8.620		45,800	520,000
A321420	SURFSIDE	FL		03/07/2023	9.750	769,293	857,547	3,500,000
A321423	ORLANDO	FL		07/25/2022	8.620		42,625	500,000

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A321431	TAMPA	FL		10/14/2022	9.000		3,000	185,000
A321459	PORT SAINT LUCIE	FL		01/09/2023	9.750	164,250		250,000
A321464	HASTINGS	FL		10/12/2022	10.250		99,273	300,000
A321483	SARASOTA	FL		09/23/2022	9.500		52,500	545,000
A321485	KEYSTONE HEIGHTS	FL		10/25/2022	11.250	26,028	139,624	260,000
A321488	HASTINGS	FL		10/28/2022	11.250	19,328	164,253	295,000
A321489	SURFSIDE	FL		10/13/2022	9.250		1,283,120	3,550,000
A321492	MELBOURNE	FL		02/16/2023	9.500	297,500		425,000
A321494	SATELLITE BEACH	FL		01/31/2023	10.500		25,000	275,000
A321509	MIAMI BEACH	FL		07/12/2023	10.500	1,245,103	600,300	5,200,000
A321512	MIAMI	FL		01/17/2023	9.500	540,000		1,000,000
A321518	BRADENTON	FL		01/17/2023	9.000	1,305,000		2,100,000
A321524	NEW PORT RICHEY	FL		11/30/2022	9.000		83,000	260,000
A321525	LEHIGH ACRES	FL		01/31/2023	9.000		50,000	365,000
A321526	WEST MELBOURNE	FL		11/15/2022	9.500		23,000	280,000
A321534	NEW PORT RICHEY	FL		01/17/2023	9.000	141,400	30,500	235,000
A321535	COCOA	FL		08/04/2023	9.750	233,900	3,816	385,000
A321536	MELBOURNE	FL		01/17/2023	9.500	202,491		350,000
A321537	SEBASTIAN	FL		01/17/2023	9.750	202,500		320,000
A321540	PALM HARBOR	FL		01/30/2023	8.620	216,000		320,000
A321541	PALM BAY	FL		01/17/2023	9.750	192,600		280,000
A321545	SEFFNER	FL		01/17/2023	9.000	163,700	32,500	325,000
A321547	JACKSONVILLE	FL		01/17/2023	8.750	76,500		160,000
A321549	COCOA	FL		01/17/2023	9.500	121,491		225,000
A321550	ORLANDO	FL		01/17/2023	10.500	198,250		305,000
A321553	MELBOURNE	FL		01/13/2023	9.750	171,500		245,000
A321554	MIAMI	FL		01/27/2023	9.750	711,000		1,170,000
A321559	FORT LAUDERDALE	FL		02/06/2023	9.500	198,000	194,500	1,600,000
A321562	ALVA	FL		01/06/2023	9.500	318,750	50,000	550,000
A321568	SPRING HILL	FL		05/02/2023	9.250	172,800	51,200	320,000
A321570	JACKSONVILLE	FL		01/10/2023	9.500	72,125		245,000
A321571	JACKSONVILLE	FL		01/19/2023	9.500	74,375		130,000
A321574	SAINT PETERSBURG	FL		01/30/2023	9.500	159,000	61,500	315,000
A321576	PORT SAINT LUCIE	FL		02/14/2023	9.750	261,300		375,000
A321577	MERRITT ISLAND	FL		02/03/2023	9.750	227,950		365,000
A321578	ROCKLEDGE	FL		02/03/2023	9.750	213,275		325,000
A321584	OCALA	FL		01/31/2023	9.250	130,500		210,000
A321587	DESTIN	FL		03/06/2023	9.750	1,365,000		2,100,000
A321590	KISSIMMEE	FL		02/24/2023	9.750	565,500		870,000
A321591	DAVENPORT	FL		02/28/2023	9.750	654,500		1,015,000
A321592	JACKSONVILLE	FL		02/09/2023	9.500	71,750		130,000
A321595	NORTH PORT	FL		02/27/2023	9.500	191,250	39,000	440,000
A321600	CALLAHAN	FL		02/24/2023	9.500	122,250		190,000
A321603	PORT SAINT LUCIE	FL		03/16/2023	9.750	294,000		420,000
A321606	THONOTOSASSA	FL		03/01/2023	9.250	190,000	9,500	285,000
A321609	JACKSONVILLE	FL		03/23/2023	9.500	72,625		115,000
A321611	LAKE WALES	FL		03/08/2023	9.500	136,000	53,300	280,000
A321614	LAKEWOOD RANCH	FL		03/28/2023	9.250	385,000		550,000
A321630	SAINT PETERSBURG	FL		07/10/2023	9.750	185,000	2,500	250,000
A321635	PALM BAY	FL		06/01/2023	10.000	165,750	204,200	650,000
A321639	VERO BEACH	FL		05/11/2023	9.500	574,754	23,094	1,350,000
A321642	PINECREST	FL		07/13/2023	10.000	2,346,630		6,000,000
A321644	SARASOTA	FL		04/26/2023	9.500	252,450	50,000	500,000
A321646	SAINT PETERSBURG	FL		06/09/2023	9.250	68,850		170,000
A321650	MELBOURNE	FL		05/08/2023	9.500	134,500		285,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A321651	CLEARWATER	FL		05/09/2023	9.000	759,375	43,000	1,600,000
A321652	HASTINGS	FL		06/22/2023	10.250	6,823	198,199	310,000
A321668	SAINT AUGUSTINE	FL		10/31/2023	11.000	28,483	138,000	1,470,000
A321670	SOUTH BAY	FL		06/06/2023	9.500	91,000		130,000
A321674	SPRING HILL	FL		06/06/2023	9.000	207,750	51,250	355,000
A321676	FORT MYERS	FL		06/05/2023	9.500	361,800	68,000	675,000
A321677	SAINT PETERSBURG	FL		06/23/2023	9.750	248,350	32,900	375,000
A321678	CAPE CORAL	FL		07/25/2023	9.500	270,000		420,000
A321679	COCOA	FL		06/28/2023	9.500	224,375	42,500	410,000
A321681	CLEARWATER	FL		07/12/2023	9.000	352,500		470,000
A321682	TAMPA	FL		06/28/2023	9.500	315,000		500,000
A321684	SAINT PETERSBURG	FL		07/20/2023	10.000	158,150	63,750	315,000
A321685	FORT MYERS	FL		06/29/2023	9.500	280,000	70,000	500,000
A321695	BROOKSVILLE	FL		07/14/2023	9.750	196,000	29,000	300,000
A321696	SANIBEL	FL		07/10/2023	9.750	1,541,000		3,000,000
A321697	ORLANDO	FL		06/30/2023	9.750	146,500	65,000	285,000
A321698	POMPANO BEACH	FL		07/19/2023	10.000	1,216,650		2,300,000
A321702	VALRICO	FL		07/17/2023	10.000	335,750		515,000
A321703	BELLEAIR	FL		07/21/2023	9.250	348,000	87,000	580,000
A321705	OLDSMAR	FL		07/31/2023	9.750	305,678		410,000
A321706	SAINT AUGUSTINE	FL		08/08/2023	9.750	225,000		305,000
A321712	SAINT PETERSBURG	FL		08/11/2023	10.000	166,300	51,200	290,000
A321715	SAINT PETERSBURG	FL		09/29/2023	10.000	103,250	69,250	260,000
A321719	CAPE CORAL	FL		08/30/2023	9.500	468,000		750,000
A321721	PINECREST	FL		09/22/2023	10.500	1,680,000		2,250,000
A321722	CLEARWATER	FL		08/15/2023	9.250	976,500	23,000	1,800,000
A321729	NEW SMYRNA BEACH	FL		08/17/2023	9.750	575,796		975,000
A321737	HUDSON	FL		09/20/2023	9.250	170,500	62,000	310,000
A321745	LANTANA	FL		09/20/2023	9.750	228,015	1,853	495,000
A321746	DEERFIELD BEACH	FL		09/29/2023	9.750	398,574	3,238	775,000
A321748	HILLIARD	FL		10/24/2023	11.000	6,145	29,545	580,000
A321752	PLANTATION	FL		10/06/2023	10.500	435,000		680,000
A321758	FORT LAUDERDALE	FL		10/31/2023	11.000	1,816,910		10,000,000
A321759	BOCA RATON	FL		10/30/2023	10.250	640,000		8,000,000
A321763	ROTONDA WEST	FL		10/12/2023	11.000	268,246	33,184	540,000
A321766	POMPANO BEACH	FL		10/23/2023	10.500	173,250		330,000
A321770	MELBOURNE	FL		10/20/2023	10.000	171,250		295,000
A321771	LIGHTHOUSE POINT	FL		10/31/2023	10.250	1,513,500		3,000,000
A321773	FORT LAUDERDALE	FL		11/15/2023	10.000	4,597,500		6,750,000
A321774	MELBOURNE	FL		10/31/2023	10.000	180,000		310,000
A321775	JACKSONVILLE	FL		10/25/2023	10.000	454,950		795,000
A321776	PALM BAY	FL		11/07/2023	10.000	537,500		850,000
A321777	LANTANA	FL		10/19/2023	10.000	210,000		400,000
A321778	WEST PALM BEACH	FL		10/26/2023	10.250	1,080,000		1,350,000
A321779	DELRAY BEACH	FL		11/17/2023	10.500	274,500		450,000
A321781	MELBOURNE	FL		11/02/2023	10.000	225,000		300,000
A321788	WEST MELBOURNE	FL		11/09/2023	10.000	243,750		325,000
A321794	SAINT PETERSBURG	FL		11/30/2023	11.250	2,742,575		9,500,000
A321796	SAINT PETERSBURG	FL		11/22/2023	10.000	551,250		735,000
A321802	SAINT PETERSBURG	FL		11/27/2023	10.500	125,500		230,000
A321805	PINECREST	FL		12/04/2023	10.500	1,680,000		2,250,000
A321810	OAKLAND PARK	FL		11/30/2023	10.500	360,093		750,000
A350175	SOMERVILLE	AL		08/24/2021	11.200		77,353	230,000
A350210	JEMISON	AL		11/03/2021	8.000		19,894	170,000
A350260	MONTGOMERY	AL		02/17/2023	9.000	95,000		130,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A350264	MONTGOMERY	AL		08/15/2023	9.250	121,293		185,000
A370218	KNOXVILLE	TN		10/15/2021	10.050		26,700	235,000
A370267	WHITE BLUFF	TN		03/11/2022	9.000		23,703	380,000
A370268	NASHVILLE	TN		02/23/2022	11.000		48,510	640,000
A370328	KNOXVILLE	TN		05/25/2022	7.500		16,900	285,000
A370339	CLARKSVILLE	TN		06/02/2022	7.750		89,000	280,000
A370341	COLUMBIA	TN		06/02/2022	7.750		30,500	400,000
A370378	MEMPHIS	TN		01/17/2023	9.500	651,275	94,026	1,130,000
A370397	HIXSON	TN		01/31/2023	8.500	39,700	4,650	180,000
A370398	KNOXVILLE	TN		11/22/2022	8.500		39,600	330,000
A370405	MARYVILLE	TN		01/17/2023	8.500	77,250	48,500	235,000
A370406	KNOXVILLE	TN		01/17/2023	8.500	118,750	53,660	265,000
A370419	NASHVILLE	TN		04/14/2023	9.750	159,000		365,000
A370431	MARYVILLE	TN		06/26/2023	9.000	297,000		420,000
A370432	KNOXVILLE	TN		06/29/2023	9.000	295,000		450,000
A370434	OAK RIDGE	TN		08/15/2023	9.750	276,000		375,000
A370437	STRAWBERRY PLAINS	TN		09/22/2023	9.750	180,000		240,000
A430621	GATES MILLS	OH		06/03/2022	9.000		374,080	1,000,000
A430647	AKRON	OH		10/15/2021	12.150		15,450	405,000
A430722	CLEVELAND	OH		01/18/2023	10.500	76,300	187,100	500,000
A430757	HILLIARD	OH		03/22/2023	9.500	166,525		230,000
A430758	BEDFORD	OH		05/09/2023	10.500	47,352	109,367	395,000
A430767	GARFIELD HEIGHTS	OH		10/13/2023	10.000	159,460		490,000
A430768	BEDFORD HEIGHTS	OH		10/17/2023	10.000	252,025		690,000
A460247	INDIANAPOLIS	IN		06/15/2021	10.470		95,816	430,000
A460289	GRANGER	IN		01/26/2023	10.250	120,275		235,000
A460298	SOUTH BEND	IN		05/09/2023	10.250	144,500		235,000
A460302	DECATUR	IN		06/28/2023	9.750	39,750	69,000	215,000
A460303	FORT WAYNE	IN		06/02/2023	9.750	147,000		250,000
A460307	FORT WAYNE	IN		08/25/2023	9.750	204,000		300,000
A460309	FORT WAYNE	IN		10/04/2023	9.750	47,600		350,000
A460312	INDIANAPOLIS	IN		10/12/2023	10.750	56,105		115,000
A460315	AUBURN	IN		10/05/2023	10.000	132,600		210,000
A460322	INDIANAPOLIS	IN		12/05/2023	10.750	69,201		135,000
A480452	ADRIAN	MI		11/22/2022	10.750		26,650	195,000
A500069	DES MOINES	IA		05/10/2023	9.500	56,950		115,000
A500072	DES MOINES	IA		07/25/2023	9.500	113,850		198,000
A500073	DES MOINES	IA		07/21/2023	9.500	239,700		320,000
A500075	DES MOINES	IA		09/29/2023	9.500	113,400		183,000
A500080	DES MOINES	IA		09/29/2023	10.000	94,500		135,000
A500081	DES MOINES	IA		10/13/2023	10.000	97,200		160,000
A580006	BOTTINEAU	ND		10/27/2023	10.000	63,787		130,000
A590009	BILLINGS	MT		01/11/2023	10.250	240,500		370,000
A600475	MUNDELEIN	IL		06/22/2021	11.100		110,432	650,000
A600520	LAKE IN THE HILLS	IL		09/27/2022	8.750		75,000	435,000
A600523	CHICAGO	IL		01/31/2023	11.250	131,631	766,986	1,650,000
A600529	CHICAGO	IL		02/01/2023	10.500	1,235,000		1,900,000
A600581	PARK FOREST	IL		07/26/2023	9.750	127,100		190,000
A600583	HAZEL CREST	IL		07/27/2023	9.750	151,163		240,000
A600587	S CHICAGO HEIGHTS	IL		10/13/2023	10.500	92,466		175,000
A630449	INDEPENDENCE	MO		09/29/2021	8.350		41,854	100,000
A630553	SAINT LOUIS	MO		01/31/2023	11.250	43,475	59,600	475,000
A630556	ST. LOUIS	MO		10/14/2022	11.250		40,600	620,000
A630565	GRAIN VALLEY	MO		01/17/2023	9.750	225,000		300,000
A630569	INDEPENDENCE	MO		01/17/2023	9.250	68,367	18,803	250,000

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A630570	SAINT LOUIS	MO		01/17/2023	10.250	94,265		140,000
A630574	KANSAS CITY	MO		01/17/2023	9.000	194,580		285,000
A630576	ST. LOUIS	MO		01/17/2023	9.750	63,000		90,000
A630578	HOLT	MO		01/04/2023	9.000	203,580		295,000
A630579	SAINT LOUIS	MO		04/07/2023	9.750	87,500		125,000
A630582	BELTON	MO		01/19/2023	9.000	171,500		245,000
A630583	INDEPENDENCE	MO		01/19/2023	10.000	90,525		145,000
A630585	SAINT LOUIS	MO		01/30/2023	9.750	124,950		200,000
A630586	GRANDVIEW	MO		02/02/2023	9.500	119,000		210,000
A630587	INDEPENDENCE	MO		02/06/2023	9.000	112,262		180,000
A630590	GRAIN VALLEY	MO		02/23/2023	9.500	195,500		335,000
A630591	ST. LOUIS	MO		03/06/2023	9.750	49,000		70,000
A630592	SAINT LOUIS	MO		03/17/2023	9.750	63,750	16,000	225,000
A630594	HARRISONVILLE	MO		03/31/2023	9.500	108,800		240,000
A630595	INDEPENDENCE	MO		03/23/2023	10.000	165,750		240,000
A630600	GARDEN CITY	MO		05/03/2023	10.000	132,566		200,000
A630601	SAINT LOUIS	MO		04/14/2023	9.750	65,875		100,000
A630602	SAINT LOUIS	MO		05/03/2023	9.750	84,000		120,000
A630605	FLORISSANT	MO		05/03/2023	9.750	104,125		160,000
A630607	HARRISONVILLE	MO		05/09/2023	9.500	80,750		200,000
A630611	SAINT LOUIS	MO		05/31/2023	9.750	94,500		135,000
A630612	SAINT LOUIS	MO		05/31/2023	9.750	157,300	29,000	385,000
A630613	BLUE SPRINGS	MO		06/05/2023	9.500	196,000		280,000
A630615	SAINT LOUIS	MO		06/14/2023	9.750	68,850		120,000
A630616	FLORISSANT	MO		06/07/2023	9.750	115,500		165,000
A630618	GRANDVIEW	MO		06/27/2023	9.000	133,875		200,000
A630619	INDEPENDENCE	MO		06/22/2023	10.000	94,500	34,500	230,000
A630621	KANSAS CITY	MO		06/23/2023	10.000	165,750		255,000
A630622	ST LOUIS	MO		06/22/2023	9.750	143,565		210,000
A630623	GARDEN CITY	MO		07/13/2023	9.000	151,550		210,000
A630624	SAINT LOUIS	MO		06/29/2023	9.750	249,750	30,000	485,000
A630625	SAINT LOUIS	MO		07/10/2023	9.750	57,800		80,000
A630626	SAINT LOUIS	MO		07/07/2023	10.000	105,000		150,000
A630629	SAINT LOUIS	MO		07/19/2023	10.000	80,820		120,000
A630630	SAINT LOUIS	MO		07/26/2023	10.000	87,480		125,000
A630632	BLUE SPRINGS	MO		07/31/2023	9.500	195,500		320,000
A630634	KANSAS CITY	MO		08/18/2023	9.250	150,210		220,000
A630636	KANSAS CITY	MO		08/17/2023	9.250	91,500	75,000	230,000
A630640	INDEPENDENCE	MO		08/25/2023	9.250	144,630		200,000
A630642	LEES SUMMIT	MO		09/01/2023	9.250	91,750	8,000	225,000
A630646	KANSAS CITY	MO		09/12/2023	11.000	207,700		277,000
A630648	KANSAS CITY	MO		09/12/2023	9.250	248,400		345,000
A630651	SAINT LOUIS	MO		09/19/2023	10.500	112,500		150,000
A630654	SAINT LOUIS	MO		09/27/2023	10.500	112,500		250,000
A630655	SAINT LOUIS	MO		09/27/2023	10.500	95,000	14,750	160,000
A630656	SAINT LOUIS	MO		10/05/2023	10.500	99,900		135,000
A630657	KANSAS CITY	MO		10/19/2023	10.500	152,500		270,000
A630658	INDEPENDENCE	MO		10/17/2023	9.500	164,900		220,000
A630659	ST. LOUIS	MO		10/13/2023	10.500	1,048,500		1,400,000
A630660	BELTON	MO		10/27/2023	11.000	172,500		230,000
A630662	SAINT LOUIS	MO		10/18/2023	10.500	202,500		270,000
A630665	BLUE SPRINGS	MO		10/24/2023	9.500	221,250		295,000
A630666	SAINT LOUIS	MO		10/30/2023	10.750	89,750		200,000
A630667	KANSAS CITY	MO		11/09/2023	9.500	198,750		265,000
A630668	SAINT LOUIS	MO		10/26/2023	10.500	131,250		175,000

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A630669	SAINT LOUIS	MO		10/26/2023	10.500	120,000		160,000
A630671	SAINT LOUIS	MO		10/30/2023	10.500	92,500	16,250	150,000
A660124	KANSAS CITY	KS		03/30/2023	10.000	161,925		235,000
A660127	MISSION	KS		03/15/2023	9.500	178,500		290,000
A660128	KANSAS CITY	KS		03/29/2023	10.000	144,500		235,000
A660129	LEAVENWORTH	KS		04/12/2023	10.000	88,640		155,000
A660131	LEAVENWORTH	KS		05/03/2023	10.000	98,685		145,000
A660132	ROELAND PARK	KS		04/11/2023	9.500	199,750		310,000
A660135	OVERLAND PARK	KS		05/30/2023	10.000	185,500		265,000
A660136	KANSAS CITY	KS		06/08/2023	9.000	171,270		235,000
A660137	OLATHE	KS		07/31/2023	9.500	187,850		295,000
A660143	BASEHOR	KS		09/29/2023	10.000	272,000		450,000
A660144	OVERLAND PARK	KS		09/29/2023	10.000	162,350		235,000
A660145	OLATHE	KS		12/06/2023	10.250	183,750		245,000
A700053	NEW ORLEANS	LA		04/24/2023	10.750	158,216		285,000
A700054	WESTWEGO	LA		05/12/2023	9.750	112,000		160,000
A700055	NEW ORLEANS	LA		06/12/2023	10.500	116,000		250,000
A700056	HAMMOND	LA		06/23/2023	11.000	139,151		230,000
A730180	BETHANY	OK		03/09/2023	9.000	74,375		155,000
A730182	OKLAHOMA CITY	OK		03/15/2023	9.000	117,300		205,000
A730184	OKLAHOMA CITY	OK		03/10/2023	9.000	62,900		135,000
A730187	OKLAHOMA CITY	OK		03/24/2023	9.000	62,900		135,000
A730196	OKLAHOMA CITY	OK		04/07/2023	9.000	73,780		120,000
A750955	WEST LAKE HILLS	TX		05/20/2022	10.750		612,742	4,500,000
A751004	AUSTIN	TX		03/31/2022	9.000		163,517	2,300,000
A751047	GREENVILLE	TX		07/19/2022	9.380		25,822	450,000
A751097	HOUSTON	TX		01/31/2023	9.500	116,251	1,845,653	4,305,000
A751108	TOMBALL	TX		01/13/2023	9.000	161,000		230,000
A751114	AUSTIN	TX		03/22/2023	10.000	476,692	615,801	1,700,000
A751116	AUSTIN	TX		06/14/2023	10.000	1,205,965	132,660	3,400,000
A751117	AUSTIN	TX		03/28/2023	9.750	758,000	70,000	1,310,000
A751129	AUSTIN	TX		04/27/2023	10.000	462,875	303,420	1,550,000
A751130	AUSTIN	TX		04/27/2023	10.000	449,109	329,141	1,550,000
A751131	DALLAS	TX		04/27/2023	10.000	231,593	24,338	1,500,000
A751132	DALLAS	TX		04/27/2023	10.000	295,993	62,519	1,500,000
A751133	AUSTIN	TX		04/27/2023	10.000	460,955	278,283	1,575,000
A751137	DALLAS	TX		04/27/2023	10.000	287,192	24,038	1,550,000
A751140	DALLAS	TX		04/27/2023	10.000	269,125	46,283	1,500,000
A751145	AUSTIN	TX		04/27/2023	10.000	551,257	259,729	1,650,000
A751148	BELLAIRE	TX		04/27/2023	10.000	61,986	64,742	1,450,000
A751151	HOUSTON	TX		04/27/2023	10.000	304,052	486,263	1,450,000
A751156	DALLAS	TX		04/14/2023	9.250	285,456	842,372	3,750,000
A751165	LAGO VISTA	TX		05/09/2023	9.750	770,000		1,100,000
A751170	HOUSTON	TX		06/28/2023	9.750	10,732	59,226	445,000
A751174	SHERMAN	TX		06/30/2023	9.750	276,250		460,000
A751188	SAN ANTONIO	TX		10/16/2023	10.750	130,575	17,000	315,000
A800082	DENVER	CO		06/16/2022	7.500		384,991	1,900,000
A800090	DENVER	CO		05/05/2022	7.500		507,881	1,150,000
A800096	DENVER	CO		01/31/2023	8.500	31,950	889,737	2,300,000
A800107	DENVER	CO		05/10/2023	10.000	57,206	613,703	3,700,000
A800111	DENVER	CO		06/21/2022	7.500		899,353	2,500,000
A800113	DENVER	CO		07/08/2022	7.500		793,108	1,800,000
A800117	DENVER	CO		01/31/2023	10.000	3,118	834,046	2,900,000
A800122	ESTES PARK	CO		01/31/2023	8.750	38,250	23,750	825,000
A800125	PEYTON	CO		08/30/2022	9.500		528,617	5,375,000

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A800129	DENVER	CO		10/04/2022	8.500		837,208	1,850,000
A800146	DENVER	CO		01/31/2023	10.250	180,000	857,000	3,000,000
A800153	PEYTON	CO		01/31/2023	9.500	763,694	49,729	1,175,000
A800156	PEYTON	CO		01/31/2023	9.500	742,516	126,684	1,175,000
A800158	PEYTON	CO		01/31/2023	9.500	674,934	197,816	1,175,000
A800159	PEYTON	CO		01/31/2023	9.500	639,875	185,125	1,100,000
A800162	PEYTON	CO		01/31/2023	9.500	628,203	217,387	1,175,000
A800170	SUPERIOR	CO		04/27/2023	10.000	153,634	3,802	1,300,000
A800197	DENVER	CO		09/29/2023	10.000	419,000		560,000
A820006	GILLETTE	WY		01/17/2023	9.250	198,750		265,000
A840038	PARK CITY	UT		04/10/2023	10.000	119,410	753,222	6,000,000
A840043	OGDEN	UT		10/30/2023	10.000	236,250		430,000
A850281	PHOENIX	AZ		03/17/2021	12.470		424,713	1,750,000
A850293	PARADISE VALLEY	AZ		05/10/2021	10.150		20,000	1,325,000
A850386	SCOTTSDALE	AZ		12/17/2021	8.000		377,453	1,550,000
A850402	LAKE HAVASU CITY	AZ		08/12/2022	9.500	8,950	617,400	1,300,000
A850403	SCOTTSDALE	AZ		02/18/2022	9.000		488,484	1,700,000
A850416	PHOENIX	AZ		07/15/2022	7.500		601,044	2,100,000
A850420	PHOENIX	AZ		01/31/2023	9.750	85,892	2,876,565	8,275,000
A850427	PHOENIX	AZ		04/27/2022	10.000		156,100	1,100,000
A850437	PHOENIX	AZ		04/28/2022	10.000		666,261	1,550,000
A850443	PHOENIX	AZ		05/23/2022	9.250		717,527	2,200,000
A850446	PHOENIX	AZ		07/29/2022	8.500		782,359	2,100,000
A850447	PHOENIX	AZ		06/02/2022	7.500		530,324	1,950,000
A850455	SCOTTSDALE	AZ		06/17/2022	8.250		725,559	2,200,000
A850457	PHOENIX	AZ		06/29/2022	7.500		1,101,461	2,300,000
A850460	PHOENIX	AZ		08/02/2022	7.500		739,757	2,350,000
A850465	LAKE HAVASU CITY	AZ		01/31/2023	9.500	21,850	70,225	600,000
A850475	PHOENIX	AZ		09/21/2022	8.500		848,438	2,150,000
A850479	PHOENIX	AZ		10/06/2022	8.500		863,009	2,300,000
A850488	BULLHEAD CITY	AZ		01/17/2023	9.000	59,400		90,000
A850490	KINGMAN	AZ		01/17/2023	9.000	153,450		220,000
A850491	LAKE HAVASU CITY	AZ		02/06/2023	9.500	1,426,626	2,903,197	15,185,000
A850503	FOUNTAIN HILLS	AZ		01/17/2023	8.500	1,055,210		1,750,000
A850512	LAKE HAVASU CITY	AZ		04/18/2023	10.250	445,811	63,000	750,000
A850513	LAKE HAVASU CITY	AZ		04/18/2023	10.250	321,000		770,000
A850530	YUMA	AZ		05/26/2023	9.750	216,750		325,000
A850532	MESA	AZ		06/06/2023	9.750	125,483	127,550	390,000
A850533	LAKE HAVASU CITY	AZ		07/14/2023	10.000	74,648		155,000
A850539	PARADISE VALLEY	AZ		09/22/2023	10.500	718,937	6,291	8,000,000
A870037	ALBUQUERQUE	NM		02/21/2023	10.000	144,500	85,000	350,000
A880723	LAS VEGAS	NV		01/19/2023	9.000	247,499		370,000
A880805	LAS VEGAS	NV		08/16/2021	10.700		62,500	1,000,000
A880869	LAS VEGAS	NV		09/20/2021	7.000		265,978	1,850,000
A880906	LAS VEGAS	NV		11/05/2021	9.200		148,075	2,350,000
A880914	LAS VEGAS	NV		11/05/2021	7.000		138,190	1,425,000
A880952	LAS VEGAS	NV		12/23/2021	9.100		106,475	1,600,000
A881166	LAS VEGAS	NV		06/13/2022	7.750		231,200	1,200,000
A881224	SPRING CREEK	NV		09/12/2022	10.750		7,559	240,000
A881239	SPRING CREEK	NV		09/16/2022	10.750		2,701	225,000
A881246	NORTH LAS VEGAS	NV		01/17/2023	9.000	283,500		439,000
A881265	LAS VEGAS	NV		10/20/2022	8.750		140,000	1,300,000
A881272	HENDERSON	NV		01/31/2023	9.750		286,150	1,550,000
A881279	RENO	NV		01/17/2023	10.750	217,500		290,000
A881280	PAHRUMP	NV		01/05/2023	9.000	139,500		200,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A881283	LAS VEGAS	NV		01/05/2023	9.500	135,000		370,000
A881290	SUN VALLEY	NV		02/03/2023	9.000	174,250		315,000
A881291	LAS VEGAS	NV		02/10/2023	9.000	255,255		425,000
A881295	HENDERSON	NV		02/10/2023	9.000	259,250		405,000
A881296	LAS VEGAS	NV		02/28/2023	9.000	137,275		205,000
A881301	LAS VEGAS	NV		03/01/2023	9.000	221,000		345,000
A881302	LAS VEGAS	NV		02/28/2023	9.000	238,000	50,000	415,000
A881304	LAS VEGAS	NV		03/06/2023	9.000	246,500		370,000
A881305	HENDERSON	NV		04/19/2023	10.500	1,080,000		1,800,000
A881310	NORTH LAS VEGAS	NV		04/14/2023	9.000	246,500		385,000
A881311	LAS VEGAS	NV		05/12/2023	9.000	234,600		370,000
A881313	HENDERSON	NV		05/05/2023	9.750	1,281,619	975,635	8,600,000
A881316	HENDERSON	NV		05/15/2023	9.750	1,360,020	1,485,215	10,750,000
A881318	LAS VEGAS	NV		05/09/2023	9.750	224,865		365,000
A881321	LOGANDALE	NV		07/13/2023	9.750	60,250	257,719	530,000
A881322	LAS VEGAS	NV		06/01/2023	9.000	184,450		270,000
A881327	LAS VEGAS	NV		07/05/2023	9.500	143,500		205,000
A881328	LAS VEGAS	NV		05/31/2023	9.000	208,250		305,000
A881331	NORTH LAS VEGAS	NV		06/28/2023	9.750	189,000		315,000
A881332	LAS VEGAS	NV		07/19/2023	9.750	277,875		425,000
A881334	PAHRUMP	NV		06/26/2023	9.750	124,000		206,000
A881335	LAS VEGAS	NV		06/22/2023	9.000	230,520		335,000
A881337	LAS VEGAS	NV		07/12/2023	9.500	260,865		350,000
A881340	LAS VEGAS	NV		06/30/2023	9.250	259,250		390,000
A881341	LAS VEGAS	NV		07/24/2023	9.750	263,340		400,000
A881342	HENDERSON	NV		07/10/2023	9.250	431,800		615,000
A881343	LAS VEGAS	NV		07/11/2023	9.250	151,087		230,000
A881344	LAS VEGAS	NV		07/17/2023	9.250	288,750		385,000
A881345	NORTH LAS VEGAS	NV		07/31/2023	9.250	282,200		400,000
A881346	HENDERSON	NV		07/17/2023	9.250	303,450		440,000
A881348	LAS VEGAS	NV		07/31/2023	9.250	331,500		480,000
A881350	NORTH LAS VEGAS	NV		08/01/2023	9.250	224,400		335,000
A881351	LAS VEGAS	NV		07/26/2023	9.250	399,500		585,000
A881352	LAS VEGAS	NV		08/03/2023	9.500	180,000		250,000
A881353	LAS VEGAS	NV		07/24/2023	9.250	269,450		415,000
A881356	LAS VEGAS	NV		07/31/2023	9.250	238,000		350,000
A881357	LAS VEGAS	NV		08/18/2023	9.250	318,750		475,000
A881358	LAS VEGAS	NV		11/17/2023	10.500	108,179		6,350,000
A881359	LAS VEGAS	NV		07/25/2023	9.250	301,750		430,000
A881360	HENDERSON	NV		08/21/2023	9.500	1,199,800	264,000	2,100,000
A881361	LAS VEGAS	NV		08/10/2023	9.750	720,000		2,100,000
A881364	LAS VEGAS	NV		08/14/2023	9.250	268,685		405,000
A881366	LAS VEGAS	NV		08/24/2023	9.250	297,500		439,000
A881372	LAS VEGAS	NV		08/31/2023	9.250	229,500		325,000
A881374	LAS VEGAS	NV		09/15/2023	9.250	242,250		385,000
A881375	HENDERSON	NV		09/28/2023	10.000	1,237,500		2,000,000
A881377	LAS VEGAS	NV		09/29/2023	9.500	233,750		330,000
A881379	PAHRUMP	NV		10/02/2023	10.500	149,500		230,000
A881381	HENDERSON	NV		10/13/2023	10.000	3,375,000		4,500,000
A881382	LAS VEGAS	NV		10/06/2023	9.750	263,300		360,000
A881383	LAS VEGAS	NV		09/28/2023	9.500	176,250		235,000
A881384	LAS VEGAS	NV		10/05/2023	9.750	386,750		455,000
A881388	LAS VEGAS	NV		11/20/2023	10.500	282,500		550,000
A881391	HENDERSON	NV		12/07/2023	9.500	380,000		475,000
A881392	LAS VEGAS	NV		12/07/2023	9.500	180,000		240,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A912398	NORTH HOLLYWOOD	CA		05/08/2019	12.950		1,201,196	7,500,000
A915252	WEST HOLLYWOOD	CA		09/24/2019	8.000		135,020	6,250,000
A915538	REDONDO BEACH	CA		11/18/2019	10.000		381,450	1,350,000
A915648	THOUSAND OAKS	CA		11/01/2019	13.300		499,500	6,000,000
A915830	REDONDO BEACH	CA		11/18/2019	10.000		746,226	2,700,000
A915984	ENCINO	CA		01/24/2020	8.600		220,000	13,500,000
A916005	WEST HOLLYWOOD	CA		02/20/2020	8.000		404,731	6,000,000
A916160	BELVEDERE TIBURON	CA		01/29/2020	12.100		495,500	3,400,000
A916632	PASADENA	CA		07/16/2020	12.150		43,313	2,500,000
A916940	SACRAMENTO	CA		08/18/2020	11.780		15,600	725,000
A916953	SACRAMENTO	CA		08/18/2020	12.430		16,600	725,000
A916956	PACIFIC PALISADES	CA		08/14/2020	10.000		412,538	5,500,000
A917079	LOS ANGELES	CA		09/15/2020	10.000		435,946	3,100,000
A917238	LOS ANGELES	CA		07/12/2021	9.500		254,000	2,650,000
A917243	SAN DIEGO	CA		11/02/2020	10.200		50,000	1,150,000
A917327	PACIFIC PALISADES	CA		11/25/2020	10.000		373,292	13,500,000
A917377	TORRANCE	CA		01/20/2021	11.780		393,700	5,795,000
A917598	SAN PEDRO	CA		02/09/2021	11.100		8,405	875,000
A917640	SAN DIEGO	CA		06/30/2021	9.780		34,759	3,800,000
A917672	LOS ANGELES	CA		03/04/2021	9.780		85,000	2,350,000
A917683	LOS ANGELES	CA		03/03/2021	9.780		230,000	2,650,000
A917743	LOS ANGELES	CA		03/17/2021	9.780		265,000	2,650,000
A917955	RESEDA	CA		04/08/2021	8.500		14,350	1,140,000
A917970	ENCINO	CA		05/06/2021	7.500		100,000	9,250,000
A917999	LOS ANGELES	CA		06/10/2021	11.100		598,550	5,250,000
A918003	LOS ANGELES	CA		04/23/2021	7.917		257,046	9,700,000
A918032	LOS ANGELES	CA		04/27/2021	10.000		98,072	3,800,000
A918094	SANTA CLARITA	CA		07/01/2021	10.470		332,972	11,850,000
A918141	SANTA ROSA	CA		06/01/2021	10.100		125,000	2,450,000
A918207	HIDDEN HILLS	CA		06/02/2021	11.780		1,142,230	20,000,000
A918208	HIDDEN HILLS	CA		06/02/2021	9.780		434,804	19,000,000
A918212	SACRAMENTO	CA		06/08/2021	8.500		30,000	975,000
A918239	LOS ANGELES	CA		06/23/2021	8.500		15,000	1,150,000
A918253	LA JOLLA	CA		06/29/2021	12.030		1,292,793	12,961,928
A918262	LA QUINTA	CA		05/16/2022	10.000		611,000	3,750,000
A918320	HIDDEN HILLS	CA		10/29/2021	7.000		2,831,880	10,000,000
A918364	LOS ANGELES	CA		07/23/2021	11.100		347,521	2,550,000
A918370	LOS ANGELES	CA		04/20/2022	9.000		1,385,350	4,500,000
A918375	SACRAMENTO	CA		08/17/2021	11.780		56,676	1,650,000
A918376	COMPTON	CA		07/27/2021	11.780		185,000	1,100,000
A918385	SAN DIEGO	CA		07/30/2021	10.000		335,000	1,500,000
A918402	LOS ANGELES	CA		08/05/2021	11.100		447,000	4,250,000
A918403	ANZA	CA		07/23/2021	11.100		10,000	800,000
A918406	SOMIS	CA		08/16/2021	13.680		122,500	1,700,000
A918415	LOS ANGELES	CA		07/16/2021	9.100		231,293	4,200,000
A918416	LOS ANGELES	CA		07/23/2021	8.500		30,025	3,150,000
A918427	LOS ANGELES	CA		07/28/2021	12.150		60,000	1,450,000
A918444	LOS ANGELES	CA		08/30/2021	8.500		346,500	2,700,000
A918459	LOS ANGELES	CA		08/19/2021	12.430		452,380	3,000,000
A918471	SANTA BARBARA	CA		09/10/2021	11.150		30,000	5,750,000
A918476	SAN DIEGO	CA		07/26/2021	8.100		145,000	1,500,000
A918481	MALIBU	CA		08/18/2021	9.000		677,730	11,000,000
A918491	OCEANSIDE	CA		07/29/2021	10.100		87,750	1,450,000
A918633	LOS ANGELES	CA		09/13/2021	10.100		15,000	2,550,000
A918685	OAKLAND	CA		09/29/2021	10.500		156,085	2,150,000

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A918712	LAWNDALE	CA		10/18/2021	11.200		75,550	1,100,000
A918748	SACRAMENTO	CA		06/29/2022	9.000		413,974	1,700,000
A918761	LOS ANGELES	CA		10/08/2021	10.470		886,058	4,250,000
A918762	SAN DIEGO	CA		09/21/2021	10.100		123,000	1,500,000
A918776	BURLINGAME	CA		10/20/2021	9.230		2,794,871	11,550,000
A918785	LOS ANGELES	CA		10/13/2021	10.100		18,000	1,800,000
A918798	SACRAMENTO	CA		10/25/2021	10.500		1,352	1,700,000
A918855	LOS ANGELES	CA		10/25/2021	10.000		701,519	3,700,000
A918886	LOS ANGELES	CA		10/28/2021	10.000		12,000	2,250,000
A918887	SAN MARCOS	CA		10/20/2021	8.100		30,000	905,000
A918895	NORTH HOLLYWOOD	CA		03/08/2022	8.500		171,115	2,000,000
A918901	LOS ANGELES	CA		10/28/2021	10.000		936,429	3,650,000
A918904	LOS ANGELES	CA		11/03/2021	10.000		610,950	2,850,000
A918911	WESTMINSTER	CA		10/21/2021	13.380		100,000	3,200,000
A918947	WOODLAND HILLS	CA		11/05/2021	11.000		120,000	2,000,000
A919002	STUDIO CITY	CA		06/21/2022	7.250		77,766	3,700,000
A919087	LOS ANGELES	CA		12/10/2021	7.500		273,166	2,800,000
A919129	ENCINO	CA		02/09/2022	9.000		3,680,978	16,000,000
A919152	LOS ANGELES	CA		12/10/2021	8.250		309,860	2,800,000
A919155	LOS ANGELES	CA		08/05/2022	9.500		902,068	6,750,000
A919161	NORTHRIDGE	CA		12/16/2021	7.000		75,000	1,225,000
A919165	LOS ANGELES	CA		12/22/2021	8.000		6,000	740,000
A919172	HUNTINGTON BEACH	CA		12/10/2021	8.500		106,000	1,350,000
A919183	LOS ANGELES	CA		01/09/2023	8.750	2,399,640	1,989,337	9,750,000
A919196	VAN NUYS	CA		12/15/2021	8.100		61,500	1,300,000
A919215	SAN DIEGO	CA		12/17/2021	7.000		75,000	1,650,000
A919223	LOS ANGELES	CA		07/29/2022	8.500		526,723	2,350,000
A919262	MANHATTAN BEACH	CA		07/27/2022	8.500		263,704	3,700,000
A919267	INGLEWOOD	CA		01/11/2022	12.150		10,000	1,100,000
A919271	STANTON	CA		12/16/2021	11.600		218,000	1,500,000
A919282	LA JOLLA	CA		01/18/2022	10.600		12,000	5,900,000
A919321	CULVER CITY	CA		07/27/2022	8.500		904,544	2,650,000
A919353	PITTSBURG	CA		06/29/2022	9.380		214,700	625,000
A919363	WESTMINSTER	CA		01/13/2022	9.600		77,000	1,300,000
A919374	LOS ANGELES	CA		02/14/2022	10.100		639,870	12,400,000
A919381	NORTHRIDGE	CA		02/02/2022	9.600		31,426	1,100,000
A919392	PASADENA	CA		01/25/2022	10.100		61,000	1,300,000
A919408	HIDDEN HILLS	CA		05/10/2022	8.000		4,517,128	16,000,000
A919471	MOUNTAIN VIEW	CA		07/15/2022	7.500		427,947	4,500,000
A919492	INGLEWOOD	CA		02/07/2022	11.150		10,000	1,150,000
A919493	PACOIMA	CA		03/28/2022	10.500		28,000	850,000
A919500	GARDEN GROVE	CA		02/02/2022	10.600		15,000	1,250,000
A919511	SHERMAN OAKS	CA		07/15/2022	7.500		766,052	2,850,000
A919526	SAN JOSE	CA		10/21/2022	8.500		539,636	4,000,000
A919537	MENLO PARK	CA		07/25/2022	7.500		1,585,574	7,000,000
A919538	LOS ANGELES	CA		01/31/2023	9.250	351,928	712,558	4,750,000
A919548	SAN JOSE	CA		10/21/2022	8.500		1,187,517	3,600,000
A919552	ALAMO	CA		10/13/2023	10.750	1,128,738	163,851	4,000,000
A919598	SAN FRANCISCO	CA		04/07/2022	7.500		275,000	3,200,000
A919610	WOODLAND HILLS	CA		10/19/2022	11.000		1,317,222	3,700,000
A919677	GARDEN GROVE	CA		03/31/2022	10.100		850,386	5,800,000
A919689	LOS ANGELES	CA		01/31/2023	9.500	85,910	41,715	1,100,000
A919690	LOS ANGELES	CA		07/27/2022	11.250		236,338	2,250,000
A919699	LOS ANGELES	CA		03/11/2022	8.000		351,725	1,700,000
A919721	WOODLAND HILLS	CA		10/12/2022	10.000		1,334,405	3,400,000

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A919736	CULVER CITY	CA		10/17/2022	8.500		945,617	2,800,000
A919764	NEWPORT BEACH	CA		03/10/2022	7.500		1,102,189	4,900,000
A919766	LOS ANGELES	CA		03/14/2022	7.500		364,037	2,300,000
A919770	SAN JOSE	CA		08/09/2022	8.500		1,040,320	3,000,000
A919785	VAN NUYS	CA		03/18/2022	8.100		119,000	1,250,000
A919787	WHITTIER	CA		04/11/2022	8.000		68,150	1,500,000
A919812	LOS ANGELES	CA		03/24/2022	10.000		81,000	1,700,000
A919833	GARDEN GROVE	CA		04/14/2022	11.100		190,000	1,250,000
A919842	LAKE BALBOA	CA		03/22/2022	9.000		82,500	1,550,000
A919856	LOS ANGELES	CA		04/25/2022	9.000		73,538	2,000,000
A919897	LOS ANGELES	CA		04/04/2022	8.000		150,661	2,750,000
A919915	SAN DIEGO	CA		03/29/2022	9.000		65,000	790,000
A919929	LOS ANGELES	CA		01/31/2023	8.500	65,055	887,198	3,300,000
A919950	LA MESA	CA		09/26/2022	8.500		44,650	950,000
A919953	LOS ANGELES	CA		06/23/2022	8.500		3,305,200	11,000,000
A919957	OAKLAND	CA		05/27/2022	10.000		778,000	2,000,000
A919963	LOS ANGELES	CA		07/13/2022	8.000		530,073	2,700,000
A919974	PERRIS	CA		06/07/2022	8.000		2,500	360,000
A920009	LOS ANGELES	CA		07/29/2022	12.000		340,000	1,700,000
A920017	TARZANA	CA		06/16/2022	8.000		929,412	4,850,000
A920034	MENLO PARK	CA		01/31/2023	7.500	298,764	84,858	7,350,000
A920036	MENLO PARK	CA		08/05/2022	7.500		1,102,103	5,900,000
A920053	CAMARILLO	CA		05/23/2022	11.500		10,000	980,000
A920058	LOS ANGELES	CA		11/17/2023	10.000	3,037,350		15,000,000
A920071	EL CAJON	CA		04/13/2022	7.250		6,025	750,000
A920072	OAKLAND	CA		04/27/2022	10.000		550,000	3,100,000
A920074	ESCONDIDO	CA		04/15/2022	7.250		75,000	850,000
A920076	OAKLAND	CA		04/26/2022	12.000		70,000	2,450,000
A920085	LOS ANGELES	CA		06/23/2022	7.000		800,346	4,300,000
A920094	ALPINE	CA		05/09/2022	10.000		201,000	3,500,001
A920129	BERKELEY	CA		04/29/2022	10.500		6,500	1,700,000
A920171	SANTA BARBARA	CA		05/16/2022	10.000		246,000	3,750,000
A920178	SOUTH PASADENA	CA		01/31/2023	9.000	114,031	123,711	2,650,000
A920186	ANZA	CA		05/13/2022	10.250		24,500	365,000
A920189	STUDIO CITY	CA		06/09/2022	7.250		350,131	3,900,000
A920208	MODESTO	CA		06/02/2022	7.250		25,500	420,000
A920222	INDIAN WELLS	CA		05/20/2022	8.000		7,000	2,400,000
A920245	MALIBU	CA		06/29/2022	8.500		1,495,343	15,000,000
A920264	MENLO PARK	CA		07/12/2022	7.500		856,315	4,300,000
A920269	LA JOLLA	CA		05/17/2022	10.000		304,660	5,100,000
A920273	NEWPORT BEACH	CA		06/13/2022	7.500		1,404,090	6,000,000
A920298	LOS ANGELES	CA		01/31/2023	8.500	46,166	459,410	7,500,000
A920305	LOS ANGELES	CA		06/14/2022	9.250		62,715	1,700,000
A920312	SAN MATEO	CA		05/19/2022	7.750		985,606	3,400,000
A920339	SAN DIEGO	CA		06/06/2022	7.500		11,650	1,150,000
A920344	COSTA MESA	CA		06/08/2022	10.750		223,809	1,850,000
A920370	SAN MATEO	CA		06/07/2022	7.750		91,288	2,600,000
A920397	SUNOL	CA		06/21/2022	9.250		40,000	950,000
A920412	SAN DIEGO	CA		07/27/2022	10.000		298,500	2,000,000
A920414	LOS ANGELES	CA		06/07/2022	9.250		131,450	2,000,000
A920417	SAN DIEGO	CA		09/14/2022	8.500		430,000	2,400,000
A920419	LOS ANGELES	CA		06/23/2022	8.000		138,029	1,600,000
A920427	BUENA PARK	CA		06/07/2022	10.250		145,000	1,170,000
A920440	HIDDEN HILLS	CA		07/18/2022	9.250		1,927,219	16,000,000
A920460	LOS ANGELES	CA		06/16/2022	8.000		414,750	4,200,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A920465	LOS ANGELES	CA		06/22/2022	8.750		75,000	650,000
A920489	TUSTIN	CA		06/14/2022	10.500		159,500	1,200,000
A920492	FOUNTAIN VALLEY	CA		07/18/2022	9.500		143,000	1,610,000
A920493	LOS ANGELES	CA		07/05/2022	7.500		1,342,720	6,000,000
A920522	CATHEDRAL CITY	CA		06/27/2022	8.500		11,000	350,000
A920523	HIDDEN HILLS	CA		06/22/2022	8.000		553,000	9,750,000
A920534	MENLO PARK	CA		09/29/2023	10.750	1,763,635	15,799	5,000,000
A920537	INDIAN WELLS	CA		06/24/2022	7.500		100,000	830,000
A920558	SAN FRANCISCO	CA		07/28/2022	8.500		439,372	5,000,000
A920566	LOS ANGELES	CA		07/13/2022	9.500		8,750	2,550,000
A920571	NAPA	CA		07/14/2022	12.500		127,000	1,400,000
A920577	LOS ANGELES	CA		01/31/2023	9.750	98,500	304,430	2,500,000
A920590	COSTA MESA	CA		07/08/2022	10.750		357,036	1,900,000
A920609	CUPERTINO	CA		09/13/2023	10.750	1,795,742	247,231	4,900,000
A920624	SANTA CLARA	CA		07/15/2022	9.000		124,000	2,050,000
A920636	HEMET	CA		07/21/2022	9.500		21,000	435,000
A920641	SUNNYVALE	CA		07/19/2022	8.500		37,000	1,750,000
A920642	SUNNYVALE	CA		07/29/2022	8.000		39,500	1,750,000
A920675	NAPA	CA		08/24/2022	11.250		116,211	1,350,000
A920684	NAPA	CA		01/31/2023	10.250	37,800	124,860	1,275,000
A920696	SPRING VALLEY	CA		01/31/2023	8.500	105,000	65,000	850,000
A920697	SAN DIEGO	CA		08/15/2022	10.500		34,000	2,350,000
A920704	BANNING	CA		01/31/2023	9.500		30,000	360,000
A920707	SANTA BARBARA	CA		07/28/2022	10.000		92,500	4,000,000
A920713	LOS ANGELES	CA		10/11/2022	10.620		40,000	1,600,000
A920718	BEVERLY HILLS	CA		01/31/2023	8.750	660,826	1,475,138	15,000,000
A920728	OCEANSIDE	CA		01/31/2023	8.500		60,000	665,000
A920757	TEMPLE CITY	CA		08/31/2022	10.000		57,460	1,100,000
A920776	SANTA ROSA	CA		10/18/2022	10.000		462,826	2,350,000
A920785	SAN JOSE	CA		08/15/2022	8.500		33,000	1,750,000
A920793	TEMECULA	CA		08/24/2022	10.500		32,000	450,000
A920798	LOS ANGELES	CA		09/16/2022	9.750		2,474,189	6,300,000
A920803	VALLEY VILLAGE	CA		08/31/2022	9.000		18,000	2,750,000
A920809	OCEANSIDE	CA		01/31/2023	8.750		13,949	1,200,000
A920814	SALINAS	CA		08/22/2022	8.500		80,000	800,000
A920816	SACRAMENTO	CA		08/31/2022	8.500		28,500	640,000
A920822	WHITTIER	CA		10/14/2022	9.500		3,309,387	11,500,000
A920829	EL DORADO HILLS	CA		08/31/2022	9.000		48,903	765,000
A920831	ARCADIA	CA		10/03/2022	10.000		352,254	2,400,000
A920856	SOUTH SAN FRANCISCO	CA		09/16/2022	9.000		144,800	1,800,000
A920882	SACRAMENTO	CA		08/31/2022	9.000		46,082	1,000,000
A920885	SUNNYVALE	CA		01/31/2023	10.000	152,139	253,645	2,100,000
A920886	LOS ANGELES	CA		01/31/2023	8.500	29,000	3,250	1,600,000
A920892	NOVATO	CA		01/31/2023	10.000	52,500	187,500	1,450,000
A920895	LOS ANGELES	CA		01/27/2023	10.000	848,000		1,200,000
A920915	WESTMINSTER	CA		09/13/2022	9.120		146,000	1,450,000
A920927	LOS ANGELES	CA		10/19/2022	9.750		2,870,212	17,000,000
A920930	LOS ANGELES	CA		10/31/2023	10.750	592,669	152,960	3,000,000
A920931	FOUNTAIN VALLEY	CA		10/03/2022	9.120		72,000	1,550,000
A920934	FOUNTAIN VALLEY	CA		09/15/2022	9.120		220,000	1,700,000
A920936	SAN RAFAEL	CA		09/22/2022	9.000		50,000	2,100,000
A920950	FOUNTAIN VALLEY	CA		01/31/2023	10.120	105,000	160,000	1,600,000
A920953	TWENTYNINE PALMS	CA		01/31/2023	8.500	5,000	47,000	300,000
A920954	FRESNO	CA		02/17/2023	9.000	112,200		355,000
A920958	CARMICHAEL	CA		09/26/2022	9.000		60,497	570,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A920969	SACRAMENTO	CA		09/29/2022	10.000		119,291	1,100,000
A920974	PERRIS	CA		10/17/2022	8.500		37,500	345,000
A920988	SAN JOSE	CA		11/15/2023	10.750	891,803		3,000,000
A920991	SAN FRANCISCO	CA		01/31/2023	9.000		250,000	4,000,000
A920994	TORRANCE	CA		10/03/2022	8.500		32,250	1,300,000
A920998	ORANGE	CA		11/04/2022	10.000		150,542	1,900,000
A921001	SAN BERNARDINO	CA		01/31/2023	9.000	69,100	6,800	420,000
A921002	LOS ANGELES	CA		01/31/2023	9.500		1,243,714	3,900,000
A921006	OAKLAND	CA		10/12/2022	9.750		43,500	1,000,000
A921037	SAN DIEGO	CA		11/01/2022	8.750		76,515	1,225,000
A921041	SAN DIEGO	CA		10/06/2022	8.750		36,955	1,000,000
A921043	SANTA CLARA	CA		10/21/2022	10.750		56,636	2,250,000
A921047	HIDDEN HILLS	CA		11/03/2022	8.750		3,429,764	13,500,000
A921076	LONG BEACH	CA		01/17/2023	9.000	639,000		880,000
A921080	PITTSBURG	CA		10/28/2022	8.500		68,500	535,000
A921088	ALAMO	CA		01/17/2023	8.500	1,385,859	101,000	2,100,000
A921089	SAN DIEGO	CA		11/08/2022	8.750		78,326	840,000
A921090	HUNTINGTON BEACH	CA		01/31/2023	9.500	20,000	45,000	2,550,000
A921101	LOS ANGELES	CA		01/31/2023	9.500		450,000	2,500,000
A921103	MENIFEE	CA		11/10/2022	9.500		60,000	385,000
A921105	SAN MARCOS	CA		10/27/2022	9.000		63,250	850,000
A921106	LOS ANGELES	CA		01/31/2023	8.500	17,500	98,500	1,650,000
A921113	SAN DIEGO	CA		10/25/2022	9.000		27,000	700,000
A921116	LOS ANGELES	CA		03/02/2023	10.250	254,201	285,100	1,200,000
A921118	LOS ANGELES	CA		01/17/2023	9.250	137,947	288,480	600,000
A921119	SANTEE	CA		01/31/2023	9.000	17,000		535,000
A921120	SACRAMENTO	CA		01/31/2023	8.500	19,800	70,500	630,000
A921125	SACRAMENTO	CA		01/17/2023	9.000	533,700		750,000
A921127	BRAWLEY	CA		01/17/2023	10.000	84,572	1,513,187	3,915,000
A921128	BURBANK	CA		01/17/2023	9.000	2,472,213	172,449	5,500,000
A921129	LOS ANGELES	CA		01/17/2023	9.250	3,242,913	123,650	6,280,000
A921145	CANYON LAKE	CA		01/17/2023	9.750	410,500		630,000
A921149	WEST SACRAMENTO	CA		11/16/2022	8.500		51,100	400,000
A921158	LOS ANGELES	CA		01/17/2023	10.000	1,075,880	712,505	3,200,000
A921160	ROSEVILLE	CA		01/31/2023	8.500	52,950	67,050	625,000
A921167	SACRAMENTO	CA		01/31/2023	8.500	83,000		460,000
A921169	OAKLAND	CA		02/01/2023	9.500	892,500	514,000	2,700,000
A921176	CAMARILLO	CA		01/17/2023	8.750	337,276		775,000
A921179	TWENTYNINE PALMS	CA		01/17/2023	8.500	135,000	50,000	260,000
A921184	FAIRFIELD	CA		01/17/2023	8.500	383,000		535,000
A921186	LAKE ARROWHEAD	CA		01/17/2023	9.500	652,500		1,100,000
A921187	SAN DIEGO	CA		01/17/2023	8.500	656,250		875,000
A921189	SAN DIEGO	CA		01/17/2023	9.500	621,000		965,000
A921190	OAKLAND	CA		01/30/2023	9.500	328,000	500,000	1,250,000
A921195	UPLAND	CA		02/03/2023	9.750	488,750		775,000
A921196	LOS GATOS	CA		02/28/2023	11.000	2,587,260	187,000	5,500,000
A921200	LOS ANGELES	CA		01/05/2023	9.000	646,262	1,224,143	2,775,000
A921205	SAN PEDRO	CA		01/17/2023	9.500	773,100		1,450,000
A921211	SHERMAN OAKS	CA		01/17/2023	9.500	1,207,532	534,561	4,300,000
A921212	LAKE ELSINORE	CA		01/17/2023	8.500	223,000	50,000	390,000
A921219	LOS ANGELES	CA		01/17/2023	9.000	990,000		1,400,000
A921236	LOS ANGELES	CA		01/11/2023	9.750	1,510,000	244,126	4,900,000
A921240	INGLEWOOD	CA		01/18/2023	9.250	816,587		1,620,000
A921248	TEMPLE CITY	CA		01/27/2023	10.000	28,984	432,746	2,400,000
A921250	NEWPORT BEACH	CA		02/23/2023	10.000	1,655,346	704,522	4,200,000

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A921251	THOUSAND OAKS	CA		01/23/2023	9.375	636,503		875,000
A921256	MORENO VALLEY	CA		01/17/2023	9.000	325,500		465,000
A921259	LANCASTER	CA		01/13/2023	8.880	287,970		430,000
A921260	NORTH HIGHLANDS	CA		01/09/2023	9.250	210,000		300,000
A921279	SAN FRANCISCO	CA		01/11/2023	9.000	1,061,875	475,000	2,250,000
A921282	SAN DIEGO	CA		01/09/2023	9.000	500,500		715,000
A921284	VISTA	CA		01/10/2023	9.250	314,250	115,000	625,000
A921285	WHITTIER	CA		01/12/2023	9.750	340,402	74,598	620,000
A921299	SAN CLEMENTE	CA		01/25/2023	9.000	1,207,000		1,800,000
A921300	GRANITE BAY	CA		03/01/2023	9.750	91,065	542,375	2,400,000
A921302	SAN DIEGO	CA		02/02/2023	9.000	715,700	141,000	1,200,000
A921303	ENCINITAS	CA		01/31/2023	9.000	1,139,000		1,700,000
A921304	LOS ANGELES	CA		02/03/2023	9.000	509,250		810,000
A921310	LOS ANGELES	CA		02/01/2023	9.750	560,000	178,500	1,300,000
A921313	PALO ALTO	CA		01/30/2023	9.250	1,893,650	108,687	3,300,000
A921316	LONG BEACH	CA		02/08/2023	9.750	444,500		640,000
A921323	LOS ANGELES	CA		02/23/2023	9.750	793,200		1,322,000
A921324	CULVER CITY	CA		02/10/2023	10.750	1,722,500		2,650,000
A921326	LOS ANGELES	CA		01/31/2023	10.750	1,885,000		2,900,000
A921330	SAN CARLOS	CA		02/10/2023	10.750	1,080,000		1,800,000
A921331	CUPERTINO	CA		02/10/2023	10.750	1,050,000		1,750,000
A921333	SAN CARLOS	CA		02/10/2023	10.750	1,080,000		1,800,000
A921334	LOS ANGELES	CA		02/10/2023	10.750	672,000		1,120,000
A921336	LOS ANGELES	CA		02/10/2023	10.750	927,000		1,545,000
A921337	SAN JOSE	CA		02/10/2023	10.750	720,000		1,200,000
A921339	LOS ANGELES	CA		02/10/2023	10.750	780,000		1,300,000
A921340	LOS ANGELES	CA		02/10/2023	10.750	1,267,500		1,950,000
A921342	ENCINITAS	CA		02/10/2023	9.000	905,295	81,638	1,325,000
A921344	ESCONDIDO	CA		02/24/2023	9.500	480,296	160,543	880,000
A921345	PASADENA	CA		02/03/2023	9.750	566,406	131,125	1,050,000
A921353	PALMDALE	CA		02/21/2023	9.380	359,896		545,000
A921358	LOS ANGELES	CA		04/12/2023	9.500	1,112,537	353,694	3,000,000
A921360	HAWTHORNE	CA		02/08/2023	9.250	554,200		825,000
A921362	LOS ANGELES	CA		03/02/2023	10.750	3,412,500		5,250,000
A921364	AGUANGA	CA		02/27/2023	9.000	245,625	47,500	480,000
A921366	OCEANSIDE	CA		02/09/2023	9.500	399,134	90,970	700,000
A921370	BAKERSFIELD	CA		02/10/2023	10.500	208,000		320,000
A921374	LOS ANGELES	CA		04/28/2023	10.750	394,000	11,000	800,000
A921381	SAN DIEGO	CA		03/07/2023	9.000	439,313		615,000
A921384	VISTA	CA		02/14/2023	9.500	481,984	107,615	800,000
A921385	REDWOOD CITY	CA		03/03/2023	9.250	650,430	1,098,281	4,625,000
A921387	CEDARPINES PARK	CA		03/10/2023	10.500	208,249		335,000
A921393	LOS ANGELES	CA		03/02/2023	10.750	1,440,000		2,300,000
A921398	SAN DIEGO	CA		02/16/2023	9.000	776,875	120,000	1,250,000
A921400	OCEANSIDE	CA		02/22/2023	9.000	412,500		550,000
A921402	HERMOSA BEACH	CA		11/02/2023	9.500	1,350,000		2,350,000
A921404	PACIFIC PALISADES	CA		03/02/2023	10.750	480,127	328,943	4,800,000
A921408	SAN DIEGO	CA		03/15/2023	9.000	373,625		625,000
A921409	PICO RIVERA	CA		02/23/2023	9.750	423,172	50,728	725,000
A921410	LOS ANGELES	CA		03/30/2023	9.500	1,526,000	550,000	3,000,000
A921411	PALMDALE	CA		02/27/2023	9.380	397,500		530,000
A921413	ARCADIA	CA		03/23/2023	9.000	728,697	155,611	1,400,000
A921414	SAN DIEGO	CA		02/24/2023	9.500	705,539	156,961	1,150,001
A921415	SPRING VALLEY	CA		03/06/2023	9.500	410,856	82,811	700,000
A921416	SACRAMENTO	CA		07/17/2023	9.000	202,250	70,000	370,000

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A921420	MALIBU	CA		03/28/2023	9.500	108,779	763,541	7,000,000
A921421	WOODLAND HILLS	CA		03/03/2023	9.250	1,129,225		1,850,000
A921422	AGOURA HILLS	CA		03/14/2023	9.380	361,250		550,000
A921427	LOS ANGELES	CA		03/09/2023	9.750	283,874		720,000
A921429	RIVERSIDE	CA		03/08/2023	9.250	312,375		525,000
A921431	PALM SPRINGS	CA		03/20/2023	10.120	642,200	91,500	1,500,000
A921436	SAN DIEGO	CA		03/06/2023	9.000	738,750		985,000
A921437	LEMON GROVE	CA		03/22/2023	9.000	461,700		645,000
A921439	LOS ANGELES	CA		03/27/2023	10.250	2,797,761	762,699	6,800,000
A921444	JOSHUA TREE	CA		03/16/2023	10.000	260,650	36,000	425,000
A921456	INGLEWOOD	CA		04/21/2023	9.000	428,500		850,000
A921463	BERKELEY	CA		03/21/2023	9.500	607,312	308,200	1,800,000
A921464	YUBA CITY	CA		03/29/2023	9.000	292,500		420,000
A921468	TEMECULA	CA		03/17/2023	9.000	129,200		575,000
A921470	SAN DIEGO	CA		03/14/2023	9.500	747,270	114,618	1,150,000
A921474	MAGALIA	CA		06/28/2023	10.500	11,645	94,103	350,000
A921476	SANTA BARBARA	CA		04/17/2023	9.750	2,616,399	94,000	5,750,000
A921479	APPLE VALLEY	CA		03/24/2023	9.250	169,150		360,000
A921485	YORBA LINDA	CA		03/24/2023	9.000	497,250		700,000
A921490	CULVER CITY	CA		04/28/2023	10.000	93,810	988,942	6,000,000
A921494	REDONDO BEACH	CA		04/27/2023	9.250	679,000		1,120,000
A921513	SUNNYVALE	CA		03/29/2023	9.000	1,014,900	250,000	2,100,000
A921516	THOUSAND OAKS	CA		03/21/2023	9.380	825,000		1,250,000
A921527	HAWTHORNE	CA		04/17/2023	9.000	582,250		1,100,000
A921533	SAN MARCOS	CA		03/30/2023	9.000	1,046,300	337,000	2,000,000
A921537	LOS ANGELES	CA		04/06/2023	10.000	502,266	128,512	2,850,000
A921543	DANVILLE	CA		04/21/2023	9.750	1,407,409	58,113	7,700,000
A921546	VALLEJO	CA		04/03/2023	9.000	322,000	83,000	550,000
A921553	LOS ANGELES	CA		04/10/2023	10.250	456,000		670,000
A921555	LOS ANGELES	CA		05/04/2023	10.000	595,000		850,000
A921557	SAN ANSELMO	CA		04/03/2023	9.750	149,985		1,850,000
A921560	SAN JOSE	CA		05/31/2023	9.000	1,275,000		1,700,000
A921576	VISTA	CA		04/13/2023	9.250	394,000	75,000	670,000
A921579	SAN DIEGO	CA		04/11/2023	9.000	852,500	160,000	1,350,000
A921585	REDWOOD CITY	CA		04/27/2023	9.500	1,345,000	27,500	2,850,000
A921588	SAN DIEGO	CA		04/17/2023	9.250	836,457		1,450,000
A921590	VENTURA	CA		08/03/2023	9.750	728,400	65,368	3,900,000
A921591	SAN BERNARDINO	CA		05/12/2023	9.500	326,250		490,000
A921592	CEDARPINES PARK	CA		05/08/2023	10.500	245,702		430,000
A921597	BERKELEY	CA		05/02/2023	9.500	739,875	87,500	1,550,000
A921601	FONTANA	CA		04/24/2023	9.750	340,000		535,000
A921605	SACRAMENTO	CA		08/15/2023	10.250	96,800	165,818	4,495,000
A921606	BAKERSFIELD	CA		05/09/2023	10.500	263,250		405,000
A921607	MANHATTAN BEACH	CA		06/07/2023	9.500	1,500,749	598,633	5,000,000
A921609	SACRAMENTO	CA		05/04/2023	9.000	429,469	107,666	750,000
A921612	LAKE ARROWHEAD	CA		05/05/2023	9.750	765,625	338,000	1,885,000
A921615	PASADENA	CA		05/04/2023	9.750	983,500	128,850	1,650,000
A921617	SAN DIEGO	CA		04/17/2023	9.000	821,750	97,000	1,225,000
A921625	RESEDA	CA		05/12/2023	9.500	747,500		1,150,000
A921626	LOS ANGELES	CA		05/09/2023	9.500	462,824	626,285	1,800,000
A921628	LOS ANGELES	CA		05/08/2023	9.750	132,736	164,861	655,000
A921629	PALM SPRINGS	CA		04/28/2023	9.750	651,430	218,800	1,350,000
A921633	TEMPLETON	CA		05/05/2023	10.000	467,373	729,402	2,600,000
A921634	LOS ANGELES	CA		05/03/2023	9.250	1,150,800		1,644,000
A921635	CARDIFF	CA		05/08/2023	9.000	960,000	61,680	1,450,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A921637	GLENDALE	CA		05/03/2023	9.850	1,105,000		1,630,000
A921638	LOS ANGELES	CA		06/21/2023	9.500	1,586,000		2,325,000
A921639	LOS ANGELES	CA		05/15/2023	9.750	374,750	80,000	650,000
A921640	ANTIOCH	CA		05/05/2023	9.000	475,000		670,000
A921641	PALMDALE	CA		05/09/2023	9.380	375,000		500,000
A921642	LITTLEROCK	CA		05/15/2023	9.380	293,060		415,000
A921643	SAN JOSE	CA		06/01/2023	9.000	837,679	68,000	1,550,000
A921644	RESEDA	CA		05/02/2023	9.000	550,500	300,000	1,300,000
A921645	COSTA MESA	CA		05/10/2023	10.500	969,400	103,100	1,650,000
A921646	SPRING VALLEY	CA		05/09/2023	8.500	350,000		700,000
A921648	VISTA	CA		05/09/2023	8.500	346,500		660,000
A921654	SAN DIEGO	CA		05/15/2023	8.500	364,000		700,000
A921657	FAIR OAKS	CA		05/03/2023	9.000	357,639	77,954	630,000
A921658	LOS ANGELES	CA		05/02/2023	9.000	600,000		1,200,000
A921659	ALAMO	CA		06/15/2023	9.000	1,421,000	237,000	2,400,000
A921662	SAN DIEGO	CA		05/15/2023	9.000	1,347,250		2,050,000
A921664	OCEANSIDE	CA		05/10/2023	9.000	550,550	47,950	810,000
A921669	PASADENA	CA		06/08/2023	10.500	780,000		1,250,000
A921671	PALMDALE	CA		05/05/2023	9.380	360,000		480,000
A921672	PALMDALE	CA		05/03/2023	9.375	431,250		575,000
A921674	PALMDALE	CA		05/02/2023	9.750	269,500		400,000
A921676	ARCADIA	CA		05/10/2023	9.000	1,286,654	192,630	2,350,000
A921677	EAST PALO ALTO	CA		05/09/2023	9.000	750,000		1,000,000
A921679	SAN DIEGO	CA		04/28/2023	9.000	445,080	94,200	720,000
A921680	SACRAMENTO	CA		05/09/2023	9.250	270,300		430,000
A921683	ANGELUS OAKS	CA		05/12/2023	9.500	182,500	80,000	375,000
A921684	WHITTIER	CA		05/31/2023	10.000	663,044	728,904	3,000,000
A921686	VALLEY OF ENCHANTME	CA		05/09/2023	10.500	214,880		340,000
A921687	RANCHO MIRAGE	CA		05/05/2023	9.000	360,000		625,000
A921688	HUNTINGTON BEACH	CA		06/23/2023	9.750	2,513,000		4,500,000
A921689	COSTA MESA	CA		05/12/2023	9.500	1,130,500	73,500	1,850,000
A921690	ROSAMOND	CA		05/10/2023	9.375	287,175		400,000
A921692	LOS ANGELES	CA		10/05/2023	10.000	454,403	315,000	2,500,000
A921693	BEVERLY HILLS	CA		06/12/2023	10.250	815,166	240,590	7,000,000
A921694	TEMPLETON	CA		06/07/2023	10.000	228,171	820,890	2,850,000
A921697	LANCASTER AREA	CA		06/15/2023	9.380	282,479		395,000
A921699	SAN BERNARDINO	CA		06/20/2023	9.500	192,750	61,000	345,000
A921700	CEDAR GLEN	CA		06/06/2023	9.500	368,500	75,000	700,000
A921710	EUREKA	CA		06/12/2023	10.500	261,796	60,204	460,000
A921712	DANVILLE	CA		05/31/2023	9.750	2,635,895		4,250,000
A921713	DANVILLE	CA		05/31/2023	9.750	1,508,516	62,287	7,000,000
A921714	INGLEWOOD	CA		06/13/2023	9.750	267,068	793,091	2,550,000
A921715	WEST SACRAMENTO	CA		05/15/2023	9.000	209,151	47,467	360,000
A921717	PACIFIC PALISADES	CA		06/01/2023	9.750	2,471,843	3,420,320	15,000,000
A921723	LOS ANGELES	CA		06/06/2023	9.000	840,000		1,200,000
A921724	ORINDA	CA		05/31/2023	9.750	2,020,558	83,462	3,750,000
A921725	LOS ANGELES	CA		06/06/2023	9.000	770,000		1,100,000
A921726	STUDIO CITY	CA		06/01/2023	9.750	4,786,793		7,000,000
A921727	FAIR OAKS	CA		07/18/2023	9.250	980,000		1,400,000
A921733	SANTEE	CA		06/01/2023	8.500	441,000		850,000
A921738	SACRAMENTO	CA		06/15/2023	9.000	810,032	113,400	1,700,000
A921740	MENIFEE	CA		06/01/2023	10.000	266,900		420,000
A921743	LOS ANGELES	CA		06/12/2023	10.000	486,750		850,000
A921744	SIMI VALLEY	CA		06/12/2023	9.380	600,000		800,000
A921746	SAN DIEGO	CA		06/01/2023	8.500	595,000		1,100,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A921757	LOS ANGELES	CA		06/28/2023	9.000	680,000		1,250,000
A921758	TOPANGA	CA		06/08/2023	10.500	2,024,000		3,250,000
A921759	LOS ANGELES	CA		06/01/2023	10.000	784,000		1,130,000
A921760	MALIBU	CA		07/05/2023	10.500	1,743,188	427,357	8,500,000
A921761	CORONA DEL MAR	CA		07/10/2023	10.000	1,990,692	331,367	6,575,000
A921762	CORONA DEL MAR	CA		07/21/2023	10.000	2,253,228	305,663	6,430,000
A921765	HEMET	CA		06/02/2023	9.500	299,000		475,000
A921768	STUDIO CITY	CA		06/21/2023	10.250	1,405,542	737,864	3,400,000
A921770	SACRAMENTO	CA		06/05/2023	9.000	153,824	25,353	285,000
A921771	STUDIO CITY	CA		06/21/2023	10.250	1,456,024	772,582	3,400,000
A921772	CHATSWORTH	CA		06/05/2023	9.750	765,000		1,100,000
A921777	NAPA	CA		06/07/2023	9.500	1,282,500	359,500	2,375,000
A921782	TARZANA	CA		06/07/2023	10.000	529,066	369,000	4,400,000
A921783	LOS ANGELES	CA		05/31/2023	9.750	587,595	297,300	1,400,000
A921784	LOS ANGELES	CA		06/29/2023	9.500	1,024,000		2,800,000
A921786	MENLO PARK	CA		06/29/2023	9.000	1,800,000		2,750,000
A921790	SAN DIEGO	CA		06/02/2023	9.000	903,000	109,500	1,350,000
A921791	CHERRY VALLEY	CA		06/29/2023	9.750	297,500		475,000
A921794	GARDENA	CA		06/20/2023	10.000	600,000	168,000	1,500,000
A921796	ANZA	CA		06/22/2023	9.000	118,375	40,000	360,000
A921798	ESCONDIDO	CA		06/12/2023	9.000	648,750	195,000	1,125,000
A921800	PALMDALE	CA		06/15/2023	9.750	359,000		485,000
A921801	LANCASTER	CA		06/27/2023	9.500	270,000		460,000
A921802	NORTH HIGHLANDS	CA		06/30/2023	9.750	254,628		370,000
A921805	LOS ANGELES	CA		07/05/2023	9.750	272,715	158,227	4,700,000
A921806	LOS ANGELES	CA		06/23/2023	9.000	990,000		3,450,000
A921807	SAN DIEGO	CA		06/07/2023	9.000	1,615,000	145,000	2,600,000
A921811	LAKE FOREST	CA		06/28/2023	9.250	392,700		575,000
A921813	SAN DIEGO	CA		08/18/2023	9.000	303,000		875,000
A921818	LOS ANGELES	CA		07/05/2023	9.500	531,000		775,000
A921819	HAYWARD	CA		06/30/2023	9.000	567,500		850,000
A921820	PALM DESERT	CA		06/29/2023	9.750	900,000	213,588	1,850,000
A921822	CARMICHAEL	CA		07/18/2023	9.000	387,973	37,147	605,000
A921823	SAN DIEGO	CA		06/20/2023	9.000	353,500		700,000
A921824	LOS ANGELES	CA		07/10/2023	9.750	391,700	30,450	650,000
A921825	SAN DIEGO	CA		06/27/2023	9.000	385,000		770,000
A921826	BONITA	CA		06/20/2023	9.000	855,000		1,450,000
A921827	SAN JOSE	CA		07/14/2023	9.000	660,225		1,300,000
A921828	SAN DIEGO	CA		06/20/2023	9.000	472,500		730,000
A921829	OCEANSIDE	CA		06/20/2023	9.000	877,500		1,450,000
A921831	TORRANCE	CA		06/15/2023	9.000	752,000		1,150,000
A921832	NEWPORT BEACH	CA		08/07/2023	10.750	2,390,604	533,921	6,000,000
A921834	PALMDALE	CA		07/12/2023	9.380	337,500		450,000
A921835	SANTA CLARITA	CA		06/16/2023	9.380	622,737		900,000
A921836	SAN DIEGO	CA		06/16/2023	9.000	569,500	155,000	1,075,000
A921839	LOS ANGELES	CA		07/17/2023	9.750	2,102,500		6,000,000
A921843	VALLEJO	CA		06/16/2023	11.000	254,400		490,000
A921846	ESCONDIDO	CA		06/27/2023	9.000	594,000		950,000
A921847	LANCASTER	CA		06/20/2023	9.380	562,500		750,000
A921848	OCEANSIDE	CA		06/20/2023	9.000	576,000		775,000
A921850	LOS ANGELES	CA		07/18/2023	10.000	907,824	14,370	2,650,000
A921851	LOS ANGELES	CA		07/20/2023	10.000	1,013,846		2,800,000
A921853	LANCASTER	CA		06/26/2023	9.380	712,500		950,000
A921857	LANCASTER	CA		06/29/2023	9.380	435,000		580,000
A921858	LOS ANGELES	CA		07/20/2023	9.750	1,218,000		1,740,000

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A921860	DIAMOND BAR	CA		06/27/2023	9.750	323,000		500,000
A921864	CRESTLINE	CA		07/07/2023	9.000	143,500	49,000	300,000
A921871	LANCASTER	CA		06/27/2023	9.380	369,070		500,000
A921873	SAN DIEGO	CA		06/26/2023	9.000	846,000		1,225,000
A921877	LOS ANGELES	CA		07/20/2023	9.000	1,461,750	32,785	2,750,000
A921879	CARMEL	CA		07/12/2023	9.750	723,705	84,937	3,200,000
A921880	LITTLEROCK	CA		07/28/2023	9.380	300,495		450,000
A921883	LONG BEACH	CA		07/07/2023	9.500	454,750		625,000
A921885	EL MONTE	CA		07/10/2023	9.500	452,000		760,000
A921886	RANCHO CUCAMONGA	CA		07/25/2023	9.500	722,500	95,000	1,100,000
A921889	LOS ANGELES	CA		07/21/2023	10.000	725,000	18,324	1,100,000
A921895	SAN DIEGO	CA		07/21/2023	9.750	1,080,000		2,300,000
A921897	PALMDALE	CA		07/13/2023	9.380	345,000		460,000
A921901	ESCONDIDO	CA		07/19/2023	9.750	65,237	263,059	5,490,000
A921904	SHERMAN OAKS	CA		07/21/2023	10.750	1,447,317	499,063	4,800,000
A921906	PACIFIC PALISADES	CA		08/08/2023	10.000	3,287,100	55,013	11,000,000
A921907	SPRING VALLEY	CA		07/18/2023	9.000	612,000		840,000
A921908	SAN DIEGO	CA		07/07/2023	9.250	385,500	105,000	670,000
A921909	PALMDALE	CA		07/11/2023	9.380	426,290		570,000
A921911	LOS ANGELES	CA		07/21/2023	10.000	223,355	10,520	1,150,000
A921912	SAN DIEGO	CA		07/11/2023	9.750	360,899	114,625	640,000
A921920	PASADENA	CA		08/03/2023	9.500	5,115,295	81,313	8,000,000
A921921	SACRAMENTO	CA		07/20/2023	9.250	470,494	43,443	850,000
A921924	PLEASANT HILL	CA		07/25/2023	9.250	660,000		880,000
A921925	PALO ALTO	CA		09/21/2023	11.000	4,351,172	521,586	10,000,000
A921928	VALLEJO	CA		07/12/2023	10.000	357,575	61,450	560,000
A921930	ALTADENA	CA		07/24/2023	9.500	843,627	205,000	1,700,000
A921934	SAN DIEGO	CA		08/09/2023	9.000	855,000		1,300,000
A921935	OROVILLE	CA		07/21/2023	9.750	193,500		280,000
A921936	LOS ANGELES	CA		07/27/2023	10.750	2,166,061	58,241	6,750,000
A921938	SAN MARCOS	CA		07/17/2023	9.000	810,000		1,250,000
A921939	SAN DIEGO	CA		07/14/2023	9.250	545,250	66,000	815,000
A921940	CORONA DEL MAR	CA		10/13/2023	10.750	2,269,605		6,550,000
A921951	CRESTLINE	CA		07/24/2023	9.500	236,250		315,000
A921952	FRESNO	CA		07/21/2023	9.000	164,475		340,000
A921953	BURBANK	CA		08/14/2023	9.500	495,000		680,000
A921963	TOPANGA	CA		08/09/2023	9.250	935,441	72,030	1,850,000
A921964	CARLSBAD	CA		08/17/2023	9.000	495,000	70,000	775,000
A921968	PALMDALE	CA		07/27/2023	9.380	314,500		455,000
A921975	PINOLE	CA		07/26/2023	9.500	576,000		850,000
A921979	LOS ANGELES	CA		12/01/2023	10.750	440,000		2,300,000
A921982	PACIFICA	CA		08/02/2023	9.250	900,000	50,000	1,350,000
A921984	ENCINO	CA		07/31/2023	10.000	1,405,350	35,427	4,300,000
A921992	CHULA VISTA	CA		09/22/2023	10.000	2,000,000		4,320,000
A921995	STOCKTON	CA		08/07/2023	9.250	187,920		315,000
A921997	SAN DIEGO	CA		07/31/2023	9.250	1,006,300	197,000	1,625,000
A922000	SAN DIEGO	CA		07/31/2023	9.250	916,250	115,000	1,375,000
A922008	NORWALK	CA		10/24/2023	10.750	374,000		675,000
A922012	SAN JOSE	CA		08/29/2023	9.250	630,000	40,500	1,000,000
A922017	OROVILLE	CA		08/18/2023	9.250	92,997	1,439	265,000
A922029	NORTH HOLLYWOOD	CA		10/06/2023	10.500	1,143,071		4,125,000
A922032	VENICE	CA		10/10/2023	11.000	1,275,969		4,250,000
A922037	LOS ANGELES	CA		08/14/2023	10.000	464,800	48,000	730,000
A922038	EL SOBRANTE	CA		08/21/2023	9.250	308,000	70,000	540,000
A922041	LOS ALTOS	CA		09/14/2023	9.750	1,972,556	16,027	9,310,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A922047	HIDDEN HILLS	CA		08/31/2023	10.000	290,541	1,447,153	18,000,002
A922052	ESCONDIDO	CA		08/30/2023	9.000	810,000		1,300,000
A922054	PALM SPRINGS	CA		09/13/2023	9.750	774,771	6,295	1,300,000
A922059	SAN DIEGO	CA		08/14/2023	9.000	900,000		1,200,000
A922060	CRESTLINE	CA		08/25/2023	9.750	286,700	95,500	540,000
A922061	PALMDALE	CA		08/30/2023	9.380	390,000		520,000
A922062	RAMONA	CA		08/29/2023	9.250	460,500	117,000	770,000
A922063	FREMONT	CA		08/17/2023	9.500	666,000		975,000
A922072	LOS ANGELES	CA		09/14/2023	9.750	392,000	158,465	1,200,000
A922073	LAGUNA BEACH	CA		08/16/2023	9.750	935,460		1,500,000
A922075	GILROY	CA		08/25/2023	9.500	490,500		725,000
A922081	SAN DIEGO	CA		08/21/2023	9.250	585,000		1,075,000
A922082	LOS ANGELES	CA		09/20/2023	9.750	423,980	384,187	2,300,000
A922083	LOS ANGELES	CA		08/30/2023	10.000	439,000		800,000
A922089	GARDEN GROVE	CA		08/29/2023	9.750	746,000		1,200,000
A922090	GARDEN GROVE	CA		08/23/2023	9.750	614,000		1,400,000
A922093	MANHATTAN BEACH	CA		08/29/2023	10.750	1,572,881	28,307	5,300,000
A922097	LOS ANGELES	CA		09/12/2023	11.000	1,875,000		2,500,000
A922102	BURBANK	CA		10/31/2023	9.500	400,000		575,000
A922104	OAKLAND	CA		11/21/2023	10.750	452,892		3,250,000
A922108	LOS ANGELES	CA		09/14/2023	9.500	1,776,912		3,100,000
A922114	ANAHEIM	CA		08/31/2023	9.250	532,500	30,000	750,000
A922115	LOS ANGELES	CA		09/22/2023	10.500	3,550,000	579,831	16,500,000
A922124	LA JOLLA	CA		10/04/2023	10.000	2,025,000		8,500,000
A922126	LOS ANGELES	CA		09/26/2023	10.750	4,550,000		6,500,000
A922131	BURLINGAME	CA		12/07/2023	9.500	1,638,558		4,000,000
A922135	LOS ANGELES	CA		09/22/2023	10.000	350,000		700,000
A922140	WILDOMAR	CA		10/31/2023	10.750	13,925		415,000
A922141	CRESTLINE	CA		09/28/2023	9.500	229,500		340,000
A922146	SAN JUAN CAPISTRANO	CA		09/14/2023	9.500	965,000	55,000	1,640,000
A922148	YUCCA VALLEY	CA		10/06/2023	10.250	225,500	37,000	350,000
A922151	REDONDO BEACH	CA		09/28/2023	10.000	361,395	214,469	5,550,000
A922155	WILDOMAR	CA		10/31/2023	11.250	7,100,000		24,825,000
A922160	PACIFIC PALISADES	CA		09/27/2023	10.750	4,213,753	402,877	11,750,000
A922163	SPRING VALLEY	CA		09/21/2023	9.000	630,000		950,000
A922164	ATHERTON	CA		10/11/2023	9.990	1,643,880		3,100,000
A922165	SAN DIEGO	CA		09/29/2023	9.250	204,000		850,000
A922170	SAN DIEGO	CA		09/12/2023	9.000	994,500		1,500,000
A922173	OAKLAND	CA		09/19/2023	9.250	536,250	84,500	1,050,000
A922176	SAN BRUNO	CA		09/22/2023	9.250	975,000		1,300,000
A922177	LA JOLLA	CA		09/28/2023	10.750	5,223,946	1,316,623	13,500,000
A922178	QUARTZ HILL	CA		09/15/2023	9.380	457,835		625,000
A922181	REDONDO BEACH	CA		09/20/2023	10.750	940,062	8,421	1,300,000
A922183	REDONDO BEACH	CA		09/21/2023	10.000	1,237,500		1,650,000
A922184	LOS ANGELES	CA		10/30/2023	11.000	186,770		5,800,000
A922185	SANTA ROSA	CA		10/31/2023	10.500	1,560,021		2,750,000
A922188	SAN DIEGO	CA		12/01/2023	10.250	1,963,812		3,400,000
A922190	NEWPORT BEACH	CA		10/12/2023	10.750	1,540,981		9,000,000
A922191	CRESTLINE	CA		09/25/2023	9.500	272,000		420,000
A922192	BONITA	CA		09/21/2023	9.000	819,000		1,200,000
A922196	ARCADIA	CA		09/22/2023	9.250	1,667,737	41,855	2,750,000
A922199	LOS ANGELES	CA		09/27/2023	10.000	29,804	168,717	2,500,000
A922200	ELK GROVE	CA		09/27/2023	9.750	450,000		650,000
A922201	SAN JOSE	CA		10/06/2023	9.500	1,027,500		1,450,000
A922205	POMONA	CA		09/21/2023	9.750	441,000		650,000

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A922206	VENTURA	CA		10/31/2023	10.250	1,012,400	52,500	1,700,000
A922212	PORTOLA VALLEY	CA		09/28/2023	9.500	4,130,000	32,696	8,000,000
A922215	HEMET	CA		11/28/2023	9.750	216,000		455,000
A922220	ALPINE	CA		10/04/2023	9.250	634,500	97,450	1,100,000
A922226	RUNNING SPRINGS	CA		10/10/2023	9.500	306,000		470,000
A922230	SAN DIEGO	CA		10/10/2023	9.250	510,750	68,000	885,000
A922240	NORTH HOLLYWOOD	CA		11/15/2023	10.000	618,067		2,650,000
A922244	OAKLAND	CA		10/31/2023	10.250	1,500,000		2,000,000
A922246	SAN DIEGO	CA		10/11/2023	9.500	450,000	110,550	800,000
A922249	LOS ANGELES	CA		10/12/2023	10.250	585,000		1,220,000
A922250	LOS ANGELES	CA		11/03/2023	10.250	1,582,000		2,600,000
A922255	OAKLAND	CA		10/31/2023	10.250	1,725,000		2,300,000
A922265	SAN DIEGO	CA		10/11/2023	9.500	562,500		750,000
A922266	FRESNO	CA		10/05/2023	9.750	555,000		740,000
A922268	LOS ANGELES	CA		10/30/2023	10.000	902,567	80,000	3,800,000
A922269	SAN DIEGO	CA		10/12/2023	9.750	787,500		1,450,000
A922274	CARLSBAD	CA		10/11/2023	9.500	972,000	89,500	1,700,000
A922275	PALMDALE	CA		10/12/2023	10.000	435,000		580,000
A922280	LOS ANGELES	CA		11/13/2023	10.750	837,650		3,000,000
A922282	LOS ANGELES	CA		10/30/2023	10.250	463,500		685,000
A922283	SAN CARLOS	CA		10/13/2023	9.500	1,393,897		3,800,000
A922284	LOS ANGELES	CA		12/05/2023	10.750	1,277,600		3,500,000
A922285	LOS ANGELES	CA		11/06/2023	10.750	904,365		3,200,000
A922290	CONCORD	CA		11/29/2023	9.500	631,500		1,150,000
A922294	SOUTH SAN FRANCISCO	CA		11/16/2023	9.500	1,362,500		1,950,000
A922296	VISTA	CA		10/17/2023	9.500	697,500	67,200	1,150,000
A922297	LA MESA	CA		10/16/2023	9.500	716,750	70,000	1,125,000
A922298	ARCADIA	CA		11/16/2023	10.500	956,193		1,430,000
A922299	SAN DIEGO	CA		10/18/2023	9.500	730,000	82,000	1,200,000
A922304	VALLEJO	CA		10/30/2023	9.500	310,000	31,000	640,000
A922307	AUBURN	CA		10/23/2023	9.500	440,000		550,000
A922311	MILL VALLEY	CA		11/01/2023	10.750	1,238,500		4,300,000
A922313	LOS ANGELES	CA		11/16/2023	10.750	1,285,600		1,607,000
A922316	LOS ANGELES	CA		11/13/2023	10.250	847,750		1,400,000
A922318	SACRAMENTO	CA		11/29/2023	10.750	159,954		350,000
A922322	SAN DIEGO	CA		11/02/2023	10.250	847,264		2,050,000
A922324	SAN JOSE	CA		10/31/2023	9.500	1,080,000		1,600,000
A922328	LOS ANGELES	CA		11/30/2023	10.250	2,850,000		3,800,000
A922329	ENCINO	CA		11/08/2023	9.500	2,048,000		3,600,000
A922330	PACIFIC PALISADES	CA		11/08/2023	9.500	1,537,500		2,800,000
A922331	LOS ANGELES	CA		11/16/2023	11.000	718,187		1,250,000
A922338	ANZA	CA		11/06/2023	9.750	200,250		400,000
A922341	LOS ANGELES	CA		12/01/2023	10.500	976,500		3,000,000
A922342	HERCULES	CA		11/21/2023	9.500	300,000		400,000
A922343	CAMPBELL	CA		11/29/2023	9.500	5,000,625		7,500,000
A922346	LOS ANGELES	CA		11/27/2023	10.250	581,250		875,000
A922347	PALM SPRINGS	CA		11/09/2023	10.000	416,000		725,000
A922353	SAN MATEO	CA		11/14/2023	9.500	1,185,000		2,000,000
A922354	SAN MATEO	CA		11/14/2023	9.500	1,185,000		2,000,000
A922356	LOS ANGELES	CA		11/29/2023	10.000	999,157		2,500,000
A922363	SAN JOSE	CA		11/09/2023	10.000	864,000		1,250,000
A922364	LOS ANGELES	CA		11/29/2023	10.250	1,414,980		2,250,000
A922370	SHERMAN OAKS	CA		11/08/2023	10.250	1,124,269		2,200,000
A922380	VISTA	CA		11/14/2023	9.500	607,500		950,000
A922384	GLENDALE	CA		11/29/2023	10.000	854,253		1,650,000

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A922391	LOS ANGELES	CA		12/07/2023	10.250	1,260,000		2,800,000
A922394	LOS ANGELES	CA		12/06/2023	10.250	369,000		650,000
A922399	BEVERLY HILLS	CA		11/30/2023	9.500	5,828,225		11,000,000
A922401	WEST COVINA	CA		12/01/2023	9.500	567,500		850,000
A922403	SAN DIEGO	CA		11/20/2023	10.000	288,000		725,000
A922412	SANTA BARBARA	CA		11/27/2023	10.000	1,537,310		3,500,000
A922415	POWAY	CA		12/04/2023	9.750	567,001		975,000
A922426	IMPERIAL BEACH	CA		11/20/2023	9.500	611,250		975,000
A922429	LOS ANGELES	CA		11/30/2023	9.500	1,690,988		3,000,000
A922436	SAN DIEGO	CA		11/27/2023	9.500	1,049,500		1,650,000
A922437	ENCINITAS	CA		11/29/2023	9.500	802,000		1,200,000
A922440	MONTEREY PARK	CA		11/30/2023	10.000	778,167		1,200,000
A922442	PALMDALE	CA		12/05/2023	10.000	442,500		590,000
A922444	ALTADENA	CA		12/05/2023	9.750	1,111,500		1,550,000
A922445	IMPERIAL BEACH	CA		11/30/2023	9.500	878,255		1,425,000
A922450	SACRAMENTO	CA		12/04/2023	10.750	277,375		420,000
A922455	PITTSBURG	CA		12/05/2023	10.250	279,225		590,000
A960040	KAILUA KONA	HI		05/05/2023	9.000	1,351,700	407,700	2,750,000
A970056	PORTLAND	OR		10/12/2021	12.150		27,000	1,400,000
A970067	GRESHAM	OR		06/28/2022	9.500		60,000	750,000
A980106	SEATTLE	WA		02/17/2021	10.000		38,559	1,950,000
A980126	SEATTLE	WA		12/27/2021	7.500		298,271	2,900,000
A980141	KIRKLAND	WA		05/28/2021	10.000		451,779	3,900,000
A980172	SEATTLE	WA		01/11/2022	10.000		516,614	1,980,000
A980176	KIRKLAND	WA		12/16/2021	7.500		19,956	3,750,000
A980177	KIRKLAND	WA		12/16/2021	7.500		33,907	3,900,000
A980182	SEATTLE	WA		12/13/2021	7.500		1,364,052	2,000,000
A980186	SEATTLE	WA		11/22/2022	10.000	400,000	3,222	2,700,000
A980190	SEATTLE	WA		01/27/2022	10.000		399,361	2,025,000
A980192	SEATTLE	WA		01/27/2022	7.500		751,489	2,075,000
A980195	SEATTLE	WA		02/04/2022	7.500		837,625	2,370,000
A980208	SEATTLE	WA		03/09/2022	7.500		11,443	1,950,000
A980215	SEATTLE	WA		03/18/2022	7.500		61,410	1,150,000
A980226	SEATTLE	WA		05/17/2022	7.500		1,010,354	2,400,000
A980238	SEATTLE	WA		07/29/2022	8.500		929,812	2,600,000
A980239	SEATTLE	WA		05/26/2022	7.500		829,724	2,450,000
A980241	SEATTLE	WA		05/27/2022	10.250		97,100	1,100,000
A980243	SEATTLE	WA		01/31/2023	8.500	114,838	943,018	2,400,000
A980250	SPOKANE	WA		09/27/2022	10.000		1,323,820	2,107,500
A980251	WASHOUGAL	WA		07/01/2022	8.500		53,500	450,000
A980252	BELLEVUE	WA		07/18/2022	7.500		1,457,982	3,350,000
A980253	BELLEVUE	WA		07/13/2022	7.500		592,685	3,250,000
A980255	SEATTLE	WA		06/22/2022	7.750		123,450	1,350,000
A980256	SAMMAMISH	WA		07/08/2022	10.000		19,250	1,700,000
A980257	SEATTLE	WA		07/20/2022	8.620		190,250	1,400,000
A980261	SEATTLE	WA		01/31/2023	8.500	52,665	927,136	2,800,000
A980263	BELLEVUE	WA		09/06/2022	8.500		956,457	2,850,000
A980264	KIRKLAND	WA		09/08/2022	8.500		513,448	3,200,000
A980266	SEATTLE	WA		09/06/2022	8.620		226,000	1,400,000
A980269	KIRKLAND	WA		10/04/2022	8.500		36,141	3,400,000
A980270	BELLEVUE	WA		10/07/2022	8.500		2,921,577	8,000,000
A980285	KIRKLAND	WA		04/03/2023	9.750	622,184	1,155,596	3,000,000
A980289	SEATTLE	WA		03/02/2023	10.750	1,260,000		2,100,000
A980290	SEATTLE	WA		03/03/2023	10.750	1,260,000		2,100,000
A980291	MOUNTLAKE TERRACE	WA		03/16/2023	9.000	380,593	105,250	700,000

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A980292	BELLINGHAM	WA		03/22/2023	9.500	331,500	54,000	600,000
A980300	SEATTLE	WA		07/17/2023	10.000	1,227,862	198,010	9,680,001
A980302	SEATTLE	WA		07/26/2023	10.000	1,768,685	44,587	18,580,002
A980305	SEATTLE	WA		07/17/2023	10.000	860,811	21,700	11,830,001
A980306	SEATTLE	WA		07/21/2023	10.000	871,082	1,210,346	15,610,000
A980307	SEATTLE	WA		05/10/2023	9.000	1,103,800	528,650	2,600,000
A980309	KIRKLAND	WA		06/02/2023	10.000	195,532	586,227	3,700,000
A980310	SEATTLE	WA		07/26/2023	10.000	1,014,577	388,738	2,600,000
A980313	SEATTLE	WA		07/21/2023	9.500	543,300		2,000,000
A980314	BELLEVUE	WA		07/24/2023	10.750	1,556,807	811,044	6,000,000
A980315	SEATTLE	WA		07/20/2023	9.000	800,000	118,000	1,600,000
A980316	MEDINA	WA		07/28/2023	10.750	2,768,146	633,895	7,800,000
A980319	SPOKANE VALLEY	WA		09/18/2023	9.750	104,487	73,480	290,000
A980321	BELLEVUE	WA		10/04/2023	11.250	1,123,152	95,000	4,250,000
P150267	BRISTOL	PA		07/14/2022	7.990	149,343	4,480	250,000
P150298	PHILADELPHIA	PA		07/14/2023	7.625	108,750	544	145,000
P150299	PHILADELPHIA	PA		07/14/2023	7.625	103,500	1,035	138,000
P150301	PHILADELPHIA	PA		07/14/2023	7.375	113,314	850	162,000
P150308	PHILADELPHIA	PA		07/14/2023	7.250	103,919	1,169	160,000
P150315	PHILADELPHIA	PA		08/14/2023	7.500	116,250	581	166,000
P2005033326	MILWAUKEE	WI		07/29/2022	7.000	70,957	266	95,000
P2009021556	OCEAN	NJ		03/16/2021	5.875		160,000	575,000
P2009023130	BROOKLYN	NY		12/07/2021	5.000		7,464	995,000
P2009023672	CLEVELAND	OH		01/11/2022	6.125		2,456	122,000
P2009024700	LOS ANGELES	CA		06/02/2022	7.000		6	700,000
P2009024956	ROSWELL	GA		12/13/2022	9.250	1,462,500	45,864	1,950,000
P2009024985	FORT MYERS	FL		11/28/2022	7.125	481,038	(23,979)	630,000
P2009024992	DOVER	FL		09/07/2022	8.375			610,000
P2009025111	MONROE	NC		10/17/2022	8.875	299,587	13,481	402,000
P2009025138	MAYWOOD	CA		11/14/2022	9.875	549,750	12,067	900,000
P2009025183	OKLAHOMA CITY	OK		11/28/2022	8.875	237,587	4,792	280,000
P2009025186	LAKE PLACID	FL		11/14/2022	8.625	156,008	4,317	223,000
P2009025190	VINELAND	NJ		11/21/2022	9.125	345,416	7,399	432,000
P2009025192	BENTON	AR		11/08/2022	10.250	452,700	9,326	513,000
P2009025199	YORK	PA		11/01/2022	10.250	576,418	15,748	678,500
P2009025201	COLLIERVILLE	TN		11/08/2022	7.875	688,000	16,588	870,000
P2009025205	HUNTINGTON BCH	CA		11/28/2022	7.750	894,368	11,600	1,250,000
P2009025209	CORNEMO	TX		11/14/2022	9.125	293,250	10,818	350,000
P2009025211	MADISON	CT		11/15/2022	8.990	581,931	19,768	700,000
P2009025212	CHESTERFIELD	VA		11/04/2022	8.625	175,500	7,898	280,000
P2009025215	CANTON	MS		11/10/2022	10.625	459,643	14,433	577,000
P2009025224	RCH PALOS VRD	CA		11/23/2022	7.990	1,998,655	47,608	2,700,000
P2009025229	LAKE SAINT LOUIS	MO		11/23/2022	10.250	310,370	13,514	352,000
P2009025232	HOLLYWOOD	FL		11/22/2022	10.250	178,425	6,530	245,000
P2009025237	ODESSA	TX		11/29/2022	9.125	152,919	5,228	201,200
P2009025242	TINTON FALLS	NJ		12/15/2022	8.250	711,588	16,573	950,000
P2009025250	STONE MOUNTAIN	GA		12/16/2022	10.250	256,392	6,420	285,000
P2009025256	BLUE RIDGE	GA		11/17/2022	8.250	582,828	17,030	746,000
P2009025257	SUWANEE	GA		11/30/2022	9.375	334,858	10,957	395,000
P2009025261	MANCHESTER	CT		11/28/2022	10.250	202,415	8,542	270,000
P2009025262	AUSTIN	TX		12/30/2022	7.875	1,937,416	32,665	2,585,000
P2009025266	LAVEEN	AZ		12/09/2022	7.990	240,000	(2,999)	429,990
P2009025267	LAVEEN	AZ		12/09/2022	7.990	240,000	1,402	429,990
P2009025268	LAVEEN	AZ		12/09/2022	7.990	240,000	1,402	429,990
P2009025269	LAVEEN	AZ		12/09/2022	7.990	239,839	(590)	429,990

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	2	3					Additional	
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P2009025270	LAVEEN	AZ		12/09/2022	7.990	240,000	1,402	429,990
P2009025271	MIDLOTHIAN	VA		11/29/2022	10.500	191,024	3,706	273,000
P2009025273	BALTIMORE	MD		12/02/2022	7.990	200,000	4,844	250,000
P2009025280	MIAMI	FL		12/08/2022	7.990	267,820	5,763	675,000
P2009025288	RANDALLSTOWN	MD		12/22/2022	9.875	234,893	8,691	385,000
P2009025290	NATIONAL CITY	CA		11/21/2022	9.750	499,767	19,216	700,000
P2009025300	STROUDSBURG	PA		12/02/2022	10.250	414,826	12,237	675,000
P2009025302	LINCOLN	NE		12/09/2022	8.750	399,500	8,745	493,000
P2009025304	BOCA RATON	FL		12/15/2022	8.750	215,876	5,829	270,000
P2009025305	MCDONOUGH	GA		12/13/2022	9.500	645,682	16,626	760,000
P2009025306	AFTON	MN		11/28/2022	8.750	371,706	10,924	475,000
P2009025312	GREENACRES	FL		11/30/2022	10.250	462,206	16,612	560,000
P2009025318	FLORESVILLE	TX		12/01/2022	10.750	533,375	16,503	628,000
P2009025320	NEW HAVEN	CT		01/06/2023	10.875	222,400	7,395	278,000
P2009025330	SCRANTON	PA		01/04/2023	10.500	150,000	(1,716)	206,000
P2009025331	ALTADENA	CA		12/19/2022	8.250	510,674	12,399	1,400,000
P2009025334	ROLESVILLE	NC		12/13/2022	10.625	542,190	24,399	710,000
P2009025339	PEARLAND	TX		12/22/2022	7.875	398,851	10,558	574,000
P2009025340	NORWALK	CT		01/13/2023	9.125	966,000	36,322	1,400,000
P2009025349	BRIDGEPORT	CT		12/23/2022	9.875	235,893	10,615	300,000
P2009025353	BEAVERCREEK	OH		12/14/2022	9.125	542,714	9,704	604,000
P2009025356	ALDIE	VA		12/29/2022	10.625	1,315,141	56,025	1,760,000
P2009025357	WINSTON	GA		12/20/2022	9.250	538,721	20,186	710,000
P2009025367	DALLAS	GA		12/30/2022	9.750	295,962	8,879	423,000
P2009025369	GLENDALE	CA		01/13/2023	8.625	760,000	22,800	1,300,000
P2009025371	LAWRENCEVILLE	GA		01/17/2023	9.250	247,372	7,421	360,000
P2009025376	LINCOLN	NE		01/19/2023	10.500	382,263	14,813	465,000
P2009025377	MARIETTA	GA		01/13/2023	8.250	187,380	5,621	250,000
P2009025388	STROUDSBURG	PA		01/12/2023	9.625	171,918	6,232	219,000
P2009025397	NAUGATUCK	CT		02/10/2023	7.990	209,859	6,296	350,000
P2009025401	ALTAMONTE SPRINGS	FL		02/10/2023	8.875	292,836	9,517	378,000
P2009025402	LAWRENCEVILLE	GA		01/18/2023	9.250	227,882	10,255	285,000
P2009025404	KISSIMMEE	FL		02/14/2023	9.375	344,618	11,248	440,000
P2009025414	COMMERCE CITY	CO		01/18/2023	10.375	188,978	8,504	446,000
P2009025415	BURTONSVILLE	MD		02/10/2023	8.375	223,161	7,532	325,000
P2009025432	PORT ST LUCIE	FL		01/23/2023	8.625	429,312	8,110	520,000
P2009025439	PANAMA CITY	FL		02/24/2023	8.500	242,454	11,121	378,328
P2009025443	ELIZABETH	NJ		02/09/2023	8.875	322,319	12,074	430,000
P2009025448	UNION	NJ		02/23/2023	8.625	291,828	13,132	415,000
P2009025450	SAN ANTONIO	TX		01/31/2023	9.125	300,678	13,531	430,000
P2009025452	HOOPER	UT		02/16/2023	8.250	603,115	9,047	736,000
P2009025455	SAN ANTONIO	TX		02/27/2023	8.750	224,871	4,345	265,000
P2009025457	DALLAS	TX		02/28/2023	8.990	302,234	13,601	400,000
P2009025460	SHARPSBURG	GA		02/24/2023	8.250	318,547	11,729	451,000
P2009025464	SAN ANTONIO	TX		02/28/2023	7.750	296,591	12,033	371,000
P2009025465	WEST PALM BEACH	FL		02/28/2023	9.375	427,284	15,733	475,000
P2009025466	SAN BENITO	TX		02/15/2023	7.875	239,035	8,653	301,270
P2009025468	SEBASTOPOL	CA		03/02/2023	9.125	489,300	22,019	699,000
P2009025470	CUTLER BAY	FL		03/02/2023	9.375	512,741	12,819	570,000
P2009025471	OAK LAWN	IL		03/13/2023	8.375	168,000	6,930	290,000
P2009025472	CLAYTON	NC		03/04/2023	7.990	247,833	6,027	310,000
P2009025476	PASADENA	MD		03/16/2023	9.375	407,794	16,312	510,000
P2009025477	SMITHFIELD	NC		02/21/2023	8.875	307,827	13,852	416,500
P2009025480	NEW FAIRFIELD	CT		03/30/2023	8.875	198,639	8,555	265,000
P2009025481	LINCOLN	NE		03/07/2023	8.500	269,875	9,224	317,500

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P2009025482	N CHESTERFIELD	VA		02/28/2023	8.990	207,886	8,320	260,000
P2009025483	MODESTO	CA		02/22/2023	8.375	157,402	6,889	225,000
P2009025485	PFLUGERVILLE	TX		03/02/2023	8.500	324,750	7,914	440,000
P2009025487	WASHINGTON	DC		03/01/2023	8.875	295,200	11,439	380,000
P2009025488	HOUSTON	TX		02/27/2023	8.375	335,791	12,737	420,000
P2009025489	LEHIGH ACRES	FL		03/08/2023	8.500	249,891	2,816	300,000
P2009025490	HOLLYWOOD	FL		03/09/2023	8.990	564,941	8,474	670,000
P2009025492	ARLINGTON	TX		02/27/2023	8.750	183,894	7,435	234,000
P2009025493	DURHAM	NC		03/06/2023	8.990	284,000	12,780	365,000
P2009025495	PLAINFIELD	NJ		03/17/2023	8.990	351,807	15,831	466,000
P2009025497	MIAMI	FL		02/24/2023	8.990	534,107	21,594	668,000
P2009025498	APPLE VALLEY	CA		05/16/2023	8.750	241,721	10,877	350,000
P2009025499	ROWLAND HEIGHTS	CA		03/15/2023	8.250	321,795	13,010	700,000
P2009025502	FRANKLINVILLE	NJ		03/07/2023	8.500	149,909	6,061	245,000
P2009025503	PLANTATION	FL		03/03/2023	8.125	585,000	26,577	780,000
P2009025504	FAIRFAX	VA		02/28/2023	8.990	318,576	12,880	427,000
P2009025506	SANTA CLARITA	CA		03/02/2023	8.500	455,000	18,396	650,000
P2009025507	SMYRNA	GA		03/07/2023	8.500	179,891	7,273	293,000
P2009025508	SILVER SPRING	MD		03/13/2023	9.125	423,750	19,069	565,000
P2009025509	HOUSTON	TX		03/09/2023	8.250	154,700	6,255	221,000
P2009025515	SANTA ROSA	CA		03/14/2023	8.990	431,014	19,396	575,000
P2009025517	LITTLE ROCK	AR		03/13/2023	9.375	945,000	41,344	1,055,000
P2009025518	ROUND LK BCH	IL		03/09/2023	9.375	236,000	8,850	295,000
P2009025519	CLEVELAND	TX		03/16/2023	9.500	195,904	3,918	248,000
P2009025521	RIDGEFIELD	NJ		03/22/2023	8.500	342,992	15,435	435,000
P2009025525	TRAVERSE CITY	MI		03/06/2023	8.990	365,500	12,800	435,000
P2009025527	GLENDALE HTS	IL		03/08/2023	8.990	150,400	6,457	208,000
P2009025531	LANCASTER	SC		03/17/2023	8.500	329,599	10,030	393,000
P2009025533	DURHAM	NC		03/22/2023	9.250	319,754	5,334	400,000
P2009025536	SANTAQUIN	UT		03/14/2023	10.875	284,821	12,817	390,000
P2009025537	CHICAGO	IL		03/31/2023	8.990	243,866	4,424	310,000
P2009025539	PENSACOLA	FL		03/30/2023	8.750	221,872	9,711	370,000
P2009025541	SAN ANTONLO	TX		03/15/2023	7.990	206,000	12,360	300,000
P2009025542	PEARLAND	TX		03/16/2023	8.500	658,351	10,711	775,000
P2009025544	LEESBURG	VA		03/16/2023	9.375	200,000	7,754	250,000
P2009025545	LAS VEGAS	NV		03/21/2023	9.125	320,549	14,030	401,000
P2009025547	CYPRESS	TX		03/30/2023	8.875	883,668	35,364	1,182,000
P2009025548	HOUSTON	TX		04/05/2023	7.875	220,608	5,239	326,000
P2009025550	OXON HILL	MD		03/31/2023	9.990	254,887	9,558	340,000
P2009025553	BURKE	VA		03/17/2023	9.375	319,838	13,999	400,000
P2009025555	PALMDALE	CA		03/30/2023	8.500	219,867	9,894	445,000
P2009025556	ARCATA	CA		03/21/2023	7.990	149,899	7,311	560,000
P2009025557	HOLLYWOOD	FL		03/22/2023	7.875	999,312	22,305	1,399,000
P2009025561	DELRAY BEACH	FL		03/30/2023	7.990	228,596	7,571	305,000
P2009025564	OAKLAND	CA		03/17/2023	8.750	586,088	23,444	785,000
P2009025571	CHAMPLIN	MN		03/17/2023	7.250	233,817	10,522	390,000
P2009025578	ANTLOCH	TN		03/24/2023	8.375	460,963	20,743	670,000
P2009025579	SILVER SPRING	MD		03/28/2023	9.750	514,010	13,400	605,000
P2009025580	LONGMONT	CO		03/28/2023	8.750	337,306	15,179	480,000
P2009025583	NEW HAVEN	CT		03/28/2023	9.625	299,856	5,808	375,000
P2009025584	APOPKA	FL		04/21/2023	7.500	384,714	18,512	760,000
P2009025586	MORNINGSIDE	MD		03/31/2023	8.990	239,789	10,340	310,000
P2009025587	DUNDALK	MD		03/24/2023	8.750	220,373	9,502	315,000
P2009025590	NORCO	CA		04/10/2023	8.875	773,066	34,788	1,105,000
P2009025592	AUSTIN	TX		03/30/2023	9.375	505,994	21,818	686,000

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P2009025593	LAWRENCEVILLE	GA		04/07/2023	9.250	195,898	8,447	290,000
P2009025594	DERWOOD	MD		03/30/2023	9.375	447,774	19,308	602,640
P2009025595	RICHMOND	CA		05/08/2023	8.500	300,000	12,936	600,000
P2009025596	LOCKEFORD	CA		03/20/2023	8.875	318,571	14,336	425,000
P2009025597	DANBURY	CT		04/04/2023	8.875	260,000	11,700	326,000
P2009025599	CASA GRANDE	AZ		04/21/2023	7.990	209,359	9,289	287,000
P2009025600	HOUSTON	TX		04/21/2023	7.500	294,281	(3,311)	370,000
P2009025601	HIALEAH GDNS	FL		03/30/2023	8.250	164,895	2,988	220,000
P2009025602	SARASOTA	FL		04/10/2023	7.625	759,450	27,052	1,220,000
P2009025606	ROUND ROCK	TX		03/31/2023	10.125	323,220	7,877	370,000
P2009025607	LOS ANGELES	CA		03/28/2023	8.375	389,514	16,796	650,000
P2009025613	GAITHERSBURG	MD		04/03/2023	9.625	132,000	5,940	165,000
P2009025614	LAHAINA	HI		04/18/2023	8.500	629,618	12,592	1,260,000
P2009025617	CORONA	CA		04/12/2023	8.875	334,812	13,392	555,000
P2009025620	CHICAGO	IL		05/03/2023	8.750	280,000	12,600	587,000
P2009025624	CHICAGO	IL		04/18/2023	8.125	188,876	5,194	270,000
P2009025625	BRYAN	TX		04/03/2023	9.375	167,250	5,854	223,000
P2009025629	MANASSAS	VA		04/19/2023	8.990	319,825	13,593	435,000
P2009025632	LUBBOCK	TX		03/31/2023	9.375	248,874	8,711	349,000
P2009025633	CORAOPOLIS	PA		04/14/2023	8.990	187,322	8,430	250,000
P2009025637	CYPRESS	TX		04/21/2023	7.500	427,682	11,761	550,000
P2009025638	WYLIE	TX		04/20/2023	7.990	223,650	8,387	373,000
P2009025640	HOUSTON	TX		04/24/2023	8.250	291,750	5,835	400,000
P2009025647	MONACA	PA		04/24/2023	8.990	153,666	4,418	235,000
P2009025648	BOUNTIFUL	UT		04/21/2023	8.875	499,620	21,858	730,000
P2009025649	NEW ALBANY	IN		04/11/2023	8.375	148,308	2,966	186,000
P2009025652	DORAL	FL		05/01/2023	7.500	896,000	762	1,160,000
P2009025656	TAMPA	FL		04/27/2023	7.250	224,750	6,462	322,000
P2009025657	HOLIDAY	FL		05/01/2023	7.500	162,500	6,906	250,000
P2009025661	CHARLESTON	SC		04/20/2023	7.875	286,000	5,720	390,000
P2009025666	DICKINSON	TX		05/18/2023	7.990	168,637	2,530	225,000
P2009025669	HILLSIDE	NJ		04/21/2023	9.875	319,560	11,856	410,000
P2009025670	KUNKLETOWN	PA		05/05/2023	9.125	263,920	11,876	330,000
P2009025674	ROUND LK BCH	IL		04/28/2023	9.625	177,515	6,808	222,000
P2009025675	COMPTON	CA		04/17/2023	8.250	154,901	6,789	575,000
P2009025678	SPARKS	NV		05/04/2023	8.375	240,000	10,519	390,000
P2009025679	CHARLOTTE	NC		06/29/2023	9.875	195,821	8,812	280,000
P2009025680	PINON HILLS	CA		05/23/2023	7.375	196,850	6,195	630,000
P2009025683	NAZARETH	PA		05/02/2023	8.250	374,000	12,940	470,000
P2009025684	INDIO	CA		05/11/2023	7.250	232,000	4,640	500,225
P2009025688	FT LAUDERDALE	FL		05/10/2023	7.750	149,894	4,148	215,000
P2009025697	SUGAR HILL	GA		05/03/2023	9.500	397,500	16,484	545,000
P2009025698	MIAMI BEACH	FL		03/24/2023	9.000	374,589	11,736	1,080,000
P2009025700	LAS VEGAS	NV		04/28/2023	7.375	214,836	6,761	415,000
P2009025701	HOUSTON	TX		05/03/2023	8.500	216,000	9,364	275,000
P2009025702	MIDVALE	UT		04/26/2023	9.250	351,818	15,251	440,000
P2009025703	CHICAGO	IL		05/11/2023	9.125	225,580	3,011	310,000
P2009025704	STONE MOUNTAIN	GA		05/08/2023	8.375	290,500	9,325	415,000
P2009025707	MESA	AZ		05/19/2023	9.875	184,916	6,398	235,000
P2009025709	CHARLOTTE	NC		04/26/2023	8.990	224,877	9,748	300,000
P2009025711	SADDLE BROOK	NJ		05/11/2023	9.250	424,000	18,380	530,000
P2009025712	STAFFORD TOWNSHIP	NJ		05/17/2023	9.250	335,826	14,558	420,000
P2009025714	CHARLOTTE	NC		05/25/2023	6.990	181,351	5,934	330,000
P2009025717	PHILLIPSBURG	NJ		05/02/2023	9.625	179,914	7,799	240,000
P2009025719	LOS ANGELES	CA		05/10/2023	7.125	250,000	7,868	1,070,000

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P2009025722	BENSALEM	PA		04/26/2023	8.875	201,887	7,587	308,055
P2009025729	JOELTON	TN		05/01/2023	8.750	248,000	10,751	315,000
P2009025739	SALINAS	CA		05/23/2023	7.250	314,754	6,295	750,000
P2009025741	WHITE HOUSE	TN		05/03/2023	9.625	252,750	11,078	340,000
P2009025744	BALTIMORE	MD		05/09/2023	9.375	216,000	9,467	270,000
P2009025745	JAMESTOWN	NC		05/31/2023	9.375	267,728	11,735	338,000
P2009025746	AVENEL	NJ		05/10/2023	8.875	180,000	8,100	350,000
P2009025748	CELINA	TX		05/22/2023	6.990	249,795	7,978	535,000
P2009025750	HYATTSVILLE	MD		05/15/2023	9.375	352,000	15,428	440,000
P2009025752	CLARKSBURG	MD		05/12/2023	9.125	1,463,221	64,133	1,830,000
P2009025753	MONTGOMERY VILLAGE	MD		05/16/2023	9.500	267,618	7,046	315,000
P2009025755	FORT WORTH	TX		05/08/2023	7.125	215,000	6,235	334,000
P2009025756	JACKSONVILLE	FL		05/05/2023	7.990	256,000	9,620	323,000
P2009025759	RINCON	GA		05/18/2023	9.375	393,351	9,374	525,000
P2009025761	RICHMOND	VA		06/01/2023	9.375	216,890	5,169	314,000
P2009025763	PHOENIX	AZ		05/18/2023	8.990	854,532	22,483	950,000
P2009025766	LAS VEGAS	NV		05/19/2023	9.750	157,427	7,084	225,000
P2009025769	NEW CARROLLTON	MD		06/09/2023	9.250	210,291	8,687	500,000
P2009025772	COLLIERVILLE	TN		05/25/2023	8.625	384,594	7,234	453,000
P2009025773	HUNTSVILLE	TX		06/05/2023	7.990	1,059,287	13,305	1,350,000
P2009025775	HAVERHILL	FL		05/31/2023	8.625	407,759	15,315	510,000
P2009025777	WESTMINSTER	CO		05/18/2023	10.250	399,672	14,512	500,000
P2009025778	OMAHA	NE		06/02/2023	8.625	427,747	17,157	535,000
P2009025780	PFLUGERVILLE	TX		05/25/2023	8.750	618,044	23,214	775,000
P2009025783	ARCADIA	FL		05/23/2023	7.500	679,495	5,137	904,000
P2009025789	GLENDALE	AZ		05/12/2023	9.250	210,000	9,450	304,000
P2009025791	OKLAHOMA CITY	OK		05/23/2023	8.125	150,402	5,760	217,000
P2009025794	CHICAGO	IL		05/19/2023	8.990	307,162	12,689	415,000
P2009025802	KINGSPORT	TN		05/02/2023	8.500	259,000	11,655	370,000
P2009025819	DELRAN	NJ		05/26/2023	9.875	319,775	14,390	403,000
P2009025824	DUNDALK	MD		06/13/2023	10.250	149,937	6,747	273,000
P2009025826	SWEDESBORO	NJ		04/24/2023	10.250	329,862	14,844	550,000
P2009025828	LAWRENCEVILLE	GA		05/23/2023	10.865	217,340	9,780	321,000
P2009025833	ELLENWOOD	GA		05/26/2023	10.750	243,566	10,960	343,000
P2009025837	HUMBLE	TX		05/19/2023	7.250	195,847	1,150	245,000
P2009025839	KISSIMMEE	FL		05/25/2023	7.875	149,897	6,970	225,500
P2009025844	INDIAN LAND	SC		06/09/2023	7.750	619,562	20,910	800,000
P2009025847	MIAMI	FL		06/09/2023	6.990	734,396	18,360	1,000,000
P2009025849	SANDY	UT		05/19/2023	8.625	385,792	9,645	591,000
P2009025851	AUSTIN	TX		05/31/2023	9.625	389,625	17,533	523,000
P2009025853	STERLING	VA		05/22/2023	9.625	521,350	14,989	665,000
P2009025855	COLORADO SPGS	CO		05/23/2023	9.625	227,891	10,255	288,000
P2009025866	WHITE HALL	MD		06/02/2023	7.250	581,250	13,078	785,000
P2009025873	DIAMOND SPRINGS	CA		06/09/2023	9.125	243,620	10,963	365,000
P2009025876	CHAPLIN	CT		05/30/2023	8.125	239,086	8,519	342,000
P2009025877	HOPEWELL	VA		05/31/2023	10.375	158,185	7,118	215,000
P2009025880	MIDDLEBURG	FL		05/25/2023	7.500	678,988	16,975	856,000
P2009025881	ELGIN	TX		06/15/2023	8.625	623,632	18,709	832,000
P2009025885	HENDERSON	NV		06/09/2023	7.375	1,191,093	29,777	1,490,000
P2009025888	SILVER SPRING	MD		08/02/2023	9.875	449,796	12,909	666,000
P2009025889	SOUTH RIVER	NJ		05/31/2023	9.875	303,723	13,668	405,000
P2009025893	LONGBOAT KEY	FL		06/06/2023	7.875	909,374	18,187	1,550,000
P2009025894	AURORA	IL		08/14/2023	9.990	262,384	10,299	365,000
P2009025898	DELRAY BEACH	FL		06/08/2023	8.125	254,833	5,097	345,000
P2009025943	MILWAUKIE	OR		06/19/2023	7.875	475,922	11,008	635,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009025951	ELIZABETH	NJ		06/20/2023	10.375	519,788	12,995	650,000
P2009025973	DELTONA	FL		07/10/2023	7.500	176,119	3,522	238,000
P2009025979	GRAHAM	NC		06/28/2023	10.250	167,930	4,198	211,000
P2009025991	LUSBY	MD		07/07/2023	10.125	213,263	5,332	317,000
P2009026017	LEANDER	TX		07/20/2023	9.875	1,274,421	57,349	1,530,000
P2009026093	REISTERSTOWN	MD		07/31/2023	9.750	307,856	9,891	430,000
P2009026095	DUNCANVILLE	TX		08/29/2023	11.125	239,833	10,361	330,000
P2009026096	SAN ANTONIO	TX		08/10/2023	9.625	419,799	18,471	526,000
P2009026097	FALLS CHURCH	VA		07/26/2023	9.625	167,920	7,556	225,000
P2009026098	EDWARDSVILLE	KS		08/15/2023	8.750	318,567	5,655	425,000
P2009026101	NORTH BERGEN	NJ		08/09/2023	9.375	636,750	28,017	850,000
P2009026102	TEQUESTA	FL		08/01/2023	8.625	202,500	1,569	270,000
P2009026103	BUTLER	PA		09/06/2023	7.990	204,000	561	264,000
P2009026108	SAN ANTONIO	TX		07/25/2023	6.750	299,742	6,070	550,000
P2009026109	LAWTON	OK		08/03/2023	9.750	374,000	2,667	445,000
P2009026111	GLEN BURNIE	MD		07/31/2023	7.875	149,793	6,741	230,000
P210434	ORANGE	VA		03/30/2023	7.500	288,400	(1,082)	412,000
P210435	ORANGE	VA		03/30/2023	7.500	288,400	(1,082)	412,000
P210436	ORANGE	VA		03/31/2023	7.500	292,000	(1,095)	425,000
P210437	ORANGE	VA		03/22/2023	7.625	267,800	1,339	412,000
P271211	DURHAM	NC		07/20/2022	7.250	273,870	2,739	370,000
P271290	WILSON	NC		08/05/2022	8.500	69,775	2,093	100,000
P271291	CHARLOTTE	NC		07/15/2022	8.375	210,081	6,302	310,000
P271296	CONCORD	NC		08/23/2022	8.875	186,776	5,603	288,000
P271297	CHARLOTTE	NC		08/22/2022	8.750	194,546	5,836	300,000
P271298	CHARLOTTE	NC		08/19/2022	8.500	210,733	6,322	360,000
P271299	CHARLOTTE	NC		08/18/2022	8.375	226,928	6,808	370,000
P271300	CHARLOTTE	NC		08/15/2022	8.750	210,010	6,300	325,000
P271318	KANNAPOLIS	NC		09/01/2022	8.750	239,583	7,187	406,000
P271319	CHARLOTTE	NC		08/24/2022	8.750	179,581	5,387	375,000
P271350	THOMASVILLE	NC		08/23/2022	8.875	80,816	2,424	122,000
P271353	GASTONIA	NC		08/24/2022	9.625	172,165	5,165	230,000
P271698	HIGH POINT	NC		07/27/2023	7.875	222,600	2,783	318,000
P303421	AUGUSTA	GA		09/20/2022	8.999	64,856	1,621	110,000
P303644	EAST POINT	GA		07/05/2023	8.000	367,500	3,675	525,000
P321617	ORLANDO	FL		05/16/2023	7.250	286,776	(358)	499,000
P321688	TAMPA	FL		07/13/2023	7.375	333,000		740,000
P321700	TAMPA	FL		08/08/2023	7.625	298,200	4,100	497,000
P370426	KNOXVILLE	TN		07/28/2023	7.250	172,365	2,370	295,000
P370427	MARYVILLE	TN		07/28/2023	7.500	225,233	1,408	322,000
P4220518641	DAVENPORT	FL		05/03/2023	7.990	160,000	3,200	401,000
P4220822138	DES PLAINES	IL		11/04/2022	8.625	119,929	3,238	279,000
P4220822738	SOUTHFIELD	MI		10/05/2022	8.125	159,196	2,810	177,000
P4220923390	ESSEX	MD		12/02/2022	7.125	250,000	1,355	515,000
P4220924001	JACKSONVILLE	FL		02/02/2023	7.750	420,750	484	495,000
P4221024225	MANHATTAN BEACH	CA		12/14/2022	8.125	2,499,999	38,825	3,850,000
P4221024405	PANAMA CITY BEACH	FL		04/14/2023	8.125	1,480,000	38,584	1,900,000
P4221024939	KINGS MOUNTAIN	NC		12/02/2022	10.750	323,000	14,535	382,000
P4221024961	BALD HEAD ISLAND	NC		12/07/2022	9.990	2,960,000		3,700,000
P4221025059	CLEARWATER	FL		11/28/2022	8.625	355,500	14,967	490,000
P4221025144	ROMULUS	MI		11/29/2022	9.990	218,703	7,062	275,000
P4221025247	SAN JOSE	CA		12/09/2022	8.875	1,000,000	35,330	1,250,000
P4221125353	MIAMI BEACH	FL		01/20/2023	8.125	336,000	729	420,000
P4221125370	KIRKLAND	WA		11/30/2022	8.250	1,135,110	34,201	1,420,000
P4221125385	MIAMI	FL		11/30/2022	8.875	1,000,000	26,360	1,250,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P4221125491	RIVERSIDE	CA		12/05/2022	8.250	1,275,000	5,495	1,740,000
P4221125535	HOPE MILLS	NC		12/02/2022	8.990	168,000	7,402	217,000
P4221125564	CHARLESTON	SC		11/30/2022	8.990	930,750	36,457	1,142,000
P4221125648	PARKER	CO		12/16/2022	8.250	1,000,000	2,760	1,450,000
P4221125741	SARASOTA	FL		12/19/2022	9.750	612,000	13,207	725,000
P4221125752	PERKASIE	PA		12/20/2022	9.750	495,000	20,889	675,000
P4221125805	OAKLAND	CA		01/05/2023	7.990	675,000	15,545	1,050,000
P4221125901	WHITING	NJ		01/09/2023	10.375	299,250	13,466	420,000
P4221126236	PEORIA	AZ		12/12/2022	8.250	1,040,000	23,982	1,350,000
P4221126494	DAVIE	FL		01/04/2023	7.990	1,235,250	31,536	1,647,000
P4221126640	MYRTLE BEACH	SC		02/08/2023	8.500	386,000	11,449	500,000
P4221126670	SAN ANTONIO	TX		01/04/2023	9.875	144,000	6,160	200,000
P4221126679	WESTLAKE	FL		12/29/2022	8.250	495,088	15,115	650,000
P4221126684	YUBA CITY	CA		12/30/2022	8.750	339,500	12,616	485,000
P4221126724	BEAUMONT	CA		01/23/2023	8.500	459,000	14,807	612,000
P4221126731	LYNCHBURG	VA		12/29/2022	7.990	465,000	11,290	675,000
P4221126815	ALEDO	TX		12/30/2022	8.125	511,253	11,943	680,000
P4221126948	BORING	OR		01/17/2023	9.990	558,000	16,740	630,000
P4221126983	AUSTIN	TX		06/20/2023	8.990	714,000	27,489	1,020,000
P4221127046	WASHOUGAL	WA		01/09/2023	10.500	594,150	16,440	720,000
P4221127054	LUBBOCK	TX		01/20/2023	9.375	150,000	3,000	418,000
P4221127169	TEXAS CITY	TX		01/20/2023	9.875	118,400	1,776	148,000
P4221127289	MC KINNEY	TX		01/20/2023	7.875	233,400	3,501	400,000
P4221127316	KINGSVILLE	MD		02/17/2023	8.500	790,500	4,553	942,000
P4230127415	ELBURN	IL		01/31/2023	8.990	199,200	1,299	250,000
P4230127430	ORANGE BEACH	AL		02/02/2023	8.875	437,500	17,500	640,000
P4230127637	ATLANTA	GA		02/13/2023	8.125	1,444,150	23,395	1,700,000
P4230127686	PARRISH	FL		03/28/2023	7.625	456,064	5,897	574,000
P4230127688	CENTRAL FALLS	RI		03/22/2023	8.750	162,000	3,240	305,000
P4230127816	RIVERSIDE	CA		03/08/2023	6.990	360,100	11,700	554,000
P4230127865	MERIDIAN	ID		02/03/2023	7.625	252,000	3,326	345,000
P4230127866	COLLEGE GROVE	TN		02/01/2023	7.625	2,432,500	69,934	3,479,000
P4230127894	PORT SAINT LUCIE	FL		02/09/2023	9.375	356,800	10,015	446,000
P4230127957	OXNARD	CA		05/31/2023	7.500	375,000	17,201	1,100,000
P4230127970	SEAVIEW	WA		02/03/2023	8.990	410,250	18,461	547,000
P4230127981	LANCASTER	SC		02/02/2023	8.990	331,919	14,936	545,000
P4230127988	KISSIMMEE	FL		02/10/2023	7.875	312,000	4,842	400,000
P4230128123	MCDONOUGH	GA		03/07/2023	9.375	362,817	11,792	405,000
P4230128181	DICKSON	TN		04/10/2023	8.375	390,000	2,418	560,000
P4230128266	SALT LAKE CITY	UT		02/14/2023	7.990	1,640,000	(13,415)	2,100,000
P4230128285	COCONUT CREEK	FL		04/04/2023	9.625	192,000	3,604	247,000
P4230128355	PHOENIX	AZ		02/15/2023	8.625	229,000	4,580	385,000
P4230128368	MCDONOUGH	GA		02/14/2023	9.375	850,000	14,297	1,050,000
P4230128394	CORNELIUS	NC		02/14/2023	7.990	3,600,000	65,052	4,510,000
P4230128452	PEMBROKE PINES	FL		02/17/2023	7.625	150,000	6,566	350,000
P4230128453	MOUNT WASHINGTON	KY		04/14/2023	9.990	283,500	11,402	318,000
P4230228531	PORT ST LUCIE	FL		03/14/2023	8.500	376,000	14,570	470,000
P4230228551	BRENTWOOD	TN		05/19/2023	8.625	1,500,000	41,250	2,760,000
P4230228634	LAKE WORTH	FL		03/10/2023	8.250	357,750	6,261	477,000
P4230228687	ORLANDO	FL		03/01/2023	8.500	383,200	4,050	479,000
P4230228786	SMITHVILLE	TN		03/01/2023	9.750	250,383	10,859	410,000
P4230228883	BROWNS MILLS	NJ		04/14/2023	10.125	240,000	9,103	319,000
P4230228895	MIAMI	FL		03/14/2023	8.250	167,000	3,340	295,000
P4230228933	KISSIMMEE	FL		03/16/2023	8.990	224,000	560	295,000
P4230228949	MEDFORD	OR		03/16/2023	9.250	536,250	20,120	715,000

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P4230228991	PITTSBURG	CA		03/20/2023	7.990	420,000	15,729	600,000
P4230229079	PORTLAND	OR		03/09/2023	7.750	232,900	147	387,900
P4230229080	DELAND	FL		03/15/2023	7.990	276,424	12,099	352,000
P4230229340	DELRAY BEACH	FL		03/27/2023	7.990	455,000	22,377	700,000
P4230229342	HURRICANE	UT		03/14/2023	8.125	427,200	15,759	534,000
P4230229360	FAYETTEVILLE	GA		04/26/2023	7.990	461,250	20,756	660,000
P4230229390	SURFSIDE BEACH	SC		03/16/2023	8.625	102,200	3,449	161,500
P4230229499	LYNCHBURG	VA		03/10/2023	8.250	136,000	2,720	178,000
P4230229514	DAVENPORT	FL		03/24/2023	7.990	391,752	2,617	541,000
P4230229521	JACKSONVILLE	FL		03/14/2023	7.990	225,000	10,125	940,000
P4230229529	NORTH TOPSAIL BEACH	NC		03/17/2023	8.500	100,000	4,918	160,000
P4230229545	LOS ANGELES	CA		03/07/2023	7.500	970,000	42,438	1,890,000
P4230229548	DOVE CREEK	CO		03/09/2023	9.500	112,000	2,102	160,000
P4230229562	BYRON CENTER	MI		03/20/2023	7.875	460,000	11,215	576,000
P4230229587	DURHAM	NC		03/24/2023	7.625	211,250	9,996	325,000
P4230229629	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000
P4230229640	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000
P4230229642	TAMPA	FL		03/10/2023	8.250	144,300	6,375	222,000
P4230229653	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000
P4230229656	TAMPA	FL		03/10/2023	8.250	144,300	6,556	222,000
P4230229657	CANTON	GA		03/08/2023	8.375	300,300	10,640	429,000
P4230229658	TAMPA	FL		03/10/2023	8.250	133,250	6,054	205,000
P4230229664	NAPLES	FL		03/16/2023	7.875	385,000	23,100	585,000
P4230229666	TAMPA	FL		03/10/2023	8.250	133,250	6,553	205,000
P4230229669	BOERNE	TX		03/16/2023	8.375	396,000	17,820	500,000
P4230229687	BUTTE	MT		03/21/2023	8.375	129,000	(323)	200,000
P4230229706	HOLLYWOOD	FL		04/10/2023	8.625	161,000	5,031	335,000
P4230229743	LAKEWAY	TX		07/03/2023	8.750	518,000	6,594	740,000
P4230229772	STOCKTON	CA		03/24/2023	7.625	100,000	4,418	180,000
P4230229774	FORT LAUDERDALE	FL		03/20/2023	7.625	260,000	10,187	521,000
P4230229833	WILSON	NC		03/23/2023	9.125	166,000	5,259	230,000
P4230229836	AUSTIN	TX		03/31/2023	7.750	220,000	9,995	600,000
P4230229839	RIVERSIDE	CA		03/29/2023	6.990	290,500	8,538	460,000
P4230229844	RIALTO	CA		03/30/2023	6.990	304,153	8,939	468,000
P4230229845	RIVERSIDE	CA		03/25/2023	6.990	305,453	7,832	470,000
P4230229846	PERRIS	CA		03/30/2023	7.125	373,693	11,450	575,000
P4230229847	COLTON	CA		04/01/2023	7.125	260,000	8,941	409,000
P4230229848	COLTON	CA		04/26/2023	7.250	221,000	7,335	340,000
P4230229849	TEQUESTA	FL		03/27/2023	7.990	433,225	20,578	666,500
P4230229892	FREDERICKSBURG	VA		03/14/2023	8.500	240,000	14,105	320,000
P4230229923	PFLUGERVILLE	TX		03/29/2023	8.125	357,000	6,180	420,000
P4230229931	SAN ANTONIO	TX		03/30/2023	9.990	247,350	4,487	292,500
P4230229938	DEWEY	IL		03/27/2023	7.990	261,625	4,748	450,000
P4230229939	DAVENPORT	FL		03/31/2023	8.990	296,000	12,956	390,000
P4230330068	BRIDGEPORT	CT		03/31/2023	8.990	140,008	6,128	176,000
P4230330087	SCOTTSDALE	AZ		04/03/2023	8.375	598,000	11,960	920,000
P4230330144	ASHEVILLE	NC		04/14/2023	7.500	416,000	6,943	530,000
P4230330151	MURRELLS INLET	SC		03/24/2023	8.750	500,000	22,500	885,000
P4230330154	GAINESVILLE	TX		03/30/2023	7.750	1,500,000	30,000	2,000,000
P4230330160	CHARLESTON	SC		03/28/2023	8.625	1,075,500	21,510	1,195,000
P4230330191	SUNRISE	FL		03/31/2023	9.750	232,392	10,458	310,000
P4230330196	CLARKSTON	WA		05/24/2023	8.125	177,500	4,361	394,000
P4230330200	DOWNERS GROVE	IL		04/13/2023	9.625	132,000	2,640	225,000
P4230330204	INDIAN HEAD	MD		03/30/2023	10.250	508,500	20,884	567,000
P4230330242	DORAL	FL		04/07/2023	7.500	416,000	(4,755)	520,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P4230330246	DAWSONVILLE	GA		04/21/2023	7.990	357,500	3,432	550,000
P4230330264	AUSTIN	TX		04/07/2023	7.375	900,000	24,768	1,500,000
P4230330265	PLAINFIELD	IL		04/25/2023	10.125	450,000	17,073	565,000
P4230330295	SAINT CHARLES	IL		05/22/2023	9.375	201,500	(1,971)	310,000
P4230330347	HIALEAH	FL		04/26/2023	7.750	279,802	(1,505)	410,000
P4230330348	SAN DIEGO	CA		04/10/2023	7.875	300,000	13,500	665,000
P4230330379	FOREST GROVE	OR		04/18/2023	6.750	1,040,000	8,476	1,330,000
P4230330420	COLLEYVILLE	TX		04/21/2023	7.875	3,500,000	43,750	4,400,000
P4230330446	BANNER ELK	NC		04/18/2023	8.500	616,000	12,320	925,000
P4230330456	NAPLES	FL		03/30/2023	7.500	944,890	19,701	1,196,000
P4230330467	NAPLES	FL		03/30/2023	8.500	1,127,317	12,682	1,450,000
P4230330491	LAKE CLARKE SHORES	FL		04/07/2023	7.625	409,500	6,654	585,000
P4230330506	FORT MYERS	FL		03/27/2023	7.875	556,000	16,230	797,000
P4230330547	COLUMBUS	OH		04/14/2023	7.625	314,000	14,130	632,000
P4230330560	BOYNTON BEACH	FL		04/11/2023	8.250	125,000	5,625	305,000
P4230330561	SUTHERLAND SPRINGS	TX		05/12/2023	7.875	135,000	2,649	242,000
P4230330562	CHEVY CHASE	MD		03/29/2023	8.750	100,000	1,875	200,000
P4230330625	PEYTON	CO		04/14/2023	9.625	518,500	10,043	615,000
P4230330628	FRASER	CO		04/07/2023	7.750	417,200	13,743	535,000
P4230330634	MIAMI	FL		04/06/2023	7.375	346,500	5,845	498,000
P4230330635	DAWSONVILLE	GA		03/27/2023	9.750	1,200,000	24,000	1,600,000
P4230330638	CHICAGO	IL		04/25/2023	10.250	392,700	10,556	470,000
P4230330687	MIAMI	FL		04/24/2023	7.625	840,000	15,070	1,050,000
P4230330757	PHILADELPHIA	PA		04/12/2023	8.500	122,400	2,448	204,000
P4230330764	MOORESVILLE	NC		04/12/2023	8.250	115,000	2,300	256,000
P4230330795	PHOENIX	AZ		04/26/2023	8.750	400,000	8,000	500,000
P4230330831	OAKLAND PARK	FL		03/27/2023	7.375	150,000	6,093	302,000
P4230330887	PHOENIX	AZ		04/03/2023	7.750	174,650	5,348	255,000
P4230330938	PANAMA CITY BEACH	FL		04/11/2023	8.500	347,750	14,995	535,000
P4230330953	RANCHO CUCAMONGA	CA		04/03/2023	7.625	441,750	17,944	586,168
P4230330995	LEHIGH ACRES	FL		03/31/2023	7.990	154,050	9,243	237,000
P4230331016	HEATH	TX		04/14/2023	7.375	784,800	18,168	1,000,000
P4230331050	ACWORTH	GA		04/28/2023	8.625	299,669	5,993	385,000
P4230331052	PORT ST. LUCIE	FL		03/30/2023	9.625	306,000	7,268	360,000
P4230331079	PILOT POINT	TX		04/19/2023	7.250	239,675	(3,387)	307,000
P4230331135	PLANO	TX		04/05/2023	7.875	444,000	5,008	558,500
P4230331149	BATON ROUGE	LA		04/26/2023	8.500	299,200	14,586	374,000
P4230331174	SAN ANTONIO	TX		05/05/2023	7.990	234,400	893	295,000
P4230331197	SALEM	OR		04/20/2023	7.375	160,000	2,736	300,000
P4230331220	MOUNT PLEASANT	TN		04/28/2023	7.625	151,890	(437)	190,000
P4230331229	KATY	TX		04/14/2023	8.250	374,000	3,516	441,000
P4230331322	FLEMING ISLAND	FL		04/17/2023	8.250	164,160	6,911	290,000
P4230331372	GAINESVILLE	VA		05/03/2023	7.990	764,000	26,434	960,000
P4230331374	WEST PARK	FL		04/26/2023	8.250	295,200	12,738	369,000
P4230331418	LAS VEGAS	NV		04/21/2023	7.500	255,000	8,453	425,000
P4230331516	HENDERSON	NV		04/21/2023	7.990	462,000	21,395	660,000
P4230331530	FORT LAUDERDALE	FL		04/19/2023	7.875	228,800	908	286,000
P4230331546	PANAMA CITY BEACH	FL		04/24/2023	7.750	532,000	13,087	670,000
P4230331596	PHOENIX	AZ		05/31/2023	7.750	130,000	2,912	200,000
P4230331599	COLUMBUS	OH		04/24/2023	7.990	118,799	1,440	155,000
P4230331603	MONTGOMERY	TX		05/26/2023	7.750	308,000	3,080	415,000
P4230331680	JOHNS ISLAND	SC		04/17/2023	10.250	774,000	34,830	867,000
P4230331693	LEESBURG	VA		05/09/2023	7.125	612,500	13,549	875,000
P4230331694	PHOENIX	AZ		04/28/2023	7.375	145,500	2,910	285,000
P4230331728	DAYTONA BEACH	FL		06/12/2023	8.625	461,371	12,688	775,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P4230331740	WOLFFORTH	TX		04/27/2023	9.875	199,960	8,668	257,000
P4230331759	WESLEY CHAPEL	FL		04/28/2023	9.875	984,900	44,321	1,410,000
P4230331768	CRESTON	OH		05/18/2023	7.375	188,000	1,570	255,000
P4230331776	WEST HAVEN	CT		04/28/2023	8.125	261,100	326	373,000
P4230331782	JACKSONVILLE	FL		04/21/2023	7.500	220,200	8,951	367,000
P4230431817	CLEARWATER	FL		05/02/2023	8.990	252,000	11,045	330,000
P4230431837	BRIGANTINE	NJ		06/12/2023	7.500	620,000	(8,401)	810,000
P4230431852	OAK HILLS	CA		04/20/2023	7.375	270,000	4,955	664,000
P4230431887	DESTIN	FL		05/12/2023	8.250	328,000	10,119	430,000
P4230431924	MIAMI BEACH	FL		04/21/2023	8.250	595,000	11,662	733,000
P4230431928	PALM DESERT	CA		04/25/2023	8.375	408,750	18,394	545,000
P4230432011	MIAMI	FL		05/05/2023	7.500	280,000	6,188	350,000
P4230432014	STAFFORD	VA		04/21/2023	8.375	280,000	10,388	350,000
P4230432036	NORTH PALM BEACH	FL		07/20/2023	8.500	469,000	9,380	786,000
P4230432087	MIAMI GARDENS	FL		05/03/2023	7.990	210,000	9,204	380,000
P4230432098	CHICAGO	IL		05/23/2023	7.990	154,000	3,080	265,000
P4230432201	WILLIAMSBURG	VA		05/08/2023	7.625	140,625	5,309	216,000
P4230432202	PITTSBURGH	PA		05/11/2023	8.125	224,000	4,480	320,000
P4230432213	GLENVIEW	IL		04/24/2023	7.125	250,000	10,838	640,000
P4230432225	CASTLE ROCK	WA		05/18/2023	7.375	480,000	8,208	608,000
P4230432246	RENO	NV		06/15/2023	7.990	195,200	2,440	244,000
P4230432263	SANTA FE	NM		04/28/2023	9.250	292,035	13,142	355,000
P4230432283	TYLER	TX		05/17/2023	9.250	646,000	9,690	760,000
P4230432334	CARLSBAD	CA		05/08/2023	7.250	150,000	2,565	950,000
P4230432336	JOSHUA TREE	CA		06/27/2023	7.875	465,000	4,650	620,000
P4230432363	AUSTIN	TX		05/26/2023	7.750	1,723,000	74,692	2,700,000
P4230432364	ORANGE CITY	FL		06/02/2023	9.875	245,650	3,739	289,000
P4230432380	HOUSTON	TX		04/28/2023	8.990	454,750	13,110	545,000
P4230432389	BLUE RIDGE	GA		05/19/2023	7.990	487,500	9,750	1,200,000
P4230432403	PLYMOUTH MEETING	PA		06/14/2023	9.500	300,000	11,439	415,000
P4230432463	TAMPA	FL		05/05/2023	8.625	510,000	14,693	600,000
P4230432493	KILGORE	TX		05/10/2023	7.500	84,000	1,680	159,000
P4230432495	CLERMONT	FL		05/05/2023	7.250	406,900	10,010	626,000
P4230432497	MESA	AZ		05/15/2023	7.750	376,000	11,130	536,000
P4230432511	NORFOLK	VA		06/21/2023	7.990	164,500	2,838	235,000
P4230432519	LUBBOCK	TX		04/24/2023	7.375	1,120,000	19,152	1,450,000
P4230432545	APOPKA	FL		05/10/2023	8.875	360,000	4,979	450,000
P4230432585	COCONUT CREEK	FL		05/26/2023	7.990	543,922	12,951	640,000
P4230432594	BONITA	CA		05/30/2023	7.375	475,000	8,716	935,000
P4230432599	CLARKSVILLE	TN		05/16/2023	7.990	192,500	8,197	300,000
P4230432605	PARK FOREST	IL		05/12/2023	8.625	112,000	1,960	140,000
P4230432612	CAPE CORAL	FL		05/04/2023	7.875	1,360,000	30,709	1,650,000
P4230432628	HOMESTEAD	FL		05/19/2023	7.990	760,750	18,113	900,000
P4230432637	HUTTO	TX		05/05/2023	7.375	880,000	13,253	1,100,000
P4230432642	PARK FOREST	IL		05/12/2023	8.750	98,200	1,964	124,000
P4230432646	DALLAS	TX		05/10/2023	7.125	775,000	29,721	1,400,000
P4230432648	HEATHROW	FL		05/15/2023	8.875	1,114,200	15,409	1,240,000
P4230432680	OAKLAND PARK	FL		04/28/2023	7.250	240,000	7,814	413,000
P4230432694	FRESNO	CA		05/08/2023	7.875	168,000	2,740	264,000
P4230432724	HENDERSON	NV		05/08/2023	8.990	369,750	16,029	435,000
P4230432731	CHICAGO	IL		05/19/2023	7.750	787,431	24,292	1,200,000
P4230432762	LIVE OAK	TX		05/18/2023	7.990	261,600	8,523	327,000
P4230432845	KISSIMMEE	FL		05/26/2023	7.625	1,000,000	12,580	1,740,000
P4230432846	PITTSBURGH	PA		05/22/2023	7.990	168,750	2,330	225,000
P4230432906	WYLIE	TX		05/18/2023	9.875	452,000	20,340	565,000

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P4230432911	YUCAIPA	CA		05/22/2023	7.990	290,000	12,688	430,000
P4230432920	JACKSONVILLE	FL		06/06/2023	6.990	112,000	1,480	225,000
P4230432923	NOBLESVILLE	IN		05/12/2023	7.625	256,000	8,340	320,000
P4230432930	CORPUS CHRISTI	TX		05/16/2023	8.500	175,893	6,717	220,000
P4230433049	CRESCENT CITY	FL		06/09/2023	7.990	415,000	17,027	825,000
P4230433067	FALLS CHURCH	VA		05/30/2023	7.750	300,000	3,768	870,000
P4230433071	CORAL GABLES	FL		05/18/2023	7.625	932,000	15,220	1,300,000
P4230433139	NORTH LAS VEGAS	NV		05/25/2023	7.875	297,500	1,511	350,000
P4230433170	LOUISVILLE	CO		05/25/2023	7.500	336,000	6,327	420,000
P4230433235	DAYTON	TN		05/09/2023	9.625	246,415	7,407	290,000
P4230433294	BONITA SPRINGS	FL		05/18/2023	6.990	226,314	4,526	510,000
P4230433298	RIO VISTA	CA		06/14/2023	7.875	210,000	2,753	370,000
P4230433315	SALEM	OR		06/26/2023	8.500	180,000	8,561	240,000
P4230433342	GREEN VALLEY	AZ		06/02/2023	7.875	231,000	5,544	342,000
P4230433423	HOMESTEAD	FL		05/26/2023	8.750	457,200	9,743	508,000
P4230433433	BOERNE	TX		05/24/2023	7.375	912,000	22,855	1,145,000
P4230433445	HOMESTEAD	FL		06/08/2023	7.990	321,000	6,841	500,000
P4230433453	NEW PORT RICHEY	FL		06/05/2023	7.990	226,400	5,674	285,000
P4230433465	DAVENPORT	FL		05/23/2023	7.750	271,500	5,769	362,000
P4230433467	KISSIMMEE	FL		05/22/2023	7.875	246,400	2,927	310,000
P4230533474	TAMPA	FL		05/31/2023	8.750	331,500	11,208	390,000
P4230533495	SAN ANTONIO	TX		05/30/2023	7.750	616,000	19,250	880,000
P4230533518	ANAHUAC	TX		06/12/2023	7.375	620,000	(7,322)	775,000
P4230533564	SANTA ROSA BEACH	FL		06/30/2023	8.250	623,000	19,662	915,000
P4230533566	DORAL	FL		05/31/2023	7.990	905,250	21,554	1,086,000
P4230533567	SANTA ROSA BEACH	FL		06/26/2023	7.750	624,000	21,129	980,000
P4230533618	FRASER	CO		05/26/2023	7.990	420,000	13,675	525,000
P4230533639	NASHVILLE	TN		05/31/2023	6.990	488,000	146	715,000
P4230533643	GALLATIN	TN		05/26/2023	9.500	580,000	17,040	725,000
P4230533659	LAS VEGAS	NV		05/22/2023	7.375	357,500	3,575	490,000
P4230533669	MINT HILL	NC		06/16/2023	8.375	517,650	16,824	610,000
P4230533696	GALVESTON	TX		05/25/2023	8.875	220,500		320,000
P4230533815	NASHVILLE	TN		05/31/2023	6.990	488,000	342	715,000
P4230533818	NASHVILLE	TN		05/31/2023	6.875	402,000	7,136	715,000
P4230533820	NASHVILLE	TN		05/31/2023	6.875	427,000	662	715,000
P4230533825	THORNTON	CO		05/31/2023	7.250	368,000	7,820	481,000
P4230533849	JENISON	MI		05/26/2023	7.990	328,000	14,350	410,000
P4230533892	FORNEY	TX		05/23/2023	8.375	1,000,000	10,000	1,255,000
P4230533941	ARVADA	CO		05/25/2023	9.250	675,000	25,313	855,000
P4230533976	PHILADELPHIA	PA		06/21/2023	7.990	426,923	7,599	570,000
P4230534046	BELLEAIR BEACH	FL		05/30/2023	7.625	1,480,000	40,700	2,220,000
P4230534154	HAYDEN	ID		06/16/2023	8.875	449,750	8,995	653,000
P4230534344	NASHVILLE	TN		05/30/2023	7.500	401,250	12,387	550,000
P4230534418	WARRENTON	VA		06/13/2023	7.375	284,000		355,000
P4230534447	LAKE WORTH	FL		07/05/2023	8.500	652,073	21,192	865,000
P4230534524	GRANBURY	TX		06/16/2023	7.375	388,000	6,790	485,000
P4230534585	DENVER	CO		06/20/2023	8.625	286,400	12,888	358,000
P4230534711	OCALA	FL		07/26/2023	7.875	189,000	1,890	252,000
P4230534717	DAVENPORT	FL		06/29/2023	7.625	384,000	9,600	512,000
P4230534796	CAPE CORAL	FL		06/27/2023	7.250	376,200	7,524	627,000
P4230535289	SUFFOLK	VA		07/25/2023	8.125	156,800	4,155	224,000
P4230535296	KEY LARGO	FL		07/20/2023	8.125	2,292,500	28,656	3,310,000
P4230535319	NAPLES	FL		06/16/2023	7.375	760,000	12,479	950,000
P4230535435	PITTSBURGH	PA		06/28/2023	7.625	460,000	7,475	665,000
P4230635730	NAPLES	FL		06/30/2023	8.750	568,750	17,063	875,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P4230635886	WELLINGTON	FL		07/20/2023	9.250	305,500	5,805	470,000
P4230636081	BAKERSFIELD	CA		06/28/2023	9.250	130,200	7,682	186,000
P4230636164	CIBOLO	TX		07/19/2023	9.500	221,200	4,424	285,000
P4230636299	SPOKANE	WA		07/03/2023	10.375	585,000	24,131	650,000
P4230636349	SEATTLE	WA		06/29/2023	7.750	524,000	11,135	620,000
P4230636402	TALLAHASSEE	FL		08/02/2023	8.125	98,000	3,920	174,000
P4230636434	NASHVILLE	TN		06/30/2023	9.375	619,500	12,390	861,000
P4230636712	HOLLYWOOD	FL		07/21/2023	8.375	140,000	3,360	175,000
P4230636855	UPPERVILLE	VA		07/24/2023	7.750	331,500	6,299	510,000
P4230637110	YORKVILLE	IL		09/13/2023	9.990	299,617	12,584	400,000
P4230637146	CAPE CORAL	FL		07/24/2023	7.875	376,500	7,530	1,250,000
P4230637348	HAMPSHIRE	IL		07/27/2023	7.990	150,000	413	250,000
P4230737991	CLIFTON	NJ		08/28/2023	7.875	359,200	5,029	449,000
P4230738083	SEMMES	AL		08/25/2023	7.375	173,000	3,720	365,000
P4230738127	WACO	TX		08/11/2023	7.625	244,200	10,989	329,000
P4230738161	LAKE FOREST	CA		08/09/2023	8.125	700,000	27,300	1,635,000
P4230738168	INDIANAPOLIS	IN		07/28/2023	7.990	290,192	14,510	452,500
P4230738241	KATY	TX		07/31/2023	10.375	671,500	29,546	799,000
P4230738343	SANTA FE	NM		08/18/2023	7.990	375,000	16,875	505,000
P4230738355	HOLLYWOOD	FL		08/28/2023	8.375	292,000	9,198	450,000
P480439	EASTPOINTE	MI		07/11/2022	6.750	115,351	2,163	145,000
P480447	DETROIT	MI		09/15/2022	11.000	208,982	6,269	279,000
P480449	DETROIT	MI		09/19/2022	10.249	87,639	2,629	117,000
P480465	REDFORD	MI		05/01/2023	7.625	120,663	(603)	161,000
P480468	DETROIT	MI		06/28/2023	8.625	120,400	1,656	172,000
P5220216654	TULSA	OK		03/28/2022	5.500		12,110	635,000
P5220721305	FORT WORTH	TX		07/29/2022	7.625			330,000
P5220721489	GASTONIA	NC		08/25/2022	8.750		538	273,000
P5220721568	WALLIS	TX		11/01/2022	8.990			990,000
P5220821839	LEHIGH ACRES	FL		10/18/2022	9.625	192,565	5,430	257,000
P5220822348	LAKE CHARLES	LA		10/28/2022	8.125			344,000
P5220822351	CLEVELAND	TN		09/26/2022	7.500	247,057	1,841	360,000
P5220822683	MOUNT PLEASANT	SC		09/29/2022	9.375		9,131	1,470,000
P5220922760	LOS ANGELES	CA		09/19/2022	8.250	777,000	(2,362)	1,110,000
P5220922974	DUNEDIN	FL		10/03/2022	6.990	429,037	1,133	613,000
P5220923134	QUAKERTOWN	PA		11/29/2022	8.990	366,540	6,634	409,000
P5220923656	WILMINGTON	DE		11/22/2022	9.500	104,637	2,564	139,000
P5220923685	FORT MYERS	FL		01/09/2023	8.375	450,000	13,500	1,045,000
P5220924043	JERSEY CITY	NJ		11/14/2022	9.750		991	1,900,000
P5221024164	WEATHERFORD	TX		11/14/2022	9.500	175,000	6,213	345,000
P5221024218	ORANGE BEACH	AL		11/10/2022	8.250	1,011,854	35,385	1,350,000
P5221024250	FULSHEAR	TX		12/08/2022	8.875	694,121	10,530	785,000
P5221024597	PALM BAY	FL		12/16/2022	7.990	203,444	5,334	367,000
P5221024673	SANTA MARIA	CA		11/03/2022	8.875	509,426	17,270	960,000
P5221024687	FROSTPROOF	FL		11/04/2022	9.875	252,000	9,274	388,000
P5221024701	RIVER VALE	NJ		12/09/2022	8.750	1,306,400	14,984	1,633,000
P5221024703	HUGER	SC		12/09/2022	8.375	371,755	4,669	465,000
P5221024888	FRESNO	CA		11/16/2022	9.750	146,182	2,134	195,000
P5221024890	SOUTH EUCLID	OH		08/24/2022	8.125	115,943	1,958	162,000
P5221024975	HASLET	TX		11/09/2022	7.750	616,000	4,786	785,000
P5221024988	DULUTH	GA		11/22/2022	8.875	169,905	7,153	519,000
P5221025002	MILL CREEK	IN		01/06/2023	8.500	350,000	10,500	750,000
P5221025007	SPANISH FORT	AL		11/22/2022	10.500	333,500	13,940	426,000
P5221025073	STRONGSVILLE	OH		11/29/2022	10.500	145,292	6,538	179,000
P5221025116	HERMITAGE	TN		11/22/2022	10.375	331,365	14,779	390,000

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	2	3					Additional	
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P5221025123	HERNANDO	MS		11/17/2022	9.990	454,766	7,294	510,000
P5221025131	ATLANTA	GA		11/15/2022	9.375	292,352	2,608	395,000
P5221025147	BENTON	IL		11/18/2022	10.375	102,000	3,763	133,000
P5221025164	WESTBURY	NY		10/31/2022	9.375	503,489	22,657	650,000
P5221025203	LAREDO	TX		12/22/2022	9.875	206,000	7,540	261,000
P5221025213	CANTON	GA		11/28/2022	9.625	318,589	14,337	430,000
P5221025234	GROTON	CT		12/15/2022	8.875	172,000	4,575	215,000
P5221025268	GROSSE POINTE SHORES	MI		12/15/2022	9.750	582,250	18,399	685,000
P5221025296	PHILADELPHIA	PA		12/27/2022	9.125	109,941	1,308	190,000
P5221025331	KILGORE	TX		12/30/2022	9.875	271,791	6,577	319,900
P5221025332	DALLAS	TX		12/05/2022	8.990	369,750	14,483	450,000
P5221025335	AURORA	CO		12/02/2022	8.750	315,000	2,296	470,000
P5221125388	SAINT LOUIS	MO		12/19/2022	10.250	182,750	7,200	220,000
P5221125396	DELRAY BEACH	FL		11/23/2022	8.500	669,594	16,472	880,000
P5221125407	SPRINGFIELD	MA		01/13/2023	10.500	166,734	5,444	278,000
P5221125412	DALLAS	TX		11/23/2022	8.500	824,500	36,773	1,200,000
P5221125434	TAYLOR	UT		11/28/2022	8.750	703,595	31,380	886,000
P5221125437	MOUNT AIRY	MD		01/05/2023	8.625	273,000	1,029	595,000
P5221125471	MORROW	GA		12/09/2022	8.750	227,500	6,256	325,000
P5221125516	ALAMO HEIGHTS	TX		12/01/2022	9.250	654,000	27,533	915,000
P5221125522	MONTGOMERY	TX		11/16/2022	8.875	336,000	10,500	450,000
P5221125524	ROME	GA		11/15/2022	8.500	164,300	7,394	242,000
P5221125527	STONE MOUNTAIN	GA		12/09/2022	8.750	227,500	7,205	325,000
P5221125528	JACKSONVILLE	FL		12/12/2022	8.990	262,656	9,035	328,500
P5221125530	SAN ANTONIO	TX		12/19/2022	9.375	423,786	14,493	560,000
P5221125551	COLLEGE STATION	TX		12/09/2022	9.990	1,168,750	52,126	1,400,000
P5221125575	CORRALES	NM		12/09/2022	9.125	960,000	43,200	1,348,550
P5221125579	IRVINE	CA		12/06/2022	8.250	2,500,000	85,025	3,412,000
P5221125583	VISALIA	CA		01/04/2023	8.500	163,500	3,342	250,000
P5221125586	TUTTLE	OK		11/23/2022	9.990	198,662	5,463	275,000
P5221125593	LOXAHATCHEE	FL		11/18/2022	9.875	539,755	21,428	678,000
P5221125615	ANKENY	IA		12/14/2022	9.500	717,554	18,814	900,000
P5221125689	EL CAJON	CA		11/28/2022	8.500	775,780	33,700	1,100,000
P5221125695	DAVENPORT	FL		12/12/2022	9.990	412,250	7,087	550,000
P5221125787	SCOTTDALE	GA		12/02/2022	10.250	377,577	15,458	470,000
P5221125811	ORLANDO	FL		12/30/2022	8.875	815,043	25,592	1,175,000
P5221125825	BRISTOL	TN		12/19/2022	10.500	169,875	7,169	227,000
P5221125828	PORTERVILLE	CA		01/04/2023	7.990	136,500	3,421	290,000
P5221125832	LOUISVILLE	KY		12/23/2022	9.500	618,496	26,101	800,000
P5221125837	ROSWELL	GA		12/06/2022	7.990	600,000	13,836	750,000
P5221125856	DECATUR	GA		12/19/2022	10.750	191,178	8,068	238,000
P5221125868	ORANGE BEACH	AL		12/09/2022	10.250	375,000	7,500	510,000
P5221125870	CHANDLER	AZ		12/01/2022	9.500	395,250	7,411	481,000
P5221125872	TYRONE	GA		12/06/2022	7.990	359,758	6,317	665,000
P5221125891	LAREDO	TX		12/15/2022	9.375	297,850	6,645	403,000
P5221125906	JACKSONVILLE	FL		12/15/2022	8.875	140,000	5,208	200,000
P5221125921	CLEARWATER	FL		12/16/2022	10.375	720,000	32,400	900,000
P5221125934	PINELLAS PARK	FL		12/06/2022	9.500	800,000	32,000	1,080,000
P5221125937	SLIDELL	LA		12/12/2022	9.250	244,000	10,980	314,000
P5221125959	MONROE	GA		12/09/2022	10.750	213,200	3,198	328,000
P5221125980	DENTON	TX		12/06/2022	10.750	150,000	6,750	320,000
P5221125993	SOUR LAKE	TX		12/07/2022	10.750	258,391	7,995	315,000
P5221126020	NEWPORT NEWS	VA		12/02/2022	10.125	255,000	6,135	300,000
P5221126049	PLYMOUTH	MN		12/16/2022	9.375	459,200	20,219	579,000
P5221126056	LOUISVILLE	KY		12/22/2022	9.625	225,520	6,202	285,000

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P5221126062	BENTON	KY		12/22/2022	9.625	299,856	12,774	420,000
P5221126073	STRATFORD	CT		12/05/2022	9.125	328,000	14,452	423,000
P5221126093	HAMPTON	NJ		11/29/2022	9.875	583,735	24,809	775,000
P5221126099	BENTON	IL		12/09/2022	10.750	144,415	6,499	172,000
P5221126108	READING	PA		12/23/2022	10.375	99,959	3,998	125,000
P5221126114	LAS VEGAS	NV		11/28/2022	8.750	327,811	11,782	432,000
P5221126121	SCOTTSDALE	AZ		01/19/2023	9.375	700,000	12,775	1,635,000
P5221126134	MIAMI	FL		01/09/2023	10.375	364,000	16,380	466,000
P5221126142	ROYAL PALM BEACH	FL		12/02/2022	8.625	149,911	6,605	448,500
P5221126151	HUNTERSVILLE	NC		12/14/2022	9.875	361,250	8,240	542,000
P5221126153	BRIDGEPORT	CT		01/20/2023	8.990	261,600	7,471	355,000
P5221126164	LYNDHURST	OH		12/14/2022	10.500	203,919	9,176	277,000
P5221126176	NEW ORLEANS	LA		12/07/2022	10.375	131,250	2,297	185,000
P5221126177	BEAUMONT	TX		01/06/2023	9.990	310,250	9,928	365,000
P5221126191	CUTLER BAY	FL		12/09/2022	9.750	218,450	8,603	257,000
P5221126198	ALLENTOWN	PA		12/07/2022	10.375	136,444	2,388	195,000
P5221126235	TOMBALL	TX		12/21/2022	9.625	289,761	13,039	603,000
P5221126250	PORT SAINT LUCIE	FL		12/07/2022	8.990	294,400	12,235	368,000
P5221126253	BROOMFIELD	CO		12/27/2022	9.500	1,499,262	67,467	2,125,000
P5221126264	JACKSON	MS		01/09/2023	9.875	152,750	306	222,000
P5221126271	DUNEDIN	FL		01/27/2023	8.500	118,000	3,393	274,000
P5221126272	HEBER SPRINGS	AR		12/16/2022	9.500	113,600	3,976	150,000
P5221126273	SUGAR LAND	TX		12/29/2022	9.125	599,681	23,298	757,000
P5221126277	CHARLESTOWN	MA		12/13/2022	8.500	750,000	31,643	1,225,000
P5221126282	BOCA RATON	FL		12/12/2022	8.250	664,000	15,312	985,000
P5221126291	NAPLES	FL		12/29/2022	8.875	611,857	17,652	800,000
P5221126299	GREENEVILLE	TN		12/22/2022	9.250	239,999	8,174	305,000
P5221126313	FRISCO	TX		11/17/2022	8.250	522,926	14,673	855,000
P5221126314	FORT LAUDERDALE	FL		01/06/2023	9.875	648,750	13,241	883,000
P5221126319	PEORIA	AZ		12/28/2022	8.625	1,164,112	32,013	1,550,000
P5221126323	FREEPORT	FL		12/20/2022	9.990	416,065	17,724	575,000
P5221126332	LAKELAND	FL		12/09/2022	8.625	322,400	10,578	408,000
P5221126334	GLOCESTER	RI		12/16/2022	9.750	680,000	23,351	800,000
P5221126336	MIRAMAR BEACH	FL		12/19/2022	8.375	599,627	17,317	800,000
P5221126344	CONVERSE	TX		01/03/2023	9.250	350,550	(3,141)	390,000
P5221126361	CHICAGO	IL		12/29/2022	9.375	351,822	10,150	440,000
P5221126369	RIVER EDGE	NJ		02/06/2023	8.750	680,000	5,712	850,000
P5221126380	KELLER	TX		12/16/2022	8.990	389,787	15,630	649,000
P5221126392	WODSTOCK	VA		12/09/2022	8.500	363,000	14,397	605,000
P5221126399	HOSCHTON	GA		12/08/2022	9.375	501,500	17,066	590,000
P5221126420	WYOMING	MN		12/15/2022	9.375	384,000	17,280	485,000
P5221126421	DAVIDSONVILLE	MD		01/09/2023	8.250	598,000	20,135	1,015,000
P5221126436	YUCCA VALLEY	CA		01/03/2023	8.625	445,000	9,861	640,000
P5221226441	HENDERSON	NV		12/21/2022	8.125	648,814	19,808	881,000
P5221226451	IMPERIAL BCH	CA		12/20/2022	7.990	1,998,655	53,524	2,925,000
P5221226471	CHERRY LOG	GA		01/04/2023	9.750	384,000	17,280	503,000
P5221226492	DUNN	NC		04/10/2023	10.125	133,000	5,739	220,000
P5221226509	DAYTON	OH		12/22/2022	8.375	120,325	4,373	172,000
P5221226513	OCEANSIDE	CA		12/13/2022	8.500	247,000	10,414	800,000
P5221226516	CHELSEA	AL		01/10/2023	8.750	294,400	7,890	372,000
P5221226527	ABBEVILLE	AL		01/17/2023	8.500	194,800	3,119	293,000
P5221226545	LAKE WORTH	FL		12/09/2022	8.500	142,000	4,922	190,000
P5221226548	TARPON SPRINGS	FL		01/24/2023	9.375	203,000	8,394	290,000
P5221226581	SEASIDE	CA		12/12/2022	7.990	397,000	15,594	720,000
P5221226585	BARTLETT	TN		12/20/2022	8.750	431,711	18,201	550,000

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P5221226595	WITTMANN	AZ		12/15/2022	7.990	485,000	7,532	635,000
P5221226603	THEODORE	AL		02/10/2023	10.625	380,653	12,409	544,000
P5221226605	PANAMA CITY BEACH	FL		12/30/2022	8.875	159,511	6,269	228,000
P5221226614	BLOOMFIELD HILLS	MI		01/17/2023	8.250	478,500	14,058	950,000
P5221226624	RANCHO CUCAMONGA	CA		12/30/2022	8.500	1,353,750	37,350	1,805,000
P5221226626	WESTMINSTER	CO		12/22/2022	10.000	386,829	15,926	430,000
P5221226639	CLAYTON	NC		01/05/2023	10.500	270,000	10,800	322,000
P5221226655	ATLANTA	GA		12/23/2022	8.750	656,000	17,220	835,000
P5221226664	BEAUFORT	SC		12/27/2022	9.125	974,481	43,852	1,300,000
P5221226694	LILBURN	GA		12/27/2022	8.990	440,000	15,915	585,000
P5221226699	MANCHESTER	MI		01/12/2023	9.250	247,500	10,544	330,000
P5221226701	CUMBERLAND	VA		01/06/2023	10.625	243,822	8,017	287,000
P5221226709	DENTON	TX		12/30/2022	10.250	451,810	20,331	565,000
P5221226714	HILLSBORO	TX		01/09/2023	10.500	192,000	8,640	243,000
P5221226717	PALM BEACH GARDENS	FL		01/26/2023	8.250	945,563	25,039	1,185,000
P5221226720	ZEPHYRHILLS	FL		01/27/2023	8.750	327,811	12,181	402,608
P5221226730	NASHUA	NH		01/06/2023	8.750	307,823	12,239	400,000
P5221226737	APOPKA	FL		12/30/2022	8.125	203,000	2,868	410,000
P5221226757	PORT SAINT LUCIE	FL		12/15/2022	10.125	538,688	24,241	640,000
P5221226768	SAN ANTONIO	TX		01/04/2023	9.500	896,000	28,771	1,120,000
P5221226779	BALTIMORE	MD		01/25/2023	8.990	189,496	8,527	237,000
P5221226785	MASON	OH		12/21/2022	8.375	396,000	16,303	544,000
P5221226787	KINGSPORT	TN		01/11/2023	10.375	165,000	2,079	220,000
P5221226796	CASTLE ROCK	CO		12/29/2022	8.250	353,000	10,911	565,000
P5221226800	TRAVELERS REST	SC		01/06/2023	9.990	542,000	21,680	695,000
P5221226805	NEW MILFORD	CT		01/26/2023	9.125	375,000	13,268	501,900
P5221226810	PHOENIX	AZ		12/17/2022	9.990	564,999	8,079	665,000
P5221226832	ALVA	FL		12/22/2022	9.990	466,866	18,637	580,000
P5221226859	SOUTHLAKE	TX		01/16/2023	8.375	1,200,000	36,000	4,529,000
P5221226863	CORONA	CA		01/06/2023	8.375	599,999	18,000	818,000
P5221226882	OXFORD	GA		01/10/2023	10.250	324,000	9,720	406,000
P5221226884	LITTLETON	CO		12/21/2022	8.500	735,475	33,096	925,000
P5221226893	PALISADE	CO		12/29/2022	7.875	330,972	12,385	415,000
P5221226909	MORROW	GA		01/10/2023	8.375	212,000	6,360	274,000
P5221226961	HATTIESBURG	MS		02/10/2023	8.375	487,125	18,876	649,500
P5221226975	LAS VEGAS	NV		01/13/2023	9.625	160,000	4,800	670,000
P5221227000	MIAMI	FL		01/19/2023	7.990	450,000	7,875	605,000
P5221227002	CRYSTAL BEACH	TX		01/26/2023	8.990	448,000	12,880	565,000
P5221227006	ACWORTH	GA		01/13/2023	9.990	399,500	11,985	489,000
P5221227018	ABERDEEN	WA		01/04/2023	8.250	542,750	16,283	835,000
P5221227053	HUNTSVILLE	AL		02/03/2023	9.375	341,000	10,230	455,000
P5221227066	REDFORD	MI		12/30/2022	9.990	104,953	1,574	140,000
P5221227077	REDFORD	MI		12/30/2022	10.125	107,204	1,072	143,000
P5221227079	COLORADO SPRINGS	CO		01/24/2023	8.125	256,800	11,556	428,000
P5221227097	NORTH MYRTLE BEACH	SC		02/01/2023	8.125	840,000	19,950	1,360,000
P5221227105	ROYSE CITY	TX		01/13/2023	8.500	507,500	10,150	725,000
P5221227112	JUPITER	FL		01/09/2023	8.990	450,000	10,125	600,000
P5221227113	REDFORD	MI		12/30/2022	8.875	108,750	4,205	145,000
P5221227124	GREENSBORO	GA		01/30/2023	8.875	824,537	24,736	1,100,000
P5221227126	EDMONDS	WA		12/29/2022	8.625	1,079,362	30,276	1,350,000
P5221227149	BALTIMORE	MD		12/28/2022	9.875	230,895	3,463	450,000
P5221227154	COVINGTON	GA		01/06/2023	9.990	155,000	6,140	255,000
P5221227159	WILLIAMSBURG	VA		01/20/2023	9.250	172,500	4,313	230,000
P5221227192	SALEM	OR		01/19/2023	9.875	429,250	5,426	510,000
P5221227203	WELLINGTON	FL		01/09/2023	9.990	796,000	29,850	1,000,000

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P5221227224	SEFFNER	FL		01/17/2023	9.750	379,100	9,004	451,000
P5221227241	HAMPTON	VA		03/06/2023	9.250	169,000	8,450	253,000
P5221227242	STORRS	CT		01/13/2023	9.625	213,000	6,390	284,000
P5221227249	BURLESON	TX		01/17/2023	10.125	477,000	17,954	532,000
P5221227252	ELIZABETH	NJ		12/27/2022	9.875	367,333	7,347	530,000
P5221227253	PHOENIX	AZ		12/28/2022	9.000	855,532	23,527	1,070,000
P5221227254	SCOTTSDALE	AZ		12/28/2022	9.000	1,019,443	15,292	1,275,000
P5221227268	DORAL	FL		01/24/2023	8.750	473,600	14,208	597,000
P5221227304	SCOTTSDALE	AZ		01/24/2023	8.500	1,160,000	34,800	1,500,000
P5221227318	KANSAS CITY	MO		12/21/2022	9.250	122,548	2,012	192,000
P5221227320	MIDLOTHIAN	VA		12/22/2022	8.875	734,588	26,115	1,065,000
P5221227324	SAN ANTONIO	TX		12/27/2022	9.750	123,942	4,018	164,000
P5230127353	WASHINGTON	IN		01/30/2023	9.625	98,353	1,106	128,000
P5230127371	SOUTHAVEN	MS		01/20/2023	9.875	440,000	6,600	550,000
P5230127387	BROWNS MILLS	NJ		01/27/2023	9.250	254,868	4,972	300,000
P5230127410	MILPITAS	CA		02/06/2023	9.375	360,000	8,550	1,210,000
P5230127414	NAPLES	FL		01/26/2023	8.500	388,500	5,828	555,000
P5230127416	HAMMONTON	NJ		02/03/2023	9.625	260,880	7,409	330,000
P5230127448	BOERNE	TX		01/13/2023	10.375	492,519	21,213	616,000
P5230127504	HAINES CITY	FL		01/31/2023	8.875	271,847	6,068	375,000
P5230127509	THOMASVILLE	NC		01/19/2023	9.750	144,300	6,494	222,000
P5230127552	EDMOND	OK		01/20/2023	10.375	580,000	16,031	725,000
P5230127571	DUNCANVILLE	TX		01/31/2023	9.500	171,915	2,357	215,000
P5230127630	MCDONOUGH	GA		02/03/2023	7.875	419,920	2,654	558,000
P5230127642	LEAVENWORTH	WA		02/08/2023	8.625	776,000	20,812	970,000
P5230127773	SANDIA PARK	NM		02/10/2023	8.125	349,000	10,651	505,000
P5230127892	SOUTH LAKE TAHOE	CA		02/06/2023	7.990	2,115,600	93,383	3,526,000
P5230127897	SOUTH JORDAN	UT		01/25/2023	8.500	580,800	14,961	760,000
P5230127912	BLOOMINGTON	CA		01/26/2023	8.500	369,776	16,640	545,000
P5230127917	JAMAICA	NY		01/26/2023	8.500	343,000	9,433	490,000
P5230127918	SACHSE	TX		02/23/2023	10.125	543,766	11,022	648,000
P5230127935	COVINGTON	LA		02/13/2023	7.500	465,000	9,481	650,000
P5230127955	BEDFORD	TX		01/31/2023	9.625	365,325	14,942	435,000
P5230127964	MYRTLE BEACH	SC		02/24/2023	7.990	315,038	6,301	485,000
P5230127967	COOKEVILLE	TN		03/07/2023	7.875	250,000	8,438	335,000
P5230128015	LAKE ARROWHEAD	CA		01/27/2023	8.250	252,589	10,551	345,000
P5230128026	LAKE ARROWHEAD	CA		02/03/2023	7.990	1,012,500	34,698	1,420,000
P5230128032	CANTON	GA		01/31/2023	8.990	505,973	2,666	675,000
P5230128038	NEW ORLEANS	LA		01/30/2023	7.990	74,950	937	232,000
P5230128054	SPRINGVILLE	UT		01/09/2023	9.000	562,582	22,745	750,000
P5230128070	EATONTON	GA		02/13/2023	9.500	569,500	24,887	675,000
P5230128130	MANCHESTER	NJ		03/13/2023	8.750	124,000	226	160,000
P5230128191	SAN ANTONIO	TX		03/01/2023	8.250	139,911	6,296	245,000
P5230128205	WESLEY CHAPEL	FL		03/30/2023	8.250	318,539	9,228	425,000
P5230128207	EL PRADO	NM		03/13/2023	8.125	599,608	10,883	1,340,000
P5230128226	BRIDGEPORT	CT		10/14/2022	9.750	139,668	5,761	175,000
P5230128277	NEW ORLEANS	LA		02/24/2023	9.750	325,348	14,641	504,000
P5230128292	QUINLAN	TX		02/22/2023	9.625	233,638	2,839	285,000
P5230128313	DALLAS	TX		01/23/2023	8.125	99,935	4,372	205,000
P5230128376	RICHMOND	TX		03/22/2023	8.500	238,000	4,467	371,000
P5230128388	MABANK	TX		02/03/2023	8.625	284,000	3,712	385,000
P5230128414	LEBANON	TN		02/24/2023	8.375	1,139,291	28,482	1,450,000
P5230128415	LUBBOCK	TX		05/02/2023	8.375	113,750	5,113	180,500
P5230128442	FORT MYERS	FL		02/28/2023	8.750	481,329	11,441	620,000
P5230128450	SPRING	TX		02/27/2023	7.990	334,175	4,368	420,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5230128461	MIAMI	FL		02/28/2023	8.500	492,701	16,841	580,000
P5230128491	CYPRESS	TX		02/28/2023	9.500	413,796	16,014	460,000
P5230128501	NORTH MIAMI BEACH	FL		03/17/2023	7.990	413,000	13,402	590,000
P5230228584	ODESSA	TX		03/23/2023	9.250	247,350	4,779	291,000
P5230228606	FLAGSTAFF	AZ		02/24/2023	7.750	537,620	10,752	690,000
P5230228725	ATLANTA	GA		03/31/2023	7.990	179,929	8,435	277,000
P5230228727	HALLANDALE BEACH	FL		03/02/2023	9.125	558,000	13,571	620,000
P5230228748	SAN ANTONIO	TX		02/22/2023	7.750	428,417	16,310	545,000
P5230228799	DESTIN	FL		02/10/2023	7.750	870,000	39,150	2,014,000
P5230228801	AUSTIN	TX		03/03/2023	8.500	180,000	2,704	393,500
P5230228822	LA PUENTE	CA		02/17/2023	7.750	485,657	17,605	655,000
P5230228920	WEST HAVEN	CT		03/09/2023	9.250	720,000	31,514	900,000
P5230228939	ATLANTA	GA		03/14/2023	7.990	256,000	5,906	525,000
P5230228942	DENVER	CO		03/07/2023	7.875	155,000	6,781	269,900
P5230228944	DENVER	CO		03/07/2023	7.875	180,000	9,000	498,900
P5230228958	COPLEY	OH		02/23/2023	7.990	99,933	1,999	313,000
P5230228969	JACKSONVILLE	FL		05/15/2023	8.250	175,000	5,079	250,000
P5230228977	RUSKIN	FL		03/16/2023	7.875	230,250	7,327	307,000
P5230228980	KIAWAH ISLAND	SC		02/28/2023	8.990	375,794	10,334	490,000
P5230228983	FAIRPLAY	MD		03/22/2023	8.500	239,855	10,793	307,000
P5230228996	NOBLESVILLE	IN		03/24/2023	8.990	275,849	6,722	345,000
P5230229004	BARSTOW	CA		02/24/2023	8.875	199,388	3,988	300,000
P5230229005	BARSTOW	CA		02/24/2023	8.875	191,692	1,198	285,000
P5230229032	HOOVER	AL		03/06/2023	9.500	498,069	17,338	560,000
P5230229035	LAGUNA WOODS	CA		03/22/2023	7.875	299,794	13,116	1,345,000
P5230229048	ROANOKE	VA		03/15/2023	8.375	382,500	12,431	470,000
P5230229053	SAN ANTONIO	TX		04/18/2023	9.375	199,649	144	235,000
P5230229055	MILLINGTON	TN		03/09/2023	9.125	222,282	2,041	285,000
P5230229059	MORGANVILLE	NJ		03/28/2023	9.875	862,108	38,795	1,535,000
P5230229063	LEESBURG	FL		03/03/2023	7.875	427,200	14,931	585,000
P5230229067	SAN DIEGO	CA		03/01/2023	8.990	412,500	8,250	565,000
P5230229078	CAPE CORAL	FL		03/16/2023	7.990	143,500	(1,614)	205,000
P5230229089	CHICOPEE	MA		03/22/2023	8.250	252,000	(315)	318,000
P5230229091	RICHFIELD	OH		03/20/2023	8.500	283,428	6,377	359,000
P5230229118	KATY	TX		03/15/2023	9.375	639,677	17,073	810,000
P5230229124	BOCA RATON	FL		02/17/2023	8.990	359,803	12,593	460,000
P5230229180	KINNELON	NJ		01/26/2023	9.125	543,419	19,020	690,000
P5230229188	SAN JOSE	CA		03/15/2023	7.990	390,000	17,718	1,300,000
P5230229194	SAN TAN VALLEY	AZ		03/09/2023	8.500	408,000	(10,025)	480,000
P5230229196	HIGHLAND PARK	IL		03/08/2023	8.250	199,200	8,964	270,000
P5230229198	DIAMOND BAR	CA		03/08/2023	8.500	360,000	7,200	880,000
P5230229206	BRUNSWICK	GA		03/14/2023	9.875	708,750	31,022	945,000
P5230229219	PALO ALTO	CA		03/15/2023	7.990	365,000	13,005	1,125,000
P5230229230	NORTH BRUNSWICK	NJ		04/11/2023	7.990	272,000	9,865	340,000
P5230229233	MYRTLE BEACH	SC		03/17/2023	8.625	155,108	1,554	200,000
P5230229251	BURLINGTON	WI		03/16/2023	9.750	318,750	5,916	381,000
P5230229257	HAMMOND	LA		03/08/2023	9.750	325,125	2,445	435,000
P5230229291	NORTH AURORA	IL		03/03/2023	9.625	272,000	5,897	320,000
P5230229296	CLIFTON	NJ		01/10/2023	10.375	303,747	6,461	384,000
P5230229305	COLLEGEVILLE	PA		03/14/2023	9.125	240,000	3,403	300,000
P5230229323	POINCIANA	FL		03/03/2023	7.750	276,000	6,216	352,000
P5230229332	OLDSMAR	FL		03/11/2023	8.125	469,600	11,942	590,000
P5230229351	BRASELTON	GA		03/03/2023	9.750	424,150	11,405	500,000
P5230229373	FORT WORTH	TX		02/28/2023	8.125	209,863	8,485	340,000
P5230229389	IRVING	TX		03/22/2023	9.625	187,500	9,375	375,000

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	2	3					Additional	
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P5230229401	BURIEN	WA		04/20/2023	8.875	736,387	31,753	923,000
P5230229410	HEBER CITY	UT		03/14/2023	7.625	1,606,800	72,306	3,500,000
P5230229425	LITHONIA	GA		04/29/2023	9.500	79,161	3,714	132,000
P5230229447	SAN ANTONIO	TX		03/31/2023	8.750	327,062	10,361	385,000
P5230229448	ATLANTA	GA		03/31/2023	7.990	211,108	11,702	325,000
P5230229463	LAKE ELSINORE	CA		02/23/2023	7.500	440,673	17,076	630,000
P5230229464	MIAMI	FL		02/28/2023	9.375	553,220	11,302	640,000
P5230229465	NAPLES	FL		04/14/2023	8.125	279,632	6,611	385,000
P5230229474	IRVINE	CA		03/01/2023	7.625	850,000	38,250	2,900,000
P5230229477	MECHANICSVILLE	VA		03/09/2023	7.990	124,000	5,580	373,000
P5230229483	FORT WORTH	TX		03/03/2023	7.990	267,832	4,133	210,187
P5230229486	ENGLEWOOD	FL		03/06/2023	8.000	175,000	6,200	277,000
P5230229516	SARASOTA	FL		04/25/2023	8.750	559,590	24,527	660,000
P5230229522	LAS VEGAS	NV		03/16/2023	9.500	1,035,000	20,700	1,155,000
P5230229530	MESA	AZ		03/06/2023	8.000	304,000	7,542	380,000
P5230229536	CORPUS CHRISTI	TX		03/07/2023	8.500	200,800	1,090	260,000
P5230229550	MEMPHIS	TN		03/20/2023	8.250	1,040,000	20,800	1,330,000
P5230229598	CHICAGO	IL		03/24/2023	9.375	562,000	9,133	750,000
P5230229649	LITTLE TORCH KEY	FL		04/06/2023	8.375	818,405	32,065	1,025,000
P5230229655	CRYSTAL BEACH	TX		03/03/2023	7.990	875,000	29,908	1,250,000
P5230229670	ORANGE BEACH	AL		03/31/2023	8.250	554,646	24,959	760,000
P5230229692	HENDERSON	NV		03/07/2023	7.990	237,450	3,664	475,000
P5230229699	KNOXVILLE	TN		03/17/2023	9.500	167,300	8,159	239,000
P5230229700	CASA GRANDE	AZ		03/06/2023	7.875	307,500	10,126	410,000
P5230229717	BALTIMORE	MD		03/20/2023	9.500	105,000	2,100	140,000
P5230229722	MADISON	GA		03/17/2023	8.250	999,362	19,987	1,250,000
P5230229729	AUSTELL	GA		03/17/2023	8.990	212,384	6,902	259,000
P5230229741	GARDEN VALLEY	ID		03/15/2023	8.125	721,600	22,110	910,000
P5230229767	ALBUQUERQUE	NM		03/14/2023	9.250	168,263	3,365	240,500
P5230229768	DENHAM SPRINGS	LA		03/31/2023	8.250	130,000	5,772	205,000
P5230229780	BRONX	NY		02/28/2023	8.375	399,751	17,661	960,000
P5230229788	PORT SAINT JOE	FL		03/16/2023	8.250	1,000,000	20,000	1,740,000
P5230229823	LITTLE RIVER	SC		03/20/2023	7.990	197,505	(1,396)	445,000
P5230229826	KEY WEST	FL		04/13/2023	7.750	612,000	24,743	985,000
P5230229855	HIALEAH	FL		04/14/2023	9.125	275,200	2,769	344,000
P5230229859	CEDAR LAKE	IN		03/31/2023	9.125	394,990	14,820	470,000
P5230229867	FORT WORTH	TX		03/24/2023	8.500	294,762	4,548	348,000
P5230229878	HOUSTON	TX		03/10/2023	9.625	98,000	4,657	140,000
P5230229909	LOS ANGELES	CA		03/15/2023	8.375	245,000	11,025	690,000
P5230229978	SAN ANTONIO	TX		04/07/2023	8.625	132,650	2,378	195,250
P5230229998	CLAYTON	NC		03/09/2023	8.375	131,000	1,530	190,000
P5230230006	ROSEMARY BEACH	FL		03/27/2023	8.990	725,000	10,418	945,000
P5230330089	DECATUR	GA		03/27/2023	8.500	268,337	10,572	349,000
P5230330098	HOOVER	AL		03/23/2023	9.375	1,159,664	30,441	1,365,000
P5230330101	POTTSTOWN	PA		03/08/2023	9.250	518,500	17,510	615,000
P5230330114	HOMESTEAD	FL		03/30/2023	8.375	199,376	9,594	290,000
P5230330115	DEERFIELD BEACH	FL		03/27/2023	7.990	455,693	5,409	570,000
P5230330121	INDEPENDENCE	OH		03/27/2023	8.500	275,833	12,189	345,000
P5230330134	VENICE	FL		03/08/2023	9.750	500,400	16,798	556,000
P5230330153	CORONA	CA		03/22/2023	8.125	209,950	8,140	407,000
P5230330169	ALLEN	TX		03/06/2023	7.990	283,000	3,897	479,000
P5230330193	HOUSTON	TX		04/14/2023	7.875	697,020	25,574	930,000
P5230330201	SAN ANTONIO	TX		03/31/2023	8.375	259,439	11,675	325,000
P5230330212	HENRICO	VA		03/15/2023	8.250	174,000	8,268	262,000
P5230330217	THOUSAND PALMS	CA		02/18/2023	8.490	207,874	10,138	320,000

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P5230330222	PEMBROKE PINES	FL		04/05/2023	8.875	448,000	5,331	612,000
P5230330270	UNION	KY		04/04/2023	8.990	248,000	9,771	310,000
P5230330301	SCOTCH PLAINS	NJ		03/16/2023	8.875	1,551,130	33,970	1,940,000
P5230330335	HOUSTON	TX		03/29/2023	9.750	335,593	7,762	399,000
P5230330352	LEHIGH ACRES	FL		03/22/2023	9.500	280,362	4,735	335,000
P5230330376	SNELLVILLE	GA		04/27/2023	8.250	465,203	19,004	665,000
P5230330409	BONITA SPRINGS	FL		04/27/2023	9.125	176,500	3,530	265,000
P5230330413	MACON	GA		04/13/2023	9.875	248,625	11,188	294,000
P5230330415	MISSOURI CITY	TX		03/23/2023	7.875	728,498	24,456	915,000
P5230330434	WESTWOOD	MA		04/14/2023	7.750	1,472,000	28,557	1,842,000
P5230330445	NORTH JUDSON	IN		04/10/2023	10.125	179,250	7,729	239,000
P5230330460	HUMBLE	TX		03/14/2023	8.125	373,915	7,490	443,000
P5230330462	POWDER SPGS	GA		04/06/2023	8.500	300,000	7,695	376,000
P5230330466	NEW MILFORD	CT		04/14/2023	8.375	252,000	2,361	315,000
P5230330497	CORINTH	TX		03/30/2023	8.500	526,681	19,435	623,000
P5230330510	NEWBURG	PA		04/10/2023	7.500	500,000	22,500	849,000
P5230330530	TUCSON	AZ		04/03/2023	7.750	1,412,000	45,876	1,825,000
P5230330532	NORTHBROOK	IL		05/18/2023	9.125	279,501	7,762	330,000
P5230330533	LAS VEGAS	NV		03/18/2023	7.500	385,963	13,679	515,000
P5230330535	NOKOMIS	FL		05/05/2023	8.990	1,240,000	11,470	1,550,000
P5230330553	LAS VEGAS	NV		04/06/2023	8.375	332,000	4,356	415,000
P5230330556	HOLLYWOOD	FL		04/26/2023	9.250	419,563	4,527	560,000
P5230330563	PUEBLO WEST	CO		04/07/2023	10.375	552,500	16,918	650,000
P5230330581	SPRING	TX		04/03/2023	7.875	139,750	2,795	215,000
P5230330594	LONGBOAT KEY	FL		04/24/2023	8.250	899,426	28,638	1,225,000
P5230330610	INDIANAPOLIS	IN		03/31/2023	9.375	393,227	9,021	445,000
P5230330613	MIRAMAR	FL		03/29/2023	8.750	502,061	16,628	600,000
P5230330614	EL PASO	TX		04/06/2023	7.875	367,100	13,763	465,000
P5230330619	KISSIMMEE	FL		04/21/2023	7.875	307,788	10,003	446,000
P5230330644	KATY	TX		03/22/2023	7.750	132,500	6,625	260,000
P5230330656	LAUDERDALE LAKES	FL		03/31/2023	8.125	127,915	3,836	172,000
P5230330659	DALLAS	TX		04/25/2023	8.500	1,012,000	25,927	1,265,000
P5230330663	TOMBALL	TX		03/22/2023	8.250	408,000	17,605	510,000
P5230330665	HUMBLE	TX		04/10/2023	9.250	168,750	5,348	235,000
P5230330709	MIAMI	FL		04/27/2023	8.250	781,501	25,117	945,000
P5230330721	BATON ROUGE	LA		04/13/2023	7.750	164,000	4,202	206,000
P5230330727	JACKSONVILLE	FL		03/21/2023	7.990	235,000	4,700	480,000
P5230330732	TALLAHASSEE	FL		03/20/2023	8.750	123,750	6,320	165,000
P5230330733	PALM HARBOR	FL		04/17/2023	9.990	1,048,500	34,066	1,165,000
P5230330737	PARSONFIELD	ME		04/03/2023	8.250	150,000	6,750	312,000
P5230330748	DANBURY	CT		04/21/2023	8.375	177,390	2,185	335,000
P5230330766	WOODSTOCK	GA		03/31/2023	9.250	344,072	7,095	405,000
P5230330773	MIAMI	FL		04/26/2023	8.500	1,380,000	39,661	1,749,000
P5230330787	CAMDENTON	MO		04/14/2023	7.990	334,975	13,188	435,000
P5230330791	PENDLETON	IN		04/14/2023	8.625	279,920	9,271	355,000
P5230330794	PHOENIX	AZ		04/10/2023	8.500	100,001	2,000	320,000
P5230330818	MIAMI	FL		05/02/2023	9.625	535,500	24,098	609,931
P5230330820	MANASSAS PARK	VA		03/24/2023	8.750	258,851	11,648	406,000
P5230330836	KEIZER	OR		04/06/2023	7.500	306,750	4,408	409,000
P5230330848	PRESCOTT VALLEY	AZ		04/07/2023	8.375	360,000	15,606	450,000
P5230330882	CUMMING	GA		04/13/2023	10.250	506,250	21,845	685,000
P5230330889	HAMPTON	VA		03/23/2023	8.750	116,933	5,627	195,000
P5230330892	SPOKANE VALLEY	WA		03/29/2023	9.750	481,275	17,461	535,000
P5230330901	YORK	PA		03/30/2023	8.625	83,950	787	112,000
P5230330915	GULF BREEZE	FL		03/29/2023	9.500	350,737	11,395	431,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5230330916	BURLESON	TX		08/09/2023	9.375	480,000	(7,037)	640,000
P5230330920	SWEETWATER	FL		03/31/2023	8.625	544,000	18,034	680,000
P5230330926	LOS ANGELES	CA		03/22/2023	9.625	622,500	11,280	830,000
P5230330967	ATLANTA	GA		04/14/2023	9.250	133,181	2,413	225,000
P5230330969	NORTH MYRTLE BEACH	SC		05/01/2023	7.990	530,000	9,604	840,000
P5230330990	KERRVILLE	TX		05/05/2023	7.500	342,000	7,411	465,000
P5230330997	BALTIMORE	MD		03/30/2023	7.990	100,682	2,014	155,000
P5230331000	DALLAS	TX		04/18/2023	9.250	189,000	9,095	273,000
P5230331010	SCOTTSDALE	AZ		03/31/2023	7.990	1,198,444	15,760	1,600,000
P5230331021	OCEAN CITY	MD		04/03/2023	8.990	138,750	2,518	202,000
P5230331026	HAINES CITY	FL		04/04/2023	8.750	87,894	4,395	172,000
P5230331059	TAMARAC	FL		04/20/2023	9.250	100,000	2,000	125,000
P5230331068	SEVIERVILLE	TN		04/28/2023	8.750	749,569	13,605	1,796,000
P5230331094	TAVERNIER	FL		03/31/2023	8.125	1,538,993	66,408	1,950,000
P5230331098	LEANDER	TX		04/10/2023	7.625	189,500	5,105	407,000
P5230331114	VILLAGE OF LAKEWOOD	IL		05/04/2023	9.750	440,000	12,197	565,000
P5230331116	KNOXVILLE	TN		04/18/2023	8.125	133,000	7,980	300,000
P5230331124	SARASOTA	FL		04/19/2023	8.990	125,000	2,113	235,000
P5230331127	BLOOMINGTON	IN		04/19/2023	7.990	187,874	939	250,000
P5230331191	PORT SAINT LUCIE	FL		04/21/2023	7.990	288,000	(1,613)	320,000
P5230331194	HOLLYWOOD	FL		04/03/2023	8.990	431,764	19,429	540,000
P5230331222	SCOTTDALE	GA		06/13/2023	8.750	545,000	21,211	800,000
P5230331248	SURFSIDE	FL		04/28/2023	7.875	599,587	21,004	750,000
P5230331253	PINETOP	AZ		04/13/2023	8.375	760,000	31,844	975,000
P5230331261	VALLEJO	CA		04/12/2023	8.250	150,001	3,000	570,000
P5230331286	PERRIS	CA		02/27/2023	8.250	331,289	19,877	515,000
P5230331298	CYPRESS	TX		04/26/2023	7.990	622,104	25,289	780,000
P5230331312	CELEBRATION	FL		04/20/2023	9.625	463,200	13,132	582,000
P5230331317	MIAMI	FL		04/18/2023	8.990	715,500	20,141	800,000
P5230331319	CHESTER	NJ		05/03/2023	9.250	675,000	29,126	975,000
P5230331346	WAXHAW	NC		04/14/2023	9.875	705,000	29,540	940,000
P5230331357	WESLEY CHAPEL	FL		04/17/2023	7.625	240,000	10,404	605,000
P5230331358	CHESTERFIELD	VA		04/19/2023	8.875	559,678	18,665	715,000
P5230331370	ORLANDO	FL		04/21/2023	8.500	174,787	7,324	289,000
P5230331371	CRANFORD	NJ		05/11/2023	7.990	185,000	3,238	290,000
P5230331373	PARKER	CO		05/22/2023	8.375	682,500	28,597	975,000
P5230331383	NEW SMYRNA BEACH	FL		05/05/2023	7.750	186,000	3,376	322,000
P5230331386	NORTH PORT	FL		04/21/2023	8.500	195,881	8,207	280,000
P5230331397	EMPORIA	KS		06/05/2023	8.375	138,600	922	198,000
P5230331423	SAINT LOUIS	MO		04/05/2023	9.125	96,000	4,262	125,000
P5230331444	NAMPA	ID		04/21/2023	7.125	439,568	8,528	550,000
P5230331468	CEDAR CREEK	TX		03/23/2023	8.250	549,078	8,593	687,000
P5230331473	MIAMI	FL		03/17/2023	9.500	389,808	17,140	512,000
P5230331481	MCCORDSVILLE	IN		03/24/2023	7.750	398,853	5,743	525,000
P5230331495	WONDER LAKE	IL		05/17/2023	7.875	199,862	7,779	360,000
P5230331500	LONGWOOD	FL		03/15/2023	7.625	329,761	12,168	417,000
P5230331510	MIRAMAR BEACH	FL		04/28/2023	8.250	354,774	5,630	640,000
P5230331512	CINNAMINSON	NJ		04/07/2023	8.875	228,750	4,438	305,000
P5230331525	BUSHNELL	FL		04/06/2023	7.875	397,226	14,411	540,000
P5230331550	WINSTON SALEM	NC		04/28/2023	10.250	341,857	10,758	381,000
P5230331554	LEHIGH ACRES	FL		05/11/2023	9.875	318,605	6,398	375,000
P5230331555	LAWTON	OK		05/22/2023	8.750	120,000	1,878	200,000
P5230331559	CARROLLTON	TX		04/27/2023	7.625	338,155	8,251	455,000
P5230331567	PANAMA CITY BEACH	FL		04/20/2023	8.625	355,790	15,423	445,000
P5230331572	EADS	TN		04/10/2023	9.250	712,500	26,291	950,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5230331588	ZEPHYRHILLS	FL		06/26/2023	7.500	291,557	1,093	370,000
P5230331601	SLIDELL	LA		04/28/2023	9.875	283,871	8,403	365,000
P5230331604	HIGHLAND	IL		05/12/2023	9.375	189,600	8,532	240,000
P5230331633	CARY	NC		03/29/2023	8.500	179,666	7,977	235,000
P5230331672	CONWAY	SC		04/21/2023	8.250	239,847	3,802	303,500
P5230331683	PIGEON	MI		05/04/2023	8.375	172,000	5,091	221,000
P5230331687	JOHNSON CITY	TX		04/26/2023	7.875	387,733	11,717	490,000
P5230331689	JACKSONVILLE BEACH	FL		04/26/2023	9.875	539,755	21,374	610,000
P5230331710	PROVO	UT		04/18/2023	7.875	639,560	18,407	820,000
P5230331721	WAVERLY	VA		05/12/2023	7.990	484,400	15,559	630,000
P5230331766	EAST STROUDSBURG	PA		04/06/2023	8.625	252,000	9,979	317,000
P5230331786	VAN ALSTYNE	TX		05/04/2023	8.625	503,403	14,196	630,000
P5230331791	SARASOTA	FL		04/28/2023	8.875	149,916	7,218	313,000
P5230431824	AUSTIN	TX		05/24/2023	7.990	399,723	(432)	547,000
P5230431830	BETHEL	CT		04/28/2023	7.125	266,653	11,559	460,000
P5230431850	CATONSVILLE	MD		04/14/2023	9.250	633,250	21,119	745,000
P5230431868	BULLHEAD CITY	AZ		04/25/2023	7.990	188,565	3,460	228,000
P5230431875	MUSTANG	OK		04/24/2023	9.250	174,160	4,502	205,000
P5230431898	BOCA RATON	FL		04/21/2023	9.500	584,000	16,440	730,000
P5230431917	HOUSTON	TX		03/23/2023	8.500	492,701	2,882	582,000
P5230431922	TUCSON	AZ		05/09/2023	7.990	200,000	5,670	271,500
P5230431931	BATON ROUGE	LA		04/20/2023	9.375	676,000	29,305	845,000
P5230431933	SAN DIEGO	CA		05/09/2023	8.125	200,000	4,000	700,000
P5230431944	NAPERVILLE	IL		04/19/2023	8.125	444,800	16,778	556,000
P5230431957	ORLANDO	FL		05/03/2023	7.375	330,000	12,035	596,000
P5230431999	KANSAS CITY	MO		05/19/2023	8.125	101,933	1,346	136,000
P5230432001	KANSAS CITY	MO		06/30/2023	8.250	101,185	(243)	135,000
P5230432012	CHANDLER	AZ		05/02/2023	8.250	574,600	26,610	884,000
P5230432026	NORFOLK	VA		05/22/2023	8.500	160,902	2,624	240,000
P5230432035	HENRICO	VA		05/09/2023	7.750	133,306	1,856	198,500
P5230432048	DAVENPORT	FL		04/28/2023	6.990	209,828	1,752	365,000
P5230432050	DAVENPORT	FL		04/21/2023	8.125	212,390	3,999	360,000
P5230432059	PALM HARBOR	FL		04/14/2023	7.875	175,200	(618)	219,000
P5230432060	SURPRISE	AZ		05/04/2023	7.375	219,900	4,035	415,000
P5230432065	SAINT AUGUSTINE	FL		04/28/2023	8.500	722,666	26,811	902,000
P5230432067	PALM SPRINGS	CA		05/12/2023	7.750	304,785	12,588	555,000
P5230432068	SPRINGDALE	AR		05/30/2023	8.375	163,398	1,458	218,000
P5230432074	PLANO	TX		05/11/2023	7.750	824,418	36,208	1,475,000
P5230432100	OZONE PARK	NY		01/27/2023	10.250	402,000	16,080	815,000
P5230432102	RIPON	CA		08/17/2022	7.625	237,339	9,992	527,000
P5230432109	MANTECA	CA		05/04/2023	7.750	416,000	7,634	640,000
P5230432113	PHILADELPHIA	PA		02/22/2023	8.500	203,752	7,814	255,000
P5230432127	PITMAN	NJ		07/01/2022	7.500	263,781	6,489	335,000
P5230432150	JACKSONVILLE	FL		06/20/2023	6.990	538,000	(296)	885,000
P5230432168	CARTERSVILLE	GA		04/28/2023	8.500	215,070	8,786	275,000
P5230432170	CORAL SPRINGS	FL		05/30/2023	7.375	332,247	12,326	665,000
P5230432180	STERLING	VA		04/28/2023	8.750	470,921	8,053	590,000
P5230432194	HAINES CITY	FL		04/28/2023	8.125	398,939	(5,146)	530,000
P5230432199	ST. GEORGE	UT		05/11/2023	7.500	864,000	23,414	1,100,000
P5230432205	ALLENDALE	MI		06/05/2023	7.750	471,000	21,195	628,000
P5230432206	NORTHBROOK	IL		05/11/2023	7.750	353,200	(3,232)	442,000
P5230432215	ORLANDO	FL		05/02/2023	7.375	175,000	3,211	350,000
P5230432222	ALBUQUERQUE	NM		05/05/2023	7.990	167,750	3,355	305,000
P5230432236	NORTH BABYLON	NY		05/10/2023	9.625	259,750	5,195	525,000
P5230432252	WEST PALM BEACH	FL		05/01/2023	8.875	1,040,000	22,984	1,300,000

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P5230432261	MARY ESTHER	FL		05/05/2023	8.375	144,000	2,642	191,000
P5230432270	SUMMERVILLE	SC		05/17/2023	10.125	365,103	15,827	450,000
P5230432298	PEMBROKE PINES	FL		04/19/2023	8.125	254,833	12,321	400,000
P5230432309	MCDONOUGH	GA		05/16/2023	7.375	240,000	8,700	541,000
P5230432381	COLUMBIA	MD		05/04/2023	9.250	510,000	9,996	620,000
P5230432383	LAS VEGAS	NV		05/01/2023	8.875	288,000	7,445	360,000
P5230432396	LOS ANGELES	CA		04/24/2023	7.490	399,703	17,327	1,380,000
P5230432406	CHANNELVIEW	TX		04/26/2023	9.750	203,905	2,849	240,000
P5230432409	TAMPA	FL		05/19/2023	9.875	303,862	10,893	390,000
P5230432410	MIAMI	FL		05/09/2023	7.990	360,000	14,706	450,000
P5230432417	LAGUNA BEACH	CA		04/05/2023	7.625	1,010,000	43,784	10,700,000
P5230432419	EAGLE PASS	TX		04/10/2023	8.250	212,000	9,190	270,000
P5230432429	LAS VEGAS	NV		04/07/2023	8.375	256,000	5,338	324,000
P5230432431	MAUMEE	OH		04/10/2023	7.875	330,563	12,469	436,000
P5230432435	CAPE CORAL	FL		03/31/2023	8.625	224,867	10,980	480,000
P5230432437	PAWLEYS ISLAND	SC		04/04/2023	8.250	358,465	7,169	542,000
P5230432443	PACIFIC CITY	OR		04/07/2023	7.750	641,070	22,181	850,000
P5230432465	GREENVILLE	SC		05/26/2023	7.375	186,554	7,624	352,000
P5230432478	ROCKTON	IL		05/04/2023	7.500	225,000	6,098	300,000
P5230432510	TULSA	OK		05/23/2023	10.250	384,839	16,683	548,264
P5230432557	SPRING	TX		05/18/2023	8.250	172,140	7,746	265,000
P5230432579	ROLLING HILLS EST	CA		04/24/2023	7.875	1,770,000	76,730	2,950,000
P5230432584	MILLINGTON	MI		05/09/2023	8.375	171,600	3,017	217,000
P5230432592	DINUBA	CA		05/15/2023	8.125	325,000	14,089	505,000
P5230432607	TUSKEGEE INSTITUTE	AL		06/01/2023	7.875	80,500	2,083	115,000
P5230432649	GATLINBURG	TN		06/02/2023	7.500	800,000	6,680	1,173,000
P5230432671	SAINT CLOUD	FL		07/25/2023	7.875	538,743	18,657	740,000
P5230432672	EAST HARTFORD	CT		05/19/2023	7.375	99,924	1,998	206,000
P5230432677	MIDLOTHIAN	TX		04/26/2023	7.875	196,500	8,518	290,000
P5230432706	NORTH MYRTLE BEACH	SC		05/17/2023	7.500	203,849	2,819	264,000
P5230432720	KINSTON	NC		05/31/2023	7.625	104,924	1,665	175,000
P5230432753	WELLINGTON	CO		05/19/2023	9.500	734,638	33,059	1,168,000
P5230432780	OCEANSIDE	CA		06/19/2023	7.125	449,640	11,933	1,170,000
P5230432786	COLUMBUS	GA		05/12/2023	9.375	105,000	2,100	141,000
P5230432796	ARCADIA	FL		05/23/2023	7.375	274,791	2,077	500,000
P5230432823	MIAMI	FL		04/26/2023	7.375	598,744	7,532	780,000
P5230432848	DELRAY BEACH	FL		06/08/2023	8.500	250,000	5,000	980,000
P5230432872	PAINESVILLE	OH		05/30/2023	8.125	150,402	(928)	215,000
P5230432873	MISSION	TX		06/02/2023	7.875	496,000	15,852	631,000
P5230432886	MOUNT PLEASANT	SC		05/26/2023	9.625	999,521	41,290	1,200,000
P5230432891	QUEEN CREEK	AZ		05/15/2023	7.750	999,294	20,066	1,256,500
P5230432899	INGLEWOOD	CA		05/08/2023	7.990	698,100	2,674	1,075,000
P5230432922	SAN DIEGO	CA		04/26/2023	7.375	124,905	3,209	575,000
P5230432927	WAKE FOREST	NC		05/16/2023	9.125	191,298	6,472	319,000
P5230432936	DALLAS	TX		05/03/2023	9.375	860,190	14,047	1,015,000
P5230432939	NEWBERG	OR		05/01/2023	8.875	367,294	15,173	535,000
P5230432947	POMPANO BEACH	FL		05/16/2023	8.875	244,663	4,607	306,000
P5230432975	WINCHESTER	TN		11/16/2022	9.875	777,830	32,148	1,150,000
P5230432986	SAN ANGELO	TX		12/13/2022	9.750	214,367	8,860	345,000
P5230432988	NORTH SMITHFIELD	RI		12/12/2022	9.875	319,261	13,195	404,000
P5230432990	ONTARIO	CA		05/06/2023	8.250	372,690	7,018	601,000
P5230432992	ST. JOHNS	FL		05/08/2023	7.625	479,645	13,828	600,000
P5230432995	WASHINGTON	DC		12/30/2022	9.875	538,703	22,265	700,000
P5230433030	TAYLOR	UT		06/02/2023	7.500	652,000	8,202	820,000
P5230433055	TAMPA	FL		05/22/2023	8.000	1,275,144	38,356	1,595,000

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P5230433058	PHOENIX	AZ		05/09/2023	8.000	239,589	(2,954)	307,000
P5230433097	MESA	AZ		05/15/2023	8.875	202,400	3,811	253,000
P5230433098	HURRICANE	UT		05/09/2023	7.875	824,432	15,013	1,100,000
P5230433105	DULUTH	GA		05/31/2023	8.625	392,768	1,049	525,000
P5230433112	MIAMI	FL		05/31/2023	8.375	936,000	24,626	1,440,000
P5230433136	TUCSON	AZ		05/18/2023	8.250	161,000	3,220	390,000
P5230433148	HOUSTON	TX		05/12/2023	7.750	1,303,080	42,428	1,635,000
P5230433162	EL CAJON	CA		04/03/2023	8.375	599,627	24,771	1,060,000
P5230433167	GROVELAND	FL		05/24/2023	8.375	532,000	21,312	667,000
P5230433169	HENDERSON	NV		05/30/2023	7.250	279,474	4,941	350,000
P5230433175	SAN DIEGO	CA		05/15/2023	7.500	1,513,126	37,828	2,050,000
P5230433180	SAN JOSE	CA		05/16/2023	7.375	1,260,000	47,250	1,880,000
P5230433208	PINELLAS PARK	FL		05/23/2023	7.750	99,929	1,505	225,000
P5230433239	HENDERSON	NV		05/24/2023	8.875	540,000	24,300	727,000
P5230433243	WEST PALM BEACH	FL		05/19/2023	9.125	479,245	9,585	685,000
P5230433246	LOXAHATCHEE	FL		05/03/2023	8.750	416,250	15,609	555,000
P5230433253	SCOTTSDALE	AZ		05/09/2023	8.500	438,900	16,485	635,000
P5230433287	WHITEHALL	NY		05/16/2023	8.375	135,850	7,820	209,000
P5230433293	COLUMBIA	TN		05/23/2023	8.250	390,000	17,550	580,000
P5230433339	AVENTURA	FL		04/27/2023	7.875	404,721	17,480	875,000
P5230433341	BOYNTON BEACH	FL		05/05/2023	8.000	329,600	(2,864)	412,000
P5230433347	MISSION	TX		06/02/2023	7.375	144,000	6,579	255,000
P5230433361	GREENSBORO	NC		05/26/2023	6.990	184,290	7,648	309,000
P5230433364	GILBERT	AZ		05/25/2023	8.000	259,825	6,836	325,000
P5230433367	SAN TAN VALLEY	AZ		05/25/2023	8.000	216,854	8,711	310,000
P5230433369	CASA GRANDE	AZ		05/24/2023	7.875	274,561	6,054	350,000
P5230433386	NORTH CHESTERFIELD	VA		06/12/2023	9.250	296,000	18	375,000
P5230433395	CHARLOTTESVILLE	VA		05/31/2023	7.990	353,500	11,796	505,000
P5230433408	CRESTVIEW	FL		04/03/2023	8.500	233,858	8,491	390,000
P5230433412	SODDY DAISY	TN		04/11/2023	9.250	226,183	8,213	288,000
P5230433414	BUDA	TX		04/05/2023	8.750	149,914	6,193	390,000
P5230433418	MATTAPAN	MA		06/12/2023	7.750	150,000	3,000	745,000
P5230433430	PORT SAINT LUCIE	FL		05/26/2023	9.250	369,408	15,260	462,000
P5230433440	ATLANTA	GA		06/21/2023	9.500	100,750	6,045	144,000
P5230433442	BIG TIMBER	MT		05/22/2023	10.250	283,381	12,752	315,000
P5230433456	LOOMIS	CA		05/30/2023	7.990	418,435	3,101	649,000
P5230533480	JENSEN BEACH	FL		05/22/2023	8.375	520,000	22,100	667,000
P5230533509	MEMPHIS	TN		05/12/2023	7.990	123,667	4,281	165,000
P5230533526	PARKLAND	FL		06/30/2023	7.250	597,534	14,168	1,470,000
P5230533552	SARASOTA	FL		05/26/2023	7.500	104,922	5,246	625,000
P5230533554	CHARLESTON	SC		06/21/2023	9.625	320,846	16,479	430,000
P5230533561	CASA GRANDE	AZ		05/24/2023	7.875	273,936	8,065	365,500
P5230533578	MIAMI GARDENS	FL		05/30/2023	7.875	199,862	3,636	260,000
P5230533586	LAKE WORTH	FL		06/06/2023	8.875	268,000	6,046	335,000
P5230533591	APEX	NC		05/25/2023	7.125	203,837	6,370	340,000
P5230533594	FOUNTAIN HILLS	AZ		05/17/2023	7.250	727,432	21,547	1,120,000
P5230533596	NEW HILL	NC		05/25/2023	7.250	280,000	9,694	520,000
P5230533600	CARY	NC		05/25/2023	7.250	344,731	11,935	715,000
P5230533606	LIBERTY	NC		06/16/2023	9.990	255,087	9,959	320,500
P5230533617	PEORIA	AZ		06/07/2023	8.125	879,068	36,314	1,100,000
P5230533653	SEATTLE	WA		05/22/2023	6.990	1,185,526	1,553	1,695,000
P5230533654	GLENCOE	IL		05/23/2023	7.990	699,529	26,232	886,000
P5230533683	BALTIMORE	MD		06/02/2023	6.990	567,000	17,503	962,000
P5230533687	HOUMA	LA		05/19/2023	7.875	367,747	12,183	575,000
P5230533721	BIRMINGHAM	AL		05/16/2023	7.875	318,750	14,344	435,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5230533743	LOXAHATCHEE	FL		05/18/2023	9.125	662,647	25,717	880,000
P5230533745	ANTIOCH	TN		05/30/2023	9.125	399,493	16,503	500,000
P5230533764	CASTRO VALLEY	CA		05/20/2023	7.750	1,146,690	22,934	1,540,000
P5230533788	SAN ANTONIO	TX		05/31/2023	8.875	187,895	1,890	236,000
P5230533806	PHOENIX	AZ		05/16/2023	7.250	492,000	(8,797)	625,000
P5230533844	KEY LARGO	FL		05/23/2023	7.750	454,679	15,991	657,000
P5230533862	FORT LUPTON	CO		07/12/2023	7.500	620,000	2,325	776,000
P5230533866	WINTER HAVEN	FL		03/28/2023	8.125	242,681	(3,791)	270,000
P5230533868	CARY	NC		06/02/2023	8.125	200,000	8,424	566,000
P5230533889	BELLEVIEW	FL		06/16/2023	8.500	241,354	9,654	322,000
P5230533942	HOT SPRINGS	AR		05/26/2023	7.750	541,621	10,155	680,000
P5230533958	SAINT GEORGE	UT		06/06/2023	7.500	392,000	11,270	493,000
P5230533979	BATON ROUGE	LA		06/27/2023	8.250	247,842	6,102	310,000
P5230533993	SAINT REGIS	MT		06/09/2023	7.625	386,250	14,967	515,000
P5230534003	CANTON	GA		05/25/2023	7.375	626,023	20,108	896,000
P5230534052	OXNARD	CA		05/15/2023	7.875	505,902	8,029	675,000
P5230534073	EDMOND	OK		05/26/2023	10.125	562,500	16,172	640,000
P5230534091	MENTOR	OH		05/18/2023	7.875	171,882	6,124	217,000
P5230534136	FORT MYERS	FL		06/15/2023	9.250	356,915	16,061	425,000
P5230534169	EL PASO	TX		05/15/2023	8.625	141,400	6,893	207,000
P5230534181	ORANGE BEACH	AL		05/31/2023	7.750	463,674	6,607	620,000
P5230534185	ARLINGTON	TX		05/22/2023	7.250	225,000	3,571	390,000
P5230534230	GILCHRIST	TX		05/22/2023	8.375	678,028	17,066	1,200,000
P5230534256	SEATTLE	WA		06/06/2023	8.990	400,000	16,000	588,000
P5230534258	HUTTO	TX		06/27/2023	8.250	215,850	9,713	338,000
P5230534272	PORT ST LUCIE	FL		05/23/2023	8.500	226,000	8,796	340,000
P5230534294	LAS VEGAS	NV		05/16/2023	7.625	1,049,240	35,412	1,400,000
P5230534322	ANTIOCH	CA		06/01/2023	9.625	626,250	28,181	850,000
P5230534328	KNOXVILLE	TN		06/22/2023	7.625	959,305	23,983	1,200,000
P5230534355	UNIVERSITY HEIGHTS	OH		06/07/2023	7.250	438,750	4,221	585,000
P5230534363	GRIFFIN	GA		05/26/2023	8.625	114,307	5,001	161,000
P5230534420	EAST HAMPTON	NY		02/01/2023	9.000	823,177	37,759	1,100,000
P5230534424	ATHENS	ME		12/12/2022	8.875	174,502	8,004	275,000
P5230534426	MIAMI	FL		06/05/2023	8.750	280,000	8,400	350,000
P5230534429	HAPPY VALLEY	OR		11/05/2022	8.750	249,121	10,941	637,000
P5230534431	SUPERIOR	CO		11/10/2022	8.875	292,820	12,861	946,000
P5230534437	PORT SAINT LUCIE	FL		09/13/2022	8.375	261,859	5,465	395,000
P5230534443	BRONX	NY		11/04/2022	9.625	519,672	23,837	800,000
P5230534448	CHEEKTOWAGA	NY		09/02/2022	8.375	223,706	10,261	300,000
P5230534480	BRENTWOOD	TN		06/05/2023	6.990	1,354,886	22,017	1,832,000
P5230534488	QUINCY	MA		11/09/2022	8.875	318,597	15,188	740,000
P5230534491	NORTH ATTLEBORO	MA		12/02/2022	8.875	398,862	18,296	700,000
P5230534495	BINGHAMTON	NY		12/16/2022	9.750	95,327	4,766	128,000
P5230534498	LEWISTON	NY		10/28/2022	9.125	153,413	7,037	220,000
P5230534504	MECHANICSBURG	PA		11/03/2022	8.750	99,588	4,942	183,000
P5230534506	CHEEKTOWAGA	NY		11/10/2022	9.125	126,587	5,807	203,000
P5230534508	ATLANTIC CITY	NJ		11/21/2022	9.875	134,624	6,175	211,000
P5230534510	ALBANY	GA		11/09/2022	8.500	134,501	6,725	180,000
P5230534512	WINTER HAVEN	FL		11/03/2022	9.500	125,406	6,270	172,000
P5230534514	CAPE CORAL	FL		12/29/2022	10.500	318,105	13,001	430,000
P5230534527	DULUTH	GA		05/30/2023	7.875	1,088,001	43,520	1,709,000
P5230534534	MACON	GA		06/12/2023	7.500	224,250	7,849	300,000
P5230534541	NORTH MIAMI BEACH	FL		01/10/2023	9.375	199,591	8,906	335,000
P5230534544	MOUNT VERNON	NY		12/23/2022	9.375	450,841	20,680	700,000
P5230534549	GREENVILLE	SC		11/01/2022	9.000	194,349	8,915	260,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5230534551	PROVIDENCE	RI		11/01/2022	9.000	266,607	13,330	550,000
P5230534553	TUCSON	AZ		11/18/2022	8.875	186,858	8,207	390,000
P5230534557	ATLANTIC BEACH	FL		11/03/2022	9.250	171,953	7,887	245,000
P5230534559	CHEEKTOWAGA	NY		01/05/2023	9.500	168,229	7,717	236,000
P5230534562	GARLAND	TX		11/09/2022	8.875	149,486	6,565	360,000
P5230534564	LINDEN	NJ		11/14/2022	9.625	388,660	17,828	575,000
P5230534567	BUFFALO	NY		02/02/2023	10.375	116,756	5,838	167,000
P5230534569	SELMA	CA		01/04/2023	8.750	296,309	13,014	707,000
P5230534573	LITCHFIELD	CT		12/13/2022	9.250	179,526	8,235	242,000
P5230534575	BRONX	NY		04/11/2023	8.250	713,300	34,502	1,019,000
P5230534579	MIAMI	FL		12/19/2022	9.375	345,113	15,830	505,000
P5230534581	WOODSIDE	NY		01/24/2023	8.125	373,757	16,415	720,000
P5230534588	BROOKLYN	NY		01/23/2023	10.125	673,822	33,691	1,000,000
P5230534591	HOUSTON	TX		12/12/2022	8.750	149,562	6,860	275,000
P5230534595	BERLIN	NH		01/04/2023	9.625	120,765	5,540	173,000
P5230534600	BOYNTON BEACH	FL		12/20/2022	9.375	299,231	13,726	500,000
P5230534607	PHOENIX	AZ		06/19/2023	7.990	224,849		302,000
P5230534616	ESPANOLA	NM		01/13/2023	9.625	226,507	11,325	325,000
P5230534619	PATERSON	NJ		01/17/2023	9.625	269,343	12,355	420,000
P5230534622	MASTIC	NY		01/10/2023	9.250	278,016	12,753	400,000
P5230534630	ALBANY	NY		02/01/2023	9.000	167,629	8,318	240,000
P5230534634	BRONX	NY		01/27/2023	8.875	548,753	27,438	865,000
P5230534636	FAR ROCKAWAY	NY		04/11/2023	8.250	469,000	18,582	670,000
P5230534663	AUBREY	TX		07/05/2023	9.990	631,433	20,919	793,000
P5230534672	GEORGETOWN	TX		06/09/2023	7.875	825,000	34,238	1,100,000
P5230534709	SPRINGFIELD	TN		06/16/2023	9.125	227,379	10,232	325,000
P5230534733	KENDALL PARK	NJ		05/08/2023	8.875	500,000	22,500	930,000
P5230534757	RICHMOND	VA		06/06/2023	7.750	323,250	5,130	431,000
P5230534764	KISSIMMEE	FL		06/28/2023	7.875	171,382	4,285	245,000
P5230534792	FREDERICK	MD		06/05/2023	7.875	227,500	7,291	350,000
P5230534795	BOULDER	CO		05/24/2023	8.625	379,776	16,140	475,000
P5230534849	HOCKLEY	TX		06/09/2023	8.500	518,500	14,259	617,000
P5230534855	GREELEY	CO		06/19/2023	7.375	338,942	3,389	424,000
P5230534863	JACKSONVILLE BEACH	FL		06/21/2023	7.500	423,186	8,464	606,000
P5230534866	SCOTTSDALE	AZ		06/12/2023	7.500	255,810	6,395	320,000
P5230534871	LAS VEGAS	NV		06/16/2023	8.250	822,500	37,013	1,175,000
P5230534902	MESA	AZ		06/02/2023	7.875	325,500	9,413	465,000
P5230534903	HENRICO	VA		06/12/2023	7.500	203,000	4,602	290,000
P5230534914	DAMASCUS	OR		06/07/2023	7.990	798,800	19,970	991,100
P5230534946	HOCKLEY	TX		05/09/2023	8.125	158,521	2,516	211,500
P5230534955	PHILADELPHIA	PA		05/10/2023	8.625	280,270	11,959	390,000
P5230534959	PANAMA CITY BEACH	FL		05/11/2023	7.999	233,843	1,080	295,000
P5230534963	ARLINGTON	TX		05/05/2023	8.999	220,380	11,019	350,000
P5230534965	TEMPLE HILLS	MD		04/28/2023	8.500	179,781	5,199	258,000
P5230534971	WILMINGTON	NC		05/08/2023	8.999	214,383	6,200	286,000
P5230534977	SEVIERVILLE	TN		05/08/2023	8.625	808,842	18,336	1,030,000
P5230534982	SAINT PAUL	MN		05/05/2023	8.375	185,385	3,708	265,000
P5230534990	RIVIERA BEACH	FL		04/25/2023	8.500	975,000	43,875	1,500,000
P5230534992	PEMBROKE PINES	FL		04/28/2023	8.999	448,739	17,389	645,000
P5230535002	TEMPE	AZ		04/27/2023	8.250	216,953	10,848	313,000
P5230535009	WEST PALM BEACH	FL		05/08/2023	7.625	351,645	10,549	597,000
P5230535012	BETHESDA	MD		03/30/2023	7.750	488,296	12,207	815,000
P5230535014	SARASOTA	FL		04/28/2023	8.750	306,396	8,861	409,000
P5230535018	NORTH MIAMI BEACH	FL		05/11/2023	8.375	290,563	4,611	434,000
P5230535075	CAPE CORAL	FL		06/09/2023	8.125	164,892	3,298	330,000

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P5230535135	DINGMANS FERRY	PA		09/22/2022	8.375	108,124	5,406	160,000
P5230535419	AZUSA	CA		06/05/2023	6.875	300,000	10,365	645,000
P5230535453	MECHANICSVILLE	VA		06/27/2023	7.500	299,777	7,494	460,000
P5230535470	BOSTON	MA		05/16/2023	8.250	917,415	45,871	1,224,000
P5230535474	FORT WORTH	TX		05/19/2023	7.750	229,705	11,485	307,000
P5230535478	BRISTOL	PA		05/17/2023	7.625	154,388	2,450	295,000
P5230535480	PANAMA CITY	FL		05/10/2023	8.500	164,900	4,357	220,000
P5230535482	HYANNIS	MA		05/05/2023	8.750	208,800	7,475	290,000
P5230535485	MARGATE	FL		05/18/2023	7.625	356,400	9,445	495,000
P5230535489	DAVENPORT	FL		05/15/2023	7.875	197,864	9,818	272,000
P5230535493	CONCORD	NH		05/03/2023	8.625	116,586	4,829	200,000
P5230535495	BRIAN HEAD	UT		05/10/2023	8.875	610,907	8,504	815,000
P5230635666	KISSIMMEE	FL		05/24/2023	7.500	265,926	5,550	370,000
P5230635672	KEYSTONE	CO		05/24/2023	7.750	241,400	10,771	650,000
P5230635674	LAS VEGAS	NV		05/23/2023	7.750	201,506	9,243	326,000
P5230635687	YULEE	FL		05/25/2023	7.999	240,000	9,509	340,000
P5230635702	NAVARRE	FL		05/26/2023	7.750	374,735	12,973	535,000
P5230635704	WOODBURN	OR		05/11/2023	7.500	286,372	12,420	444,000
P5230635822	JACKSONVILLE	FL		06/08/2023	8.125	201,868	4,037	285,000
P5230635916	MIAMI LAKES	FL		07/17/2023	7.375	357,175	8,929	550,000
P5230635976	NEW ORLEANS	LA		05/11/2023	9.000	202,278	5,057	270,000
P5230636013	PHILADELPHIA	PA		06/20/2023	9.250	151,796	3,036	206,000
P5230636221	WINDERMERE	FL		07/28/2023	7.750	715,000	29,673	1,170,000
P5230636553	HARRISBURG	PA		02/27/2023	9.375	93,558	4,678	125,000
P5230636566	WYOMING	MI		03/03/2023	8.500	164,698	3,294	224,000
P5230636572	MASTIC	NY		04/07/2023	9.250	241,598	12,080	340,000
P5230636586	ROEBLING	NJ		04/19/2023	8.625	157,313	7,866	210,000
P5230636591	NEWARK	DE		04/24/2023	8.500	194,763	9,738	265,000
P5230636740	SEVIERVILLE	TN		07/13/2023	8.250	1,500,000	30,000	2,002,000
P5230636959	OCKLAWAHA	FL		08/14/2023	7.990	160,542	3,211	245,000
P5230637065	DORAVILLE	GA		07/26/2023	8.250	227,355	10,231	354,000
P5230637189	WEST CALDWELL	NJ		07/11/2023	8.500	440,000	19,800	550,000
P5230637246	DOWNINGTOWN	PA		07/20/2023	8.750	370,787	7,045	530,000
P5230637318	ORLANDO	FL		08/10/2023	8.250	189,750	6,167	253,000
P5230637336	CHEYENNE	WY		07/25/2023	8.250	149,904	6,371	222,000
P5230637471	AZLE	TX		07/28/2023	8.125	283,814	8,764	380,000
P5230737522	SARASOTA	FL		08/16/2023	8.990	228,750	7,778	312,000
P5230737872	LAWRENCEVILLE	GA		07/28/2023	10.375	484,002	17,666	538,000
P5230737912	LEESBURG	FL		07/27/2023	9.375	114,737	5,163	155,000
P5230738009	KISSIMMEE	FL		08/29/2023	9.250	402,909	13,900	550,000
P5230738162	ACTON	CA		08/14/2023	9.125	260,000	4,940	1,030,000
P5230738173	VIRGINIA BEACH	VA		07/28/2023	8.625	1,161,314	29,323	2,200,000
P5230738184	NAPERVILLE	IL		08/11/2023	9.125	318,750	6,056	433,000
P5230738185	LUTSEN	MN		09/07/2023	8.875	273,000	12,285	645,000
P5230738199	KERNERSVILLE	NC		07/31/2023	8.500	272,668	1,432	393,000
P5230738200	FORT WORTH	TX		08/03/2023	8.125	210,000	4,253	370,000
P5230738202	MONTEREY	CA		07/27/2023	7.625	1,214,121	36,727	2,150,000
P5230738204	MEMPHIS	TN		08/25/2023	7.875	121,916	5,486	220,000
P5230738211	WILMINGTON	NC		08/16/2023	10.375	277,986	6,672	315,000
P5230738215	WILLIAMSPORT	MD		08/18/2023	10.125	191,168	8,603	285,000
P5230738223	GRANBY	CO		08/10/2023	7.500	746,040	14,175	950,000
P5230738231	PLANT CITY	FL		08/15/2023	9.250	551,714	22,206	695,000
P5230738244	MANCHESTER	TN		09/05/2023	7.990	250,000	10,488	443,000
P5230738245	CHINO	CA		08/16/2023	8.125	510,000	7,140	700,000
P5230738249	BRADENTON	FL		07/26/2023	8.500	483,457	9,186	645,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5230738254	CHICAGO	IL		08/09/2023	9.250	140,000	(1,015)	183,000
P5230738257	BUDA	TX		08/15/2023	7.750	367,660	(4,963)	460,000
P5230738289	MONTVERDE	FL		08/04/2023	7.990	315,675	11,522	440,000
P5230738297	FORT LEE	NJ		08/15/2023	8.125	674,558	6,071	1,579,000
P5230738334	BROOKSVILLE	FL		08/11/2023	7.875	284,992	7,732	387,000
P5230738340	WOODMERE	NY		07/26/2023	8.125	478,687	9,095	880,000
P5230738358	PUEBLO	CO		08/30/2023	9.375	163,118	3,988	272,000
P5230738379	ODESSA	FL		08/28/2023	7.625	592,365	25,324	990,000
P5230738387	TITUSVILLE	FL		07/12/2023	7.750	100,000	5,000	246,500
P5230738388	SAN JUAN CAPISTRANO	CA		08/16/2023	7.500	805,402	29,397	1,285,000
P5230738397	OMAHA	NE		08/14/2023	9.500	142,000	3,497	190,000
P5230738405	CLEVELAND	OH		08/10/2023	8.500	497,000	11,928	674,000
P5230738432	MAPLE PLAIN	MN		08/25/2023	7.500	482,642	21,719	1,050,000
P5230738464	LAGUNA VISTA	TX		08/15/2023	8.990	415,772	16,215	520,000
P5230738466	NEWBURY	OH		08/30/2023	10.125	123,993	1,562	159,000
P5230738487	SAN PEDRO	CA		08/04/2023	7.750	435,000	19,140	835,000
P5230738499	LEWIS CENTER	OH		08/28/2023	8.250	267,829	6,428	535,000
P5230738502	LEHI	UT		08/04/2023	7.750	831,500	22,035	1,080,000
P530111	MILWAUKEE	WI		08/04/2022	7.000	74,702	374	100,000
P600537	BROOKFIELD	IL		07/14/2023	7.750	819,750	1,025	1,424,000
P600539	CHICAGO	IL		07/14/2023	7.750	951,150	1,189	1,599,000
P600555	CHICAGO	IL		07/26/2023	7.750	526,500	(1,974)	867,000
P600559	CHICAGO	IL		07/26/2023	7.750	481,912	(4,217)	885,000
P600562	GLENVIEW	IL		07/26/2023	7.750	483,375	(1,813)	859,000
P600565	CHICAGO	IL		07/26/2023	7.750	490,800	(4,295)	892,500
P600571	STREAMWOOD	IL		07/26/2023	7.750	494,175	(4,324)	891,001
P600574	DES PLAINES	IL		07/26/2023	7.750	386,550	(1,450)	686,001
P6230224462	NEWNAN	GA		03/30/2023	8.375	93,000	3,179	155,000
P6230224470	NEWNAN	GA		03/30/2023	8.375	106,200	5,223	177,500
P6230224473	OPELIKA	AL		03/28/2023	8.250	202,300	4,046	338,000
P6230324480	ANNVILLE	PA		05/03/2023	8.375	126,000	2,520	180,000
P6230324494	SAINT LOUIS	MO		04/27/2023	7.500	122,500	5,286	175,000
P6230424537	NAVARRE	FL		05/01/2023	8.375	172,500	3,450	252,000
P6230424562	SHARPSBURG	GA		06/21/2023	8.375	568,100	10,055	874,000
P6230424570	RIFLE	CO		05/12/2023	8.125	165,000	3,300	275,000
P6230424572	NASHVILLE	TN		05/10/2023	7.250	239,000	7,373	560,000
P6230424601	DALLAS	TX		05/15/2023	8.125	227,500	3,711	325,000
P6230524645	MAITLAND	FL		05/17/2023	7.375	200,000	8,638	355,000
P700050	NEW ORLEANS	LA		03/08/2023	7.500	650,545	4,879	880,000
P700052	NEW ORLEANS	LA		04/05/2023	7.625	111,837	839	195,000
P700058	WESTWEGO	LA		08/25/2023	7.500	116,250	581	155,000
P700059	WESTWEGO	LA		08/25/2023	7.625	133,000	499	190,000
P751033	LONGVIEW	TX		06/16/2022	7.870	163,728	4,912	253,000
P800180	COLORADO SPRINGS	CO		05/01/2023	7.375	368,000	1,840	605,000
P800181	COLORADO SPRINGS	CO		04/28/2023	7.375	243,750	2,742	395,000
P800182	COLORADO SPRINGS	CO		04/28/2023	7.375	262,500	984	375,000
P8220500005	HERCULES	CA		05/24/2022	6.125		66	1,183,546
P850429	PHOENIX	AZ		06/13/2022	6.750	1,284,000	(89,880)	1,712,000
P850430	PHOENIX	AZ		06/13/2022	6.750	1,266,750	(88,673)	1,689,000
P850431	PHOENIX	AZ		06/13/2022	7.000	1,393,700	(76,654)	1,991,000
P850520	PHOENIX	AZ		06/08/2023	7.125	468,750	(10,547)	625,000
P850521	PHOENIX	AZ		06/08/2023	7.125	468,750	(10,547)	625,000
P850522	PHOENIX	AZ		06/08/2023	7.125	468,750	(10,547)	625,000
P881286	SUN VALLEY	NV		02/07/2023	8.625	239,800	4,796	403,000
P919641	SACRAMENTO	CA		07/25/2022	6.375	385,140		526,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P919654	RANCHO CORDOVA	CA		07/25/2022	6.375	354,289	(5,314)	461,000
P921502	RICHMOND	CA		05/01/2023	7.250	397,190	1,986	600,000
P921503	EL SOBRANTE	CA		05/01/2023	7.250	454,645	3,410	700,000
P921504	SAN PABLO	CA		04/24/2023	7.250	458,282	(4,583)	650,000
P921505	PITTSBURG	CA		04/27/2023	7.250	384,398	1,922	550,000
P921603	MADERA	CA		07/10/2023	7.750	300,000		400,000
P921720	TWENTYNINE PALMS	CA		07/18/2023	7.500	191,750	959	295,000
R2004958750	VALRICO	FL	R	12/20/2022	3.940	340,648		382,751
R2004958751	BARTOW	FL	R	12/20/2022	3.940	352,279		395,819
R2004958752	APOPKA	FL	R	12/20/2022	3.910	352,503		396,071
R2004958753	LAVON	TX	R	12/23/2022	3.880	331,489		372,459
R2004958754	MESA	AZ	R	12/27/2022	3.710	428,052		480,957
R2004958755	ZEPHYRHILLS	FL	R	12/27/2022	3.940	306,480		344,360
R2004958756	DENTON	TX	R	12/30/2022	3.880	278,864		313,330
R2004958757	PENDLETON	IN	R	12/30/2022	3.830	227,302		255,395
R2004958758	ATLANTA	GA	R	12/30/2022	4.150	317,178		356,380
R2004958759	KRUM	TX	R	01/03/2023	3.880	267,214		300,240
R2004958760	OAKLAND	TN	R	01/04/2023	4.660	256,052		287,699
R2004958761	MULBERRY	FL	R	01/10/2023	3.940	290,842		326,789
R2004958762	DACULA	GA	R	01/12/2023	4.150	332,444		373,533
R2004958763	MURFREESBORO	TN	R	01/13/2023	4.150	344,621		387,215
R2004958764	PLANT CITY	FL	R	01/17/2023	3.940	396,062		445,013
R2004958765	TAMPA	FL	R	01/18/2023	3.940	402,731		452,507
R2004958766	ARLINGTON	TN	R	01/23/2023	4.660	262,627		295,087
R2004958767	GILBERT	AZ	R	01/26/2023	3.710	366,460		411,753
R2004958768	BARTOW	FL	R	01/30/2023	3.940	320,469		360,077
R2004958769	LAKELAND	FL	R	01/31/2023	3.940	309,250		347,472
R2004958770	EUSTIS	FL	R	02/06/2023	3.910	263,325		295,871
R2004958771	RALEIGH	NC	R	02/06/2023	4.090	353,105		396,747
R2004958772	SANFORD	FL	R	02/09/2023	3.910	332,774		373,903
R2004958773	KISSIMMEE	FL	R	02/09/2023	3.910	294,924		331,375
R2004958774	AUSTELL	GA	R	02/09/2023	4.150	313,160		351,865
R2004958775	LITHIA SPRINGS	GA	R	02/09/2023	4.150	298,744		335,667
R2004958776	DELAWARE	OH	R	02/13/2023	4.040	288,455		324,107
R2004958777	RALEIGH	NC	R	02/13/2023	4.090	380,472		427,497
R2004958778	CHARLOTTE	NC	R	02/14/2023	4.120	306,079		343,909
R2004958779	BROOKSVILLE	FL	R	02/14/2023	3.940	265,735		298,579
R2004958780	PLANT CITY	FL	R	02/14/2023	3.940	301,700		338,989
R2004958781	CHARLOTTE	NC	R	02/15/2023	4.120	339,580		381,550
R2004958782	CANAL WINCHESTER	OH	R	02/16/2023	4.040	230,449		258,932
R2004958783	TAMPA	FL	R	02/17/2023	3.940	359,141		403,529
R2004958784	LAKELAND	FL	R	02/17/2023	3.940	304,122		341,710
R2004958785	LAKELAND	FL	R	02/17/2023	3.940	296,968		333,672
R2004958786	RIVERVIEW	FL	R	02/21/2023	3.940	322,859		362,763
R2004958787	BRANDON	FL	R	02/21/2023	3.940	367,237		412,626
R2004958788	DOVER	FL	R	02/21/2023	3.940	336,224		377,780
R2004958789	LITHIA SPRINGS	GA	R	02/22/2023	4.150	234,731		263,743
R2004958790	RALEIGH	NC	R	02/23/2023	4.090	361,895		406,624
R2004958791	QUEEN CREEK	AZ	R	02/23/2023	3.710	411,319		462,156
R2004958792	LAKELAND	FL	R	03/09/2023	3.940	306,223		344,071
R2004958793	MARANA	AZ	R	02/27/2023	3.710	328,765		369,399
R2004958794	CHARLOTTE	NC	R	02/27/2023	4.120	305,799		343,594
R2004958795	FUQUAY VARINA	NC	R	02/27/2023	4.090	371,279		417,167
R2004958796	YOUNGSVILLE	NC	R	02/28/2023	4.090	350,572		393,901
R2004958797	PRINCETON	TX	R	02/27/2023	3.880	327,982		368,519
R2004958798	VALRICO	FL	R	03/01/2023	3.940	281,467		316,255
R2004958799	CHARLOTTE	NC	R	03/01/2023	4.120	347,021		389,911
R2004958800	KISSIMMEE	FL	R	03/03/2023	3.910	277,579		311,886
R2004958801	PLANT CITY	FL	R	03/02/2023	3.940	379,267		426,143
R2004958802	FORT WORTH	TX	R	03/03/2023	3.880	275,014		309,005
R2004958803	RIVERVIEW	FL	R	03/03/2023	3.940	317,699		356,965
R2004958804	SANGER	TX	R	03/06/2023	3.880	287,776		323,344
R2004958805	CORINTH	TX	R	03/07/2023	3.880	334,283		375,599
R2004958806	FERNANDINA BEACH	FL	R	03/09/2023	4.480	386,476		434,243

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004958807	APOPKA	FL	R	03/09/2023	4.480	292,678		328,852
R2004958808	BRANDON	FL	R	03/09/2023	4.480	296,061		332,653
R2004958809	APOPKA	FL	R	03/09/2023	4.480	282,961		317,934
R2004958810	APOPKA	FL	R	03/09/2023	4.480	244,382		274,586
R2004958811	HAINES CITY	FL	R	03/09/2023	4.480	265,213		297,992
R2004958812	AUBURNDALE	FL	R	03/09/2023	4.480	283,942		319,036
R2004958813	GILBERT	AZ	R	03/09/2023	4.480	389,200		437,303
R2004958814	PHOENIX	AZ	R	03/09/2023	4.480	309,619		347,886
R2004958815	WINTER HAVEN	FL	R	03/09/2023	4.480	215,868		242,548
R2004958816	SURPRISE	AZ	R	03/09/2023	4.480	323,940		363,978
R2004958817	MOUNT DORA	FL	R	03/09/2023	4.480	297,541		334,316
R2004958818	MONROVIA	IN	R	03/09/2023	4.480	257,288		289,087
R2004958819	TAVARES	FL	R	03/09/2023	4.480	339,652		381,632
R2004958820	FERNANDINA BEACH	FL	R	03/09/2023	4.480	307,260		345,236
R2004958821	MONROVIA	IN	R	03/09/2023	4.480	201,430		226,326
R2004958822	GOODYEAR	AZ	R	03/09/2023	4.480	341,642		383,867
R2004958823	LAKE ALFRED	FL	R	03/09/2023	4.480	304,375		341,995
R2004958824	CHARLOTTE	NC	R	03/09/2023	4.480	241,335		271,163
R2004958825	PHOENIX	AZ	R	03/09/2023	4.480	324,396		364,490
R2004958826	HUNTERSVILLE	NC	R	03/09/2023	4.480	357,815		402,039
R2004958827	CHARLOTTE	NC	R	03/09/2023	4.480	358,586		402,906
R2004958828	CHARLOTTE	NC	R	03/09/2023	4.480	336,982		378,631
R2004958829	MESA	AZ	R	03/09/2023	4.480	330,323		371,149
R2004958830	CHARLOTTE	NC	R	03/09/2023	4.480	304,137		341,726
R2004958831	HUNTERSVILLE	NC	R	03/09/2023	4.480	351,170		394,573
R2004958832	KNIGHTDALE	NC	R	03/09/2023	4.480	369,979		415,707
R2004958833	GILBERT	AZ	R	03/09/2023	4.480	398,355		447,590
R2004958834	EAGLE LAKE	FL	R	03/09/2023	4.480	292,716		328,894
R2004958835	CLERMONT	FL	R	03/09/2023	4.480	339,090		381,000
R2004958836	GRAND ISLAND	FL	R	03/09/2023	4.480	352,242		395,778
R2004958837	DURHAM	NC	R	03/09/2023	4.480	281,886		316,726
R2004958838	FRUITLAND PARK	FL	R	03/09/2023	4.480	257,438		289,256
R2004958839	GARNER	NC	R	03/09/2023	4.480	339,833		381,835
R2004958840	RALEIGH	NC	R	03/09/2023	4.480	370,157		415,907
R2004958841	GRAND ISLAND	FL	R	03/09/2023	4.480	346,411		389,226
R2004958842	PINEVILLE	NC	R	03/09/2023	4.480	336,605		378,208
R2004958843	SAINT AUGUSTINE	FL	R	03/09/2023	4.480	237,530		266,887
R2004958844	NASHVILLE	TN	R	03/09/2023	4.480	458,916		515,636
R2004958845	JACKSONVILLE	FL	R	03/09/2023	4.480	386,778		434,582
R2004958846	APOPKA	FL	R	03/09/2023	4.480	351,982		395,486
R2004958847	FRUITLAND PARK	FL	R	03/09/2023	4.480	305,991		343,810
R2004958848	BRANDON	FL	R	03/09/2023	4.480	238,318		267,773
R2004958849	RIVERVIEW	FL	R	03/09/2023	4.480	291,281		327,282
R2004958850	SUN CITY	AZ	R	03/09/2023	4.480	391,451		439,833
R2004958851	BRADENTON	FL	R	03/09/2023	4.480	301,900		339,213
R2004958852	SAN TAN VALLEY	AZ	R	03/09/2023	4.480	381,629		428,797
R2004958853	ORLANDO	FL	R	03/09/2023	4.480	458,743		515,442
R2004958854	MARICOPA	AZ	R	03/09/2023	4.480	272,249		305,898
R2004958855	ORANGE PARK	FL	R	03/09/2023	4.480	225,486		253,355
R2004958856	PALM COAST	FL	R	03/09/2023	4.480	351,285		394,702
R2004958857	ORLANDO	FL	R	03/09/2023	4.480	301,337		338,581
R2004958858	ORMOND BEACH	FL	R	03/09/2023	4.480	303,552		341,070
R2004958859	LONGWOOD	FL	R	03/09/2023	4.480	310,290		348,640
R2004958860	DELAND	FL	R	03/09/2023	4.480	259,049		291,066
R2004958861	OCALA	FL	R	03/09/2023	4.480	266,208		299,110
R2004958862	CLERMONT	FL	R	03/09/2023	4.480	383,223		430,588
R2004958863	PARRISH	FL	R	03/09/2023	4.480	415,247		466,569
R2004958864	BRADENTON	FL	R	03/09/2023	4.480	422,108		474,279
R2004958865	SAN ANTONIO	TX	R	03/09/2023	4.480	258,551		290,507
R2004958866	SAN ANTONIO	TX	R	03/09/2023	4.480	230,738		259,256
R2004958867	CIBOLO	TX	R	03/09/2023	4.480	322,303		362,138
R2004958868	SURPRISE	AZ	R	03/09/2023	4.480	303,012		340,463
R2004958869	SAN ANTONIO	TX	R	03/09/2023	4.480	324,461		364,562
R2004958870	CIBOLO	TX	R	03/09/2023	4.480	304,895		342,579
R2004958871	SCHERTZ	TX	R	03/09/2023	4.480	304,266		341,872

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R2004958872	GOODYEAR	AZ	R	03/09/2023	4.480	368,202		413,711
R2004958873	PEORIA	AZ	R	03/09/2023	4.480	399,115		448,444
R2004958874	QUEEN CREEK	AZ	R	03/09/2023	4.480	352,561		396,136
R2004958875	QUEEN CREEK	AZ	R	03/09/2023	4.480	363,032		407,901
R2004958876	LAVEEN	AZ	R	03/09/2023	4.480	347,030		389,922
R2004958877	EL MIRAGE	AZ	R	03/09/2023	4.480	299,327		336,323
R2004958878	WADDELL	AZ	R	03/09/2023	4.480	318,684		358,072
R2004958879	GILBERT	AZ	R	03/09/2023	4.480	375,263		421,644
R2004958880	GILBERT	AZ	R	03/09/2023	4.480	405,905		456,073
R2004958881	CHANDLER	AZ	R	03/09/2023	4.480	433,638		487,234
R2004958882	TUCSON	AZ	R	03/09/2023	4.480	286,411		321,810
R2004958883	GILBERT	AZ	R	03/09/2023	4.480	401,231		450,822
R2004958884	QUEEN CREEK	AZ	R	03/09/2023	4.480	305,179		342,898
R2004958885	BUCKEYE	AZ	R	03/09/2023	4.480	303,351		340,844
R2004958886	PHOENIX	AZ	R	03/09/2023	4.480	365,706		410,906
R2004958887	SURPRISE	AZ	R	03/09/2023	4.480	380,631		427,675
R2004958888	QUEEN CREEK	AZ	R	03/09/2023	4.480	400,649		450,167
R2004958889	SURPRISE	AZ	R	03/09/2023	4.480	420,936		472,962
R2004958890	AVONDALE	AZ	R	03/09/2023	4.480	412,209		463,156
R2004958891	CAVE CREEK	AZ	R	03/09/2023	4.480	365,401		410,563
R2004958892	MESA	AZ	R	03/09/2023	4.480	324,688		364,818
R2004958893	GLENDALE	AZ	R	03/09/2023	4.480	317,894		357,184
R2004958894	PEORIA	AZ	R	03/09/2023	4.480	417,561		469,170
R2004958895	CROWLEY	TX	R	03/09/2023	4.480	301,779		339,077
R2004958896	ROSENBERG	TX	R	03/09/2023	4.480	257,330		289,135
R2004958897	FORT WORTH	TX	R	03/09/2023	4.480	331,927		372,952
R2004958898	WAXAHACHIE	TX	R	03/09/2023	4.480	239,304		268,881
R2004958899	ALLEN	TX	R	03/09/2023	4.480	274,224		308,117
R2004958900	WEATHERFORD	TX	R	03/09/2023	4.480	368,993		414,599
R2004958901	WEATHERFORD	TX	R	03/09/2023	4.480	186,575		209,635
R2004958902	SPRING	TX	R	03/09/2023	4.480	333,366		374,568
R2004958903	SAN ANTONIO	TX	R	03/09/2023	4.480	279,611		314,170
R2004958904	SPRING HILL	TN	R	03/09/2023	4.480	430,409		483,606
R2004958905	NASHVILLE	TN	R	03/09/2023	4.480	475,458		534,223
R2004958906	HENDERSONVILLE	TN	R	03/09/2023	4.480	257,615		289,455
R2004958907	COLUMBIA	TN	R	03/09/2023	4.480	419,103		470,903
R2004958908	FERRIS	TX	R	03/09/2023	4.480	257,557		289,390
R2004958909	ROCKWALL	TX	R	03/09/2023	4.480	311,787		350,323
R2004958910	FORNEY	TX	R	03/09/2023	4.480	287,104		322,589
R2004958911	MANSFIELD	TX	R	03/09/2023	4.480	368,006		413,490
R2004958912	CROWLEY	TX	R	03/09/2023	4.480	235,260		264,337
R2004958913	ROCKWALL	TX	R	03/09/2023	4.480	523,895		588,646
R2004958914	KRUM	TX	R	03/09/2023	4.480	281,746		316,568
R2004958915	MIDLOTHIAN	TX	R	03/09/2023	4.480	335,190		376,618
R2004958916	NEW BRAUNFELS	TX	R	03/09/2023	4.480	270,961		304,450
R2004958917	SCHERTZ	TX	R	03/09/2023	4.480	320,956		360,624
R2004958918	SAN ANTONIO	TX	R	03/09/2023	4.480	388,409		436,414
R2004958919	SAN ANTONIO	TX	R	03/09/2023	4.480	221,543		248,924
R2004958920	ALVARADO	TX	R	03/09/2023	4.480	276,993		311,228
R2004958921	CORNELIUS	NC	R	03/09/2023	4.120	330,900		371,798
R2004958922	VALRICO	FL	R	03/08/2023	3.940	274,178		308,065
R2004958923	CLERMONT	FL	R	03/09/2023	4.480	311,269		349,740
R2004958924	FORNEY	TX	R	03/09/2023	4.480	298,438		335,324
R2004958925	LAVEEN	AZ	R	03/09/2023	4.480	344,252		386,800
R2004958926	GILBERT	AZ	R	03/09/2023	4.480	417,117		468,671
R2004958927	LAKELAND	FL	R	03/10/2023	3.940	329,932		370,710
R2004958928	TEMPLE	GA	R	03/10/2023	4.150	296,161		332,765
R2004958929	FRUITLAND PARK	FL	R	03/10/2023	3.910	305,001		342,698
R2004958930	INDIAN TRAIL	NC	R	03/13/2023	4.120	325,668		365,919
R2004958931	MURFREESBORO	TN	R	03/14/2023	4.150	350,303		393,599
R2004958932	RIVERVIEW	FL	R	03/14/2023	3.940	343,634		386,106
R2004958933	BREMEN	GA	R	03/14/2023	4.150	289,978		325,818
R2004958934	PHOENIX	AZ	R	03/15/2023	3.710	423,679		476,044
R2004958935	RIVERVIEW	FL	R	03/16/2023	3.940	325,480		365,708
R2004958936	TAMPA	FL	R	03/16/2023	3.940	402,509		452,257

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004958937	WINDER	GA	R	03/17/2023	4.150	285,862		321,193
R2004958938	CLERMONT	FL	R	03/17/2023	3.910	352,147		395,671
R2004958939	DALLAS	GA	R	03/22/2023	4.150	273,426		307,220
R2004958940	MULBERRY	FL	R	03/22/2023	3.940	290,401		326,293
R2004958941	FUQUAY VARINA	NC	R	03/23/2023	4.090	356,353		400,397
R2004958942	BROOKSVILLE	FL	R	03/24/2023	3.940	291,973		328,059
R2004958943	FATE	TX	R	03/24/2023	3.880	310,426		348,793
R2004958944	POINCIANA	FL	R	03/28/2023	3.910	318,599		357,976
R2004958945	KISSIMMEE	FL	R	03/28/2023	3.910	291,112		327,092
R2004958946	VAIL	AZ	R	03/29/2023	3.710	317,885		357,174
R2004958947	MOUNT DORA	FL	R	03/31/2023	3.910	311,028		349,470
R2004958948	LAKELAND	FL	R	03/31/2023	3.940	309,330		347,562
R2004958949	WENDELL	NC	R	03/31/2023	4.090	335,041		376,450
R2004958950	HERNANDO	MS	R	03/30/2023	4.660	280,807		315,514
R2004958951	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958952	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958953	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958954	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958955	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958956	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958957	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958958	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958959	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958960	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958961	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958962	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958963	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958964	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958965	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958966	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958967	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004958968	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958969	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958970	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958971	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958972	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958973	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004958974	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004958975	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958976	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958977	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958978	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958979	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958980	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004958981	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958982	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958983	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004958984	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958985	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958986	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958987	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958988	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958989	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958990	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958991	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958992	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004958993	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958994	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004958995	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004958996	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004958997	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004958998	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004958999	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959000	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959001	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959002	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959003	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959004	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959005	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959006	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959007	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959008	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004959009	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959010	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959011	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959012	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959013	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959014	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004959015	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959016	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959017	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959018	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959019	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959020	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959021	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959022	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959023	THORNTON	CO	R	03/31/2023	4.220	428,681		481,664
R2004959024	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959025	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959026	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959027	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959028	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959029	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959030	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959031	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959032	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959033	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959034	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959035	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959036	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959037	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959038	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959039	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959040	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959041	THORNTON	CO	R	03/31/2023	4.220	476,418		535,301
R2004959042	THORNTON	CO	R	03/31/2023	4.220	426,979		479,752
R2004959043	THORNTON	CO	R	03/31/2023	4.220	416,925		468,455
R2004959044	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959045	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959046	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959047	THORNTON	CO	R	03/31/2023	4.220	426,043		478,700
R2004959048	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959049	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959050	THORNTON	CO	R	03/31/2023	4.220	475,481		534,248
R2004959051	THORNTON	CO	R	03/31/2023	4.220	415,988		467,402
R2004959052	THORNTON	CO	R	03/31/2023	4.220	427,744		480,612
R2004959053	TAVARES	FL	R	04/05/2023	3.910	274,941		308,923
R2004959054	STOCKBRIDGE	GA	R	04/03/2023	4.150	220,914		248,218
R2004959055	MEMPHIS	TN	R	04/06/2023	4.660	256,927		288,682
R2004959056	CEDAR HILL	TX	R	04/05/2023	3.880	251,228		282,279
R2004959057	MULBERRY	FL	R	04/07/2023	3.940	354,625		398,455
R2004959058	SAN TAN VALLEY	AZ	R	04/11/2023	4.100	355,410		399,337
R2004959059	MARICOPA	AZ	R	04/11/2023	4.100	266,933		299,925
R2004959060	BUCKEYE	AZ	R	04/11/2023	4.100	335,529		376,999
R2004959061	SURPRISE	AZ	R	04/11/2023	4.100	378,088		424,818
R2004959062	SURPRISE	AZ	R	04/11/2023	4.100	326,924		367,331
R2004959063	TUCSON	AZ	R	04/11/2023	4.100	341,992		384,261
R2004959064	MESA	AZ	R	04/11/2023	4.100	377,343		423,981
R2004959065	SURPRISE	AZ	R	04/11/2023	4.100	388,009		435,965
R2004959066	TUCSON	AZ	R	04/11/2023	4.100	398,806		448,097

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959067	GREEN COVE SPRINGS	FL	R	04/11/2023	4.100	278,693		313,138
R2004959068	GOODYEAR	AZ	R	04/11/2023	4.100	375,904		422,364
R2004959069	JACKSONVILLE	FL	R	04/11/2023	4.100	258,292		290,216
R2004959070	GILBERT	AZ	R	04/11/2023	4.100	399,672		449,069
R2004959071	JACKSONVILLE	FL	R	04/11/2023	4.100	255,335		286,894
R2004959072	JACKSONVILLE	FL	R	04/11/2023	4.100	311,141		349,596
R2004959073	MULBERRY	FL	R	04/11/2023	4.100	264,594		297,296
R2004959074	BROOKSVILLE	FL	R	04/11/2023	4.100	273,056		306,804
R2004959075	WINTER HAVEN	FL	R	04/11/2023	4.100	294,794		331,229
R2004959076	GILBERT	AZ	R	04/11/2023	4.100	433,200		486,742
R2004959077	RIVERVIEW	FL	R	04/11/2023	4.100	343,466		385,917
R2004959078	DALLAS	GA	R	04/11/2023	4.100	244,527		274,750
R2004959079	JACKSONVILLE	FL	R	04/11/2023	4.100	273,861		307,709
R2004959080	HAINES CITY	FL	R	04/11/2023	4.100	317,869		357,157
R2004959081	GOODYEAR	AZ	R	04/11/2023	4.100	367,798		413,256
R2004959082	CONCORD	NC	R	04/11/2023	4.100	255,146		286,681
R2004959083	CHARLOTTE	NC	R	04/11/2023	4.100	293,613		329,902
R2004959084	SURPRISE	AZ	R	04/11/2023	4.100	316,096		355,164
R2004959085	CHARLOTTE	NC	R	04/11/2023	4.100	289,577		325,368
R2004959086	SAHUARITA	AZ	R	04/11/2023	4.100	327,597		368,086
R2004959087	FORT MILL	SC	R	04/11/2023	4.100	356,151		400,170
R2004959088	MESA	AZ	R	04/11/2023	4.100	417,895		469,545
R2004959089	KRUM	TX	R	04/11/2023	4.100	276,670		310,866
R2004959090	MESA	AZ	R	04/11/2023	4.100	454,113		510,240
R2004959091	SAN ANTONIO	TX	R	04/11/2023	4.100	229,538		257,908
R2004959092	SURPRISE	AZ	R	04/11/2023	4.100	318,628		358,009
R2004959093	HAINES CITY	FL	R	04/11/2023	4.100	296,339		332,965
R2004959094	FORT WORTH	TX	R	04/11/2023	4.100	303,401		340,901
R2004959095	SURPRISE	AZ	R	04/11/2023	4.100	442,566		497,266
R2004959096	QUEEN CREEK	AZ	R	04/11/2023	4.100	437,515		491,589
R2004959097	KISSIMMEE	FL	R	04/11/2023	4.100	379,695		426,624
R2004959098	SAN ANTONIO	TX	R	04/11/2023	4.100	241,332		271,159
R2004959099	CONROE	TX	R	04/11/2023	4.100	252,350		283,540
R2004959100	SAN ANTONIO	TX	R	04/11/2023	4.100	253,197		284,491
R2004959101	JARRELL	TX	R	04/11/2023	4.100	229,412		257,767
R2004959102	SAN ANTONIO	TX	R	04/11/2023	4.100	289,145		324,882
R2004959103	LAKELAND	FL	R	04/11/2023	4.100	374,242		420,497
R2004959104	SAN ANTONIO	TX	R	04/11/2023	4.100	272,158		305,796
R2004959105	LEWISVILLE	TX	R	04/11/2023	4.100	324,985		365,151
R2004959106	NEW BRAUNFELS	TX	R	04/11/2023	4.100	254,894		286,398
R2004959107	SAN ANTONIO	TX	R	04/11/2023	4.100	239,457		269,052
R2004959108	FERRIS	TX	R	04/11/2023	4.100	285,560		320,854
R2004959109	CROSBY	TX	R	04/11/2023	4.100	269,806		303,152
R2004959110	WINDCREST	TX	R	04/11/2023	4.100	293,604		329,892
R2004959111	NEW BRAUNFELS	TX	R	04/11/2023	4.100	295,217		331,704
R2004959112	FORNEY	TX	R	04/11/2023	4.100	314,801		353,709
R2004959113	SAN ANTONIO	TX	R	04/11/2023	4.100	253,103		284,385
R2004959114	MIDDLEBURG	FL	R	04/11/2023	4.100	310,233		348,577
R2004959115	WIMAUMA	FL	R	04/11/2023	4.100	297,921		334,743
R2004959116	SAN ANTONIO	TX	R	04/11/2023	4.100	314,641		353,529
R2004959117	CROSBY	TX	R	04/11/2023	4.100	294,835		331,276
R2004959118	NEW BRAUNFELS	TX	R	04/11/2023	4.100	305,451		343,204
R2004959119	ORANGE PARK	FL	R	04/11/2023	4.100	227,997		256,177
R2004959120	SAINT AUGUSTINE	FL	R	04/11/2023	4.100	286,539		321,954
R2004959121	ROSHARON	TX	R	04/11/2023	4.100	315,547		354,548
R2004959122	SAINT JOHNS	FL	R	04/11/2023	4.100	243,746		273,872
R2004959123	JACKSONVILLE	FL	R	04/11/2023	4.100	239,662		269,283
R2004959124	MIDLOTHIAN	TX	R	04/11/2023	4.100	366,517		411,817
R2004959125	GRAND PRAIRIE	TX	R	04/11/2023	4.100	399,296		448,648
R2004959126	JACKSONVILLE	FL	R	04/11/2023	4.100	219,080		246,157
R2004959127	DALLAS	TX	R	04/11/2023	4.100	419,716		471,591
R2004959128	DELTONA	FL	R	04/11/2023	4.100	302,780		340,202
R2004959129	FORT WORTH	TX	R	04/11/2023	4.100	266,461		299,395
R2004959130	DELTONA	FL	R	04/11/2023	4.100	274,830		308,797
R2004959131	LAND O LAKES	FL	R	04/11/2023	4.100	401,338		450,942

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959132	MONTGOMERY	TX	R	04/11/2023	4.100	222,935		250,489
R2004959133	ROSENBERG	TX	R	04/11/2023	4.100	322,160		361,977
R2004959134	SAN ANTONIO	TX	R	04/11/2023	4.100	349,119		392,269
R2004959135	SAN ANTONIO	TX	R	04/11/2023	4.100	263,122		295,642
R2004959136	LUTZ	FL	R	04/11/2023	4.100	335,765		377,264
R2004959137	SAN ANTONIO	TX	R	04/11/2023	4.100	220,339		247,572
R2004959138	BALL GROUND	GA	R	04/11/2023	4.100	315,632		354,642
R2004959139	SAN ANTONIO	TX	R	04/11/2023	4.100	210,832		236,890
R2004959140	HIRAM	GA	R	04/11/2023	4.100	280,917		315,637
R2004959141	SAN ANTONIO	TX	R	04/11/2023	4.100	343,258		385,684
R2004959142	SAN ANTONIO	TX	R	04/11/2023	4.100	246,172		276,597
R2004959143	CANTON	GA	R	04/11/2023	4.100	271,952		305,564
R2004959144	MCDONOUGH	GA	R	04/11/2023	4.100	218,723		245,756
R2004959145	COVINGTON	GA	R	04/11/2023	4.100	268,576		301,771
R2004959146	COVINGTON	GA	R	04/11/2023	4.100	265,704		298,544
R2004959147	DOUGLASVILLE	GA	R	04/11/2023	4.100	268,153		301,296
R2004959148	DALLAS	GA	R	04/11/2023	4.100	280,726		315,423
R2004959149	CONYERS	GA	R	04/11/2023	4.100	314,405		353,264
R2004959150	ADAIRSVILLE	GA	R	04/11/2023	4.100	299,031		335,990
R2004959151	COVINGTON	GA	R	04/11/2023	4.100	235,264		264,342
R2004959152	GILBERT	AZ	R	04/11/2023	4.100	459,066		515,804
R2004959153	ROCKMART	GA	R	04/11/2023	4.100	284,949		320,168
R2004959154	DALLAS	GA	R	04/11/2023	4.100	309,582		347,845
R2004959155	TEMPLE	GA	R	04/11/2023	4.100	252,348		283,537
R2004959156	COVINGTON	GA	R	04/11/2023	4.100	256,450		288,146
R2004959157	STOCKBRIDGE	GA	R	04/11/2023	4.100	318,164		357,488
R2004959158	ROCKMART	GA	R	04/11/2023	4.100	250,807		281,805
R2004959159	HIRAM	GA	R	04/11/2023	4.100	343,541		386,001
R2004959160	TEMPLE	GA	R	04/11/2023	4.100	295,578		332,110
R2004959161	MCDONOUGH	GA	R	04/11/2023	4.100	311,235		349,702
R2004959162	ADAIRSVILLE	GA	R	04/11/2023	4.100	263,840		296,450
R2004959163	FAYETTEVILLE	GA	R	04/11/2023	4.100	466,967		524,682
R2004959164	ROCKMART	GA	R	04/11/2023	4.100	238,456		267,928
R2004959165	MCDONOUGH	GA	R	04/11/2023	4.100	370,170		415,921
R2004959166	CARROLLTON	GA	R	04/11/2023	4.100	242,885		272,905
R2004959167	DALLAS	GA	R	04/11/2023	4.100	218,767		245,805
R2004959168	COVINGTON	GA	R	04/11/2023	4.100	361,342		406,003
R2004959169	CARTERSVILLE	GA	R	04/11/2023	4.100	208,452		234,216
R2004959170	GRIFFIN	GA	R	04/11/2023	4.100	226,623		254,633
R2004959171	DOUGLASVILLE	GA	R	04/11/2023	4.100	234,040		262,967
R2004959172	MCDONOUGH	GA	R	04/11/2023	4.100	229,323		257,666
R2004959173	DOUGLASVILLE	GA	R	04/11/2023	4.100	247,665		278,275
R2004959174	CARTERSVILLE	GA	R	04/11/2023	4.100	174,893		196,509
R2004959175	ORANGE PARK	FL	R	04/11/2023	4.100	264,004		296,634
R2004959176	CENTENNIAL	CO	R	04/10/2023	3.750	574,278		645,256
R2004959177	CASTLE ROCK	CO	R	04/14/2023	3.750	562,777		635,584
R2004959178	BARTLETT	TN	R	04/12/2023	4.660	252,341		283,529
R2004959179	FATE	TX	R	04/17/2023	3.880	300,964		338,162
R2004959180	LA VERGNE	TN	R	04/14/2023	4.150	316,767		355,918
R2004959181	BROOKSVILLE	FL	R	04/14/2023	3.940	292,231		328,349
R2004959182	DALLAS	NC	R	04/17/2023	4.120	268,082		301,216
R2004959183	LUTZ	FL	R	04/21/2023	3.940	322,553		362,419
R2004959184	THORNTON	CO	R	04/21/2023	3.750	552,107		620,345
R2004959185	LA VERGNE	TN	R	04/24/2023	4.150	287,096		322,580
R2004959186	FRUITLAND PARK	FL	R	04/26/2023	3.910	308,556		346,692
R2004959187	MIDLAND	NC	R	04/25/2023	4.120	316,364		355,465
R2004959188	PALMETTO	FL	R	04/27/2023	4.160	337,751		379,496
R2004959189	CORDOVA	TN	R	05/02/2023	4.660	272,033		305,655
R2004959190	CLAYTON	NC	R	05/01/2023	4.090	280,302		314,946
R2004959191	LA VERGNE	TN	R	05/04/2023	4.150	370,954		416,802
R2004959192	KENNESAW	GA	R	05/05/2023	4.150	315,836		354,872
R2004959193	COLUMBUS	OH	R	05/12/2023	4.040	262,074		294,465
R2004959194	SOUTHAVEN	MS	R	05/15/2023	4.660	277,150		311,404
R2004959195	DENTON	TX	R	05/16/2023	3.880	315,375		354,354
R2004959196	YOUNGSVILLE	NC	R	05/16/2023	4.090	372,493		418,532

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959197	TAVARES	FL	R	05/17/2023	3.910	285,492		320,777
R2004959198	FORT WORTH	TX	R	05/17/2023	3.880	289,562		325,350
R2004959199	SOUTHAVEN	MS	R	05/17/2023	4.660	256,087		287,738
R2004959200	SANFORD	FL	R	05/18/2023	3.910	354,782		398,632
R2004959201	BARTLETT	TN	R	05/19/2023	4.660	323,331		363,293
R2004959202	PALMETTO	FL	R	05/19/2023	4.160	330,482		371,328
R2004959203	PALMETTO	FL	R	05/19/2023	4.160	322,714		362,600
R2004959204	BETHLEHEM	GA	R	05/24/2023	4.150	330,557		371,412
R2004959205	CORDOVA	TN	R	05/25/2023	4.660	191,672		215,362
R2004959206	PALMETTO	FL	R	05/26/2023	4.160	286,331		321,720
R2004959207	LEESBURG	FL	R	05/26/2023	3.910	307,926		345,984
R2004959208	PALMETTO	FL	R	05/30/2023	4.160	373,310		419,449
R2004959209	MEMPHIS	TN	R	06/01/2023	4.660	241,876		271,771
R2004959210	SUN CITY CENTER	FL	R	06/01/2023	3.940	268,695		301,904
R2004959211	PALMETTO	FL	R	05/31/2023	4.160	299,490		336,506
R2004959212	PALMETTO	FL	R	05/31/2023	4.160	300,236		337,344
R2004959213	PALMETTO	FL	R	05/31/2023	4.160	307,329		345,314
R2004959214	PALMETTO	FL	R	05/31/2023	4.160	307,329		345,314
R2004959215	PALMETTO	FL	R	05/31/2023	4.160	318,887		358,300
R2004959216	PALMETTO	FL	R	05/31/2023	4.160	318,455		357,815
R2004959217	PALMETTO	FL	R	05/31/2023	4.160	318,446		357,805
R2004959218	PALMETTO	FL	R	05/31/2023	4.160	331,448		372,413
R2004959219	PALMETTO	FL	R	05/31/2023	4.160	334,385		375,713
R2004959220	PALMETTO	FL	R	05/31/2023	4.160	334,385		375,713
R2004959221	PALMETTO	FL	R	05/31/2023	4.160	349,127		392,278
R2004959222	PALMETTO	FL	R	05/31/2023	4.160	365,867		411,087
R2004959223	PALMETTO	FL	R	05/31/2023	4.160	367,654		413,094
R2004959224	PALMETTO	FL	R	05/31/2023	4.160	372,879		418,965
R2004959225	CLAYTON	NC	R	06/01/2023	4.090	343,496		385,950
R2004959226	SOUTHAVEN	MS	R	06/02/2023	4.660	226,541		254,541
R2004959227	GOODYEAR	AZ	R	06/07/2023	3.670	373,688		419,874
R2004959228	LITCHFIELD PARK	AZ	R	06/07/2023	3.670	381,992		429,205
R2004959229	PHOENIX	AZ	R	06/07/2023	3.670	435,970		489,853
R2004959230	GLENDALE	AZ	R	06/07/2023	3.670	365,384		410,544
R2004959231	WADDELL	AZ	R	06/07/2023	3.670	373,688		419,874
R2004959232	GLENDALE	AZ	R	06/07/2023	3.670	394,449		443,201
R2004959233	PHOENIX	AZ	R	06/07/2023	3.670	456,730		513,180
R2004959234	PHOENIX	AZ	R	06/07/2023	3.670	444,274		499,184
R2004959235	GLENDALE	AZ	R	06/07/2023	3.670	323,863		363,891
R2004959236	GOODYEAR	AZ	R	06/07/2023	3.670	427,665		480,523
R2004959237	GOODYEAR	AZ	R	06/07/2023	3.670	398,601		447,866
R2004959238	GOODYEAR	AZ	R	06/07/2023	3.670	352,928		396,548
R2004959239	SURPRISE	AZ	R	06/07/2023	3.670	365,384		410,544
R2004959240	SURPRISE	AZ	R	06/07/2023	3.670	394,449		443,201
R2004959241	GOODYEAR	AZ	R	06/07/2023	3.670	348,776		391,883
R2004959242	SURPRISE	AZ	R	06/07/2023	3.670	415,209		466,527
R2004959243	SURPRISE	AZ	R	06/07/2023	3.670	365,384		410,544
R2004959244	TOLLESON	AZ	R	06/07/2023	3.670	419,361		471,192
R2004959245	WADDELL	AZ	R	06/07/2023	3.670	386,144		433,870
R2004959246	VALRICO	FL	R	06/07/2023	3.670	311,407		349,895
R2004959247	LUTZ	FL	R	06/07/2023	3.670	307,255		345,230
R2004959248	LUTZ	FL	R	06/07/2023	3.670	286,494		321,904
R2004959249	APOPKA	FL	R	06/07/2023	3.670	278,190		312,573
R2004959250	LAKE MARY	FL	R	06/07/2023	3.670	313,898		352,694
R2004959251	OCOEE	FL	R	06/07/2023	3.670	348,776		391,883
R2004959252	VALRICO	FL	R	06/07/2023	3.670	290,646		326,569
R2004959253	ODESSA	FL	R	06/07/2023	3.670	415,209		466,527
R2004959254	APOPKA	FL	R	06/07/2023	3.670	373,688		419,874
R2004959255	LAKE MARY	FL	R	06/07/2023	3.670	336,319		377,887
R2004959256	WESLEY CHAPEL	FL	R	06/07/2023	3.670	403,434		453,296
R2004959257	ODESSA	FL	R	06/07/2023	3.670	307,255		345,230
R2004959258	TRINITY	FL	R	06/07/2023	3.670	298,951		335,900
R2004959259	RIVERVIEW	FL	R	06/07/2023	3.670	298,951		335,900
R2004959260	TRINITY	FL	R	06/07/2023	3.670	311,407		349,895
R2004959261	ORLANDO	FL	R	06/07/2023	3.670	365,384		410,544

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959262	BRANDON	FL	R	06/07/2023	3.670	332,167		373,222
R2004959263	BRANDON	FL	R	06/07/2023	3.670	290,646		326,569
R2004959264	ORLANDO	FL	R	06/07/2023	3.670	307,255		345,230
R2004959265	LAND O LAKES	FL	R	06/07/2023	3.670	319,711		359,226
R2004959266	TAMPA	FL	R	06/07/2023	3.670	381,992		429,205
R2004959267	OVIEDO	FL	R	06/07/2023	3.670	290,646		326,569
R2004959268	SANFORD	FL	R	06/07/2023	3.670	311,407		349,895
R2004959269	SORRENTO	FL	R	06/07/2023	3.670	303,103		340,565
R2004959270	ORLANDO	FL	R	06/07/2023	3.670	435,970		489,853
R2004959271	APOPKA	FL	R	06/07/2023	3.670	319,711		359,226
R2004959272	ORLANDO	FL	R	06/07/2023	3.670	440,122		494,519
R2004959273	ORLANDO	FL	R	06/07/2023	3.670	315,559		354,561
R2004959274	APOPKA	FL	R	06/07/2023	3.670	336,319		377,887
R2004959275	OCOEE	FL	R	06/07/2023	3.670	303,103		340,565
R2004959276	WESLEY CHAPEL	FL	R	06/07/2023	3.670	282,342		317,238
R2004959277	OVIEDO	FL	R	06/07/2023	3.670	319,711		359,226
R2004959278	APOLLO BEACH	FL	R	06/07/2023	3.670	332,167		373,222
R2004959279	LUTZ	FL	R	06/07/2023	3.670	294,798		331,234
R2004959280	APOPKA	FL	R	06/07/2023	3.670	322,380		362,225
R2004959281	WESLEY CHAPEL	FL	R	06/07/2023	3.670	294,798		331,234
R2004959282	TAMPA	FL	R	06/07/2023	3.670	357,080		401,213
R2004959283	ORLANDO	FL	R	06/07/2023	3.670	348,776		391,883
R2004959284	APOPKA	FL	R	06/07/2023	3.670	257,430		289,247
R2004959285	LAKE MARY	FL	R	06/07/2023	3.670	311,407		349,895
R2004959286	SANFORD	FL	R	06/07/2023	3.670	280,681		315,372
R2004959287	LAND O LAKES	FL	R	06/07/2023	3.670	257,430		289,247
R2004959288	LAKE MARY	FL	R	06/07/2023	3.670	340,471		382,552
R2004959289	ORLANDO	FL	R	06/07/2023	3.670	348,776		391,883
R2004959290	WINTER HAVEN	FL	R	06/07/2023	3.670	276,529		310,707
R2004959291	ORLANDO	FL	R	06/07/2023	3.670	332,167		373,222
R2004959292	ORLANDO	FL	R	06/07/2023	3.670	336,319		377,887
R2004959293	ORLANDO	FL	R	06/07/2023	3.670	298,951		335,900
R2004959294	WESTFIELD	IN	R	06/07/2023	3.670	282,342		317,238
R2004959295	OLIVE BRANCH	MS	R	06/07/2023	3.670	249,125		279,916
R2004959296	OLIVE BRANCH	MS	R	06/07/2023	3.670	261,582		293,912
R2004959297	OLIVE BRANCH	MS	R	06/07/2023	3.670	220,061		247,259
R2004959298	OLIVE BRANCH	MS	R	06/07/2023	3.670	239,460		269,057
R2004959299	OLIVE BRANCH	MS	R	06/07/2023	3.670	257,430		289,247
R2004959300	OLIVE BRANCH	MS	R	06/07/2023	3.670	249,125		279,916
R2004959301	SOUTHAVEN	MS	R	06/07/2023	3.670	203,452		228,598
R2004959302	OLIVE BRANCH	MS	R	06/07/2023	3.670	244,973		275,251
R2004959303	OLIVE BRANCH	MS	R	06/07/2023	3.670	232,517		261,255
R2004959304	CHARLOTTE	NC	R	06/07/2023	3.670	328,015		368,556
R2004959305	CHARLOTTE	NC	R	06/07/2023	3.670	373,688		419,874
R2004959306	OAKLAND	TN	R	06/07/2023	3.670	244,973		275,251
R2004959307	CORDOVA	TN	R	06/07/2023	3.670	232,517		261,255
R2004959308	NASHVILLE	TN	R	06/07/2023	3.670	435,970		489,853
R2004959309	OAKLAND	TN	R	06/07/2023	3.670	319,711		359,226
R2004959310	OAKLAND	TN	R	06/07/2023	3.670	269,886		303,243
R2004959311	CORDOVA	TN	R	06/07/2023	3.670	273,173		306,936
R2004959312	SPRING	TX	R	06/07/2023	3.670	280,681		315,372
R2004959313	CEDAR HILL	TX	R	06/07/2023	3.670	280,681		315,372
R2004959314	HUMBLE	TX	R	06/07/2023	3.670	282,342		317,238
R2004959315	HOUSTON	TX	R	06/07/2023	3.670	228,365		256,590
R2004959316	SPRING	TX	R	06/07/2023	3.670	244,973		275,251
R2004959317	LEAGUE CITY	TX	R	06/07/2023	3.670	298,951		335,900
R2004959318	LEAGUE CITY	TX	R	06/07/2023	3.670	294,798		331,234
R2004959319	FORNEY	TX	R	06/07/2023	3.670	294,695		331,118
R2004959320	KINGWOOD	TX	R	06/07/2023	3.670	240,821		270,586
R2004959321	SPRING	TX	R	06/07/2023	3.670	220,061		247,259
R2004959322	PALMETTO	FL	R	06/09/2023	4.160	344,110		386,640
R2004959323	PALMETTO	FL	R	06/09/2023	4.160	303,113		340,576
R2004959324	FORT WORTH	TX	R	06/12/2023	3.880	295,309		331,808
R2004959325	LITHIA	FL	R	06/13/2023	3.940	308,082		346,159
R2004959326	FORT WORTH	TX	R	06/13/2023	3.880	280,552		315,227

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959327	YOUNGSVILLE	NC	R	06/16/2023	4.090	364,257		409,278
R2004959328	PALMETTO	FL	R	06/16/2023	4.160	297,939		334,763
R2004959329	PALMETTO	FL	R	06/16/2023	4.160	325,943		366,228
R2004959330	PALMETTO	FL	R	06/16/2023	4.160	325,050		365,225
R2004959331	PALMETTO	FL	R	06/16/2023	4.160	293,265		329,511
R2004959332	TAVARES	FL	R	06/16/2023	3.910	283,896		318,984
R2004959333	PALMETTO	FL	R	06/16/2023	4.160	290,678		326,605
R2004959334	FRUITLAND PARK	FL	R	06/20/2023	3.910	294,069		330,415
R2004959335	MULBERRY	FL	R	06/20/2023	3.940	296,071		332,664
R2004959336	SMYRNA	TN	R	06/21/2023	4.150	302,710		340,124
R2004959337	KNIGHTDALE	NC	R	06/22/2023	4.090	346,049		388,819
R2004959338	SMYRNA	TN	R	06/22/2023	4.150	372,048		418,031
R2004959339	PALMETTO	FL	R	06/26/2023	4.160	327,192		367,631
R2004959340	OAKLAND	TN	R	06/23/2023	4.660	294,189		330,549
R2004959341	PALMETTO	FL	R	06/26/2023	4.160	325,372		365,587
R2004959342	CORDOVA	TN	R	06/28/2023	4.660	236,139		265,325
R2004959343	MURFREESBORO	TN	R	06/26/2023	4.150	369,465		415,129
R2004959344	SOUTHAVEN	MS	R	06/27/2023	4.660	251,913		283,048
R2004959345	GOODLETTSVILLE	TN	R	06/26/2023	4.150	297,613		334,397
R2004959346	OLIVE BRANCH	MS	R	06/28/2023	4.660	205,214		230,578
R2004959347	MIDLOTHIAN	TX	R	06/28/2023	3.880	253,434		284,757
R2004959348	PALMETTO	FL	R	06/29/2023	4.160	347,726		390,703
R2004959349	PALMETTO	FL	R	06/29/2023	4.160	364,214		409,229
R2004959350	FATE	TX	R	07/06/2023	3.880	338,385		380,208
R2004959351	PALMETTO	FL	R	07/07/2023	4.160	343,679		386,156
R2004959352	PALMETTO	FL	R	07/07/2023	4.160	340,205		382,253
R2004959353	PALMETTO	FL	R	07/07/2023	4.160	339,720		381,708
R2004959354	CLAYTON	NC	R	07/10/2023	4.090	334,216		375,524
R2004959355	SOUTHAVEN	MS	R	07/07/2023	4.660	271,336		304,872
R2004959356	VALRICO	FL	R	07/11/2023	3.670	381,992		429,205
R2004959357	VALRICO	FL	R	07/11/2023	3.670	298,951		335,900
R2004959358	ORLANDO	FL	R	07/11/2023	3.670	398,601		447,866
R2004959359	WINTER SPRINGS	FL	R	07/11/2023	3.670	282,342		317,238
R2004959360	ORLANDO	FL	R	07/11/2023	3.670	357,131		401,271
R2004959361	KINGWOOD	TX	R	07/11/2023	3.670	249,125		279,916
R2004959362	PHOENIX	AZ	R	07/11/2023	3.670	381,992		429,205
R2004959363	GOODYEAR	AZ	R	07/11/2023	3.670	415,209		466,527
R2004959364	RIVERVIEW	FL	R	07/11/2023	3.670	280,681		315,372
R2004959365	OCOEE	FL	R	07/11/2023	3.670	340,471		382,552
R2004959366	WINTER GARDEN	FL	R	07/11/2023	3.670	484,740		544,652
R2004959367	TRINITY	FL	R	07/11/2023	3.670	381,992		429,205
R2004959368	FRUITLAND PARK	FL	R	07/19/2023	3.910	295,628		332,166
R2004959369	GARNER	NC	R	07/24/2023	4.090	365,402		410,564
R2004959370	EUSTIS	FL	R	07/24/2023	3.910	324,017		364,064
R2004959371	SANGER	TX	R	07/26/2023	3.880	310,904		349,330
R2004959372	TUCSON	AZ	R	07/27/2023	3.710	252,183		283,352
R2004959373	PALMETTO	FL	R	07/28/2023	4.160	304,365		341,983
R2004959374	PALMETTO	FL	R	07/28/2023	4.160	307,550		345,562
R2004959375	PALMETTO	FL	R	07/28/2023	4.160	305,699		343,482
R2004959376	PALMETTO	FL	R	07/28/2023	4.160	329,394		370,106
R2004959377	PALMETTO	FL	R	07/28/2023	4.160	308,377		346,491
R2004959378	PALMETTO	FL	R	07/28/2023	4.160	306,215		344,062
R2004959379	PALMETTO	FL	R	07/31/2023	4.160	337,573		379,296
R2004959380	PALMETTO	FL	R	08/04/2023	4.160	299,072		336,036
R2004959381	GIBSONTON	FL	R	08/03/2023	3.940	309,786		348,074
R2004959382	KNIGHTDALE	NC	R	08/14/2023	4.090	352,574		396,150
R2004959383	PALMETTO	FL	R	08/18/2023	4.160	303,979		341,549
R2004959384	AURORA	CO	R	08/21/2023	3.750	509,716		572,715
R2004959385	PALMETTO	FL	R	08/18/2023	4.160	296,835		333,523
R2004959386	PALMETTO	FL	R	08/18/2023	4.160	407,036		457,344
R2004959387	PALMETTO	FL	R	08/25/2023	4.160	331,655		372,646
R2004959388	PALMETTO	FL	R	08/25/2023	4.160	343,196		385,614
R2004959389	PALMETTO	FL	R	08/25/2023	4.160	305,765		343,556
R2004959390	PALMETTO	FL	R	08/25/2023	4.160	332,282		373,351
R2004959391	PALMETTO	FL	R	08/25/2023	4.160	304,806		342,479

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959392	PALMETTO	FL	R	08/25/2023	4.160	298,622		335,530
R2004959393	PALMETTO	FL	R	08/25/2023	4.160	308,827		346,997
R2004959394	PALMETTO	FL	R	08/31/2023	4.160	289,252		325,002
R2004959395	PALMETTO	FL	R	08/31/2023	4.160	332,281		373,349
R2004959396	PALMETTO	FL	R	08/31/2023	4.160	332,282		373,351
R2004959397	PALMETTO	FL	R	08/31/2023	4.160	332,281		373,349
R2004959398	PALMETTO	FL	R	08/31/2023	4.160	332,282		373,351
R2004959399	PALMETTO	FL	R	08/31/2023	4.160	330,287		371,109
R2004959400	DELTONA	FL	R	08/31/2023	4.110	272,384		306,048
R2004959401	DELTONA	FL	R	08/31/2023	4.110	284,117		319,233
R2004959402	DELTONA	FL	R	08/31/2023	4.110	272,384		306,048
R2004959403	DELTONA	FL	R	08/31/2023	4.110	294,794		331,229
R2004959404	DELTONA	FL	R	08/31/2023	4.110	272,384		306,048
R2004959405	DELTONA	FL	R	08/31/2023	4.110	313,569		352,325
R2004959406	HENDERSONVILLE	TN	R	09/15/2023	4.150	353,674		397,386
R2004959407	TAVARES	FL	R	09/25/2023	3.910	279,407		313,941
R2004959408	DELTONA	FL	R	09/27/2023	4.110	284,155		319,274
R2004959409	SEABROOK	TX	R	09/27/2023	3.920	235,892		265,047
R2004959410	DELTONA	FL	R	09/27/2023	4.110	269,014		302,263
R2004959411	DELTONA	FL	R	09/27/2023	4.110	284,155		319,274
R2004959412	DELTONA	FL	R	09/27/2023	4.110	311,950		350,506
R2004959413	DELTONA	FL	R	09/27/2023	4.110	269,014		302,263
R2004959414	DELTONA	FL	R	09/27/2023	4.110	294,831		331,270
R2004959415	PALMETTO	FL	R	09/28/2023	4.160	292,822		329,014
R2004959416	PALMETTO	FL	R	09/28/2023	4.160	320,435		360,039
R2004959417	BACLIFF	TX	R	10/03/2023	3.920	207,909		233,606
R2004959418	AUBREY	TX	R	10/05/2023	3.880	260,640		292,854
R2004959419	HERNANDO	MS	R	10/20/2023	4.660	244,729		274,976
R2004959420	DELTONA	FL	R	10/27/2023	4.110	313,607		352,366
R2004959421	DELTONA	FL	R	10/27/2023	4.110	294,831		331,270
R2004959422	YOUNGTOWN	AZ	R	10/27/2023	4.280	359,551		403,990
R2004959423	YOUNGTOWN	AZ	R	10/27/2023	4.280	393,146		441,737
R2004959424	YOUNGTOWN	AZ	R	10/27/2023	4.280	392,794		441,342
R2004959425	YOUNGTOWN	AZ	R	10/27/2023	4.280	359,551		403,990
R2004959426	YOUNGTOWN	AZ	R	10/27/2023	4.280	319,532		359,025
R2004959427	YOUNGTOWN	AZ	R	10/27/2023	4.280	319,582		359,081
R2004959428	YOUNGTOWN	AZ	R	10/27/2023	4.280	319,660		359,168
R2004959429	YOUNGTOWN	AZ	R	10/27/2023	4.280	319,554		359,049
R2004959430	PRINCETON	TX	R	10/27/2023	4.280	298,537		335,435
R2004959431	PRINCETON	TX	R	10/27/2023	4.280	294,460		330,854
R2004959432	PRINCETON	TX	R	10/27/2023	4.280	294,443		330,835
R2004959433	FORT WORTH	TX	R	10/27/2023	4.280	311,672		350,193
R2004959434	PRINCETON	TX	R	10/27/2023	4.280	294,538		330,942
R2004959435	PRINCETON	TX	R	10/27/2023	4.280	266,444		299,375
R2004959436	PRINCETON	TX	R	10/27/2023	4.280	266,481		299,417
R2004959437	PALMETTO	FL	R	10/27/2023	4.160	294,609		331,021
R2004959438	PALMETTO	FL	R	10/27/2023	4.160	357,027		401,154
R2004959439	DELTONA	FL	R	10/27/2023	4.110	272,420		306,090
R2004959440	DELTONA	FL	R	10/27/2023	4.110	272,420		306,090
R2004959441	DELTONA	FL	R	10/27/2023	4.110	294,831		331,270
R2004959442	DELTONA	FL	R	10/27/2023	4.110	269,014		302,263
R2004959443	COMMERCE CITY	CO	R	10/31/2023	4.280	450,600		506,292
R2004959444	COMMERCE CITY	CO	R	10/31/2023	4.280	412,617		463,615
R2004959445	COMMERCE CITY	CO	R	10/31/2023	4.280	412,587		463,581
R2004959446	COMMERCE CITY	CO	R	10/31/2023	4.280	412,630		463,629
R2004959447	COMMERCE CITY	CO	R	10/31/2023	4.280	412,557		463,547
R2004959448	COMMERCE CITY	CO	R	10/31/2023	4.280	412,471		463,451
R2004959449	COMMERCE CITY	CO	R	10/31/2023	4.280	412,557		463,547
R2004959450	PRINCETON	TX	R	10/31/2023	4.280	291,318		327,324
R2004959451	PRINCETON	TX	R	10/31/2023	4.280	291,401		327,417
R2004959452	PRINCETON	TX	R	10/31/2023	4.280	266,308		299,222
R2004959453	PRINCETON	TX	R	10/31/2023	4.280	266,230		299,135
R2004959454	PRINCETON	TX	R	10/31/2023	4.280	266,235		299,140
R2004959455	PRINCETON	TX	R	10/31/2023	4.280	298,678		335,593
R2004959456	PRINCETON	TX	R	10/31/2023	4.280	308,339		346,448

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959457	PRINCETON	TX	R	10/31/2023	4.280	294,551		330,956
R2004959458	WALLS	MS	R	11/01/2023	4.660	161,060		180,966
R2004959459	SANFORD	FL	R	11/09/2023	3.910	236,387		265,603
R2004959460	YOUNGTOWN	AZ	R	11/20/2023	4.280	329,546		370,276
R2004959461	YOUNGTOWN	AZ	R	11/20/2023	4.280	319,504		358,993
R2004959462	YOUNGTOWN	AZ	R	11/20/2023	4.280	329,546		370,276
R2004959463	YOUNGTOWN	AZ	R	11/20/2023	4.280	319,504		358,993
R2004959464	FORT WORTH	TX	R	11/17/2023	4.280	314,247		353,087
R2004959465	PRINCETON	TX	R	11/17/2023	4.280	308,126		346,209
R2004959466	PRINCETON	TX	R	11/17/2023	4.280	298,718		335,638
R2004959467	PRINCETON	TX	R	11/17/2023	4.280	266,410		299,337
R2004959468	PRINCETON	TX	R	11/17/2023	4.280	266,387		299,311
R2004959469	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959470	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959471	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959472	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959473	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959474	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959475	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959476	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959477	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959478	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959479	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959480	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959481	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959482	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959483	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959484	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959485	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959486	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959487	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959488	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959489	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959490	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959491	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959492	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959493	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959494	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959495	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959496	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959497	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959498	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959499	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959500	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959501	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959502	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959503	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959504	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959505	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959506	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959507	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959508	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959509	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959510	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959511	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959512	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959513	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959514	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959515	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959516	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959517	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959518	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959519	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959520	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959521	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004959522	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959523	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959524	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959525	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959526	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959527	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959528	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959529	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959530	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959531	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959532	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959533	GAINESVILLE	GA	R	11/21/2023	4.420	341,607		383,827
R2004959534	DELTONA	FL	R	11/22/2023	4.110	272,420		306,090
R2004959535	KISSIMMEE	FL	R	11/22/2023	3.900	327,904		368,431
R2004959536	KISSIMMEE	FL	R	11/22/2023	3.900	321,001		360,675
R2004959537	KISSIMMEE	FL	R	11/22/2023	3.900	330,388		371,223
R2004959538	KISSIMMEE	FL	R	11/22/2023	3.900	327,904		368,431
R2004959539	KISSIMMEE	FL	R	11/22/2023	3.900	304,710		342,371
R2004959540	KISSIMMEE	FL	R	11/22/2023	3.900	330,388		371,223
R2004959541	DELTONA	FL	R	11/22/2023	4.110	284,155		319,274
R2004959542	DELTONA	FL	R	11/22/2023	4.110	294,831		331,270
R2004959543	DELTONA	FL	R	11/22/2023	4.110	284,155		319,274
R2004959544	DELTONA	FL	R	11/22/2023	4.110	294,831		331,270
R2004959545	DELTONA	FL	R	11/22/2023	4.110	284,155		319,274
R2004959546	FORT WORTH	TX	R	11/30/2023	4.280	314,232		353,070
R2004959547	OVIEDO	FL	R	12/08/2023	3.910	336,596		378,198
0399999. Mortgages in good standing - Residential mortgages-all other						1,452,213,836	251,291,304	3,710,644,256
26N11-4004484	COLORADO SPRINGS	CO		07/11/2019	7.207	15,250,000		33,996,884
990LUM1	LOS ANGELES	CA		12/20/2019	7.970		669,128	26,441,036
990OCS1	LONG ISLAND CITY	NY		01/03/2020	8.834		1,122,696	30,425,963
990USB1	LOS ANGELES	CA		09/15/2020	8.198		199,482	8,384,900
BM00001	OAKLAND	CA		11/24/2021	7.465		917,935	63,812,925
BM00004	NEW YORK	NY		02/07/2020	7.593		3,413,259	30,354,601
BM00005	NEW YORK	NY		02/07/2020	7.593		2,217,581	11,127,015
BM00008	BOSTON	MA		08/31/2022	7.960		9,885,855	135,428,729
BM00012	CHARLOTTE	NC		06/01/2022	9.100	39,000,000		72,614,966
BM00013	WILMINGTON	IL		05/23/2023	10.460	7,418,781	13,547,373	59,433,387
BM00014	SOMERVILLE	MA		08/19/2022	9.515	1,162,301	2,819,894	29,411,764
BM00015EUR	PALAISEAU	FRA		10/29/2021	6.692	21,882,091		35,587,007
BM00016EUR	PALAISEAU	FRA		10/29/2021	6.692	255,552		415,606
BM00017EUR	PALAISEAU	FRA		10/29/2021	6.692	1,301,681		2,116,934
BM00018EUR	PALAISEAU	FRA		10/29/2021	6.735	385,513		631,085
BM00019EUR	PALAISEAU	FRA		10/29/2021	6.735	13,779,630		22,908,408
BM00020	LEXINGTON	KY		12/18/2023	4.190	3,449,364		8,311,000
NC00010	TAMPA	FL		11/09/2022	9.307		9,120,796	43,706,000
NC00011	ST JOHNS	FL		03/10/2023	9.307	6,213,444	9,475,431	44,631,000
NP00002	WILMER	TX		08/31/2022	8.107		46,353,572	159,000,000
NP00003	TEMPLE	TX		12/21/2022	8.858	3,829,418	7,117,518	95,462,500
V029991	CHARLESTON	SC		11/04/2020	8.257		176,852	34,030,500
0599999. Mortgages in good standing - Commercial mortgages-all other						113,927,775	107,037,372	948,232,210
0899999. Total Mortgages in good standing						1,610,291,951	384,230,806	4,835,018,524
1699999. Total - Restructured Mortgages								
A170784	PLAINFIELD	NJ		12/13/2021	9.600		4,400	1,720,000
A170788	LINDEN	NJ		12/13/2021	10.600		5,700	5,235,001
A170837	WESTVILLE	NJ		10/04/2022	9.000		60,729	335,000
A271000	INDIAN TRAIL	NC		06/02/2022	8.000		8,909	385,000
A290158	ANDERSON	SC		01/17/2023	8.500	57,500		170,000
A303559	MACON	GA		01/17/2023	8.500	88,825		155,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A303561	ATLANTA	GA		01/17/2023	8.500	124,525		240,000
A370393	KNOXVILLE	TN		11/02/2022	8.500		3,000	230,000
A430701	CLEVELAND HEIGHTS	OH		06/06/2022	8.250		42,830	235,000
A430704	CLEVELAND HEIGHTS	OH		09/02/2022	9.250		58,760	260,000
A915954	RESEDA	CA		12/16/2019	11.100		12,650	800,000
A917903	BURBANK	CA		03/29/2021	8.600		78,500	1,200,000
A917960	PALM SPRINGS	CA		04/27/2021	12.200		19,500	2,000,000
A918653	SAN FRANCISCO	CA		09/09/2021	9.500		327,091	3,200,000
A920837	LONG BEACH	CA		09/27/2022	8.750		250,000	2,750,000
A920989	SAN DIEGO	CA		09/23/2022	8.500		27,377	1,075,000
A980193	SEATTLE	WA		02/04/2022	7.500		31,950	1,200,000
P2009025195	FRESNO	CA		11/04/2022	9.625	200,000	7,080	510,000
P5221126185	LEANDER	TX		01/13/2023	9.250	483,190	13,196	645,000
P5230228855	TEMPE	AZ		03/01/2023	8.500	512,000	21,734	640,000
P5230228856	QUEEN CREEK	AZ		03/01/2023	8.500	480,000	16,210	600,000
P5230228862	TEMPE	AZ		03/09/2023	8.500	480,000	16,210	600,000
P5230228863	QUEEN CREEK	AZ		03/01/2023	8.500	617,357	18,786	792,000
P5230228865	TEMPE	AZ		03/01/2023	8.500	526,400	17,777	658,000
P5230228866	TEMPE	AZ		03/01/2023	8.500	512,000	12,380	640,000
P5230228867	TEMPE	AZ		03/09/2023	8.500	512,000	17,290	640,000
P5230229555	PROSPER	TX		04/03/2023	10.125	577,500	23,348	800,000
P5230534602	HOLLYWOOD	FL		01/06/2023	10.500	278,735	12,786	420,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						5,450,032	1,108,193	28,135,001
2499999. Total - Mortgages with overdue interest over 90 days						5,450,032	1,108,193	28,135,001
A170857	NEWARK	NJ		02/10/2023	9.990	3,900,000		5,600,000
A918345	SAN FRANCISCO	CA		07/16/2021	11.680		98,250	4,100,000
P4230127668	NORTH MYRTLE BEACH	SC		04/10/2023	9.625	318,750	1,594	425,000
P4230127670	NORTH MYRTLE BEACH	SC		04/10/2023	9.625	318,750	1,594	425,000
P4230127671	MYRTLE BEACH	SC		03/03/2023	9.625	357,700	7,154	511,000
P4230127672	MYRTLE BEACH	SC		04/04/2023	9.625	195,000	1,790	260,000
P4230229668	TAMPA	FL		03/10/2023	8.250	144,300	2,768	222,000
P5230228857	TEMPE	AZ		03/01/2023	8.500	520,000	15,824	650,000
P5230228858	TEMPE	AZ		03/01/2023	8.500	477,600	14,533	597,000
P5230228861	QUEEN CREEK	AZ		03/01/2023	8.500	564,000	19,046	705,000
P530102	MILWAUKEE	WI		07/14/2022	7.000	93,327	467	125,000
P530109	MILWAUKEE	WI		08/23/2022	9.500	77,845	2,335	104,000
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						6,967,272	165,355	13,724,000
3299999. Total - Mortgages in the process of foreclosure						6,967,272	165,355	13,724,000
3399999 - Totals						1,622,709,255	385,504,354	4,876,877,525

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
800004	LEBANON	OH		04/01/2005	01/11/2023	22,116							22,116	22,116			
800007	MCLEAN	VA		12/31/2020	03/31/2023	24,000,000							24,000,000	24,000,000			
900755	TUALATIN	OR		10/11/2006	10/10/2023	125,418							33,008	33,008			
900783	GARDENDALE	AL		02/16/2007	11/16/2023	114,301							43,471	43,471			
901233	OVERLAND PARK	KS		02/01/2010	03/29/2023	987,579							880,735	880,735			
901334	CLEVELAND	OH		12/09/2010	10/27/2023	561,117							426,160	426,160			
901444	NATIONAL CITY	CA		06/13/2011	11/28/2023	435,960							337,472	337,472			
901709	MINNEAPOLIS	MN		02/12/2013	02/27/2023	3,474,954							3,449,147	3,449,147			
901735	FOUNTAIN VALLEY	CA		04/10/2013	04/04/2023	1,169,661							1,155,949	1,155,949			
901738	HIGHLAND PARK	IL		04/16/2013	06/30/2023	2,583,708							2,527,750	2,527,750			
901788	FERGUSON	MO		08/13/2013	08/10/2023	3,896,946							3,778,796	3,778,796			
901797	ELLISVILLE	MO		08/13/2013	08/10/2023	5,938,204							5,758,165	5,758,165			
901801	STONE MOUNTAIN	GA		08/14/2013	08/10/2023	4,369,134							4,258,646	4,258,646			
901805	BIRMINGHAM	AL		09/03/2013	04/27/2023	5,523,368							5,393,627	5,393,627			
901809	PERRY	GA		07/31/2013	07/21/2023	1,397,298							1,338,447	1,338,447			
901846	MEMPHIS	TN		01/15/2014	10/17/2023	7,189,846							6,940,306	6,940,306			
901847	KENNESAW	GA		11/01/2013	06/14/2023	1,364,302							1,318,125	1,318,125			
901872	ARDMORE	PA		01/07/2014	11/01/2023	990,803							957,233	957,233			
901893	MIDLOTHIAN	VA		03/27/2014	11/16/2023	1,755,205							1,691,517	1,691,517			
901902	MEBANE	NC		05/01/2014	06/27/2023	6,057,743							5,938,785	5,938,785			
901919	KATY	TX		07/21/2014	10/06/2023	2,797,125							2,648,130	2,648,130			
902053	ALPHARETTA	GA		01/05/2016	01/31/2023	4,158,275							4,147,034	4,147,034			
902135	TUCSON	AZ		08/08/2016	06/02/2023	2,532,455							2,496,193	2,496,193			
902167	SUGAR LAND	TX		01/18/2017	12/20/2023	2,656,711		17,980			17,980		2,533,254	2,533,254			
902198	CINCINNATI	OH		04/03/2017	05/11/2023	2,248,441							2,218,862	2,218,862			
902266	SYRACUSE	NY		02/22/2018	09/14/2023	1,867,372							1,826,169	1,826,169			
902306	ALPHARETTA	GA		06/21/2018	10/04/2023	1,896,309							1,857,022	1,857,022			
902336	MILWAUKEE	WI		08/30/2018	11/17/2023	8,309,516							8,092,125	8,092,125			
902363	DULUTH	GA		03/12/2019	11/21/2023	7,742,637							7,546,479	7,546,479			
902375	SALT LAKE CITY	UT		04/30/2019	06/28/2023	9,710,266							9,631,415	9,631,415			
902379	RACINE	WI		06/13/2019	03/16/2023	5,992,315							5,912,232	5,912,232			
902444	RANCHO DOMINGUEZ	CA		12/23/2019	05/03/2023	2,832,223							2,811,706	2,811,706			
902486	EL PASO	TX		05/12/2020	05/12/2023	2,065,903							2,006,640	2,006,640			
990CBS1	LOS ANGELES	CA		06/28/2019	07/31/2023	4,687,500							4,687,500	4,628,000		(59,500)	(59,500)
990ECC1	WEST PALM BEACH	FL		09/28/2018	12/14/2023	7,500,000							7,500,000	7,500,000			
990ESS1	CHICAGO	IL		10/30/2020	07/31/2023	10,000,000							10,000,000	9,983,333		(16,667)	(16,667)
990HOW1	SAN FRANCISCO	CA		07/09/2019	06/15/2023	5,184,843							1,936,584	1,936,584			
990L7A1	SAN FRANCISCO	CA		09/30/2020	07/31/2023	5,000,000							5,000,000	4,984,823		(15,177)	(15,177)
990LANE	NEW YORK	NY		04/15/2020	08/22/2023	13,000,000							13,000,000	13,000,000			
990NCAP	WASHINGTON	DC		12/20/2019	11/02/2023	4,576,016			526,293		(526,293)		4,049,723	4,049,723		223,750	223,750
990PARK	NEW YORK	NY		05/31/2017	06/27/2023	16,500,000							16,500,000	15,013,187		(1,486,813)	(1,486,813)
990PLH1	NEW YORK	NY		06/26/2019	08/22/2023	6,500,000							6,500,000	6,500,000			
990PLH2	NEW YORK	NY		06/26/2019	08/18/2023	10,000,000							10,000,000	10,000,000			
990RPK1	BROOKLYN	NY		07/18/2018	01/05/2023	181,818							181,818	181,818			
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	07/31/2023	14,000,000							14,000,000	13,930,000		(70,000)	(70,000)
990W561	NEW YORK	NY		04/11/2018	07/31/2023	7,037,552							7,037,552	7,037,552			
A130001	CUMBERLAND	ME		03/03/2021	03/21/2023	526,500							526,500	526,500			
A150096	YORK	PA		05/07/2018	08/28/2023	162,711							161,860	161,860			
A150203	PHILADELPHIA	PA		03/26/2021	05/22/2023	372,382							372,382	372,382			
A150209	VILLANOVA	PA		09/14/2021	02/09/2023	306,787							306,787	306,787			
A150261	PHILADELPHIA	PA		06/29/2022	05/09/2023	94,885							151,000	151,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A150265	PHILADELPHIA	PA		06/29/2022	08/25/2023	86,885							146,250	146,250			
A150277	COATESVILLE	PA		09/09/2022	04/04/2023	497,210							524,000	524,000			
A150278	PHILADELPHIA	PA		10/26/2022	08/14/2023	224,710							225,000	225,000			
A150284	PITTSBURGH	PA		11/07/2022	08/14/2023	198,000							198,000	198,000			
A150285	PHILADELPHIA	PA		01/31/2023	06/23/2023	13,500							104,494	104,494			
A150286	SEWICKLEY	PA		01/31/2023	11/09/2023	450,000							450,000	450,000			
A150312	PHILADELPHIA	PA		06/09/2023	08/29/2023								112,308	112,308			
A150314	CLIFTON HEIGHTS	PA		09/20/2023	11/22/2023								183,750	183,750			
A170541	SCOTCH PLAINS	NJ		02/18/2020	01/05/2023	522,000							522,000	522,000			
A170633	WESTFIELD	NJ		05/22/2020	07/24/2023	299,200							299,200	299,200			
A170716	AVENEL	NJ		07/08/2021	02/22/2023	309,150							309,150	309,150			
A170720	SCOTCH PLAINS	NJ		03/04/2021	11/22/2023	648,750							648,750	648,750		(20,050)	(20,050)
A170736	RARITAN TOWNSHIP	NJ		02/26/2021	08/25/2023	250,201							250,201	250,201			
A170743	HILLSIDE	NJ		04/22/2021	01/24/2023	240,500							240,500	240,500			
A170751	SUMMIT	NJ		04/15/2021	04/04/2023	504,000							504,000	504,000			
A170781	IRVINGTON	NJ		12/13/2021	04/04/2023	34,122							34,122	34,122			
A170787	IRVINGTON	NJ		12/13/2021	11/07/2023	645,100							152,384	152,384		(22,384)	(22,384)
A170823	MANVILLE	NJ		06/02/2022	03/27/2023	196,200							196,200	196,200			
A170837	WESTVILLE	NJ		10/04/2022	01/26/2023	96,032							157,051	157,051			
A170845	WOODLYNNE BOROUGH	NJ		11/16/2022	05/05/2023	63,028							104,445	104,445			
A170849	PENNSAUKEN	NJ		01/17/2023	02/03/2023								139,608	139,608			
A170861	NEWARK	NJ		03/21/2023	09/01/2023								3,375,000	3,375,000			
A170864	LAWRENCE TOWNSHIP	NJ		05/08/2023	10/03/2023								199,500	199,500			
A170865	SPOTSWOOD	NJ		05/01/2023	10/23/2023								179,088	179,088			
A190033	NEWARK	DE		05/16/2022	02/28/2023	207,000							207,000	207,000			
A190041	NEWARK	DE		08/26/2022	03/08/2023	162,000							162,000	162,000			
A190042	NEW CASTLE	DE		09/23/2022	07/28/2023	168,750							168,750	168,750			
A190046	NEWARK	DE		03/31/2023	09/22/2023								256,810	256,810			
A190051	BEAR	DE		06/16/2023	10/27/2023								181,300	181,300			
A200134	BALTIMORE	MD		04/18/2022	09/27/2023	157,500							157,500	157,500			
A200146	FREDERICK	MD		01/31/2023	03/03/2023	90,000							90,000	90,000			
A200150	PASADENA	MD		02/01/2023	04/28/2023								277,200	277,200			
A200154	HAMPSTEAD	MD		02/22/2023	04/19/2023								153,000	153,000			
A200165	BALTIMORE	MD		03/31/2023	06/28/2023								280,000	280,000			
A200172	DISTRICT HEIGHTS	MD		06/26/2023	09/05/2023								229,500	229,500			
A200177	HAGERSTOWN	MD		06/27/2023	10/31/2023								153,000	153,000			
A210231	RICHMOND	VA		02/08/2021	10/02/2023	199,290							199,290	199,290			
A210244	RICHMOND	VA		01/29/2021	09/01/2023	87,300							87,300	87,300			
A210270	RICHMOND	VA		07/27/2021	09/01/2023	132,000							125,714	125,714			
A210277	RICHMOND	VA		07/28/2021	09/01/2023	103,500							103,500	103,500			
A210287	RICHMOND	VA		10/01/2021	03/16/2023	387,853							581,943	581,943			
A210291	RICHMOND	VA		09/24/2021	11/02/2023	160,500							160,500	160,500			
A210294	RICHMOND	VA		10/18/2021	04/13/2023								148,835	148,835			
A210295	RICHMOND	VA		09/24/2021	02/17/2023	449,725							596,385	596,385			
A210297	RICHMOND	VA		10/12/2021	10/27/2023	112,500							112,500	112,500			
A210298	RICHMOND	VA		10/07/2021	09/01/2023	117,000							117,000	117,000			
A210300	RICHMOND	VA		10/18/2021	11/06/2023	147,180							147,180	147,180			
A210309	RICHMOND	VA		10/25/2021	01/03/2023	450,000							450,000	450,000			
A210315	RICHMOND	VA		12/22/2021	10/13/2023	175,695							175,695	175,695			
A210316	RICHMOND	VA		12/22/2021	11/02/2023	233,022							233,022	233,022			
A210338	RICHMOND	VA		04/22/2022	10/26/2023	222,000							222,000	222,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A210342	VIRGINIA BEACH	VA		10/05/2022	05/11/2023	318,388							318,678	318,678			
A210347	ORANGE	VA		05/19/2022	03/31/2023	290,028							290,028	290,028			
A210349	ORANGE	VA		05/19/2022	03/31/2023	290,028							290,028	290,028			
A210350	LOCUST GROVE	VA		05/18/2022	03/17/2023	305,582							305,582	305,582			
A210352	WILLIAMSBURG	VA		05/23/2022	01/05/2023	231,300							231,300	231,300			
A210354	PORTSMOUTH	VA		06/06/2022	07/07/2023	283,500							283,500	283,500			
A210359	RICHMOND	VA		06/16/2022	10/26/2023	191,631							191,631	191,631			
A210369	RICHMOND	VA		07/27/2022	05/08/2023	175,000							175,000	175,000			
A210371	VIRGINIA BEACH	VA		09/07/2022	01/24/2023	301,050							301,050	301,050			
A210372	VIRGINIA BEACH	VA		08/19/2022	01/23/2023	153,000							153,000	153,000			
A210377	HAYES	VA		01/31/2023	06/01/2023	389,000							389,000	389,000			
A210379	ORANGE	VA		01/31/2023	02/27/2023	292,800							292,800	292,800			
A210387	RICHMOND	VA		01/31/2023	02/09/2023	242,875							314,200	314,200			
A210388	HENRICO	VA		11/01/2022	02/17/2023	217,000							217,000	217,000			
A210389	RICHMOND	VA		10/25/2022	02/27/2023	409,210							409,500	409,500			
A210391	RICHMOND	VA		10/21/2022	01/31/2023	393,460							393,750	393,750			
A210392	RICHMOND	VA		01/17/2023	02/28/2023								108,750	108,750			
A210393	LOCUST GROVE	VA		11/08/2022	03/13/2023	137,446							286,646	286,646			
A210394	RICHMOND	VA		11/07/2022	03/16/2023	210,474							240,474	240,474			
A210400	RICHMOND	VA		01/17/2023	09/01/2023								296,250	296,250			
A210401	CHESTERFIELD	VA		01/17/2023	05/03/2023								212,500	212,500			
A210405	LEESBURG	VA		01/27/2023	02/24/2023								121,680	121,680			
A210407	WINCHESTER	VA		02/07/2023	04/28/2023								108,916	108,916			
A210408	PORTSMOUTH	VA		02/17/2023	04/19/2023								131,250	131,250			
A210409	VIRGINIA BEACH	VA		01/30/2023	04/03/2023								171,000	171,000			
A210425	YORKTOWN	VA		02/24/2023	06/15/2023								327,600	327,600			
A210426	SMITHFIELD	VA		02/22/2023	04/24/2023								265,500	265,500			
A210429	PORTSMOUTH	VA		03/31/2023	05/11/2023								103,750	103,750			
A210431	GLEN ALLEN	VA		03/20/2023	05/31/2023								345,000	345,000			
A210439	RICHMOND	VA		03/14/2023	09/28/2023								164,507	164,507			
A210440	RICHMOND	VA		03/13/2023	09/28/2023								164,468	164,468			
A210449	MONTROSS	VA		04/25/2023	09/15/2023								191,535	191,535			
A210450	CHESAPEAKE	VA		03/20/2023	09/20/2023								175,000	175,000			
A210452	RICHMOND	VA		03/31/2023	10/10/2023								225,982	225,982			
A210453	FRONT ROYAL	VA		04/28/2023	09/27/2023								136,000	136,000			
A210461	RICHMOND	VA		04/21/2023	06/02/2023								327,250	327,250			
A210467	RICHMOND	VA		06/14/2023	08/16/2023								316,625	316,625			
A210468	NORTH CHESTERFIELD	VA		07/19/2023	10/23/2023								191,250	191,250			
A240009	FALLING WATERS	WV		01/31/2023	04/24/2023	261,850							306,450	306,450			
A240010	MARTINSBURG	WV		01/31/2023	03/24/2023	136,080							136,080	136,080			
A240011	HARPERS FERRY	WV		01/17/2023	02/14/2023								198,000	198,000			
A240013	MARTINSBURG	WV		01/17/2023	05/23/2023								174,250	174,250			
A240017	HARPERS FERRY	WV		02/16/2023	11/28/2023								42,500	42,500			
A240018	HARPERS FERRY	WV		02/16/2023	11/21/2023								114,750	114,750			
A240019	BUNKER HILL	WV		01/20/2023	08/21/2023								109,650	109,650			
A240020	CHARLES TOWN	WV		02/06/2023	09/20/2023								249,454	249,454			
A240026	MARTINSBURG	WV		03/17/2023	04/19/2023								90,250	90,250			
A240034	MARTINSBURG	WV		05/11/2023	07/24/2023								97,750	97,750			
A240036	BERKELEY SPRINGS	WV		06/05/2023	09/08/2023								140,000	140,000			
A240037	MARTINSBURG	WV		06/27/2023	08/29/2023								144,500	144,500			
A240039	GERRARDSTOWN	WV		06/16/2023	11/20/2023								151,450	151,450			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A270159	LEXINGTON	NC		11/06/2020	05/25/2023	78,750							78,750	78,750			
A270297	STATESVILLE	NC		08/19/2021	06/06/2023	100,717							137,267	137,267			
A270332	HICKORY	NC		10/19/2021	02/06/2023	203,066							203,066	203,066			
A270334	HICKORY	NC		10/20/2021	02/06/2023	206,066							206,066	206,066			
A270351	HICKORY	NC		10/19/2021	06/30/2023	308,354							308,354	308,354			
A270375	CHARLOTTE	NC		04/27/2022	05/19/2023	144,147							217,707	217,707			
A270438	MOCKSVILLE	NC		11/05/2021	01/06/2023	65,232							65,232	65,232			
A270700	CHARLOTTE	NC		03/03/2022	03/09/2023	307,563							311,250	311,250			
A270701	CHARLOTTE	NC		03/03/2022	05/25/2023	141,434							199,675	199,675			
A270764	CHARLOTTE	NC		02/23/2022	01/17/2023	157,500							157,500	157,500			
A270767	SHELBY	NC		04/28/2022	06/30/2023	90,784							207,526	207,526			
A270770	SHELBY	NC		05/02/2022	09/18/2023	89,575							204,314	204,314			
A270779	WINSTON-SALEM	NC		04/28/2022	07/05/2023	53,400							99,295	99,295			
A270790	CHARLOTTE	NC		03/17/2022	05/10/2023	176,000							176,000	176,000			
A270806	WINSTON SALEM	NC		03/18/2022	06/21/2023	526,084							206,009	206,009			
A270838	CHARLOTTE	NC		03/18/2022	05/10/2023	189,000							189,000	189,000			
A270893	CHARLOTTE	NC		04/26/2022	08/02/2023	157,500							157,500	157,500			
A270905	RICHLANDS	NC		03/24/2022	02/13/2023	129,465							129,465	129,465			
A270920	RICHLANDS	NC		04/14/2022	03/23/2023	179,100							179,100	179,100			
A270939	HICKORY	NC		04/21/2022	05/10/2023	280,064							288,065	288,065			
A270940	HAMPSTEAD	NC		04/18/2022	09/20/2023	319,500							319,500	319,500			
A270954	GASTONIA	NC		04/29/2022	01/05/2023	157,591							157,591	157,591			
A270957	GASTONIA	NC		07/21/2022	07/14/2023	149,306							277,046	277,046			
A270958	GASTONIA	NC		05/20/2022	01/23/2023	157,588							157,588	157,588			
A270964	SUPPLY	NC		06/24/2022	09/08/2023	118,156							279,271	279,271			
A270965	SUPPLY	NC		05/20/2022	09/12/2023	69,461							235,463	235,463			
A270967	CONCORD	NC		04/04/2022	05/10/2023	284,000							284,000	284,000			
A270983	CHARLOTTE	NC		04/19/2022	03/31/2023	368,000							368,000	368,000			
A270992	CHARLOTTE	NC		05/27/2022	01/20/2023	261,000							261,000	261,000			
A271000	INDIAN TRAIL	NC		06/02/2022	01/13/2023	274,575							283,484	283,484			
A271044	CHARLOTTE	NC		04/21/2022	08/02/2023	320,000							320,000	320,000			
A271048	GASTONIA	NC		06/02/2022	02/10/2023	165,111							165,111	165,111			
A271051	MILLS RIVER	NC		05/25/2022	05/01/2023	399,302							567,602	567,602			
A271054	MILLS RIVER	NC		05/26/2022	06/20/2023	401,900							591,200	591,200			
A271056	CHARLOTTE	NC		04/20/2022	08/02/2023	272,000							272,000	272,000			
A271066	BURLINGTON	NC		04/25/2022	07/12/2023	140,000							140,000	140,000			
A271072	ROCKWELL	NC		05/20/2022	05/30/2023	240,000							240,000	240,000			
A271097	FAYETTEVILLE	NC		04/27/2022	03/07/2023	146,940							146,940	146,940			
A271103	CHARLOTTE	NC		05/20/2022	07/14/2023	159,312							269,253	269,253			
A271126	CHARLOTTE	NC		06/03/2022	03/01/2023	250,200							250,200	250,200			
A271129	FAYETTEVILLE	NC		06/16/2022	06/27/2023	153,798							153,798	153,798			
A271137	ROCKWELL	NC		06/16/2022	10/06/2023	80,551							245,340	245,340			
A271161	RICHLANDS	NC		06/13/2022	07/12/2023	160,000							160,000	160,000			
A271164	CHARLOTTE	NC		06/17/2022	02/24/2023	600,606							303,391	303,391			
A271199	CHARLOTTE	NC		07/26/2022	05/18/2023	284,287							314,450	314,450			
A271200	CHARLOTTE	NC		07/25/2022	03/01/2023	287,879							312,701	312,701			
A271208	GREENSBORO	NC		06/14/2022	02/23/2023	264,000							264,000	264,000			
A271220	HIGH POINT	NC		06/27/2022	01/12/2023	184,000							184,000	184,000			
A271221	GREENSBORO	NC		06/27/2022	03/21/2023	212,000							212,000	212,000			
A271227	CONCORD	NC		07/26/2022	03/28/2023	148,609							148,609	148,609			
A271228	CONCORD	NC		10/27/2022	05/30/2023	54,757							155,547	155,547			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A271237	CONCORD	NC		06/17/2022	11/22/2023	328,000							328,000	328,000			
A271264	KANNAPOLIS	NC		07/28/2022	04/05/2023	250,575							302,400	302,400			
A271266	KANNAPOLIS	NC		07/26/2022	06/20/2023	53,423							142,632	142,632			
A271267	NEWTON	NC		08/19/2022	08/01/2023								147,562	147,562			
A271268	CHARLOTTE	NC		07/28/2022	03/22/2023	138,810							138,810	138,810			
A271269	MAIDEN	NC		07/29/2022	05/03/2023	117,568							135,578	135,578			
A271270	CHARLOTTE	NC		10/12/2022	04/12/2023	152,075							255,553	255,553			
A271271	RALEIGH	NC		06/29/2022	07/28/2023	332,000							332,000	332,000			
A271274	CHARLOTTE	NC		07/21/2022	04/07/2023	161,595							161,595	161,595			
A271277	CHARLOTTE	NC		10/11/2022	04/24/2023	126,743							156,938	156,938			
A271278	MAYSVILLE	NC		07/19/2022	01/05/2023	180,000							180,000	180,000			
A271280	HIGH POINT	NC		07/25/2022	06/09/2023	114,200							74,443	74,443			
A271281	HICKORY	NC		01/31/2023	04/04/2023	170,473							234,868	234,868			
A271282	GARNER	NC		06/29/2022	04/27/2023	344,000							344,000	344,000			
A271309	WINSTON-SALEM	NC		07/26/2022	06/22/2023	108,750							108,750	108,750			
A271313	WINSTON-SALEM	NC		08/23/2022	07/13/2023	92,750							92,750	92,750			
A271316	WINSTON-SALEM	NC		08/23/2022	09/28/2023	87,500							87,500	87,500			
A271321	CONCORD	NC		08/29/2022	03/10/2023	215,460							215,460	215,460			
A271337	CHARLOTTE	NC		08/31/2022	07/10/2023	205,200							205,200	205,200			
A271342	HIGH POINT	NC		01/31/2023	08/24/2023	86,274							86,274	86,274			
A271343	HIGH POINT	NC		09/22/2022	03/21/2023	88,125							88,125	88,125			
A271345	BURLINGTON	NC		01/31/2023	09/28/2023	131,250							131,250	131,250			
A271348	HIGH POINT	NC		09/27/2022	06/22/2023	93,750							93,750	93,750			
A271355	RAEFORD	NC		08/23/2022	01/03/2023	223,512							223,512	223,512			
A271357	ARCHDALE	NC		09/30/2022	08/24/2023	94,500							94,500	94,500			
A271358	BURLINGTON	NC		09/09/2022	09/28/2023	114,116							114,116	114,116			
A271360	CAMERON	NC		08/31/2022	01/31/2023	213,750							213,750	213,750			
A271363	WINSTON-SALEM	NC		09/13/2022	06/08/2023	281,250							281,250	281,250			
A271364	CHARLOTTE	NC		09/08/2022	04/11/2023	232,500							232,500	232,500			
A271365	CHARLOTTE	NC		01/31/2023	08/01/2023	153,581							153,581	153,581			
A271369	JACKSONVILLE	NC		09/15/2022	02/21/2023	221,250							221,250	221,250			
A271378	RICHLANDS	NC		01/31/2023	03/17/2023	171,000							171,000	171,000			
A271381	WINSTON-SALEM	NC		09/16/2022	02/28/2023	94,500							94,500	94,500			
A271385	HUNTERSVILLE	NC		10/14/2022	10/20/2023	7,960							200,457	200,457			
A271390	SHELBY	NC		09/28/2022	04/25/2023	56,663							139,909	139,909			
A271391	SHELBY	NC		10/12/2022	06/15/2023	50,230							138,756	138,756			
A271392	BEULAVILLE	NC		09/26/2022	02/21/2023	153,090							153,090	153,090			
A271393	CONOVER	NC		09/30/2022	09/21/2023	5,644							187,144	187,144			
A271396	CHARLOTTE	NC		09/26/2022	02/02/2023	225,000							225,000	225,000			
A271398	GREENSBORO	NC		09/26/2022	01/09/2023	165,000							165,000	165,000			
A271399	HUNTERSVILLE	NC		10/11/2022	04/07/2023	321,460							321,750	321,750			
A271401	BUNNLEVEL	NC		10/26/2022	03/01/2023	157,210							157,500	157,500			
A271404	ORIENTAL	NC		10/27/2022	11/13/2023	192,210							192,500	192,500			
A271407	MOORESVILLE	NC		10/27/2022	09/12/2023	54,049							288,014	288,014			
A271408	DURHAM	NC		10/04/2022	05/15/2023	457,710							458,000	458,000			
A271410	GASTONIA	NC		10/11/2022	10/10/2023	2,573							181,413	181,413			
A271411	GASTONIA	NC		10/11/2022	10/06/2023	2,569							189,009	189,009			
A271412	HIGH POINT	NC		10/13/2022	01/05/2023	130,345							130,635	130,635			
A271414	GREENSBORO	NC		01/31/2023	03/15/2023	282,660							282,950	282,950			
A271415	GREENSBORO	NC		10/19/2022	01/23/2023	116,292							116,582	116,582			
A271416	CONCORD	NC		01/31/2023	05/05/2023	62,766							140,736	140,736			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A271417	RAEFORD	NC		10/03/2022	05/15/2023	141,460							141,750	141,750			
A271418	RICHLANDS	NC		10/06/2022	03/07/2023	183,985							184,275	184,275			
A271420	JACKSONVILLE	NC		10/27/2022	01/09/2023	217,210							217,500	217,500			
A271423	LINCOLNTON	NC		10/31/2022	01/20/2023	165,085							165,375	165,375			
A271428	REIDSVILLE	NC		09/30/2022	01/05/2023	144,000							144,000	144,000			
A271431	CHARLOTTE	NC		10/20/2022	02/24/2023	107,710							108,000	108,000			
A271433	RAEFORD	NC		10/31/2022	01/27/2023	164,918							165,208	165,208			
A271434	CHARLOTTE	NC		10/17/2022	03/09/2023	164,186							164,476	164,476			
A271435	MOCKSVILLE	NC		01/31/2023	05/31/2023	73,710							73,710	73,710			
A271442	HIGH POINT	NC		10/28/2022	09/15/2023	96,567							96,857	96,857			
A271445	JACKSONVILLE	NC		01/31/2023	03/27/2023	172,800							172,800	172,800			
A271446	HIGH POINT	NC		10/19/2022	01/06/2023	129,699							129,989	129,989			
A271449	BEULAVILLE	NC		11/04/2022	01/26/2023	157,500							157,500	157,500			
A271462	GRANITE FALLS	NC		11/07/2022	08/28/2023	18,089							137,470	137,470			
A271467	THOMASVILLE	NC		11/04/2022	04/25/2023	116,300							116,300	116,300			
A271472	RAEFORD	NC		11/17/2022	01/06/2023	222,396							222,396	222,396			
A271474	GREENSBORO	NC		01/31/2023	04/05/2023	187,500							187,500	187,500			
A271475	GREENSBORO	NC		11/04/2022	06/30/2023	153,000							153,000	153,000			
A271476	SALISBURY	NC		01/04/2023	11/08/2023								141,082	141,082			
A271477	SALISBURY	NC		01/05/2023	09/15/2023								147,500	147,500			
A271478	SALISBURY	NC		01/05/2023	07/26/2023								121,054	121,054			
A271479	SALISBURY	NC		01/13/2023	09/28/2023								125,000	125,000			
A271480	HIGH POINT	NC		11/22/2022	06/23/2023	300,000							300,000	300,000			
A271483	SALISBURY	NC		01/17/2023	09/22/2023								119,800	119,800			
A271487	TROUTMAN	NC		01/17/2023	04/18/2023								127,575	127,575			
A271489	JACKSONVILLE	NC		01/31/2023	05/25/2023	225,000							225,000	225,000			
A271490	DURHAM	NC		01/31/2023	04/17/2023	261,000							261,000	261,000			
A271491	CHARLOTTE	NC		01/31/2023	11/13/2023	226,800							226,800	226,800			
A271494	RALEIGH	NC		01/31/2023	07/13/2023	324,000							324,000	324,000			
A271500	HOPE MILLS	NC		01/17/2023	02/10/2023								180,000	180,000			
A271502	RALEIGH	NC		11/30/2022	03/30/2023	146,700							146,700	146,700			
A271505	HOPE MILLS	NC		01/17/2023	03/07/2023								166,797	166,797			
A271506	GARNER	NC		01/31/2023	07/03/2023	164,250							164,250	164,250			
A271510	THOMASVILLE	NC		01/17/2023	03/30/2023								56,475	56,475			
A271512	GARNER	NC		01/17/2023	06/22/2023								257,608	257,608			
A271515	HICKORY	NC		01/19/2023	08/31/2023								95,749	95,749			
A271517	HOPE MILLS	NC		01/11/2023	03/17/2023								108,900	108,900			
A271522	RICHLANDS	NC		01/13/2023	03/30/2023								156,150	156,150			
A271525	HOPE MILLS	NC		01/13/2023	03/20/2023								89,395	89,395			
A271526	BEULAVILLE	NC		01/11/2023	10/30/2023								106,250	106,250			
A271529	DURHAM	NC		03/23/2023	04/27/2023								276,500	276,500			
A271535	OXFORD	NC		03/17/2023	08/16/2023								433,500	433,500			
A271536	HUNTERSVILLE	NC		01/27/2023	05/15/2023								318,155	318,155			
A271538	RICHLANDS	NC		01/26/2023	05/02/2023								155,568	155,568			
A271540	DURHAM	NC		03/30/2023	10/26/2023								195,500	195,500			
A271546	RALEIGH	NC		01/27/2023	05/12/2023								131,750	131,750			
A271547	CHARLOTTE	NC		02/06/2023	10/27/2023								259,250	259,250			
A271548	CHARLOTTE	NC		02/28/2023	05/12/2023								110,490	110,490			
A271552	WAKE FOREST	NC		02/03/2023	05/30/2023								148,750	148,750			
A271556	CHARLOTTE	NC		02/16/2023	05/09/2023								180,040	180,040			
A271557	CHARLOTTE	NC		03/17/2023	06/29/2023								182,750	182,750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A271559	BURLINGTON	NC		02/28/2023	06/27/2023								107,187	107,187			
A271560	RALEIGH	NC		02/09/2023	06/16/2023								169,150	169,150			
A271561	HENDERSON	NC		02/15/2023	08/14/2023								76,500	76,500			
A271568	CARY	NC		03/06/2023	05/26/2023								195,500	195,500			
A271571	GASTONIA	NC		03/17/2023	11/09/2023								191,285	191,285			
A271572	MONROE	NC		03/16/2023	09/20/2023								89,250	89,250			
A271573	CHARLOTTE	NC		03/27/2023	11/17/2023								609,367	609,367			
A271574	CORNELIUS	NC		04/13/2023	11/22/2023								284,750	284,750			
A271581	CHARLOTTE	NC		04/05/2023	11/13/2023								172,500	172,500			
A271583	CHARLOTTE	NC		03/16/2023	09/05/2023								127,500	127,500			
A271586	CHARLOTTE	NC		03/20/2023	10/13/2023								320,407	320,407			
A271588	CHARLOTTE	NC		03/21/2023	09/01/2023								172,500	172,500			
A271591	RALEIGH	NC		03/23/2023	08/30/2023								227,500	227,500			
A271596	NEWTON	NC		03/31/2023	11/06/2023								168,673	168,673			
A271598	DURHAM	NC		03/22/2023	04/17/2023								174,207	174,207			
A271599	ZEBULON	NC		03/22/2023	05/05/2023								150,500	150,500			
A271602	CHARLOTTE	NC		04/21/2023	10/23/2023								170,000	170,000			
A271609	BURLINGTON	NC		04/04/2023	08/23/2023								70,550	70,550			
A271613	HILLSBOROUGH	NC		05/02/2023	09/27/2023								204,000	204,000			
A271614	SANFORD	NC		05/02/2023	07/31/2023								119,107	119,107			
A271618	CREEDMOOR	NC		04/14/2023	08/31/2023								116,875	116,875			
A271640	DURHAM	NC		05/01/2023	08/29/2023								161,500	161,500			
A271644	FRANKLINTON	NC		05/02/2023	10/24/2023								107,950	107,950			
A271650	HICKORY	NC		05/05/2023	10/17/2023								137,626	137,626			
A271651	HOPE MILLS	NC		06/07/2023	10/26/2023								150,381	150,381			
A271656	MIDDLESEX	NC		06/01/2023	09/27/2023								115,175	115,175			
A271657	KNIGHTDALE	NC		05/12/2023	10/24/2023								187,133	187,133			
A271667	SELMA	NC		05/12/2023	09/06/2023								127,500	127,500			
A271681	SANFORD	NC		06/06/2023	10/20/2023								155,550	155,550			
A271682	DURHAM	NC		07/13/2023	10/25/2023								208,250	208,250			
A271686	CHARLOTTE	NC		05/31/2023	11/07/2023								162,000	162,000			
A271689	DURHAM	NC		06/16/2023	10/02/2023								170,000	170,000			
A271692	HUNTERSVILLE	NC		06/20/2023	10/20/2023								255,000	255,000			
A271702	MOORESVILLE	NC		07/07/2023	08/22/2023								136,500	136,500			
A271705	ROCKY MOUNT	NC		06/16/2023	10/10/2023								102,000	102,000			
A271715	CARY	NC		06/23/2023	11/10/2023								234,175	234,175			
A271722	WILLOW SPRING	NC		07/28/2023	10/25/2023								127,500	127,500			
A271725	DURHAM	NC		07/14/2023	11/21/2023								222,700	222,700			
A271727	LINCOLNTON	NC		08/09/2023	10/27/2023								83,380	83,380			
A271732	RALEIGH	NC		08/02/2023	10/23/2023								231,200	231,200			
A271733	GOLDSBORO	NC		07/21/2023	10/16/2023								131,124	131,124			
A290116	ANDERSON	SC		05/19/2022	05/19/2023	49,100							49,100	49,100			
A290122	ANDERSON	SC		05/18/2022	02/17/2023	74,800							74,800	74,800			
A290127	WARE SHOALS	SC		06/07/2022	02/13/2023	131,250							131,250	131,250			
A290134	GREENVILLE	SC		08/10/2022	02/23/2023	61,970							61,970	61,970			
A290139	COLUMBIA	SC		01/31/2023	09/28/2023	100,500							100,500	100,500			
A290141	COLUMBIA	SC		07/29/2022	09/28/2023	93,750							93,750	93,750			
A290148	PICKENS	SC		10/07/2022	05/17/2023	144,710							145,000	145,000			
A290157	SPARTANBURG	SC		11/29/2022	05/26/2023	75,350							134,050	134,050			
A290158	ANDERSON	SC		01/17/2023	01/23/2023								57,500	57,500			
A290163	ROCK HILL	SC		03/24/2023	09/26/2023								154,409	154,409			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A290164	ROCK HILL	SC		03/22/2023	09/18/2023								154,729	154,729			
A290166	ROCK HILL	SC		03/21/2023	09/13/2023								159,086	159,086			
A290173	ROCK HILL	SC		03/30/2023	09/26/2023								157,609	157,609			
A301844	SANDY SPRINGS	GA		09/28/2018	02/15/2023	292,400							292,400	292,400			
A302410	ELLENWOOD	GA		11/04/2019	08/03/2023	170,000							170,000	170,000			
A302701	COLUMBUS	GA		07/17/2020	04/05/2023	118,982							118,982	118,982			
A302778	SANDY SPRINGS	GA		06/04/2020	02/03/2023	635,200							635,200	635,200			
A303098	DECATUR	GA		07/12/2021	01/26/2023	171,300							171,300	171,300			
A303163	ATLANTA	GA		09/29/2021	07/18/2023	80,750							80,750	80,750			
A303174	ATLANTA	GA		09/30/2021	01/27/2023	280,500							280,500	280,500			
A303197	ATLANTA	GA		11/02/2021	10/18/2023	100,300							100,300	100,300			
A303294	MARIETTA	GA		05/03/2022	01/06/2023	486,100							486,100	486,100			
A303302	WALESKA	GA		05/05/2022	08/10/2023	505,000							505,000	505,000			
A303307	JONESBORO	GA		05/16/2022	01/24/2023	144,500							144,500	144,500			
A303313	BOWDON	GA		05/26/2022	06/29/2023	63,750							56,250	56,250			
A303325	RIVERDALE	GA		06/30/2022	01/05/2023	60,000							60,000	60,000			
A303335	FOLKSTON	GA		06/24/2022	04/06/2023	97,900							97,900	97,900			
A303363	DOUGLASVILLE	GA		07/29/2022	04/18/2023	233,750							233,750	233,750			
A303367	EAST POINT	GA		07/21/2022	08/07/2023	68,000							68,000	68,000			
A303368	FAYETTEVILLE	GA		07/19/2022	10/11/2023	134,300							134,300	134,300			
A303371	SAVANNAH	GA		08/10/2022	11/22/2023	136,500							136,500	136,500			
A303377	SAVANNAH	GA		08/10/2022	11/22/2023	153,750							153,750	153,750			
A303378	SAVANNAH	GA		01/31/2023	11/22/2023	150,000							150,000	150,000			
A303384	SAVANNAH	GA		01/31/2023	11/22/2023	183,750							183,750	183,750			
A303385	SAVANNAH	GA		01/31/2023	11/22/2023	150,000							150,000	150,000			
A303401	SAVANNAH	GA		08/10/2022	11/22/2023	157,500							157,500	157,500			
A303418	WOODSTOCK	GA		08/19/2022	01/11/2023	141,100							141,100	141,100			
A303419	TUCKER	GA		08/24/2022	03/02/2023	195,500							195,500	195,500			
A303420	DECATUR	GA		08/30/2022	09/06/2023	151,300							151,300	151,300			
A303422	GREENSBORO	GA		08/30/2022	04/14/2023	85,850							85,850	85,850			
A303426	ATLANTA	GA		08/31/2022	04/12/2023	191,250							191,250	191,250			
A303429	COLUMBUS	GA		08/31/2022	01/26/2023	131,250							131,250	131,250			
A303431	LAGRANGE	GA		01/31/2023	03/22/2023	66,300							66,300	66,300			
A303432	JONESBORO	GA		01/31/2023	03/07/2023	96,050							96,050	96,050			
A303438	SNELLVILLE	GA		10/05/2022	02/22/2023	184,210							184,500	184,500			
A303440	STONE MOUNTAIN	GA		01/31/2023	03/03/2023	135,150							135,150	135,150			
A303447	ATLANTA	GA		09/27/2022	05/01/2023	168,300							168,300	168,300			
A303451	MCDONOUGH	GA		09/30/2022	04/11/2023	168,300							168,300	168,300			
A303452	DALTON	GA		09/23/2022	01/13/2023	108,750							108,750	108,750			
A303464	RIVERDALE	GA		09/27/2022	04/28/2023	37,485							37,485	37,485			
A303465	GREENVILLE	GA		09/28/2022	04/26/2023	76,004							76,004	76,004			
A303471	GRIFFIN	GA		01/31/2023	09/06/2023	113,610							113,900	113,900			
A303472	GAINESVILLE	GA		01/31/2023	02/03/2023	151,010							151,300	151,300			
A303475	ATLANTA	GA		10/05/2022	06/29/2023	81,310							81,600	81,600			
A303476	SMYRNA	GA		01/31/2023	06/29/2023	143,360							143,650	143,650			
A303480	MCDONOUGH	GA		10/27/2022	03/20/2023	124,660							124,950	124,950			
A303482	LITHONIA	GA		09/29/2022	06/15/2023	170,850							170,850	170,850			
A303484	ATLANTA	GA		10/18/2022	03/24/2023	160,360							160,650	160,650			
A303486	CONYERS	GA		10/13/2022	03/17/2023	130,610							130,900	130,900			
A303487	MARIETTA	GA		10/17/2022	01/18/2023	219,010							219,300	219,300			
A303488	STONE MOUNTAIN	GA		10/07/2022	07/24/2023	160,360							160,650	160,650			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A303489	ATLANTA	GA		10/05/2022	07/27/2023	117,010							117,300	117,300			
A303491	ACWORTH	GA		01/17/2023	03/24/2023								192,100	192,100			
A303492	WINSTON	GA		10/06/2022	03/01/2023	128,910							129,200	129,200			
A303493	COVINGTON	GA		10/06/2022	07/10/2023	108,510							108,800	108,800			
A303495	DOUGLASVILLE	GA		10/12/2022	06/06/2023	122,110							122,400	122,400			
A303497	WOODSTOCK	GA		01/31/2023	04/03/2023	272,544							272,544	272,544			
A303499	CARROLLTON	GA		10/12/2022	10/04/2023	73,660							73,950	73,950			
A303501	MARIETTA	GA		10/26/2022	03/10/2023	269,710							270,000	270,000			
A303502	JACKSON	GA		01/31/2023	10/11/2023	66,010							66,300	66,300			
A303503	LITHONIA	GA		01/31/2023	03/02/2023	67,625							67,915	67,915			
A303504	JONESBORO	GA		10/31/2022	03/06/2023	123,810							124,100	124,100			
A303506	LAFAYETTE	GA		11/22/2022	05/30/2023	120,000							120,000	120,000			
A303509	SNELLVILLE	GA		01/10/2023	08/10/2023								193,800	193,800			
A303510	ATLANTA	GA		10/27/2022	08/10/2023	134,710							135,000	135,000			
A303511	WOODSTOCK	GA		10/27/2022	01/27/2023	142,210							142,500	142,500			
A303513	EAST POINT	GA		11/04/2022	06/22/2023	231,900							231,900	231,900			
A303514	COVINGTON	GA		01/31/2023	06/01/2023	92,650							92,650	92,650			
A303515	DALLAS	GA		10/27/2022	01/30/2023	73,660							73,950	73,950			
A303518	DALLAS	GA		01/31/2023	04/14/2023	204,850							204,850	204,850			
A303520	RIVERDALE	GA		11/04/2022	05/01/2023	112,200							112,200	112,200			
A303523	ATLANTA	GA		10/31/2022	02/03/2023	100,860							101,150	101,150			
A303524	MABLETON	GA		11/07/2022	01/30/2023	122,400							122,400	122,400			
A303525	MCDONOUGH	GA		01/31/2023	05/25/2023	52,105							52,105	52,105			
A303526	STONE MOUNTAIN	GA		01/17/2023	02/22/2023								77,350	77,350			
A303528	ATLANTA	GA		01/31/2023	08/07/2023	94,350							94,350	94,350			
A303530	CLARKSTON	GA		11/22/2022	01/13/2023	95,400							95,400	95,400			
A303532	WOODSTOCK	GA		01/31/2023	04/19/2023	171,900							171,900	171,900			
A303535	FOREST PARK	GA		11/30/2022	05/02/2023	55,675							55,675	55,675			
A303538	LAGRANGE	GA		01/17/2023	03/01/2023								91,800	91,800			
A303539	DECATUR	GA		11/30/2022	04/03/2023	164,050							164,050	164,050			
A303541	DECATUR	GA		11/21/2022	06/08/2023	161,500							161,500	161,500			
A303543	STOCKBRIDGE	GA		11/23/2022	01/30/2023	148,750							148,750	148,750			
A303544	SUGAR HILL	GA		01/31/2023	02/14/2023	198,000							198,000	198,000			
A303546	CARROLLTON	GA		01/31/2023	02/02/2023	112,767							112,767	112,767			
A303547	ELLENWOOD	GA		01/31/2023	06/14/2023	156,114							156,114	156,114			
A303548	CONLEY	GA		01/31/2023	07/11/2023	97,750							97,750	97,750			
A303550	COVINGTON	GA		11/30/2022	01/20/2023	103,020							103,020	103,020			
A303559	MACON	GA		01/17/2023	01/30/2023								88,825	88,825			
A303560	FOREST PARK	GA		01/17/2023	08/25/2023								107,100	107,100			
A303561	ATLANTA	GA		01/17/2023	01/20/2023								124,525	124,525			
A303564	POWDER SPRINGS	GA		01/17/2023	08/24/2023								139,400	139,400			
A303570	FOREST PARK	GA		01/06/2023	05/16/2023								87,550	87,550			
A303573	LAWRENCEVILLE	GA		01/17/2023	04/17/2023								187,100	187,100			
A303577	LITHONIA	GA		02/24/2023	10/04/2023								116,365	116,365			
A303579	DOUGLASVILLE	GA		02/01/2023	03/21/2023								102,510	102,510			
A303583	ATLANTA	GA		02/28/2023	07/31/2023								61,200	61,200			
A303585	CARROLLTON	GA		02/13/2023	09/01/2023								116,450	116,450			
A303586	CONYERS	GA		02/16/2023	04/14/2023								129,200	129,200			
A303595	LITHONIA	GA		03/17/2023	06/20/2023								212,000	212,000			
A303597	STONE MOUNTAIN	GA		02/23/2023	06/26/2023								71,400	71,400			
A303601	BOGART	GA		03/10/2023	05/02/2023								151,300	151,300			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A303603	BALL GROUND	GA		03/22/2023	06/20/2023								93,500	93,500			
A303612	GRIFFIN	GA		04/25/2023	08/10/2023								102,000	102,000			
A303620	STONE MOUNTAIN	GA		04/28/2023	07/05/2023								124,100	124,100			
A303621	PENDERGRASS	GA		05/10/2023	09/13/2023								182,750	182,750			
A303626	PEACHTREE CORNERS	GA		05/08/2023	07/27/2023								130,900	130,900			
A303627	WINDER	GA		05/09/2023	08/07/2023								198,050	198,050			
A303633	RIVERDALE	GA		06/01/2023	08/11/2023								63,750	63,750			
A303638	DECATUR	GA		06/01/2023	08/29/2023								107,100	107,100			
A303645	ELLENWOOD	GA		06/09/2023	08/04/2023								119,850	119,850			
A303647	DALLAS	GA		07/20/2023	09/18/2023								119,000	119,000			
A303648	LITHONIA	GA		06/07/2023	09/26/2023								154,700	154,700			
A303653	MARIETTA	GA		06/27/2023	09/22/2023								291,423	291,423			
A320840	MIAMI	FL		04/05/2021	04/27/2023	327,250							327,250	327,250			
A320869	SARASOTA	FL		05/10/2021	04/03/2023	441,150							441,150	441,150			
A320901	SARASOTA	FL		07/02/2021	04/03/2023	94,500							94,500	94,500			
A320930	MIAMI	FL		08/30/2021	04/03/2023	337,500							337,500	337,500			
A320938	TAMPA	FL		07/22/2021	07/07/2023	269,250							312,100	312,100			
A320943	PORT CHARLOTTE	FL		08/17/2021	07/27/2023	160,650							160,650	160,650			
A320954	MIAMI BEACH	FL		08/25/2021	11/28/2023	153,850							153,850	153,850			
A320960	MIAMI	FL		08/11/2021	08/02/2023	254,150							254,150	254,150		(67,703)	(67,703)
A321014	TAMPA	FL		09/10/2021	06/26/2023	191,250							191,250	191,250		(73,889)	(73,889)
A321016	SAINT PETERSBURG	FL		09/17/2021	03/14/2023	262,608							262,608	262,608			
A321027	SAINT PETERSBURG	FL		09/29/2021	11/28/2023	393,800							420,000	420,000			
A321039	SAINT PETERSBURG	FL		10/08/2021	03/17/2023	794,000							794,000	794,000			
A321051	ST. PETERSBURG	FL		11/03/2021	04/06/2023	217,685							217,685	217,685			
A321106	SAINT PETERSBURG	FL		12/20/2021	03/01/2023	395,100							395,100	395,100			
A321161	MELBOURNE	FL		02/11/2022	06/26/2023	140,850							165,850	165,850			
A321193	JACKSONVILLE BEACH	FL		07/14/2022	11/03/2023	672,000							672,000	672,000			
A321197	SAINT PETERSBURG	FL		04/08/2022	07/13/2023	225,500							225,500	225,500			
A321210	ORLANDO	FL		03/14/2022	04/28/2023	460,000							460,000	460,000			
A321225	SAINT PETERSBURG	FL		06/02/2022	02/21/2023	279,600							293,100	293,100			
A321232	VERO BEACH	FL		05/16/2022	01/17/2023	117,000							117,000	117,000			
A321248	JACKSONVILLE	FL		04/06/2022	01/31/2023	168,000							168,000	168,000			
A321251	CLEARWATER	FL		04/29/2022	06/21/2023	196,200							251,200	251,200			
A321257	SAINT PETERSBURG	FL		04/08/2022	04/28/2023	616,100							646,200	646,200			
A321266	POINCIANA	FL		05/06/2022	12/30/2022	905,000							905,000	905,000			
A321275	JACKSONVILLE	FL		04/29/2022	01/30/2023	127,500							127,500	127,500			
A321277	KISSIMMEE	FL		05/10/2022	12/30/2022	656,125							656,125	656,125			
A321278	SARASOTA	FL		04/29/2022	04/14/2023	539,000							539,000	539,000			
A321282	OCALA	FL		04/29/2022	02/03/2023	400,950							400,950	400,950			
A321290	TAMPA	FL		05/05/2022	05/19/2023	401,250							401,250	401,250			
A321296	LEHIGH ACRES	FL		05/03/2022	03/31/2023	256,500							256,500	256,500			
A321300	TAMPA	FL		05/09/2022	07/13/2023	170,000							220,000	220,000			
A321322	MIAMI BEACH	FL		05/17/2022	09/22/2023	1,048,821							1,447,755	1,447,755			
A321328	PALM HARBOR	FL		05/17/2022	03/24/2023	473,500							473,500	473,500			
A321331	PALM BAY	FL		05/23/2022	02/10/2023	166,500							166,500	166,500			
A321333	TAMPA	FL		05/19/2022	10/11/2023	297,895							347,895	347,895			
A321335	WINTER GARDEN	FL		05/19/2022	02/09/2023	272,500							272,500	272,500			
A321338	ORANGE PARK	FL		05/27/2022	01/30/2023	196,250							196,250	196,250			
A321339	ORLANDO	FL		06/03/2022	01/06/2023	420,000							420,000	420,000			
A321342	SAINT PETERSBURG	FL		05/24/2022	03/31/2023	392,100							392,100	392,100			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A321344	TITUSVILLE	FL		06/06/2022	07/10/2023	146,250							146,250	146,250			
A321345	NORTH MIAMI	FL		09/19/2022	04/10/2023	2,310,000							2,310,000	2,310,000			
A321347	LEHIGH ACRES	FL		06/02/2022	04/28/2023	240,500							240,500	240,500			
A321349	LEHIGH ACRES	FL		06/07/2022	06/27/2023	198,000							198,000	198,000			
A321351	LEHIGH ACRES	FL		06/01/2022	02/22/2023	291,500							291,500	291,500			
A321361	ORLANDO	FL		06/02/2022	02/15/2023	195,000							195,000	195,000			
A321365	ORANGE PARK	FL		06/06/2022	01/31/2023	251,850							251,850	251,850			
A321379	JACKSONVILLE	FL		06/09/2022	01/27/2023	107,300							107,300	107,300			
A321380	JACKSONVILLE	FL		06/13/2022	01/27/2023	116,700							116,700	116,700			
A321383	DUNNELLON	FL		06/24/2022	04/28/2023	306,000							306,000	306,000			
A321385	HASTINGS	FL		07/08/2022	06/12/2023	96,662							181,405	181,405			
A321386	ORLANDO	FL		06/17/2022	03/30/2023	397,700							397,700	397,700			
A321387	JACKSONVILLE	FL		06/21/2022	05/23/2023	331,700							331,700	331,700			
A321399	SURFSIDE	FL		07/15/2022	03/07/2023	937,500							937,500	937,500			
A321403	JACKSONVILLE	FL		07/13/2022	02/03/2023	170,000							170,000	170,000			
A321409	SAINT PETERSBURG	FL		07/12/2022	03/30/2023	196,200							257,450	257,450			
A321410	MIAMI BEACH	FL		07/25/2022	10/05/2023	4,989,772							5,564,974	5,564,974			
A321411	PORT SAINT LUCIE	FL		07/29/2022	06/30/2023	121,500							121,500	121,500			
A321416	TITUSVILLE	FL		01/31/2023	07/31/2023	229,500							229,500	229,500			
A321419	CLEARWATER	FL		07/29/2022	04/27/2023	341,600							387,400	387,400			
A321423	ORLANDO	FL		07/25/2022	02/28/2023	332,375							375,000	375,000			
A321425	JACKSONVILLE	FL		07/22/2022	01/30/2023	80,550							80,550	80,550			
A321431	TAMPA	FL		10/14/2022	05/11/2023	133,510							136,800	136,800			
A321443	BRADENTON	FL		01/31/2023	09/15/2023	280,350							280,350	280,350			
A321452	PARRISH	FL		08/30/2022	01/26/2023	354,600							354,600	354,600			
A321459	PORT SAINT LUCIE	FL		01/09/2023	04/17/2023								164,250	164,250			
A321462	JACKSONVILLE	FL		01/31/2023	10/20/2023	99,000							99,000	99,000			
A321463	JACKSONVILLE	FL		01/31/2023	10/20/2023	122,400							122,400	122,400			
A321464	HASTINGS	FL		10/12/2022	05/15/2023	103,971							203,533	203,533			
A321480	FORT MYERS	FL		10/19/2022	03/31/2023	190,960							191,250	191,250			
A321482	DAYTONA BEACH	FL		10/07/2022	01/03/2023	112,210							112,500	112,500			
A321490	PALM CITY	FL		10/13/2022	07/14/2023	539,701							539,991	539,991			
A321496	JACKSONVILLE	FL		10/24/2022	03/22/2023	157,210							157,500	157,500			
A321497	JACKSONVILLE	FL		10/24/2022	03/23/2023	89,710							90,000	90,000			
A321498	VERO BEACH	FL		10/27/2022	05/08/2023	64,510							64,800	64,800			
A321503	MELBOURNE	FL		01/31/2023	02/08/2023	292,210							292,500	292,500			
A321505	STUART	FL		10/20/2022	08/09/2023	195,910							196,200	196,200			
A321506	ORLANDO	FL		01/31/2023	09/27/2023	258,300							258,300	258,300			
A321507	JACKSONVILLE	FL		01/31/2023	04/28/2023	75,150							75,150	75,150			
A321513	JACKSONVILLE	FL		01/31/2023	03/22/2023	103,500							103,500	103,500			
A321514	TITUSVILLE	FL		10/28/2022	06/26/2023	157,200							157,490	157,490			
A321515	SAN ANTONIO	FL		01/31/2023	05/26/2023	304,500							304,500	304,500			
A321520	OCALA	FL		11/21/2022	05/08/2023	144,000							144,000	144,000			
A321524	NEW PORT RICHEY	FL		11/30/2022	06/26/2023	95,200							178,200	178,200			
A321525	LEHIGH ACRES	FL		01/31/2023	10/31/2023	216,000							266,000	266,000			
A321526	WEST MELBOURNE	FL		11/15/2022	06/26/2023	180,000							203,000	203,000			
A321528	SAINT PETERSBURG	FL		01/31/2023	08/01/2023	157,500							157,500	157,500			
A321536	MELBOURNE	FL		01/17/2023	06/26/2023								202,491	202,491			
A321537	SEBASTIAN	FL		01/17/2023	05/11/2023								202,500	202,500			
A321540	PALM HARBOR	FL		01/30/2023	03/24/2023								216,000	216,000			
A321541	PALM BAY	FL		01/17/2023	06/30/2023								192,600	192,600			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A321545	SEFFNER	FL		01/17/2023	09/20/2023								196,200	196,200			
A321547	JACKSONVILLE	FL		01/17/2023	11/20/2023								76,500	76,500			
A321549	COCOA	FL		01/17/2023	06/26/2023								121,491	121,491			
A321550	ORLANDO	FL		01/17/2023	04/26/2023								198,250	198,250			
A321568	SPRING HILL	FL		05/02/2023	10/06/2023								224,000	224,000			
A321570	JACKSONVILLE	FL		01/10/2023	10/20/2023								72,125	72,125			
A321571	JACKSONVILLE	FL		01/19/2023	10/20/2023								74,375	74,375			
A321574	SAINT PETERSBURG	FL		01/30/2023	06/20/2023								220,500	220,500			
A321576	PORT SAINT LUCIE	FL		02/14/2023	05/15/2023								261,300	261,300			
A321578	ROCKLEDGE	FL		02/03/2023	08/16/2023								213,275	213,275			
A321584	OCALA	FL		01/31/2023	09/08/2023								130,500	130,500			
A321592	JACKSONVILLE	FL		02/09/2023	10/20/2023								71,750	71,750			
A321603	PORT SAINT LUCIE	FL		03/16/2023	10/31/2023								294,000	294,000			
A321606	THONOTOSASSA	FL		03/01/2023	09/20/2023								199,500	199,500			
A321609	JACKSONVILLE	FL		03/23/2023	10/20/2023								72,625	72,625			
A321614	LAKEWOOD RANCH	FL		03/28/2023	06/14/2023								385,000	385,000			
A321630	SAINT PETERSBURG	FL		07/10/2023	10/06/2023								187,500	187,500			
A321644	SARASOTA	FL		04/26/2023	07/05/2023								302,450	302,450			
A321678	CAPE CORAL	FL		07/25/2023	10/05/2023								270,000	270,000			
A321681	CLEARWATER	FL		07/12/2023	10/06/2023								352,500	352,500			
A321705	OLDSMAR	FL		07/31/2023	11/09/2023								305,678	305,678			
A321719	CAPE CORAL	FL		08/30/2023	10/12/2023								468,000	468,000			
A350102	PLEASANT GROVE	AL		01/23/2020	09/06/2023	358,703							75,283	75,283			
A350125	ATHENS	AL		07/31/2020	08/29/2023	48,086							48,086	48,086			
A350132	BIRMINGHAM	AL		02/03/2021	10/02/2023	273,750							60,000	60,000			
A350151	GRAYSVILLE	AL		04/21/2021	01/31/2023	11,233							6,233	6,233			
A350175	SOMERVILLE	AL		08/24/2021	09/26/2023	84,065							161,418	161,418			
A350192	ATHENS	AL		09/16/2021	04/05/2023	127,532							127,532	127,532			
A350224	MONTGOMERY	AL		02/04/2022	07/19/2023	150,682							150,682	150,682			
A350228	MONTGOMERY	AL		03/31/2022	04/20/2023	76,000							76,000	76,000			
A350238	MONTGOMERY	AL		05/25/2022	01/31/2023	121,702							121,702	121,702			
A350243	MONTGOMERY	AL		08/23/2022	06/27/2023	144,209							144,209	144,209			
A350244	BIRMINGHAM	AL		07/22/2022	05/04/2023	175,000							175,000	175,000			
A350246	MONTGOMERY	AL		06/30/2022	01/18/2023	78,975							78,975	78,975			
A350247	MONTGOMERY	AL		06/29/2022	01/31/2023	117,530							117,530	117,530			
A350252	MONTGOMERY	AL		01/31/2023	07/19/2023	129,809							129,809	129,809			
A350253	MONTGOMERY	AL		08/24/2022	04/04/2023	131,250							131,250	131,250			
A350254	MONTGOMERY	AL		08/17/2022	04/04/2023	127,500							127,500	127,500			
A350259	MONTGOMERY	AL		01/31/2023	08/04/2023	104,472							104,472	104,472			
A350260	MONTGOMERY	AL		02/17/2023	06/30/2023								95,000	95,000			
A350264	MONTGOMERY	AL		08/15/2023	10/27/2023								121,293	121,293			
A370126	KNOXVILLE	TN		02/18/2020	05/11/2023	171,000							171,000	171,000			
A370215	KNOXVILLE	TN		10/21/2021	07/13/2023	175,500							175,500	175,500			
A370216	NASHVILLE	TN		10/12/2021	07/10/2023	306,000							306,000	306,000			
A370267	WHITE BLUFF	TN		03/11/2022	05/18/2023	233,749							257,453	257,453			
A370288	MEMPHIS	TN		03/11/2022	03/14/2023	256,000							256,000	256,000			
A370308	ETOWAH	TN		04/19/2022	04/25/2023	16,480							16,480	16,480			
A370328	KNOXVILLE	TN		05/25/2022	04/05/2023	181,250							198,150	198,150			
A370334	CLARKRANGE	TN		06/10/2022	07/28/2023	132,400							132,400	132,400			
A370336	KNOXVILLE	TN		06/23/2022	01/13/2023	182,700							182,700	182,700			
A370337	ANDERSONVILLE	TN		06/13/2022	03/06/2023	127,500							127,500	127,500			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A370338	COLUMBIA	TN		06/02/2022	02/10/2023	255,000							255,000	255,000			
A370347	NASHVILLE	TN		06/22/2022	05/17/2023	394,500							394,500	394,500			
A370350	CLARKSVILLE	TN		06/28/2022	02/23/2023	307,010							307,010	307,010			
A370364	MEMPHIS	TN		09/02/2022	08/22/2023	82,600							82,600	82,600			
A370365	MEMPHIS	TN		01/31/2023	09/28/2023	77,700							77,700	77,700			
A370366	KNOXVILLE	TN		09/07/2022	03/27/2023	136,630							136,630	136,630			
A370368	MEMPHIS	TN		09/16/2022	09/28/2023	105,000							105,000	105,000			
A370384	ROCKWOOD	TN		10/28/2022	01/05/2023	34,605							34,895	34,895			
A370393	KNOXVILLE	TN		11/02/2022	01/13/2023	105,800							108,800	108,800			
A370397	HIXSON	TN		01/31/2023	03/22/2023	35,300							79,650	79,650			
A370398	KNOXVILLE	TN		11/22/2022	03/17/2023	157,500							197,100	197,100			
A370405	MARYVILLE	TN		01/17/2023	05/12/2023								125,750	125,750			
A370406	KNOXVILLE	TN		01/17/2023	05/18/2023								172,410	172,410			
A370419	NASHVILLE	TN		04/14/2023	10/13/2023								159,000	159,000			
A370431	MARYVILLE	TN		06/26/2023	11/14/2023								297,000	297,000			
A370432	KNOXVILLE	TN		06/29/2023	10/20/2023								295,000	295,000			
A430515	CLEVELAND HEIGHTS	OH		07/08/2020	04/05/2023	130,900							130,900	130,900			
A430551	CLEVELAND HEIGHTS	OH		01/19/2021	01/09/2023	165,000							165,000	165,000			
A430555	WASHINGTON COURT H	OH		04/12/2021	02/02/2023	65,100							65,100	65,100			
A430564	SOUTH EUCLID	OH		05/12/2021	05/17/2023	138,750							138,750	138,750			
A430579	SHAKER HEIGHTS	OH		06/01/2021	05/26/2023	468,750							468,750	468,750			
A430586	LAKEWOOD	OH		06/17/2021	08/04/2023	881,250							881,250	881,250			
A430587	NEW FRANKLIN	OH		06/29/2021	05/04/2023	142,500							142,500	142,500			
A430593	CHAGRIN FALLS	OH		06/22/2021	01/09/2023	260,500							260,500	260,500			
A430595	UNIVERSITY HEIGHTS	OH		07/30/2021	03/21/2023	235,267							235,267	235,267			
A430600	LAKEWOOD	OH		06/25/2021	01/09/2023	232,500							232,500	232,500			
A430626	PAINESVILLE	OH		08/25/2021	05/19/2023	275,974							275,974	275,974			
A430638	CLEVELAND HEIGHTS	OH		10/15/2021	03/24/2023	161,250							161,250	161,250			
A430639	EASTLAKE	OH		09/22/2021	06/02/2023	86,500							86,500	86,500			
A430654	AKRON	OH		10/22/2021	10/23/2023	89,910							89,910	89,910			
A430702	MAPLE HEIGHTS	OH		07/29/2022	01/13/2023	90,877							90,877	90,877			
A430708	CLEVELAND	OH		07/08/2022	08/15/2023	57,750							57,750	57,750			
A430709	EUCLID	OH		01/31/2023	09/13/2023	155,000							155,000	155,000			
A430710	EUCLID	OH		01/31/2023	06/30/2023	155,000							155,000	155,000		(18,766)	(18,766)
A430711	EUCLID	OH		08/08/2022	08/17/2023	155,000							155,000	155,000			
A430727	CLEVELAND	OH		09/15/2022	09/06/2023	42,500							42,500	42,500			
A430757	HILLIARD	OH		03/22/2023	06/29/2023								166,525	166,525			
A460247	INDIANAPOLIS	IN		06/15/2021	05/16/2023	93,906							189,722	189,722			
A460268	ELKHART	IN		06/10/2022	04/03/2023	109,800							109,800	109,800			
A460269	FORT WAYNE	IN		03/30/2022	01/20/2023	103,500							103,500	103,500			
A460272	FORT WAYNE	IN		05/26/2022	01/30/2023	153,750							153,750	153,750			
A460273	SOUTH BEND	IN		05/02/2022	07/19/2023	299,131							299,131	299,131			
A460274	FORT WAYNE	IN		05/27/2022	02/16/2023	103,500							103,500	103,500			
A460277	NEW HAVEN	IN		06/23/2022	01/12/2023	90,000							90,000	90,000			
A460279	SOUTH BEND	IN		07/21/2022	02/24/2023	50,850							50,850	50,850			
A460282	AUBURN	IN		09/16/2022	06/22/2023	92,700							92,700	92,700			
A460289	GRANGER	IN		01/26/2023	08/15/2023								120,275	120,275			
A460290	FORT WAYNE	IN		11/16/2022	06/27/2023	94,500							94,500	94,500			
A460298	SOUTH BEND	IN		05/09/2023	10/13/2023								144,500	144,500			
A460303	FORT WAYNE	IN		06/02/2023	08/14/2023								147,000	147,000			
A480442	REDFORD	MI		07/28/2022	05/02/2023	127,500							127,500	127,500			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A480446	DETROIT	MI		01/31/2023	07/18/2023	192,500							192,500	192,500			
A500056	DES MOINES	IA		06/03/2022	10/23/2023	191,250							191,250	191,250			
A500059	DES MOINES	IA		10/11/2022	05/05/2023	134,710							135,000	135,000			
A500060	DES MOINES	IA		10/11/2022	10/13/2023	85,210							85,500	85,500			
A500069	DES MOINES	IA		05/10/2023	07/31/2023								56,950	56,950			
A530113	MILWAUKEE	WI		07/14/2022	04/21/2023	338,940							338,940	338,940			
A590009	BILLINGS	MT		01/11/2023	07/20/2023								240,500	240,500			
A600468	CHICAGO	IL		07/29/2021	01/27/2023	120,600							120,600	120,600			
A600508	FRANKFORT	IL		01/31/2023	03/31/2023	375,000							375,000	375,000			
A600511	CLARENDON HILLS	IL		08/08/2022	08/30/2023	330,000							330,000	330,000			
A600519	SOUTH ELGIN	IL		01/31/2023	03/03/2023	412,120							412,120	412,120			
A600520	LAKE IN THE HILLS	IL		09/27/2022	04/28/2023	217,500							292,500	292,500			
A630449	INDEPENDENCE	MO		09/29/2021	04/21/2023	34,102							75,956	75,956			
A630455	CENTERVIEW	MO		08/16/2021	01/13/2023	198,900							198,900	198,900			
A630456	KANSAS CITY	MO		08/30/2021	07/26/2023	278,259							124,509	124,509		6,685	6,685
A630461	KANSAS CITY	MO		08/19/2021	01/06/2023	132,300							132,300	132,300			
A630474	KANSAS CITY	MO		09/08/2021	04/05/2023	112,500							112,500	112,500			
A630492	INDEPENDENCE	MO		10/05/2021	10/25/2023	56,824							56,824	56,824			
A630513	KANSAS CITY	MO		04/27/2022	04/10/2023	80,750							80,750	80,750			
A630518	KANSAS CITY	MO		06/22/2022	05/23/2023	157,200							157,200	157,200			
A630522	PECULIAR	MO		06/09/2022	02/28/2023	152,000							152,000	152,000			
A630530	GRANDVIEW	MO		07/18/2022	11/22/2023	125,730							125,730	125,730			
A630534	GRANDVIEW	MO		06/28/2022	03/08/2023	148,500							148,500	148,500			
A630536	LEES SUMMIT	MO		07/11/2022	01/13/2023	213,750							213,750	213,750			
A630543	KANSAS CITY	MO		08/12/2022	01/23/2023	193,500							193,500	193,500			
A630546	SPRINGFIELD	MO		01/31/2023	02/13/2023	104,400							104,400	104,400			
A630547	SPRINGFIELD	MO		10/11/2022	01/09/2023	98,080							98,370	98,370			
A630548	WILLARD	MO		09/07/2022	05/01/2023	216,000							216,000	216,000			
A630549	KANSAS CITY	MO		09/01/2022	01/12/2023	87,930							87,930	87,930			
A630555	SPRINGFIELD	MO		09/30/2022	01/23/2023	67,500							67,500	67,500			
A630560	LEES SUMMIT	MO		01/31/2023	03/03/2023	202,500							202,500	202,500			
A630562	FLORISSANT	MO		01/31/2023	05/01/2023	211,500							211,500	211,500			
A630564	KANSAS CITY	MO		11/16/2022	10/11/2023	138,150							138,150	138,150			
A630565	GRAIN VALLEY	MO		01/17/2023	03/10/2023								225,000	225,000			
A630569	INDEPENDENCE	MO		01/17/2023	03/27/2023								87,171	87,171			
A630572	LEES SUMMIT	MO		01/31/2023	03/06/2023	567,000							567,000	567,000			
A630574	KANSAS CITY	MO		01/17/2023	03/15/2023								194,580	194,580			
A630578	HOLT	MO		01/04/2023	05/11/2023								203,580	203,580			
A630582	BELTON	MO		01/19/2023	04/17/2023								171,500	171,500			
A630583	INDEPENDENCE	MO		01/19/2023	03/24/2023								90,525	90,525			
A630586	GRANDVIEW	MO		02/02/2023	07/14/2023								119,000	119,000			
A630587	INDEPENDENCE	MO		02/06/2023	07/31/2023								112,262	112,262			
A630590	GRAIN VALLEY	MO		02/23/2023	06/01/2023								195,500	195,500			
A630594	HARRISONVILLE	MO		03/31/2023	11/03/2023								108,800	108,800			
A630595	INDEPENDENCE	MO		03/23/2023	08/22/2023								165,750	165,750			
A630600	GARDEN CITY	MO		05/03/2023	09/21/2023								132,566	132,566			
A630607	HARRISONVILLE	MO		05/09/2023	11/27/2023								80,750	80,750			
A630618	GRANDVIEW	MO		06/27/2023	10/25/2023								133,875	133,875			
A630621	KANSAS CITY	MO		06/23/2023	10/26/2023								165,750	165,750			
A660076	LOUISBURG	KS		07/15/2021	07/14/2023	346,860							346,860	346,860			
A660079	KANSAS CITY	KS		08/11/2021	02/28/2023	160,550							160,550	160,550			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A660110	KANSAS CITY	KS		06/08/2022	02/24/2023	152,000							152,000	152,000			
A660112	WICHITA	KS		06/07/2022	04/24/2023	55,373							55,373	55,373			
A660115	KANSAS CITY	KS		07/20/2022	05/23/2023	127,500							127,500	127,500			
A660116	PRAIRIE VILLAGE	KS		07/18/2022	08/25/2023	340,200							340,200	340,200			
A660120	KANSAS CITY	KS		09/12/2022	02/24/2023	209,250							209,250	209,250			
A660122	OLATHE	KS		10/05/2022	02/08/2023	229,210							229,500	229,500			
A660123	SHAWNEE	KS		11/02/2022	01/30/2023	288,750							288,750	288,750			
A660124	KANSAS CITY	KS		03/30/2023	09/13/2023								161,925	161,925			
A660127	MISSION	KS		03/15/2023	07/20/2023								178,500	178,500			
A660128	KANSAS CITY	KS		03/29/2023	07/18/2023								144,500	144,500			
A660131	LEAVENWORTH	KS		05/03/2023	10/20/2023								98,685	98,685			
A660132	ROELAND PARK	KS		04/11/2023	09/08/2023								199,750	199,750			
A660135	OVERLAND PARK	KS		05/30/2023	08/18/2023								185,500	185,500			
A660136	KANSAS CITY	KS		06/08/2023	08/21/2023								171,270	171,270			
A700054	WESTWEGO	LA		05/12/2023	08/29/2023								112,000	112,000			
A730101	TULSA	OK		07/26/2022	06/22/2023	108,750							108,750	108,750			
A730102	TULSA	OK		07/27/2022	06/22/2023	97,500							97,500	97,500			
A730103	OKLAHOMA CITY	OK		07/27/2022	06/22/2023	102,750							102,750	102,750			
A730109	NORMAN	OK		08/31/2022	06/22/2023	112,500							112,500	112,500			
A730117	TULSA	OK		08/17/2022	09/28/2023	86,250							86,250	86,250			
A730118	TULSA	OK		09/30/2022	06/23/2023	70,000							70,000	70,000			
A730121	OKLAHOMA CITY	OK		01/31/2023	07/06/2023	96,300							96,300	96,300			
A730122	OKLAHOMA CITY	OK		01/31/2023	09/21/2023	90,000							90,000	90,000			
A730124	OKLAHOMA CITY	OK		08/23/2022	09/20/2023	207,900							66,564	66,564			
A730127	OKLAHOMA CITY	OK		09/09/2022	09/20/2023	104,400							104,400	104,400			
A730128	OKLAHOMA CITY	OK		08/24/2022	09/28/2023	92,250							92,250	92,250			
A730129	MIDWEST CITY	OK		09/02/2022	09/20/2023	105,300							105,300	105,300			
A730132	OKLAHOMA CITY	OK		09/07/2022	07/06/2023	127,350							127,350	127,350			
A730133	OKLAHOMA CITY	OK		01/31/2023	09/21/2023	95,715							95,715	95,715			
A730134	MIDWEST CITY	OK		09/15/2022	07/06/2023	98,100							98,100	98,100			
A730135	OKLAHOMA CITY	OK		09/14/2022	07/06/2023	220,500							220,500	220,500			
A730139	TULSA	OK		09/14/2022	09/28/2023	105,000							105,000	105,000			
A730141	OKLAHOMA CITY	OK		09/14/2022	09/20/2023	63,000							63,000	63,000			
A730143	OKLAHOMA CITY	OK		09/09/2022	09/20/2023	87,750							87,750	87,750			
A730149	MIDWEST CITY	OK		01/31/2023	08/21/2023	87,910							88,200	88,200			
A730156	OKLAHOMA CITY	OK		01/31/2023	09/20/2023	87,010							87,300	87,300			
A730159	YUKON	OK		10/14/2022	09/20/2023	116,710							117,000	117,000			
A730163	OKLAHOMA CITY	OK		10/17/2022	09/20/2023	112,210							112,500	112,500			
A730168	TULSA	OK		10/12/2022	11/06/2023	175,960							176,250	176,250			
A730172	MIDWEST CITY	OK		10/21/2022	08/21/2023	92,095							92,385	92,385			
A730173	OKLAHOMA CITY	OK		10/21/2022	08/21/2023	75,985							76,275	76,275			
A730180	BETHANY	OK		03/09/2023	08/21/2023								74,375	74,375			
A730184	OKLAHOMA CITY	OK		03/10/2023	08/21/2023								62,900	62,900			
A730187	OKLAHOMA CITY	OK		03/24/2023	06/28/2023								62,900	62,900			
A730196	OKLAHOMA CITY	OK		04/07/2023	06/16/2023								73,780	73,780			
A750931	LAREDO	TX		09/29/2021	03/31/2023	169,250							169,250	169,250			
A750987	MCKINNEY	TX		02/28/2022	03/16/2023	442,500							442,500	442,500			
A751005	HOUSTON	TX		04/25/2022	02/27/2023	141,679							141,679	141,679			
A751015	ARGYLE	TX		04/22/2022	08/28/2023	732,000							732,000	732,000			
A751022	AUSTIN	TX		05/19/2022	02/22/2023	499,500							499,500	499,500			
A751043	HOUSTON	TX		07/11/2022	07/11/2023	468,000							468,000	468,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A751047	GREENVILLE	TX		07/19/2022	06/21/2023	233,638							259,460	259,460			
A751063	KILLEEN	TX		08/24/2022	06/23/2023	120,000							120,000	120,000			
A751082	DALLAS	TX		09/30/2022	06/21/2023	436,500							436,500	436,500			
A751090	DONNA	TX		10/24/2022	03/03/2023	184,210							184,500	184,500			
A751091	NEW CANEY	TX		11/28/2022	05/19/2023	227,500							227,500	227,500			
A751094	KILLEEN	TX		01/31/2023	06/27/2023	148,500							148,500	148,500			
A751165	LAGO VISTA	TX		05/09/2023	06/22/2023								770,000	770,000			
A800090	DENVER	CO		05/05/2022	06/14/2023	40,536							548,417	548,417			
A800099	DENVER	CO		04/18/2022	09/19/2023	1,253,750							553,633	553,633			
A800105	COLORADO SPRINGS	CO		05/17/2022	06/01/2023	451,250							451,250	451,250			
A800111	DENVER	CO		06/21/2022	09/26/2023	778,933							1,678,286	1,678,286			
A800113	DENVER	CO		07/08/2022	11/22/2023	396,530							1,189,638	1,189,638			
A800119	DENVER	CO		10/04/2022	09/13/2023	637,210							525,000	525,000			
A800121	COLORADO SPRINGS	CO		06/30/2022	10/24/2023	198,000							198,000	198,000			
A800122	ESTES PARK	CO		01/31/2023	03/20/2023	478,000							540,000	540,000			
A800123	COLORADO SPRINGS	CO		08/04/2022	05/19/2023	279,000							279,000	279,000			
A800125	PEYTON	CO		08/30/2022	09/18/2023	895,769							524,387	524,387			
A800132	DENVER	CO		10/11/2022	09/13/2023	530,960							437,500	437,500			
A800143	DENVER	CO		10/14/2022	11/21/2023	809,710							810,000	810,000			
A800146	DENVER	CO		01/31/2023	07/13/2023	805,037							1,842,037	1,842,037			
A800153	PEYTON	CO		01/31/2023	10/11/2023								813,423	813,423			
A820006	GILLETTE	WY		01/17/2023	07/25/2023								198,750	198,750			
A830022	POST FALLS	ID		01/31/2023	06/15/2023	322,000							322,000	322,000			
A830023	COEUR DALENE	ID		11/18/2022	01/31/2023	298,500							298,500	298,500			
A830024	COEUR D ALENE	ID		11/23/2022	04/11/2023	262,500							262,500	262,500			
A840024	OGDEN	UT		05/25/2022	05/24/2023	210,000							210,000	210,000			
A840025	OGDEN	UT		06/03/2022	05/25/2023	269,280							269,280	269,280			
A840028	MIDVALE	UT		06/07/2022	05/24/2023	313,200							313,200	313,200			
A840030	SANDY	UT		06/06/2022	06/09/2023	640,000							640,000	640,000			
A850116	CASA GRANDE	AZ		08/17/2018	09/21/2023	183,000							13,313	13,313			
A850281	PHOENIX	AZ		03/17/2021	11/28/2023	805,876							1,230,589	1,230,589			
A850293	PARADISE VALLEY	AZ		05/10/2021	02/13/2023	973,750							993,750	993,750			
A850315	PHOENIX	AZ		06/11/2021	05/09/2023	620,100							620,100	620,100			
A850346	PHOENIX	AZ		08/31/2021	08/21/2023	1,422,700							1,422,700	1,422,700			
A850363	GLENDALE	AZ		10/04/2021	10/31/2023	2,890,000							2,890,000	2,890,000			
A850369	PHOENIX	AZ		09/23/2021	03/02/2023	956,250							956,250	956,250			
A850374	PHOENIX	AZ		10/22/2021	06/09/2023	472,500							472,500	472,500			
A850400	ORACLE	AZ		02/18/2022	02/13/2023	234,500							234,500	234,500			
A850403	SCOTTSDALE	AZ		02/18/2022	11/16/2023	786,516							1,275,000	1,275,000			
A850409	BUCKEYE	AZ		03/10/2022	05/03/2023	336,000							336,000	336,000			
A850443	PHOENIX	AZ		05/23/2022	06/21/2023	879,973							1,597,500	1,597,500			
A850447	PHOENIX	AZ		06/02/2022	09/27/2023	696,306							1,226,630	1,226,630			
A850450	BULLHEAD CITY	AZ		06/09/2022	01/20/2023	198,000							198,000	198,000			
A850451	PHOENIX	AZ		06/02/2022	05/09/2023	364,000							364,000	364,000			
A850456	APACHE JUNCTION	AZ		07/20/2022	05/19/2023	202,500							202,500	202,500			
A850465	LAKE HAVASU CITY	AZ		01/31/2023	07/24/2023	305,792							397,867	397,867			
A850477	YUMA	AZ		09/30/2022	03/22/2023	137,700							137,700	137,700			
A850478	PRESCOTT	AZ		10/03/2022	04/05/2023	224,710							225,000	225,000			
A850481	GOLDEN VALLEY	AZ		10/14/2022	06/09/2023	53,710							54,000	54,000			
A850482	KINGMAN	AZ		01/31/2023	03/30/2023	61,360							61,650	61,650			
A850485	GOLDEN VALLEY	AZ		11/02/2022	11/01/2023	70,200							70,200	70,200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A850488	BULLHEAD CITY	AZ		01/17/2023	02/17/2023								59,400	59,400			
A850512	LAKE HAVASU CITY	AZ		04/18/2023	09/20/2023								508,811	508,811			
A850513	LAKE HAVASU CITY	AZ		04/18/2023	08/28/2023								321,000	321,000			
A870031	RIO RANCHO	NM		07/29/2022	01/03/2023	156,600							156,600	156,600			
A870037	ALBUQUERQUE	NM		02/21/2023	10/26/2023								229,500	229,500			
A880312	LAS VEGAS	NV		04/18/2018	02/03/2023	86,700							86,700	86,700			
A880723	LAS VEGAS	NV		01/19/2023	03/03/2023								247,499	247,499			
A880785	LAS VEGAS	NV		08/13/2021	03/22/2023	580,000							580,000	580,000			
A880805	LAS VEGAS	NV		08/16/2021	06/30/2023	687,500							750,000	750,000			
A880846	NORTH LAS VEGAS	NV		09/09/2021	03/27/2023	205,147							205,147	205,147			
A880906	LAS VEGAS	NV		11/05/2021	05/24/2023	1,731,925							1,880,000	1,880,000			
A880952	LAS VEGAS	NV		12/23/2021	06/26/2023	1,173,525							1,280,000	1,280,000			
A881023	LAS VEGAS	NV		02/16/2022	09/01/2023	256,000							256,000	256,000			
A881029	LAS VEGAS	NV		02/16/2022	03/15/2023	288,000							288,000	288,000			
A881041	LAS VEGAS	NV		03/04/2022	03/01/2023	368,000							368,000	368,000			
A881058	LAS VEGAS	NV		03/11/2022	10/17/2023	320,000							316,000	316,000			
A881087	LAS VEGAS	NV		05/17/2022	02/01/2023	889,200							889,200	889,200			
A881133	LAS VEGAS	NV		04/27/2022	06/28/2023	527,400							527,400	527,400			
A881136	HENDERSON	NV		05/24/2022	07/24/2023	480,591							480,591	480,591			
A881141	NORTH LAS VEGAS	NV		05/19/2022	04/10/2023	592,000							592,000	592,000			
A881142	LAS VEGAS	NV		05/16/2022	04/28/2023	328,000							328,000	328,000			
A881149	LAS VEGAS	NV		05/20/2022	04/07/2023	228,000							228,000	228,000			
A881152	LAS VEGAS	NV		05/20/2022	05/31/2023	247,500							247,500	247,500			
A881153	LAS VEGAS	NV		05/20/2022	05/25/2023	229,500							229,500	229,500			
A881159	LAS VEGAS	NV		01/31/2023	05/10/2023	237,440							237,440	237,440			
A881161	LAS VEGAS	NV		05/20/2022	01/20/2023	149,400							149,400	149,400			
A881162	HENDERSON	NV		05/20/2022	08/03/2023	229,500							229,500	229,500			
A881165	LAS VEGAS	NV		05/24/2022	06/14/2023	468,000							468,000	468,000			
A881174	LAS VEGAS	NV		06/06/2022	04/06/2023	266,400							266,400	266,400			
A881178	LAS VEGAS	NV		06/06/2022	05/30/2023	562,500							562,500	562,500			
A881181	LAS VEGAS	NV		07/01/2022	04/24/2023	256,500							256,500	256,500			
A881188	LAS VEGAS	NV		07/01/2022	04/25/2023	512,356							512,356	512,356			
A881192	LAS VEGAS	NV		06/17/2022	03/03/2023	405,000							405,000	405,000			
A881196	LAS VEGAS	NV		06/22/2022	01/13/2023	366,930							366,930	366,930			
A881198	LAS VEGAS	NV		06/28/2022	08/08/2023	1,143,211							1,143,211	1,143,211			
A881200	NORTH LAS VEGAS	NV		06/24/2022	04/20/2023	189,000							189,000	189,000			
A881201	LAS VEGAS	NV		06/24/2022	08/24/2023	328,500							328,500	328,500			
A881204	LAS VEGAS	NV		07/01/2022	08/17/2023	704,481							704,481	704,481			
A881205	LAS VEGAS	NV		06/28/2022	05/26/2023	245,700							245,700	245,700			
A881209	LAS VEGAS	NV		07/13/2022	06/02/2023	280,000							280,000	280,000			
A881210	LAS VEGAS	NV		07/18/2022	01/20/2023	280,000							280,000	280,000			
A881224	SPRING CREEK	NV		09/12/2022	05/16/2023	137,522							145,081	145,081			
A881228	PAHRUMP	NV		01/31/2023	05/10/2023	215,100							215,100	215,100			
A881235	ELKO	NV		08/31/2022	02/27/2023	159,000							159,000	159,000			
A881239	SPRING CREEK	NV		09/16/2022	02/01/2023	150,073							152,774	152,774			
A881240	LAS VEGAS	NV		01/31/2023	03/24/2023	263,700							263,700	263,700			
A881244	LAS VEGAS	NV		08/18/2022	04/21/2023	195,000							195,000	195,000			
A881245	NORTH LAS VEGAS	NV		08/30/2022	01/13/2023	353,260							353,260	353,260			
A881246	NORTH LAS VEGAS	NV		01/17/2023	03/31/2023								283,500	283,500			
A881247	LAS VEGAS	NV		09/16/2022	01/17/2023	212,709							212,709	212,709			
A881250	LAS VEGAS	NV		01/31/2023	02/01/2023	258,750							258,750	258,750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A881255	LAS VEGAS	NV		11/07/2022	02/24/2023	506,250							506,250	506,250			
A881256	PAHRUMP	NV		10/05/2022	08/16/2023	134,710							135,000	135,000			
A881258	PAHRUMP	NV		10/20/2022	04/07/2023	143,710							144,000	144,000			
A881260	LAS VEGAS	NV		10/14/2022	06/14/2023	329,710							330,000	330,000			
A881262	LAS VEGAS	NV		01/31/2023	11/02/2023	370,095							370,385	370,385			
A881263	LAS VEGAS	NV		10/14/2022	04/18/2023	292,210							292,500	292,500			
A881265	LAS VEGAS	NV		10/20/2022	05/15/2023	714,717							855,007	855,007			
A881266	HENDERSON	NV		10/24/2022	07/21/2023	373,170							373,460	373,460			
A881267	NORTH LAS VEGAS	NV		01/31/2023	02/07/2023	234,900							234,900	234,900			
A881268	NORTH LAS VEGAS	NV		10/25/2022	03/01/2023	299,710							300,000	300,000			
A881270	LAS VEGAS	NV		01/31/2023	04/06/2023	238,500							238,500	238,500			
A881271	HENDERSON	NV		11/08/2022	10/26/2023	330,000							330,000	330,000			
A881273	PAHRUMP	NV		01/31/2023	04/24/2023	209,880							209,880	209,880			
A881276	LAS VEGAS	NV		01/31/2023	05/22/2023	135,900							135,900	135,900			
A881283	LAS VEGAS	NV		01/05/2023	06/30/2023								135,000	135,000			
A881290	SUN VALLEY	NV		02/03/2023	09/13/2023								174,250	174,250			
A881291	LAS VEGAS	NV		02/10/2023	08/18/2023								255,255	255,255			
A881295	HENDERSON	NV		02/10/2023	06/06/2023								259,250	259,250			
A881296	LAS VEGAS	NV		02/28/2023	05/02/2023								137,275	137,275			
A881301	LAS VEGAS	NV		03/01/2023	07/05/2023								221,000	221,000			
A881302	LAS VEGAS	NV		02/28/2023	06/23/2023								288,000	288,000			
A881304	LAS VEGAS	NV		03/06/2023	06/01/2023								246,500	246,500			
A881310	NORTH LAS VEGAS	NV		04/14/2023	06/21/2023								246,500	246,500			
A881311	LAS VEGAS	NV		05/12/2023	08/24/2023								234,600	234,600			
A881322	LAS VEGAS	NV		06/01/2023	08/17/2023								184,450	184,450			
A881328	LAS VEGAS	NV		05/31/2023	09/01/2023								208,250	208,250			
A881331	NORTH LAS VEGAS	NV		06/28/2023	10/16/2023								189,000	189,000			
A881332	LAS VEGAS	NV		07/19/2023	10/18/2023								277,875	277,875			
A881334	PAHRUMP	NV		06/26/2023	10/03/2023								124,000	124,000			
A881340	LAS VEGAS	NV		06/30/2023	10/10/2023								259,250	259,250			
A881341	LAS VEGAS	NV		07/24/2023	10/11/2023								263,340	263,340			
A881343	LAS VEGAS	NV		07/11/2023	09/25/2023								151,087	151,087			
A881345	NORTH LAS VEGAS	NV		07/31/2023	09/21/2023								282,200	282,200			
A881348	LAS VEGAS	NV		07/31/2023	10/24/2023								331,500	331,500			
A881350	NORTH LAS VEGAS	NV		08/01/2023	11/29/2023								224,400	224,400			
A881353	LAS VEGAS	NV		07/24/2023	10/23/2023								269,450	269,450			
A881356	LAS VEGAS	NV		07/31/2023	11/30/2023								238,000	238,000			
A914120	HERMOSA BEACH	CA		01/06/2020	05/31/2023	3,765,333							3,765,333	3,765,333			
A914621	LOS ANGELES	CA		01/30/2020	01/06/2023	2,800,000							2,800,000	2,800,000			
A915064	BUENA PARK	CA		05/23/2019	01/31/2023	442,500							442,500	442,500			
A915200	CORTE MADERA	CA		07/17/2019	02/02/2023	1,080,000							1,080,000	1,080,000			
A915954	RESEDA	CA		12/16/2019	01/27/2023	474,350							487,000	487,000			
A915984	ENCINO	CA		01/24/2020	02/24/2023	9,666,100							9,886,100	9,886,100			
A916160	BELVEDERE TIBURON	CA		01/29/2020	08/30/2023	1,366,000							1,861,500	1,861,500			
A916255	LOS ANGELES	CA		06/23/2020	08/02/2023	787,500							787,500	787,500			
A916632	PASADENA	CA		07/16/2020	10/13/2023	796,162							839,475	839,475			
A916940	SACRAMENTO	CA		08/18/2020	10/20/2023	415,050							430,650	430,650			
A916953	SACRAMENTO	CA		08/18/2020	10/30/2023	414,050							430,650	430,650			
A916956	PACIFIC PALISADES	CA		08/14/2020	06/12/2023	672,359							605,783	605,783			
A917224	LOS ANGELES	CA		11/17/2020	04/27/2023	900,000							900,000	900,000			
A917238	LOS ANGELES	CA		07/12/2021	10/10/2023	844,870							1,098,870	1,098,870			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A917243	SAN DIEGO	CA		11/02/2020	08/31/2023	888,500							938,500	938,500			
A917327	PACIFIC PALISADES	CA		11/25/2020	08/25/2023	7,760,121							8,133,413	8,133,413			
A917496	SYLMAR	CA		01/19/2021	07/10/2023	554,561							554,561	554,561			
A917510	RANCHO CORDOVA	CA		01/11/2021	03/14/2023	341,250							341,250	341,250			
A917598	SAN PEDRO	CA		02/09/2021	09/06/2023	647,845							656,250	656,250			
A917600	VAN NUYS	CA		02/01/2021	02/02/2023	389,630							389,630	389,630			
A917633	LOS ANGELES	CA		03/04/2021	05/01/2023	1,034,228							1,034,228	1,034,228			
A917640	SAN DIEGO	CA		06/30/2021	07/27/2023	535,980							570,738	570,738			
A917672	LOS ANGELES	CA		03/04/2021	05/24/2023	1,645,150							1,730,150	1,730,150			
A917683	LOS ANGELES	CA		03/03/2021	05/24/2023	1,557,493							1,787,493	1,787,493			
A917743	LOS ANGELES	CA		03/17/2021	06/05/2023	1,490,640							1,755,640	1,755,640			
A917903	BURBANK	CA		03/29/2021	01/20/2023	720,000							798,500	798,500			
A917911	LOS ANGELES	CA		04/12/2021	05/19/2023	1,500,000							1,500,000	1,500,000			
A917931	LOS ANGELES	CA		04/07/2021	07/07/2023	958,500							958,500	958,500			
A917940	LOS ANGELES	CA		04/26/2021	01/04/2023	983,312							983,312	983,312			
A917945	LOS ANGELES	CA		04/12/2021	02/21/2023	581,250							581,250	581,250			
A917955	RESEDA	CA		04/08/2021	03/22/2023	786,650							801,000	801,000			
A917970	ENCINO	CA		05/06/2021	03/29/2023	6,332,500							6,432,500	6,432,500			
A917999	LOS ANGELES	CA		06/10/2021	09/26/2023	2,821,450							3,420,000	3,420,000			
A918003	LOS ANGELES	CA		04/23/2021	03/28/2023	6,706,954							3,578,750	3,578,750			
A918022	LOS ANGELES	CA		04/19/2021	05/12/2023	1,050,000							1,050,000	1,050,000			
A918032	LOS ANGELES	CA		04/27/2021	06/28/2023	2,726,928							2,019,853	2,019,853			
A918094	SANTA CLARITA	CA		07/01/2021	07/11/2023	3,122,961							3,455,933	3,455,933			
A918111	LOS ANGELES	CA		06/11/2021	07/10/2023	892,500							758,226	758,226			
A918115	LOS ANGELES	CA		05/14/2021	08/25/2023	341,000							341,000	341,000			
A918141	SANTA ROSA	CA		06/01/2021	03/14/2023	1,623,000							1,748,000	1,748,000			
A918163	WALNUT CREEK	CA		06/14/2021	06/29/2023	913,700							913,700	913,700			
A918208	HIDDEN HILLS	CA		06/02/2021	05/19/2023	11,439,566							11,874,370	11,874,370			
A918213	GARDEN GROVE	CA		06/03/2021	06/15/2023	846,000							846,000	846,000			
A918252	LOS ANGELES	CA		06/24/2021	01/18/2023	764,000							764,000	764,000			
A918253	LA JOLLA	CA		06/29/2021	09/29/2023	3,628,071							4,920,863	4,920,863			
A918263	LOS ANGELES	CA		06/15/2021	02/07/2023	2,869,000							2,869,000	2,869,000			
A918281	RESEDA	CA		07/30/2021	07/27/2023	256,349							256,349	256,349			
A918320	HIDDEN HILLS	CA		10/29/2021	09/26/2023	3,865,860							6,697,740	6,697,740			
A918323	REDWOOD CITY	CA		06/23/2021	03/23/2023	2,025,000							2,025,000	2,025,000			
A918324	VENTURA	CA		07/15/2021	01/10/2023	1,012,500							1,012,500	1,012,500			
A918334	SYLMAR	CA		07/01/2021	01/12/2023	656,250							656,250	656,250			
A918375	SACRAMENTO	CA		08/17/2021	10/31/2023	836,093							892,769	892,769			
A918376	COMPTON	CA		07/27/2021	09/21/2023	455,437							250,437	250,437			
A918382	LINCOLN	CA		07/07/2021	09/06/2023	581,250							581,250	581,250			
A918400	LOS ANGELES	CA		07/22/2021	04/19/2023	618,500							618,500	618,500			
A918415	LOS ANGELES	CA		07/16/2021	04/12/2023	2,665,507							2,896,800	2,896,800			
A918416	LOS ANGELES	CA		07/23/2021	03/02/2023	2,238,537							2,268,562	2,268,562			
A918471	SANTA BARBARA	CA		09/10/2021	09/05/2023	3,952,500							3,982,500	3,982,500			
A918476	SAN DIEGO	CA		07/26/2021	02/24/2023	940,000							1,085,000	1,085,000			
A918481	MALIBU	CA		08/18/2021	07/19/2023	6,324,816							7,002,546	7,002,546			
A918491	OCEANSIDE	CA		07/29/2021	11/20/2023	1,037,500							1,125,250	1,125,250			
A918517	SAN DIEGO	CA		08/02/2021	02/24/2023	1,155,000							1,155,000	1,155,000			
A918550	ARROWBEAR	CA		08/16/2021	07/01/2023	229,600							229,600	229,600			
A918572	LOS ANGELES	CA		09/21/2021	02/23/2023	922,500							922,500	922,500			
A918573	LA JOLLA	CA		08/18/2021	11/15/2023	2,250,000							2,250,000	2,250,000			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A918586	LOS ANGELES	CA		10/29/2021	03/29/2023	1,662,567							1,662,567	1,662,567			
A918663	ENCINO	CA		09/02/2021	04/07/2023	2,560,000							2,560,000	2,560,000			
A918685	OAKLAND	CA		09/29/2021	10/31/2023	1,374,336							1,530,421	1,530,421			
A918712	LAWNDALE	CA		10/18/2021	08/02/2023	804,450							880,000	880,000			
A918721	LOS ANGELES	CA		10/05/2021	03/31/2023	378,464							378,464	378,464			
A918746	BERKELEY	CA		10/21/2021	08/17/2023	914,400							914,400	914,400			
A918761	LOS ANGELES	CA		10/08/2021	08/08/2023	2,111,450							2,997,508	2,997,508			
A918762	SAN DIEGO	CA		09/21/2021	07/28/2023	967,000							1,090,000	1,090,000			
A918770	YORBA LINDA	CA		10/19/2021	04/28/2023	1,316,685							1,316,685	1,316,685			
A918784	SAN CLEMENTE	CA		10/05/2021	09/06/2023	1,258,500							1,258,500	1,258,500			
A918785	LOS ANGELES	CA		10/13/2021	05/31/2023	1,336,500							1,354,500	1,354,500			
A918798	SACRAMENTO	CA		10/25/2021	10/13/2023	1,243,976							1,245,328	1,245,328			
A918837	SAN DIEGO	CA		10/05/2021	02/22/2023	760,000							760,000	760,000			
A918881	JACUMBA	CA		10/12/2021	03/17/2023	144,750							144,750	144,750			
A918887	SAN MARCOS	CA		10/20/2021	02/24/2023	694,000							724,000	724,000			
A918901	LOS ANGELES	CA		10/28/2021	09/27/2023	2,101,474							2,654,762	2,654,762			
A918923	LOS ANGELES	CA		10/28/2021	01/09/2023	808,500							808,500	808,500			
A918947	WOODLAND HILLS	CA		11/05/2021	07/05/2023	1,335,000							1,455,000	1,455,000			
A918957	SAN FERNANDO	CA		12/21/2021	09/14/2023	395,250							395,250	395,250			
A919002	STUDIO CITY	CA		06/21/2022	04/21/2023	1,565,541							1,643,307	1,643,307			
A919084	ATHERTON	CA		12/10/2021	08/15/2023	2,009,500							2,009,500	2,009,500			
A919087	LOS ANGELES	CA		12/10/2021	06/02/2023	1,777,111							2,050,277	2,050,277			
A919120	DANA POINT	CA		12/10/2021	02/27/2023	1,012,500							1,012,500	1,012,500			
A919129	ENCINO	CA		02/09/2022	11/29/2023	8,310,622							11,991,600	11,991,600			
A919130	LOS ANGELES	CA		12/30/2021	01/09/2023	2,737,500							2,737,500	2,737,500			
A919146	CHULA VISTA	CA		12/14/2021	08/23/2023	652,000							652,000	652,000			
A919147	LA MESA	CA		12/14/2021	08/22/2023	391,500							391,500	391,500			
A919152	LOS ANGELES	CA		12/10/2021	04/11/2023	1,579,287							1,889,147	1,889,147			
A919155	LOS ANGELES	CA		08/05/2022	11/22/2023	3,956,932							4,859,000	4,859,000			
A919161	NORTHRIDGE	CA		12/16/2021	04/03/2023	843,000							918,000	918,000			
A919165	LOS ANGELES	CA		12/22/2021	03/27/2023	475,000							481,000	481,000			
A919180	VACAVILLE	CA		12/22/2021	01/13/2023	675,000							675,000	675,000			
A919186	GARDEN GROVE	CA		12/15/2021	05/23/2023	918,900							918,900	918,900			
A919196	VAN NUYS	CA		12/15/2021	03/30/2023	828,500							890,000	890,000			
A919223	LOS ANGELES	CA		07/29/2022	08/22/2023	980,458							1,507,181	1,507,181			
A919225	GARDEN GROVE	CA		12/21/2021	06/30/2023	837,000							837,000	837,000			
A919252	LAFAYETTE	CA		12/20/2021	05/23/2023	1,317,500							588,266	588,266			
A9192800	ENCINO	CA		01/31/2022	02/24/2023	3,042,000							3,042,000	3,042,000			
A919292	LOS ANGELES	CA		01/03/2022	08/07/2023	886,500							886,500	886,500			
A919301	PARADISE	CA		02/25/2022	11/27/2023	275,192							275,192	275,192			
A919303	MORGAN HILL	CA		01/06/2022	03/20/2023	915,776							915,776	915,776			
A919309	LANCASTER	CA		05/16/2022	05/09/2023	207,000							207,000	207,000			
A919321	CULVER CITY	CA		07/27/2022	11/22/2023	1,048,322							1,952,866	1,952,866			
A919322	FOUNTAIN VALLEY	CA		01/07/2022	04/18/2023	845,000							845,000	845,000			
A919352	SUNNYVALE	CA		01/10/2022	06/16/2023	1,056,000							1,056,000	1,056,000			
A919353	PITTSBURG	CA		06/29/2022	05/31/2023	196,000							410,700	410,700			
A919360	SANTA ANA	CA		01/11/2022	01/11/2023	583,899							583,899	583,899			
A919363	WESTMINSTER	CA		01/13/2022	05/08/2023	868,000							945,000	945,000			
A919367	SIMI VALLEY	CA		03/25/2022	02/07/2023	612,000							612,000	612,000			
A919381	NORTHRIDGE	CA		02/02/2022	11/14/2023	726,574							758,000	758,000			
A919383	LOS ANGELES	CA		01/14/2022	01/25/2023	756,000							756,000	756,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A919392	PASADENA	CA		01/25/2022	07/26/2023	906,500							967,500	967,500			
A919412	LOS ANGELES	CA		01/26/2022	10/31/2023	828,750							828,750	828,750			
A919413	PASADENA	CA		01/26/2022	04/06/2023	756,000							756,000	756,000			
A919427	LOS ANGELES	CA		02/02/2022	01/10/2023	2,520,104							2,520,104	2,520,104			
A919471	MOUNTAIN VIEW	CA		07/15/2022	05/23/2023	2,281,245							2,486,594	2,486,594			
A919472	ANZA	CA		04/21/2022	03/30/2023	337,500							337,500	337,500			
A919493	PACOIMA	CA		03/28/2022	08/23/2023	567,400							595,400	595,400			
A919494	LOS ANGELES	CA		02/18/2022	03/28/2023	6,713,751							6,713,751	6,713,751			
A919500	GARDEN GROVE	CA		02/02/2022	07/07/2023	854,900							869,900	869,900			
A919501	TORRANCE	CA		05/31/2022	01/24/2023	778,500							778,500	778,500			
A919506	CARLSBAD	CA		02/07/2022	03/23/2023	1,597,000							1,597,000	1,597,000			
A919511	SHERMAN OAKS	CA		07/15/2022	09/12/2023	1,222,258							1,988,309	1,988,309			
A919513	MENLO PARK	CA		02/18/2022	05/18/2023	2,200,000							1,614,736	1,614,736			
A919518	LA PUENTE	CA		03/22/2022	04/12/2023	508,000							508,000	508,000			
A919524	SAN BRUNO	CA		02/04/2022	09/26/2023	963,000							963,000	963,000			
A919526	SAN JOSE	CA		10/21/2022	08/21/2023	1,389,622							1,706,195	1,706,195			
A919554	LOS ANGELES	CA		02/09/2022	10/31/2023	765,000							765,000	765,000			
A919585	SYLMAR	CA		02/15/2022	02/09/2023	803,499							803,499	803,499			
A919591	CEDARPINES PARK	CA		02/28/2022	06/16/2023	236,250							236,250	236,250			
A919593	SANTA ANA	CA		03/14/2022	03/27/2023	1,240,000							1,240,000	1,240,000			
A919609	SANTA ANA	CA		02/15/2022	02/06/2023	693,000							693,000	693,000			
A919623	MENIFEE	CA		08/08/2022	09/05/2023	251,926							251,926	251,926			
A919649	FRESNO	CA		01/31/2023	03/31/2023	127,210							127,500	127,500			
A919689	LOS ANGELES	CA		01/31/2023	05/19/2023	556,967							684,882	684,882			
A919713	WINCHESTER	CA		03/31/2022	02/06/2023	207,631							207,631	207,631			
A919714	EL CAJON	CA		03/03/2022	01/26/2023	627,000							627,000	627,000			
A919721	WOODLAND HILLS	CA		10/12/2022	08/16/2023	1,100,305							2,435,000	2,435,000			
A919743	SAN DIEGO	CA		03/03/2022	05/26/2023	800,000							800,000	800,000			
A919761	PALMDALE	CA		03/23/2022	04/07/2023	438,750							438,750	438,750			
A919764	NEWPORT BEACH	CA		03/10/2022	09/18/2023	2,646,575							3,320,415	3,320,415			
A919766	LOS ANGELES	CA		03/14/2022	06/13/2023	1,259,353							1,623,390	1,623,390			
A919770	SAN JOSE	CA		08/09/2022	11/28/2023	1,167,487							2,207,807	2,207,807			
A919781	MARIPOSA	CA		03/22/2022	08/18/2023	468,750							468,750	468,750			
A919785	VAN NUYS	CA		03/18/2022	04/10/2023	854,599							973,599	973,599			
A919787	WHITTIER	CA		04/11/2022	03/28/2023	1,056,850							1,125,000	1,125,000			
A919790	ESCONDIDO	CA		03/09/2022	02/17/2023	602,000							602,000	602,000			
A919812	LOS ANGELES	CA		03/24/2022	08/23/2023	1,066,500							1,147,500	1,147,500			
A919828	BIG BEAR CITY	CA		03/17/2022	02/24/2023	700,000							700,000	700,000			
A919835	SAN MARCOS	CA		03/16/2022	02/16/2023	751,500							751,500	751,500			
A919840	TOPANGA	CA		04/07/2022	03/20/2023	1,305,000							1,305,000	1,305,000			
A919842	LAKE BALBOA	CA		03/22/2022	05/04/2023	1,150,500							1,233,000	1,233,000			
A919851	PLEASANT HILL	CA		03/25/2022	07/26/2023	713,000							713,000	713,000			
A919856	LOS ANGELES	CA		04/25/2022	05/10/2023	1,349,962							1,423,500	1,423,500			
A919913	ROMOLAND	CA		04/06/2022	06/02/2023	319,600							319,600	319,600			
A919915	SAN DIEGO	CA		03/29/2022	06/14/2023	567,000							632,000	632,000			
A919923	OCEANSIDE	CA		04/04/2022	09/06/2023	384,000							368,000	368,000			
A919950	LA MESA	CA		09/26/2022	02/16/2023	635,350							680,000	680,000			
A919957	OAKLAND	CA		05/27/2022	10/31/2023	707,000							1,485,000	1,485,000			
A919965	LAGUNA NIGUEL	CA		03/30/2022	02/03/2023	1,080,000							1,080,000	1,080,000			
A919974	PERRIS	CA		06/07/2022	04/13/2023	232,000							234,500	234,500			
A919977	BIG BEAR LAKE	CA		05/26/2022	07/12/2023	147,000							147,000	147,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A919996	LANCASTER	CA		04/28/2022	06/15/2023	440,000							440,000	440,000			
A920011	MERCED	CA		07/28/2022	02/14/2023	144,000							144,000	144,000			
A920017	TARZANA	CA		06/16/2022	11/22/2023	2,673,588							3,603,000	3,603,000			
A920021	RICHMOND	CA		04/29/2022	05/03/2023	443,540							443,540	443,540			
A920022	SAN DIEGO	CA		04/04/2022	01/10/2023	920,000							920,000	920,000			
A920024	LANDERS	CA		05/16/2022	05/31/2023	252,000							252,000	252,000			
A920034	MENLO PARK	CA		01/31/2023	03/10/2023	3,637,595							4,021,217	4,021,217			
A920036	MENLO PARK	CA		08/05/2022	11/14/2023	2,904,644							4,006,747	4,006,747			
A920042	VALLEJO	CA		04/14/2022	04/25/2023	289,750							289,750	289,750			
A920049	CARMICHAEL	CA		04/14/2022	06/28/2023	739,000							739,000	739,000			
A920056	LAGUNA BEACH	CA		05/31/2022	10/06/2023	3,750,000							3,750,000	3,750,000			
A920064	ANZA	CA		05/16/2022	06/05/2023	246,600							246,600	246,600			
A920071	EL CAJON	CA		04/13/2022	03/02/2023	558,975							565,000	565,000			
A920074	ESCONDIDO	CA		04/15/2022	04/20/2023	600,000							675,000	675,000			
A920089	WEST SACRAMENTO	CA		04/29/2022	01/04/2023	310,500							310,500	310,500			
A920090	SANTA BARBARA	CA		04/29/2022	02/17/2023	1,890,000							1,890,000	1,890,000			
A920091	HAYWARD	CA		04/20/2022	08/18/2023	819,000							819,000	819,000			
A920116	LA MESA	CA		04/20/2022	01/23/2023	819,000							819,000	819,000			
A920117	SAN DIEGO	CA		04/20/2022	03/27/2023	1,008,000							1,008,000	1,008,000			
A920118	APPLE VALLEY	CA		09/01/2022	01/25/2023	138,500							138,500	138,500			
A920125	LA MESA	CA		05/23/2022	04/20/2023	651,500							651,500	651,500			
A920127	MENIFEE	CA		05/06/2022	03/27/2023	328,000							328,000	328,000			
A920134	QUARTZ HILL	CA		04/28/2022	07/21/2023	508,440							508,440	508,440			
A920139	ESCONDIDO	CA		04/22/2022	02/22/2023	787,500							787,500	787,500			
A920140	SAN DIEGO	CA		04/22/2022	05/12/2023	880,000							880,000	880,000			
A920148	STOCKTON	CA		05/25/2022	04/10/2023	353,490							353,490	353,490			
A920154	SAN DIEGO	CA		04/26/2022	02/01/2023	1,934,500							1,934,500	1,934,500			
A920171	SANTA BARBARA	CA		05/16/2022	10/06/2023	2,486,000							2,732,000	2,732,000			
A920178	SOUTH PASADENA	CA		01/31/2023	08/17/2023	1,702,417							1,940,159	1,940,159			
A920208	MODESTO	CA		06/02/2022	06/08/2023	252,000							277,500	277,500			
A920212	SAN DIEGO	CA		05/19/2022	01/17/2023	665,000							665,000	665,000			
A920221	MARIPOSA	CA		05/25/2022	05/19/2023	452,000							452,000	452,000			
A920222	INDIAN WELLS	CA		05/20/2022	04/20/2023	1,565,500							1,572,500	1,572,500			
A920245	MALIBU	CA		06/29/2022	06/01/2023	6,714,416							8,209,760	8,209,760			
A920255	FRESNO	CA		05/17/2022	05/01/2023	212,500							212,500	212,500			
A920260	LOS ANGELES	CA		06/01/2022	11/24/2023	586,500							586,500	586,500			
A920264	MENLO PARK	CA		07/12/2022	08/31/2023	1,894,437							2,750,752	2,750,752			
A920265	PALMDALE	CA		05/17/2022	02/03/2023	364,500							364,500	364,500			
A920271	PALMDALE	CA		07/28/2022	03/08/2023	378,750							378,750	378,750			
A920275	LOS ANGELES	CA		08/09/2022	10/16/2023	411,118							411,118	411,118			
A920287	OAKHURST	CA		05/24/2022	08/15/2023	301,750							301,750	301,750			
A920305	LOS ANGELES	CA		06/14/2022	07/13/2023	351,685							414,400	414,400			
A920306	PALM SPRINGS	CA		05/27/2022	02/02/2023	405,000							405,000	405,000			
A920317	SACRAMENTO	CA		06/15/2022	07/21/2023	404,000							404,000	404,000			
A920321	CHULA VISTA	CA		05/18/2022	02/27/2023	564,300							564,300	564,300			
A920330	SAN JOSE	CA		05/24/2022	08/02/2023	1,655,700							1,655,700	1,655,700			
A920339	SAN DIEGO	CA		06/06/2022	03/27/2023	828,350							840,000	840,000			
A920344	COSTA MESA	CA		06/08/2022	11/24/2023	1,082,266							1,306,075	1,306,075			
A920356	MOSS LANDING	CA		05/25/2022	06/02/2023	693,000							693,000	693,000			
A920367	MURRIETA	CA		06/02/2022	01/20/2023	427,500							427,500	427,500			
A920394	LOS ANGELES	CA		06/02/2022	02/07/2023	637,500							637,500	637,500			

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A920401	EL DORADO HILLS	CA		06/10/2022	03/03/2023	553,500							553,500	553,500			
A920407	LOS ANGELES	CA		05/25/2022	06/05/2023	922,500							922,500	922,500			
A920429	CEDARPINES PARK	CA		01/31/2023	05/18/2023	280,000							280,000	280,000			
A920446	TWENTYNINE PALMS	CA		06/15/2022	07/18/2023	202,500							202,500	202,500			
A920454	SAN JOSE	CA		06/23/2022	05/25/2023	1,147,500							742,500	742,500			
A920460	LOS ANGELES	CA		06/16/2022	07/06/2023	2,768,060							3,182,810	3,182,810			
A920465	LOS ANGELES	CA		06/22/2022	05/09/2023	445,000							11,931	11,931			
A920471	OAKLAND	CA		06/24/2022	08/24/2023	383,500							383,500	383,500			
A920473	SOUTH SAN FRANCISCO	CA		06/23/2022	11/16/2023	1,395,000							1,395,000	1,395,000			
A920486	LOS ANGELES	CA		08/05/2022	06/16/2023	1,170,000							1,170,000	1,170,000			
A920490	FRESNO	CA		06/22/2022	06/05/2023	238,000							238,000	238,000			
A920492	FOUNTAIN VALLEY	CA		07/18/2022	08/02/2023	1,038,000							1,181,000	1,181,000			
A920493	LOS ANGELES	CA		07/05/2022	08/31/2023	3,001,792							3,968,528	3,968,528			
A920495	POWAY	CA		06/28/2022	03/21/2023	900,000							900,000	900,000			
A920505	MENIFEE	CA		06/16/2022	06/05/2023	310,000							310,000	310,000			
A920518	OCEANSIDE	CA		06/30/2022	01/27/2023	668,300							668,300	668,300			
A920522	CATHEDRAL CITY	CA		06/27/2022	03/23/2023	246,000							257,000	257,000			
A920533	MENLO PARK	CA		07/06/2022	09/29/2023	2,120,000							1,819,966	1,819,966			
A920540	LOS ANGELES	CA		07/14/2022	04/28/2023	345,000							345,000	345,000			
A920548	COTO DE CAZA AREA	CA		06/30/2022	06/28/2023	1,191,850							1,191,850	1,191,850			
A920549	LANDERS	CA		07/08/2022	05/31/2023	340,500							340,500	340,500			
A920572	SAN CARLOS	CA		07/13/2022	10/12/2023	1,721,250							1,417,500	1,417,500			
A920577	LOS ANGELES	CA		01/31/2023	08/02/2023	1,472,070							1,875,000	1,875,000			
A920586	REDWOOD CITY	CA		07/15/2022	11/14/2023	1,200,000							1,200,000	1,200,000			
A920589	CORONA	CA		07/12/2022	03/02/2023	603,000							603,000	603,000			
A920594	SACRAMENTO	CA		08/30/2022	01/30/2023	382,500							382,500	382,500			
A920616	CLOVIS	CA		06/30/2022	01/23/2023	225,000							225,000	225,000			
A920622	STOCKTON	CA		07/21/2022	04/28/2023	221,000							221,000	221,000			
A920624	SANTA CLARA	CA		07/15/2022	10/31/2023	1,044,000							1,168,000	1,168,000			
A920632	PITTSBURG	CA		07/20/2022	07/31/2023	430,900							430,900	430,900			
A920635	VISTA	CA		07/15/2022	01/03/2023	647,343							647,343	647,343			
A920636	HEMET	CA		07/21/2022	08/24/2023	268,500							289,500	289,500			
A920640	TEMECULA	CA		07/28/2022	02/14/2023	261,000							261,000	261,000			
A920641	SUNNYVALE	CA		07/19/2022	04/28/2023	1,148,000							1,185,000	1,185,000			
A920642	SUNNYVALE	CA		07/29/2022	05/12/2023	1,156,750							1,196,250	1,196,250			
A920645	CULVER CITY	CA		08/03/2022	08/18/2023	909,000							909,000	909,000			
A920656	RIMFOREST	CA		07/26/2022	07/25/2023	246,395							246,395	246,395			
A920659	LOS ANGELES	CA		07/20/2022	03/08/2023	308,572							308,572	308,572			
A920664	ROSAMOND	CA		01/31/2023	04/27/2023	320,770							320,770	320,770			
A920668	LOS ANGELES	CA		01/31/2023	03/01/2023	500,000							27,291	27,291			
A920677	SAN LEANDRO	CA		07/15/2022	04/21/2023	449,403							449,403	449,403			
A920678	ANAHEIM	CA		07/19/2022	02/02/2023	514,780							514,780	514,780			
A920681	SAN DIEGO	CA		07/27/2022	01/23/2023	882,900							882,900	882,900			
A920684	NAPA	CA		01/31/2023	10/12/2023	746,475							909,135	909,135			
A920686	LOS ANGELES	CA		07/20/2022	01/27/2023	505,500							505,500	505,500			
A920696	SPRING VALLEY	CA		01/31/2023	06/15/2023	395,000							565,000	565,000			
A920704	BANNING	CA		01/31/2023	10/02/2023	213,500							243,500	243,500			
A920706	CORONA DEL MAR	CA		01/31/2023	11/08/2023	4,860,000							4,860,000	4,860,000			
A920707	SANTA BARBARA	CA		07/28/2022	09/19/2023	2,475,000							2,567,500	2,567,500			
A920712	SAN DIEGO	CA		07/26/2022	01/06/2023	765,000							765,000	765,000			
A920721	MONTEREY PARK	CA		07/27/2022	08/01/2023	712,500							712,500	712,500			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A920727	SAN DIEGO	CA		07/28/2022	02/22/2023	525,780							525,780	525,780			
A920728	OCEANSIDE	CA		01/31/2023	05/09/2023	406,200							466,200	466,200			
A920733	INGLEWOOD	CA		07/29/2022	01/26/2023	607,500							607,500	607,500			
A920737	LOS ANGELES	CA		07/27/2022	05/17/2023	323,275							323,275	323,275			
A920749	SACRAMENTO	CA		08/18/2022	03/31/2023	296,250							296,250	296,250			
A920757	TEMPLE CITY	CA		08/31/2022	10/02/2023	689,540							747,000	747,000			
A920758	LANCASTER	CA		01/31/2023	07/28/2023	226,800							226,800	226,800			
A920768	SANTA MONICA	CA		08/19/2022	08/14/2023	2,887,400							2,887,400	2,887,400			
A920776	SANTA ROSA	CA		10/18/2022	10/31/2023	1,040,960							1,504,076	1,504,076			
A920777	SAN DIEGO	CA		08/09/2022	01/04/2023	852,000							852,000	852,000			
A920779	POMONA	CA		01/31/2023	02/02/2023	468,000							468,000	468,000			
A920785	SAN JOSE	CA		08/15/2022	03/08/2023	1,111,000							1,144,000	1,144,000			
A920791	FULLERTON	CA		08/23/2022	01/12/2023	250,000							250,000	250,000			
A920794	LOS ANGELES	CA		01/31/2023	02/27/2023	2,737,500							2,737,500	2,737,500			
A920802	PALMDALE	CA		01/31/2023	03/31/2023	387,000							387,000	387,000			
A920803	VALLEY VILLAGE	CA		08/31/2022	02/07/2023	1,045,000							1,063,000	1,063,000			
A920804	DANA POINT	CA		01/31/2023	05/15/2023	1,092,500							1,092,500	1,092,500			
A920806	CARLSBAD	CA		08/29/2022	01/06/2023	1,050,000							1,050,000	1,050,000			
A920807	PALMDALE	CA		08/29/2022	01/10/2023	270,000							270,000	270,000			
A920808	CHULA VISTA	CA		09/23/2022	04/21/2023	292,210							292,500	292,500			
A920809	OCEANSIDE	CA		01/31/2023	04/14/2023	870,433							884,382	884,382			
A920814	SALINAS	CA		08/22/2022	03/20/2023	520,000							600,000	600,000			
A920815	MADERA	CA		01/31/2023	07/11/2023	358,800							358,800	358,800			
A920816	SACRAMENTO	CA		08/31/2022	02/23/2023	387,400							415,900	415,900			
A920821	COARSEGOLD	CA		08/25/2022	05/01/2023	256,500							256,500	256,500			
A920828	SACRAMENTO	CA		01/31/2023	04/14/2023	309,510							309,510	309,510			
A920829	EL DORADO HILLS	CA		08/31/2022	04/18/2023	506,262							555,165	555,165			
A920830	VALLEJO	CA		08/26/2022	08/16/2023	401,000							401,000	401,000			
A920832	AZUSA	CA		09/12/2022	01/20/2023	495,000							495,000	495,000			
A920840	SACRAMENTO	CA		08/29/2022	05/22/2023	300,000							300,000	300,000			
A920841	LOS ANGELES	CA		01/31/2023	04/27/2023	472,235							472,235	472,235			
A920842	EL SOBRANTE	CA		09/06/2022	05/02/2023	492,300							492,300	492,300			
A920843	DANVILLE	CA		08/31/2022	03/07/2023	1,311,500							1,311,500	1,311,500			
A920849	LANCASTER	CA		09/09/2022	03/30/2023	248,220							248,220	248,220			
A920850	SANTEE	CA		08/26/2022	01/17/2023	548,100							548,100	548,100			
A920856	SOUTH SAN FRANCISCO	CA		09/16/2022	03/02/2023	980,200							1,125,000	1,125,000			
A920857	LOS ANGELES	CA		01/31/2023	03/31/2023	334,276							334,276	334,276			
A920865	GRASS VALLEY	CA		01/31/2023	04/07/2023	323,910							323,910	323,910			
A920866	OXNARD	CA		08/31/2022	01/23/2023	570,000							570,000	570,000			
A920869	ESCONDIDO	CA		08/30/2022	09/20/2023	400,500							400,500	400,500			
A920874	THREE RIVERS	CA		01/31/2023	06/26/2023	864,000							864,000	864,000			
A920877	LAKEWOOD	CA		01/31/2023	02/17/2023	512,450							512,450	512,450			
A920878	BUENA PARK	CA		09/22/2022	05/01/2023	517,500							517,500	517,500			
A920882	SACRAMENTO	CA		08/31/2022	06/13/2023	687,418							733,500	733,500			
A920884	LANCASTER	CA		09/01/2022	01/05/2023	315,000							315,000	315,000			
A920886	LOS ANGELES	CA		01/31/2023	03/07/2023	1,137,750							1,170,000	1,170,000			
A920887	VISTA	CA		08/30/2022	02/28/2023	463,795							463,795	463,795			
A920890	SAN DIEGO	CA		09/02/2022	06/23/2023	985,500							985,500	985,500			
A920891	BARSTOW	CA		09/30/2022	01/03/2023	157,500							157,500	157,500			
A920892	NOVATO	CA		01/31/2023	11/01/2023	769,500							1,009,500	1,009,500			
A920893	UPLAND	CA		09/09/2022	08/01/2023	549,000							549,000	549,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A920894	OAKLAND	CA		08/30/2022	06/23/2023	301,245							301,245	301,245			
A920895	LOS ANGELES	CA		01/27/2023	11/02/2023								848,000	848,000			
A920913	SAN PABLO	CA		09/29/2022	04/25/2023	517,210							517,500	517,500			
A920915	WESTMINSTER	CA		09/13/2022	07/26/2023	934,500							1,080,500	1,080,500			
A920918	WILDOMAR	CA		01/31/2023	11/21/2023	330,000							330,000	330,000			
A920921	ESCONDIDO	CA		09/20/2022	01/03/2023	497,993							497,993	497,993			
A920922	LOS ANGELES	CA		09/16/2022	08/25/2023	577,550							577,550	577,550			
A920926	PALMDALE	CA		09/14/2022	01/20/2023	397,500							397,500	397,500			
A920928	LAKE ELSINORE	CA		10/14/2022	07/24/2023	177,910							178,200	178,200			
A920931	FOUNTAIN VALLEY	CA		10/03/2022	03/07/2023	967,660							1,039,950	1,039,950			
A920936	SAN RAFAEL	CA		09/22/2022	07/06/2023	1,300,000							1,350,000	1,350,000			
A920939	RIVERSIDE	CA		10/12/2022	03/20/2023	365,110							365,400	365,400			
A920942	CARSON	CA		09/26/2022	05/22/2023	505,960							506,250	506,250			
A920950	FOUNTAIN VALLEY	CA		01/31/2023	11/01/2023	934,710							1,200,000	1,200,000			
A920955	CASTAIC	CA		09/28/2022	05/12/2023	505,960							506,250	506,250			
A920957	NORTH HIGHLANDS	CA		09/27/2022	04/13/2023	314,710							315,000	315,000			
A920958	CARMICHAEL	CA		09/26/2022	05/18/2023	366,713							427,500	427,500			
A920962	YUCAIPA	CA		09/29/2022	03/10/2023	292,210							292,500	292,500			
A920968	SAN DIEGO	CA		09/26/2022	02/07/2023	710,200							710,200	710,200			
A920969	SACRAMENTO	CA		09/29/2022	11/02/2023	663,709							783,000	783,000			
A920970	SAN DIEGO	CA		09/29/2022	09/21/2023	720,000							720,000	720,000			
A920973	THOUSAND OAKS	CA		01/31/2023	05/09/2023	679,500							679,500	679,500			
A920974	PERRIS	CA		10/17/2022	06/28/2023	210,210							248,000	248,000			
A920977	LOS ANGELES	CA		10/11/2022	06/27/2023	1,312,210							1,312,500	1,312,500			
A920981	LOS ANGELES	CA		01/31/2023	06/07/2023	937,210							937,500	937,500			
A920987	SAN JOSE	CA		09/29/2022	11/15/2023	1,062,500							875,000	875,000			
A920989	SAN DIEGO	CA		09/23/2022	01/04/2023	778,873							806,250	806,250			
A920992	CAMARILLO	CA		10/14/2022	02/03/2023	539,710							540,000	540,000			
A920994	TORRANCE	CA		10/03/2022	02/07/2023	942,460							975,000	975,000			
A921001	SAN BERNARDINO	CA		01/31/2023	07/10/2023	160,483							236,673	236,673			
A921006	OAKLAND	CA		10/12/2022	02/24/2023	592,710							636,500	636,500			
A921024	LONG BEACH	CA		10/20/2022	02/24/2023	976,541							976,831	976,831			
A921028	REDONDO BEACH	CA		10/13/2022	07/21/2023	819,960							820,250	820,250			
A921034	FULLERTON	CA		10/21/2022	02/24/2023	539,710							540,000	540,000			
A921035	SAN CLEMENTE	CA		01/31/2023	09/01/2023	1,358,710							1,359,000	1,359,000			
A921037	SAN DIEGO	CA		11/01/2022	01/31/2023	831,070							907,585	907,585			
A921041	SAN DIEGO	CA		10/06/2022	02/09/2023	673,930							711,175	711,175			
A921045	SAN DIEGO	CA		10/11/2022	01/31/2023	341,710							342,000	342,000			
A921057	LONG BEACH	CA		10/18/2022	04/19/2023	358,710							359,000	359,000			
A921059	RIVERSIDE	CA		01/31/2023	08/04/2023	742,210							742,500	742,500			
A921064	LAWNDALE	CA		01/31/2023	07/12/2023	585,000							585,000	585,000			
A921068	NEWPORT BEACH	CA		10/28/2022	03/31/2023	4,724,710							4,725,000	4,725,000			
A921074	INGLEWOOD	CA		11/08/2022	10/26/2023	598,500							598,500	598,500			
A921076	LONG BEACH	CA		01/17/2023	06/14/2023								639,000	639,000			
A921079	LOMPOC	CA		01/31/2023	05/17/2023	367,064							367,064	367,064			
A921080	PITTSBURG	CA		10/28/2022	04/27/2023	305,110							373,900	373,900			
A921086	ALPINE	CA		11/14/2022	01/25/2023	540,700							540,700	540,700			
A921088	ALAMO	CA		01/17/2023	02/23/2023								1,486,859	1,486,859			
A921089	SAN DIEGO	CA		11/08/2022	02/13/2023	544,367							622,693	622,693			
A921093	VALLEJO	CA		10/25/2022	06/09/2023	231,710							232,000	232,000			
A921095	MADERA	CA		10/31/2022	07/03/2023	250,460							250,750	250,750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A921101	LOS ANGELES	CA		01/31/2023	11/09/2023	1,305,000							1,755,000	1,755,000			
A921105	SAN MARCOS	CA		10/27/2022	04/04/2023	554,760							618,300	618,300			
A921110	ORANGE	CA		11/08/2022	01/18/2023	340,800							340,800	340,800			
A921113	SAN DIEGO	CA		10/25/2022	02/09/2023	497,710							525,000	525,000			
A921114	LA MESA	CA		11/01/2022	01/12/2023	712,500							712,500	712,500			
A921119	SANTEE	CA		01/31/2023	03/27/2023	383,500							400,500	400,500			
A921120	SACRAMENTO	CA		01/31/2023	10/03/2023	358,200							448,500	448,500			
A921121	SAN DIEGO	CA		01/31/2023	02/28/2023	576,000							576,000	576,000			
A921122	MENLO PARK	CA		11/02/2022	04/05/2023	1,968,800							1,968,800	1,968,800			
A921128	BURBANK	CA		01/17/2023	11/20/2023								2,644,662	2,644,662			
A921134	SPRING VALLEY	CA		11/09/2022	02/23/2023	315,000							315,000	315,000			
A921145	CANYON LAKE	CA		01/17/2023	04/21/2023								410,500	410,500			
A921149	WEST SACRAMENTO	CA		11/16/2022	03/10/2023	207,500							258,600	258,600			
A921160	ROSEVILLE	CA		01/31/2023	04/12/2023	334,800							454,800	454,800			
A921162	SACRAMENTO	CA		01/31/2023	05/03/2023	405,000							405,000	405,000			
A921166	LAKESIDE	CA		01/31/2023	02/23/2023	450,000							450,000	450,000			
A921167	SACRAMENTO	CA		01/31/2023	04/18/2023	258,300							341,300	341,300			
A921174	CARLSBAD	CA		01/31/2023	03/01/2023	898,000							898,000	898,000			
A921176	CAMARILLO	CA		01/17/2023	03/07/2023								337,276	337,276			
A921179	TWENTYNINE PALMS	CA		01/17/2023	08/01/2023								185,000	185,000			
A921184	FAIRFIELD	CA		01/17/2023	03/21/2023								383,000	383,000			
A921186	LAKE ARROWHEAD	CA		01/17/2023	04/21/2023								652,500	652,500			
A921189	SAN DIEGO	CA		01/17/2023	08/22/2023								621,000	621,000			
A921195	UPLAND	CA		02/03/2023	06/07/2023								488,750	488,750			
A921212	LAKE ELSINORE	CA		01/17/2023	06/15/2023								273,000	273,000			
A921219	LOS ANGELES	CA		01/17/2023	03/10/2023								990,000	990,000			
A921240	INGLEWOOD	CA		01/18/2023	04/28/2023								816,587	816,587			
A921251	THOUSAND OAKS	CA		01/23/2023	03/31/2023								636,503	636,503			
A921259	LANCASTER	CA		01/13/2023	06/29/2023								287,970	287,970			
A921260	NORTH HIGHLANDS	CA		01/09/2023	05/23/2023								210,000	210,000			
A921282	SAN DIEGO	CA		01/09/2023	04/04/2023								500,500	500,500			
A921284	VISTA	CA		01/10/2023	05/09/2023								429,250	429,250			
A921285	WHITTIER	CA		01/12/2023	05/18/2023								415,000	415,000			
A921299	SAN CLEMENTE	CA		01/25/2023	06/21/2023								1,207,000	1,207,000			
A921302	SAN DIEGO	CA		02/02/2023	06/22/2023								856,700	856,700			
A921303	ENCINITAS	CA		01/31/2023	07/12/2023								1,139,000	1,139,000			
A921304	LOS ANGELES	CA		02/03/2023	06/02/2023								509,250	509,250			
A921316	LONG BEACH	CA		02/08/2023	05/31/2023								444,500	444,500			
A921323	LOS ANGELES	CA		02/23/2023	08/23/2023								793,200	793,200			
A921324	CULVER CITY	CA		02/10/2023	03/31/2023								1,722,500	1,722,500			
A921326	LOS ANGELES	CA		01/31/2023	04/24/2023								1,885,000	1,885,000			
A921330	SAN CARLOS	CA		02/10/2023	05/11/2023								1,080,000	1,080,000			
A921331	CUPERTINO	CA		02/10/2023	05/09/2023								1,050,000	1,050,000			
A921333	SAN CARLOS	CA		02/10/2023	06/07/2023								1,080,000	1,080,000			
A921334	LOS ANGELES	CA		02/10/2023	03/30/2023								672,000	672,000			
A921336	LOS ANGELES	CA		02/10/2023	04/24/2023								927,000	927,000			
A921337	SAN JOSE	CA		02/10/2023	03/31/2023								720,000	720,000			
A921339	LOS ANGELES	CA		02/10/2023	06/27/2023								780,000	780,000			
A921340	LOS ANGELES	CA		02/10/2023	04/14/2023								1,267,500	1,267,500			
A921342	ENCINITAS	CA		02/10/2023	06/16/2023								986,933	986,933			
A921344	ESCONDIDO	CA		02/24/2023	07/18/2023								640,839	640,839			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A921345	PASADENA	CA		02/03/2023	06/28/2023								697,531	697,531			
A921353	PALMDALE	CA		02/21/2023	05/24/2023								359,896	359,896			
A921362	LOS ANGELES	CA		03/02/2023	05/10/2023								3,412,500	3,412,500			
A921364	AGUANGA	CA		02/27/2023	05/30/2023								293,125	293,125			
A921366	OCEANSIDE	CA		02/09/2023	05/04/2023								490,104	490,104			
A921370	BAKERSFIELD	CA		02/10/2023	07/31/2023								208,000	208,000			
A921384	VISTA	CA		02/14/2023	05/11/2023								589,599	589,599			
A921393	LOS ANGELES	CA		03/02/2023	10/12/2023								720,000	720,000			
A921398	SAN DIEGO	CA		02/16/2023	07/12/2023								896,875	896,875			
A921400	OCEANSIDE	CA		02/22/2023	05/17/2023								412,500	412,500			
A921409	PICO RIVERA	CA		02/23/2023	07/25/2023								473,900	473,900			
A921411	PALMDALE	CA		02/27/2023	05/10/2023								397,500	397,500			
A921414	SAN DIEGO	CA		02/24/2023	08/09/2023								862,500	862,500			
A921415	SPRING VALLEY	CA		03/06/2023	05/22/2023								493,667	493,667			
A921421	WOODLAND HILLS	CA		03/03/2023	10/03/2023								1,129,225	1,129,225			
A921422	AGOURA HILLS	CA		03/14/2023	06/21/2023								361,250	361,250			
A921429	RIVERSIDE	CA		03/08/2023	09/25/2023								312,375	312,375			
A921436	SAN DIEGO	CA		03/06/2023	05/26/2023								738,750	738,750			
A921437	LEMON GROVE	CA		03/22/2023	06/29/2023								461,700	461,700			
A921444	JOSHUA TREE	CA		03/16/2023	11/09/2023								296,650	296,650			
A921464	YUBA CITY	CA		03/29/2023	07/27/2023								292,500	292,500			
A921470	SAN DIEGO	CA		03/14/2023	08/09/2023								861,888	861,888			
A921485	YORBA LINDA	CA		03/24/2023	11/22/2023								497,250	497,250			
A921513	SUNNYVALE	CA		03/29/2023	06/05/2023								1,264,900	1,264,900			
A921516	THOUSAND OAKS	CA		03/21/2023	10/26/2023								825,000	825,000			
A921527	HAWTHORNE	CA		04/17/2023	09/28/2023								582,250	582,250			
A921546	VALLEJO	CA		04/03/2023	07/31/2023								405,000	405,000			
A921555	LOS ANGELES	CA		05/04/2023	09/25/2023								595,000	595,000			
A921576	VISTA	CA		04/13/2023	08/03/2023								469,000	469,000			
A921579	SAN DIEGO	CA		04/11/2023	08/16/2023								1,012,500	1,012,500			
A921601	FONTANA	CA		04/24/2023	09/27/2023								340,000	340,000			
A921606	BAKERSFIELD	CA		05/09/2023	06/30/2023								263,250	263,250			
A921617	SAN DIEGO	CA		04/17/2023	07/18/2023								918,750	918,750			
A921625	RESEDA	CA		05/12/2023	09/06/2023								747,500	747,500			
A921635	CARDIFF	CA		05/08/2023	08/23/2023								1,021,680	1,021,680			
A921637	GLENDALE	CA		05/03/2023	11/09/2023								1,105,000	1,105,000			
A921638	LOS ANGELES	CA		06/21/2023	07/28/2023								1,586,000	1,586,000			
A921639	LOS ANGELES	CA		05/15/2023	11/28/2023								454,750	454,750			
A921640	ANTIOCH	CA		05/05/2023	07/21/2023								475,000	475,000			
A921641	PALMDALE	CA		05/09/2023	09/29/2023								375,000	375,000			
A921642	LITTLEROCK	CA		05/15/2023	11/22/2023								293,060	293,060			
A921645	COSTA MESA	CA		05/10/2023	10/23/2023								1,072,500	1,072,500			
A921646	SPRING VALLEY	CA		05/09/2023	07/10/2023								350,000	350,000			
A921648	VISTA	CA		05/09/2023	08/01/2023								346,500	346,500			
A921654	SAN DIEGO	CA		05/15/2023	07/27/2023								364,000	364,000			
A921657	FAIR OAKS	CA		05/03/2023	09/14/2023								435,593	435,593			
A921664	OCEANSIDE	CA		05/10/2023	08/02/2023								598,500	598,500			
A921672	PALMDALE	CA		05/03/2023	07/21/2023								431,250	431,250			
A921674	PALMDALE	CA		05/02/2023	07/21/2023								269,500	269,500			
A921677	EAST PALO ALTO	CA		05/09/2023	08/09/2023								750,000	750,000			
A921679	SAN DIEGO	CA		04/28/2023	08/16/2023								539,280	539,280			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A921687	RANCHO MIRAGE	CA		05/05/2023	09/13/2023								360,000	360,000			
A921690	ROSAMOND	CA		05/10/2023	07/07/2023								287,175	287,175			
A921699	SAN BERNARDINO	CA		06/20/2023	10/23/2023								253,750	253,750			
A921710	EUREKA	CA		06/12/2023	11/16/2023								322,000	322,000			
A921715	WEST SACRAMENTO	CA		05/15/2023	11/17/2023								256,617	256,617			
A921725	LOS ANGELES	CA		06/06/2023	11/01/2023								770,000	770,000			
A921726	STUDIO CITY	CA		06/01/2023	09/26/2023								4,786,793	4,786,793			
A921740	MENIFEE	CA		06/01/2023	10/02/2023								266,900	266,900			
A921743	LOS ANGELES	CA		06/12/2023	10/17/2023								486,750	486,750			
A921765	HEMET	CA		06/02/2023	09/01/2023								299,000	299,000			
A921777	NAPA	CA		06/07/2023	10/27/2023								1,642,000	1,642,000			
A921791	CHERRY VALLEY	CA		06/29/2023	10/27/2023								297,500	297,500			
A921801	LANCASTER	CA		06/27/2023	11/01/2023								270,000	270,000			
A921802	NORTH HIGHLANDS	CA		06/30/2023	08/24/2023								254,628	254,628			
A921807	SAN DIEGO	CA		06/07/2023	11/07/2023								1,760,000	1,760,000			
A921811	LAKE FOREST	CA		06/28/2023	08/15/2023								392,700	392,700			
A921819	HAYWARD	CA		06/30/2023	10/05/2023								567,500	567,500			
A921823	SAN DIEGO	CA		06/20/2023	08/09/2023								353,500	353,500			
A921828	SAN DIEGO	CA		06/20/2023	10/02/2023								472,500	472,500			
A921834	PALMDALE	CA		07/12/2023	09/18/2023								337,500	337,500			
A921835	SANTA CLARITA	CA		06/16/2023	10/19/2023								622,737	622,737			
A921836	SAN DIEGO	CA		06/16/2023	10/06/2023								724,500	724,500			
A921843	VALLEJO	CA		06/16/2023	09/29/2023								254,400	254,400			
A921848	OCEANSIDE	CA		06/20/2023	09/22/2023								576,000	576,000			
A921860	DIAMOND BAR	CA		06/27/2023	11/28/2023								323,000	323,000			
A921871	LANCASTER	CA		06/27/2023	10/27/2023								369,070	369,070			
A921907	SPRING VALLEY	CA		07/18/2023	10/19/2023								612,000	612,000			
A921908	SAN DIEGO	CA		07/07/2023	10/17/2023								490,500	490,500			
A921909	PALMDALE	CA		07/11/2023	09/12/2023								426,290	426,290			
A921912	SAN DIEGO	CA		07/11/2023	10/27/2023								475,524	475,524			
A921924	PLEASANT HILL	CA		07/25/2023	10/02/2023								660,000	660,000			
A921928	VALLEJO	CA		07/12/2023	11/17/2023								419,025	419,025			
A921952	FRESNO	CA		07/21/2023	10/02/2023								164,475	164,475			
A922000	SAN DIEGO	CA		07/31/2023	11/20/2023								1,031,250	1,031,250			
A922063	FREMONT	CA		08/17/2023	10/12/2023								666,000	666,000			
A922073	LAGUNA BEACH	CA		08/16/2023	11/02/2023								935,460	935,460			
A922081	SAN DIEGO	CA		08/21/2023	11/20/2023								585,000	585,000			
A922114	ANAHEIM	CA		08/31/2023	10/25/2023								562,500	562,500			
A970067	GRESHAM	OR		06/28/2022	08/30/2023	488,775							548,775	548,775			
A970068	WARREN	OR		07/15/2022	04/03/2023	317,900							317,900	317,900			
A970069	PORTLAND	OR		07/12/2022	04/17/2023	423,000							423,000	423,000			
A980106	SEATTLE	WA		02/17/2021	05/25/2023	558,122							286,849	286,849			
A980122	SEATTLE	WA		04/21/2021	03/29/2023	1,275,000							881,803	881,803			
A980124	KIRKLAND	WA		04/22/2021	05/22/2023	1,312,500							1,278,190	1,278,190			
A980126	SEATTLE	WA		12/27/2021	03/17/2023	1,493,823							1,533,003	1,533,003			
A980127	SEATTLE	WA		04/27/2021	03/21/2023	765,000							501,638	501,638			
A980141	KIRKLAND	WA		05/28/2021	06/01/2023	1,751,486							552,457	552,457			
A980150	SPOKANE	WA		08/10/2021	08/22/2023	318,750							318,750	318,750			
A980172	SEATTLE	WA		01/11/2022	08/02/2023	980,199							494,049	494,049			
A980176	KIRKLAND	WA		12/16/2021	03/24/2023	790,795							810,751	810,751			
A980177	KIRKLAND	WA		12/16/2021	03/24/2023	779,708							813,615	813,615			

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A980183	SEATTLE	WA		12/21/2021	03/16/2023	947,000							947,000	947,000			
A980186	SEATTLE	WA		11/22/2022	04/10/2023								403,222	403,222			
A980190	SEATTLE	WA		01/27/2022	08/16/2023	964,530							430,557	430,557			
A980192	SEATTLE	WA		01/27/2022	04/28/2023	671,922							1,295,027	1,295,027			
A980193	SEATTLE	WA		02/04/2022	01/11/2023	837,000							868,950	868,950			
A980195	SEATTLE	WA		02/04/2022	07/11/2023	403,191							768,424	768,424			
A980208	SEATTLE	WA		03/09/2022	03/20/2023	210,690							222,133	222,133			
A980215	SEATTLE	WA		03/18/2022	03/20/2023	809,590							871,000	871,000			
A980226	SEATTLE	WA		05/17/2022	10/31/2023	404,305							1,414,659	1,414,659			
A980238	SEATTLE	WA		07/29/2022	10/18/2023	630,283							1,230,095	1,230,095			
A980239	SEATTLE	WA		05/26/2022	05/24/2023	661,801							1,211,525	1,211,525			
A980243	SEATTLE	WA		01/31/2023	07/13/2023	620,697							1,553,622	1,553,622			
A980244	SEATTLE	WA		06/24/2022	07/25/2023	918,000							594,000	594,000			
A980251	WASHOUGAL	WA		07/01/2022	03/27/2023	272,000							325,500	325,500			
A980255	SEATTLE	WA		06/22/2022	05/19/2023	865,500							988,950	988,950			
A980257	SEATTLE	WA		07/20/2022	04/20/2023	788,250							978,500	978,500			
A980259	SEATTLE	WA		08/16/2022	04/05/2023	811,750							668,500	668,500			
A980261	SEATTLE	WA		01/31/2023	09/29/2023	566,018							1,161,598	1,161,598			
A980263	BELLEVUE	WA		09/06/2022	11/28/2023	620,823							1,126,532	1,126,532			
A980266	SEATTLE	WA		09/06/2022	05/01/2023	699,000							925,000	925,000			
A980269	KIRKLAND	WA		10/04/2022	03/13/2023	892,148							783,016	783,016			
A980272	PUYALLUP	WA		01/31/2023	05/02/2023	432,200							432,200	432,200			
A980273	LYNNWOOD	WA		11/15/2022	02/28/2023	424,350							424,350	424,350			
A980275	CHENEY	WA		01/31/2023	05/11/2023	230,000							230,000	230,000			
A980289	SEATTLE	WA		03/02/2023	11/01/2023								30,000	30,000			
A980290	SEATTLE	WA		03/03/2023	09/05/2023								510,000	510,000			
A980291	MOUNTLAKE TERRACE	WA		03/16/2023	08/07/2023								485,843	485,843			
A980309	KIRKLAND	WA		06/02/2023	11/06/2023								781,758	781,758			
AG1007	JEFFERSON	OR		04/26/2019	05/10/2023	3,232,005							3,195,457	3,195,457			
AG1027	PIPESTONE	MN		10/14/2020	04/07/2023	786,059							786,059	786,059			
AG1028	PIPESTONE	MN		10/14/2020	04/07/2023	781,257							781,257	781,257			
AG1045	FRESNO	CA		03/01/2021	05/23/2023	9,098,892							8,934,242	8,934,242			
AG1053	WELLINGTON	MO		06/29/2021	03/23/2023	1,035,694							1,028,244	1,028,244			
AG1057	HEREFORD	TX		08/25/2022	07/26/2023	9,839,045							27,889,045	27,889,045			
AG1070	HARRAH	WA		11/30/2021	10/12/2023	1,572,455							1,560,067	1,560,067			
AG1071	HARRAH	WA		11/30/2021	10/12/2023	178,380							174,431	174,431			
AG1094	WHITEFACE	TX		04/25/2022	03/24/2023	1,076,519							1,076,519	1,076,519			
P1911015549	GARDEN RIDGE	TX		01/10/2020	03/31/2023	12,042							2,186	2,186			
P1912016657	DEFIANCE	MO		01/14/2020	09/30/2023	81,152							2,306	2,306			
P1912016665	SHAVER LAKE	CA		02/06/2020	02/01/2023	135,882							138,224	138,224		2,658	2,658
P1912016905	ORLANDO	FL		02/03/2020	05/01/2023	376,648							381,215	381,215		7,141	7,141
P1912016953	CAPISTRANO BEACH	CA		01/25/2020	04/01/2023	1,242,434							1,266,718	1,266,718		24,032	24,032
P2001017189	DINUBA	CA		02/21/2020	02/01/2023	366,403							372,788	372,788		7,068	7,068
P2001017374	GRESHAM	OR		02/19/2020	12/31/2022	197,531							201,179	201,179		3,311	3,311
P2001017503	LOMBARD	IL		02/20/2020	04/01/2023	160,931							164,445	164,445		3,898	3,898
P2001702364	LOS ANGELES	CA		01/16/2020	06/30/2023	424,152							427,480	427,480		8,011	8,011
P2002017784	BRENTWOOD	TN		02/25/2020	02/01/2023	454,465							464,063	464,063		9,745	9,745
P2002018000	MAMMOTH LAKES	CA		02/27/2020	03/01/2023	145,077							144,143	144,143			
P2005033326	MILWAUKEE	WI		07/29/2022	05/01/2023			(4)			(4)		70,957	70,957		(262)	(262)
P2009020098	KATONAH	NY		01/23/2020	01/01/2023	437,220		(165)			(165)		436,584	436,584		(16,899)	(16,899)
P2009020106	MIAMI BEACH	FL		01/21/2020	12/01/2022	1,595,514		(423)			(423)		1,533,362	1,533,362		(61,728)	(61,728)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020121	WEST BABYLON	NY		04/30/2020	02/01/2023	151,679		(37)			(37)		145,276	145,276		(5,888)	(5,888)
P2009020142	PORT SAINT LUCIE	FL		04/30/2020	07/01/2023	162,514		(140)			(140)		154,971	154,971		(6,213)	(6,213)
P2009020154	BETHANY	CT		11/17/2020	01/01/2023	666,897		(141)			(141)		665,388	665,388		(15,460)	(15,460)
P2009020159	GILBERT	AZ		11/04/2020	01/01/2023	874,407		(61)			(61)		874,346	874,346		(10,446)	(10,446)
P2009020208	TAMPA	FL		11/13/2020	11/01/2023	229,791		(201)			(201)		219,036	219,036		(10,554)	(10,554)
P2009020247	CARROLLTON	TX		11/23/2020	08/01/2023	429,607							415,231	415,231		(10,904)	(10,904)
P2009020259	MODESTO	CA		12/10/2020	12/01/2022	156,945		(23)			(23)		152,894	152,894		(4,028)	(4,028)
P2009020264	LAS VEGAS	NV		11/05/2020	06/30/2023	593,102		(6,050)			(6,050)		507,985	507,985		(46,030)	(46,030)
P2009020272	TEMECULA	CA		11/09/2020	02/01/2023	901,762		(318)			(318)		849,796	849,796		(45,821)	(45,821)
P2009020288	BEAUMONT	CA		11/18/2020	08/01/2023	402,557		(653)			(653)		377,001	377,001		(19,963)	(19,963)
P2009020343	MESA	AZ		12/14/2020	05/01/2023	141,159		(1,186)			(1,186)		65,336	65,336		(7,763)	(7,763)
P2009020344	SANDY SPRINGS	GA		12/04/2020	09/01/2023	775,690							760,262	760,262		(13,982)	(13,982)
P2009020349	JACKSONVILLE	FL		12/15/2020	05/01/2023	514,395		(353)			(353)		489,143	489,143		(19,644)	(19,644)
P2009020352	EXETER	RI		09/29/2020	11/30/2023	376,854		(706)			(706)		352,678	352,678		(18,132)	(18,132)
P2009020358	WARWICK	RI		10/01/2020	11/17/2023	207,797		(379)			(379)		195,047	195,047		(10,017)	(10,017)
P2009020361	GRANBY	MA		10/02/2020	03/01/2023	224,150		(152)			(152)		212,131	212,131		(11,090)	(11,090)
P2009020362	GRANBY	MA		10/02/2020	05/01/2023	247,139		(209)			(209)		233,636	233,636		(12,147)	(12,147)
P2009020363	KENT	WA		10/02/2020	03/01/2023	335,481		(168)			(168)		318,593	318,593		(16,721)	(16,721)
P2009020366	MIAMI	FL		10/02/2020	04/30/2023	159,414		(1,093)			(1,093)					(10,357)	(10,357)
P2009020380	DALLAS	OR		10/13/2020	05/01/2023	542,850		(433)			(433)		512,155	512,155		(26,756)	(26,756)
P2009020384	NEW YORK	NY		10/15/2020	04/01/2023	153,336		(106)			(106)		144,920	144,920		(7,568)	(7,568)
P2009020389	CASTLE ROCK	WA		10/16/2020	03/01/2023	201,071							194,151	194,151		(6,288)	(6,288)
P2009020391	SHUTESBURY	MA		10/19/2020	04/01/2023	243,141		(164)			(164)		229,321	229,321		(11,979)	(11,979)
P2009020400	CHARLOTTE	NC		10/21/2020	11/30/2023	159,163		(25)			(25)		91,639	91,639		(7,071)	(7,071)
P2009020404	HALLANDALE BEACH	FL		10/22/2020	09/01/2023	135,891		(252)			(252)		125,240	125,240		(6,641)	(6,641)
P2009020443	EAGLE MOUNTAIN	UT		12/23/2020	11/30/2023	155,705		(2,751)			(2,751)		3,917	3,917		(4,789)	(4,789)
P2009020502	BLADENSBURG	MD		01/25/2021	03/01/2023	194,315		(51)			(51)		187,863	187,863		(5,852)	(5,852)
P2009020532	AVALON	NJ		01/22/2021	08/31/2023	2,190,772		(1,831)			(1,831)		2,107,875	2,107,875		(54,198)	(54,198)
P2009020592	JACKSONVILLE	OR		01/27/2021	03/01/2023	698,570		(240)			(240)		671,099	671,099		(24,000)	(24,000)
P2009020646	VICTORVILLE	CA		03/09/2021	05/01/2023	138,230		(85)			(85)		132,153	132,153		(5,028)	(5,028)
P2009020649	SUMMERVILLE	SC		03/08/2021	06/30/2023	269,954		(223)			(223)		258,299	258,299		(8,523)	(8,523)
P2009021340	VALLEY STREAM	NY		01/12/2021	10/01/2023	206,809		(410)			(410)		192,565	192,565		(11,322)	(11,322)
P2009021351	REDONDO BEACH	CA		01/20/2021	04/01/2023	86,874		(4,878)			(4,878)		5,545	5,545		(10,305)	(10,305)
P2009021368	PALM COAST	FL		01/29/2021	12/01/2022	204,206		(41)			(41)		192,626	192,626		(11,539)	(11,539)
P2009021380	VALLEY STREAM	NY		02/03/2021	01/01/2023	425,317		(223)			(223)		424,675	424,675		(23,985)	(23,985)
P2009021389	FLUSHING	NY		02/05/2021	05/01/2023	400,156		(57)			(57)		379,489	379,489		(18,059)	(18,059)
P2009021405	MASPETH	NY		02/12/2021	09/01/2023	556,666							529,048	529,048		(22,797)	(22,797)
P2009021551	CHEHALIS	WA		03/15/2021	04/01/2023	431,256							408,622	408,622		(20,156)	(20,156)
P2009021552	KATY	TX		03/16/2021	07/31/2023	264,476							248,817	248,817		(13,427)	(13,427)
P2009021602	OAKHURST	NJ		03/25/2021	10/31/2023	386,798		(757)			(757)		359,990	359,990		(20,814)	(20,814)
P2009021610	IRVINGTON	NJ		03/26/2021	03/01/2023	138,888		(24)			(24)		131,488	131,488		(6,672)	(6,672)
P2009021621	PARKLAND	FL		03/30/2021	04/01/2023	601,623		(469)			(469)		564,417	564,417		(33,082)	(33,082)
P2009021869	ANTIOCH	CA		04/09/2021	05/01/2023	452,594		(417)			(417)		424,982	424,982		(23,910)	(23,910)
P2009021887	MEDFORD	NY		04/21/2021	09/01/2023	2,097,801							1,964,640	1,964,640		(113,368)	(113,368)
P2009021912	BELLEVUE	WA		04/27/2021	04/01/2023	935,592							886,862	886,862		(43,145)	(43,145)
P2009022040	AHWAHNEE	CA		04/20/2021	06/30/2023	526,004		(587)			(587)		521,137	521,137		(56,434)	(56,434)
P2009022081	STOCKHOLM	NJ		05/07/2021	05/01/2023	185,017		(162)			(162)		173,671	173,671		(10,008)	(10,008)
P2009022097	PALM COAST	FL		05/11/2021	10/01/2023	152,912		(277)			(277)		142,808	142,808		(8,129)	(8,129)
P2009022103	WOODBURN	OR		05/12/2021	06/30/2023	442,863		(486)			(486)		415,433	415,433		(23,929)	(23,929)
P2009023065	HONOLULU	HI		11/24/2021	08/31/2023	473,499		(491)			(491)		452,313	452,313		(16,344)	(16,344)
P2009023087	BRENTWOOD	CA		12/01/2021	01/01/2023	174,642		(4,222)			(4,222)		66,541	66,541		(20,982)	(20,982)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023121	BREINIGSVILLE	PA		12/06/2021	01/01/2023	254,692		(442)			(442)		150,538	150,538		(10,503)	(10,503)
P2009023131	AVENTURA	FL		12/07/2021	11/01/2023	270,887		(346)			(346)		258,787	258,787		(9,252)	(9,252)
P2009023368	CHICAGO	IL		01/27/2022	05/01/2023	455,643		(350)			(350)		425,953	425,953		(27,670)	(27,670)
P2009023394	PHOENIX	AZ		02/01/2022	05/01/2023	322,518		(248)			(248)		304,080	304,080		(16,651)	(16,651)
P2009023441	PHOENIX	AZ		01/31/2022	11/01/2023	1,299,667		(1,193)			(1,193)		1,252,796	1,252,796		(40,793)	(40,793)
P2009023550	EVERGREEN	CO		02/23/2022	07/31/2023	629,749		(557)			(557)		600,392	600,392		(23,621)	(23,621)
P2009023668	MARIETTA	GA		01/11/2022	03/01/2023	113,985		(8)			(8)		112,875	112,875		(1,102)	(1,102)
P2009023723	VENICE	FL		01/31/2022	09/30/2023	207,089		(72)			(72)		201,663	201,663		(1,948)	(1,948)
P2009023728	TUCKER	GA		01/11/2022	05/01/2023	106,045		(4)			(4)		105,000	105,000		(1,041)	(1,041)
P2009023751	MISSOURI CITY	TX		03/07/2022	11/01/2023	529,369		(891)			(891)		494,991	494,991		(31,125)	(31,125)
P2009023887	LARGO	FL		04/08/2022	05/01/2023	1,063,084		(696)			(696)		1,005,000	1,005,000		(57,388)	(57,388)
P2009023890	WINTER PARK	FL		04/25/2022	10/01/2023	1,384,719		(401)			(401)		1,310,661	1,310,661		(73,656)	(73,656)
P2009023895	ST HELENA ISLAND	SC		03/31/2022	03/01/2023	900,044		(429)			(429)		847,043	847,043		(49,254)	(49,254)
P2009023979	ATLANTA	GA		01/31/2023	07/01/2023	234,177		(218)			(218)		221,701	221,701		(12,258)	(12,258)
P2009024026	CEDAR HILL	TX		04/19/2022	08/01/2023	237,665		(262)			(262)		222,246	222,246		(14,132)	(14,132)
P2009024027	FLOWER MOUND	TX		01/31/2023	07/01/2023	459,692		(211)			(211)		447,466	447,466		(10,738)	(10,738)
P2009024248	TEMPE	AZ		03/25/2022	12/01/2022	343,357		20			20		350,889	350,889		7,512	7,512
P2009024305	ROMEOVILLE	IL		01/31/2023	04/01/2023	184,408		(63)			(63)		175,408	175,408		(7,883)	(7,883)
P2009024399	MIAMI	FL		07/31/2022	03/01/2023	361,820		(253)			(253)		42,024	42,024		(15,405)	(15,405)
P2009024419	MIAMI	FL		01/31/2023	07/31/2023	357,357		(260)			(260)		336,907	336,907		(18,255)	(18,255)
P2009024428	N CHESTERFIELD	VA		07/31/2022	07/01/2023	210,675		(188)			(188)		197,775	197,775		(11,699)	(11,699)
P2009024452	EL MONTE	CA		07/08/2022	09/01/2023	725,871		(455)			(455)		700,794	700,794		(19,171)	(19,171)
P2009024515	MIAMI	FL		01/31/2023	02/01/2023	773,133		(69)			(69)		742,300	742,300		(28,487)	(28,487)
P2009024599	SUNRISE BEACH	MO		06/30/2022	10/31/2023	1,371,655		(633)			(633)		1,333,911	1,333,911		(25,170)	(25,170)
P2009024717	PEMBROKE PINES	FL		01/31/2023	10/01/2023	773,990		(487)			(487)		746,432	746,432		(21,869)	(21,869)
P2009024748	WOODBRIDGE	VA		06/29/2022	10/31/2023	171,965		(138)			(138)		163,713	163,713		(7,240)	(7,240)
P2009024754	CORPUS CHRISTI	TX		07/07/2022	10/31/2023	377,601		(222)			(222)		362,947	362,947		(12,482)	(12,482)
P2009024803	CLIFTON	NJ		08/05/2022	09/01/2023	516,554		(415)			(415)		487,167	487,167		(21,726)	(21,726)
P2009024823	CEDAR PARK	TX		08/02/2022	08/01/2023	331,447		(228)			(228)		317,947	317,947		(11,617)	(11,617)
P2009024835	CORAL GABLES	FL		07/21/2022	01/01/2023	522,175		(42)			(42)		522,132	522,132		(22,406)	(22,406)
P2009024885	NAPERVILLE	IL		08/12/2022	01/01/2023	442,645		(88)			(88)		442,028	442,028		(14,078)	(14,078)
P2009024947	JACKSONVILLE	FL		08/11/2022	09/30/2023	452,338		(288)			(288)		435,000	435,000		(17,050)	(17,050)
P2009024952	YUBA CITY	CA		08/23/2022	07/01/2023	230,909		(122)			(122)		221,171	221,171		(8,732)	(8,732)
P2009024953	NEWARK	NJ		08/25/2022	06/30/2023	244,399		(118)			(118)		233,579	233,579		(9,291)	(9,291)
P2009024954	SOUTHAVEN	MS		08/31/2022	03/01/2023	304,490		(72)			(72)		191,389	191,389		(11,601)	(11,601)
P2009024957	TAVERNIER	FL		09/22/2022	07/01/2023	678,433		(255)			(255)		657,033	657,033		(18,539)	(18,539)
P2009024960	PALM SPRINGS	CA		08/29/2022	08/01/2023	505,978		(102)			(102)		500,000	500,000		(5,877)	(5,877)
P2009024977	AURORA	CO		09/12/2022	01/01/2023	149,222		(209)			(209)		15,882	15,882		(9,545)	(9,545)
P2009024992	DOVER	FL		09/07/2022	06/30/2023	424,264		(123)			(123)		412,885	412,885		(9,659)	(9,659)
P2009025008	HOMESTEAD	FL		09/14/2022	03/01/2023	381,130		(74)			(74)		367,923	367,923		(12,268)	(12,268)
P2009025062	HENDERSON	NV		10/06/2022	08/01/2023	1,375,855		(1,030)			(1,030)		1,316,147	1,316,147		(55,585)	(55,585)
P2009025149	RIVERSIDE	CA		10/28/2022	06/01/2023	487,334		(107)			(107)		468,000	468,000		(19,228)	(19,228)
P2009025174	SALEM	UT		11/01/2022	04/01/2023	483,282		(116)			(116)		468,723	468,723		(13,165)	(13,165)
P2009025182	COLORADO SPRINGS	CO		10/25/2022	05/01/2023	555,997		(135)			(135)		538,534	538,534		(16,113)	(16,113)
P2009025190	VINELAND	NJ		11/21/2022	05/01/2023			(69)			(69)		344,756	344,756		(7,330)	(7,330)
P2009025205	HUNTINGTON BCH	CA		11/28/2022	04/01/2023			(104)			(104)		892,449	892,449		(11,496)	(11,496)
P2009025224	RCH PALOS VRD	CA		11/23/2022	04/01/2023			(416)			(416)		1,995,939	1,995,939		(47,192)	(47,192)
P2009025229	LAKE SAINT LOUIS	MO		11/23/2022	10/31/2023			(219)			(219)		309,147	309,147		(13,295)	(13,295)
P2009025257	SUWANEE	GA		11/30/2022	07/01/2023			(139)			(139)		333,992	333,992		(10,817)	(10,817)
P2009025300	STROUDSBURG	PA		12/02/2022	10/01/2023			(157)			(157)		413,565	413,565		(12,080)	(12,080)
P2009025306	AFTON	MN		11/28/2022	10/31/2023			(243)			(243)		357,924	357,924		(10,681)	(10,681)

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P2009025356	ALDIE	VA		12/29/2022	06/01/2023			(341)			(341)		1,313,587	1,313,587		(55,684)	(55,684)
P2009025367	DALLAS	GA		12/30/2022	10/31/2023			(123)			(123)		294,815	294,815		(8,756)	(8,756)
P2009025483	MODESTO	CA		02/22/2023	10/01/2023			(88)			(88)		156,902	156,902		(6,802)	(6,802)
P2009025584	APOPKA	FL		04/21/2023	09/01/2023			(132)			(132)		384,427	384,427		(18,380)	(18,380)
P2009025632	LUBBOCK	TX		03/31/2023	07/31/2023			(144)			(144)		46,270	46,270		(8,566)	(8,566)
P4191209357	GILBERT	AZ		01/08/2020	06/01/2023	484,123		203			203		493,390	493,390		9,064	9,064
P4211014424	ALPHARETTA	GA		02/18/2022	01/01/2023	933,123		(256)			(256)		931,103	931,103		(29,736)	(29,736)
P4211215661	AVENTURA	FL		02/04/2022	01/01/2023	435,196		(133)			(133)		434,095	434,095		(13,844)	(13,844)
P4220116020	COCONUT GROVE	FL		03/25/2022	05/01/2023	790,650		22			22		785,887	785,887		1,164	1,164
P4220116146	ATLANTA	GA		02/17/2022	04/01/2023	643,470		(283)			(283)		619,607	619,607		(20,364)	(20,364)
P4220216504	WESTLAKE	FL		06/17/2022	01/01/2023	84,306		(625)			(625)		69,657	69,657		(14,024)	(14,024)
P4220216552	PISMO BEACH	CA		03/14/2022	06/30/2023	764,877		(683)			(683)		714,869	714,869		(45,425)	(45,425)
P4220216556	KEY LARGO	FL		03/15/2022	04/01/2023	470,093		(291)			(291)		444,706	444,706		(23,139)	(23,139)
P4220216696	MISSOULA	MT		04/08/2022	07/01/2023	180,443		(67)			(67)		174,500	174,500		(5,876)	(5,876)
P4220316844	ALTON	UT		04/06/2022	07/31/2023	522,276		(395)			(395)		492,802	492,802		(27,314)	(27,314)
P4220317116	N TOPSAIL BEACH	NC		04/15/2022	06/01/2023	117,641		(43)			(43)		111,125	111,125		(6,474)	(6,474)
P4220317200	DELRAY BEACH	FL		03/31/2022	06/01/2023	1,655,020		(938)			(938)		1,592,955	1,592,955		(50,778)	(50,778)
P4220317223	WOODLAND HILLS	CA		04/01/2022	05/01/2023	1,489,130		(649)			(649)		1,438,941	1,438,941		(38,876)	(38,876)
P4220317256	LAND O LAKES	FL		06/27/2022	02/01/2023	494,742		(56)			(56)		480,434	480,434		(14,252)	(14,252)
P4220317428	ATLANTA	GA		04/27/2022	11/01/2023	1,269,315		(676)			(676)		1,198,991	1,198,991		(44,639)	(44,639)
P4220317606	BATON ROUGE	LA		04/28/2022	11/30/2023	185,262		(204)			(204)		176,710	176,710		(6,121)	(6,121)
P4220317775	PALMYRA	PA		05/18/2022	11/01/2023	149,533		(170)			(170)		142,859	142,859		(5,199)	(5,199)
P4220417895	MERRITT ISLAND	FL		01/31/2023	04/01/2023	818,476		(123)			(123)		768,750	768,750		(49,603)	(49,603)
P4220418097	LOS ANGELES	CA		01/31/2023	09/30/2023	476,199		(578)			(578)		444,637	444,637		(27,707)	(27,707)
P4220418104	WEST PALM BEACH	FL		05/16/2022	07/31/2023	169,288		(166)			(166)		158,474	158,474		(9,695)	(9,695)
P4220418134	DAVENPORT	FL		06/23/2022	08/31/2023	231,875		(355)			(355)		20,844	20,844		(7,827)	(7,827)
P4220418283	NAPLES	FL		05/06/2022	12/31/2022	109,926		(220)			(220)		107,687	107,687		(2,019)	(2,019)
P4220418380	ROSSVILLE	GA		01/31/2023	07/01/2023	260,159		(104)			(104)		253,677	253,677		(4,761)	(4,761)
P4220418502	CHARLOTTE	NC		07/11/2022	04/01/2023	576,176		(204)			(204)		550,167	550,167		(24,457)	(24,457)
P4220518669	MORENO VALLEY	CA		05/26/2022	05/01/2023	519,308		(117)			(117)		490,000	490,000		(29,190)	(29,190)
P4220518805	OAKLAND PARK	FL		07/31/2022	03/01/2023	402,752							402,723	402,723		(22,730)	(22,730)
P4220619752	PARKLAND	FL		01/31/2023	05/01/2023	734,791		(218)			(218)		708,185	708,185		(23,979)	(23,979)
P4220619910	MOLALLA	OR		06/28/2022	01/01/2023	1,155,267		(177)			(177)		1,153,522	1,153,522		(33,281)	(33,281)
P4220620141	KISSIMMEE	FL		10/31/2022	07/01/2023	424,659		(145)			(145)		410,938	410,938		(12,265)	(12,265)
P4220620387	FLOYD	VA		08/11/2022	05/01/2023	440,015		(357)			(357)		418,442	418,442		(16,270)	(16,270)
P4220620547	FLAGSTAFF	AZ		07/15/2022	05/01/2023	494,246		(168)			(168)		478,152	478,152		(14,129)	(14,129)
P4220720588	FALLS CHURCH	VA		07/15/2022	05/01/2023	602,738		(273)			(273)		575,128	575,128		(25,523)	(25,523)
P4220720645	LUTZ	FL		08/22/2022	03/01/2023	446,656		(108)			(108)		424,905	424,905		(19,045)	(19,045)
P4220720865	JACKSONVILLE	FL		08/24/2022	02/01/2023	549,965		(95)			(95)		525,774	525,774		(23,479)	(23,479)
P4220721025	PORT ST. LUCIE	FL		08/12/2022	04/01/2023	729,747		(164)			(164)		706,969	706,969		(21,008)	(21,008)
P4220721435	ODESSA	TX		09/07/2022	03/01/2023	430,979		(86)			(86)		415,106	415,106		(14,851)	(14,851)
P4220721472	HOUSTON	TX		09/14/2022	07/31/2023	101,162		(23)			(23)		99,263	99,263		(1,299)	(1,299)
P4220821966	QUINLAN	TX		09/19/2022	08/01/2023	374,338		(241)			(241)		359,372	359,372		(13,253)	(13,253)
P4220822243	FRANKFORT	IN		10/11/2022	11/01/2023	78,989		(73)			(73)		75,127	75,127		(3,316)	(3,316)
P4220822357	CARSON	CA		09/14/2022	04/01/2023	642,299		(170)			(170)		623,367	623,367		(16,661)	(16,661)
P4220822475	SAN JOSE	CA		09/09/2022	03/01/2023	420,896		(99)			(99)		403,787	403,787		(16,037)	(16,037)
P4220822482	ADRIAN	MI		10/04/2022	11/01/2023	439,563		(390)			(390)		416,977	416,977		(15,443)	(15,443)
P4220822531	BROKEN BOW	OK		09/27/2022	05/01/2023	1,018,331		(450)			(450)		975,063	975,063		(38,572)	(38,572)
P4220822642	NEW ALBANY	OH		09/26/2022	03/01/2023	1,745,674		(469)			(469)		1,675,090	1,675,090		(66,421)	(66,421)
P4220922779	CHATTANOOGA	TN		11/10/2022	11/30/2023	971,772		(3,101)			(3,101)		493,915	493,915		(38,671)	(38,671)
P4220922973	SAN DIEGO	CA		11/19/2022	06/01/2023	1,678,973		(261)			(261)		1,612,500	1,612,500		(66,213)	(66,213)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220922987	SLIDELL	LA		10/19/2022	07/31/2023	71,452		(3,506)			(3,506)		571	571			
P4220923000	WINTERGREEN RESORT	VA		10/08/2022	12/01/2023	404,260		(32)			(32)		396,000	396,000		(8,228)	(8,228)
P4220923164	STUDIO CITY	CA		10/13/2022	10/31/2023	1,774,886		(446)			(446)		1,740,686	1,740,686		(17,040)	(17,040)
P4220923409	GULF SHORES	AL		09/28/2022	08/01/2023	695,434		(448)			(448)		665,625	665,625		(29,361)	(29,361)
P4220923420	NORTH BERWICK	ME		10/21/2022	10/31/2023	239,174		(83)			(83)		233,180	233,180		(4,590)	(4,590)
P4221024405	PANAMA CITY BEACH	FL		04/14/2023	05/01/2023								1,480,000	1,480,000		(38,584)	(38,584)
P4221024812	CEDAR HILL	TX		11/08/2022	07/31/2023	680,451		(379)			(379)		645,203	645,203		(28,872)	(28,872)
P4221024949	WEDDINGTON	NC		11/17/2022	04/01/2023	1,395,075		(399)			(399)		1,332,603	1,332,603		(59,676)	(59,676)
P4221025247	SAN JOSE	CA		12/09/2022	11/30/2023			(283)			(283)		999,641	999,641		(35,047)	(35,047)
P4221125564	CHARLESTON	SC		11/30/2022	02/01/2023			(207)			(207)		929,718	929,718		(36,251)	(36,251)
P4221125752	PERKASIE	PA		12/20/2022	08/31/2023			(325)			(325)		493,344	493,344		(20,564)	(20,564)
P4221227046	WASHOUGAL	WA		01/09/2023	06/01/2023			(131)			(131)		593,435	593,435		(16,309)	(16,309)
P4221227054	LUBBOCK	TX		01/20/2023	06/30/2023			(16)			(16)		149,693	149,693		(2,984)	(2,984)
P4221227289	MC KINNEY	TX		01/20/2023	03/01/2023			(8)			(8)		3,239	3,239		(3,493)	(3,493)
P4230128394	CORNELIUS	NC		02/14/2023	08/01/2023			(851)			(851)		3,590,221	3,590,221		(64,201)	(64,201)
P4230128453	MOUNT WASHINGTON	KY		04/14/2023	09/30/2023			(75)			(75)		282,861	282,861		(11,327)	(11,327)
P4230229080	DELAND	FL		03/15/2023	05/01/2023			(27)			(27)		276,424	276,424		(12,072)	(12,072)
P4230330087	SCOTTSDALE	AZ		04/03/2023	06/01/2023			(25)			(25)		598,000	598,000		(11,935)	(11,935)
P4230431887	DESTIN	FL		05/12/2023	10/31/2023			(85)			(85)		327,155	327,155		(10,033)	(10,033)
P4230533643	GALLATIN	TN		05/26/2023	11/01/2023			(121)			(121)		578,845	578,845		(16,920)	(16,920)
P5210212019	HENDERSONVILLE	TN		03/02/2020	03/31/2023	165,450		(640)			(640)					(6,173)	(6,173)
P5211115025	MIRAMAR	FL		03/21/2022	09/30/2023	301,205		(268)			(268)		289,464	289,464		(8,342)	(8,342)
P5220115995	NORTH PALM BEACH	FL		03/29/2022	09/01/2023	154,197		(163)			(163)		147,651	147,651		(5,283)	(5,283)
P5220216261	LAND O LAKES	FL		02/23/2022	04/01/2023	418,221		(258)			(258)		392,086	392,086		(24,923)	(24,923)
P5220216332	WESTLAKE VILLAGE	CA		04/06/2022	02/01/2023	2,249,550		(635)			(635)		2,123,808	2,123,808		(119,615)	(119,615)
P5220216365	AMELIA COURT HOUSE	VA		03/25/2022	01/01/2023	179,836		(90)			(90)		179,594	179,594		(10,788)	(10,788)
P5220216654	TULSA	OK		03/28/2022	11/01/2023	575,169		(760)			(760)		559,791	559,791		(20,753)	(20,753)
P5220216760	DELTA	CO		01/31/2023	06/01/2023	322,546		(366)			(366)		301,813	301,813		(18,245)	(18,245)
P5220216773	INVERNESS	IL		03/25/2022	03/01/2023	529,438		(236)			(236)		495,890	495,890		(31,784)	(31,784)
P5220216822	HUNTINGTON BEACH	CA		03/21/2022	06/01/2023	1,370,129		(1,076)			(1,076)		1,289,316	1,289,316		(50,277)	(50,277)
P5220316889	SUMMERVILLE	SC		01/31/2023	03/01/2023	163,022		(335)			(335)		46,569	46,569		(13,263)	(13,263)
P5220317175	NAVARRE	FL		05/06/2022	06/30/2023	248,523		(242)			(242)		246,688	246,688		(27,684)	(27,684)
P5220317479	COLORADO SPRINGS	CO		04/20/2022	01/01/2023	375,650		(59)			(59)		375,591	375,591		(20,591)	(20,591)
P5220418157	TAUNTON	MA		05/20/2022	12/01/2022	204,439		(283)			(283)		194,086	194,086		(10,070)	(10,070)
P5220418255	GALVESTON	TX		07/31/2022	02/01/2023	261,888		(1,000)			(1,000)		261,310	261,310		(15,217)	(15,217)
P5220418602	CORPUS CHRISTI	TX		07/31/2022	05/01/2023	599,370		(1,000)			(1,000)		596,327	596,327		(17,895)	(17,895)
P5220418614	SCOTTSDALE	AZ		05/13/2022	05/01/2023	883,293		(199)			(199)		865,137	865,137		(13,396)	(13,396)
P5220418616	CORONA	CA		01/31/2023	06/30/2023	168,767		(102)			(102)		158,372	158,372		(9,440)	(9,440)
P5220518792	COLLIERVILLE	TN		07/31/2022	08/31/2023	344,079		(1,000)			(1,000)		341,007	341,007		(17,805)	(17,805)
P5220519032	DALLAS	TX		06/01/2022	04/01/2023	2,285,437		(23)			(23)		2,275,000	2,275,000		(10,414)	(10,414)
P5220519106	NORTH PORT	FL		07/31/2022	02/01/2023	304,368		(1,000)			(1,000)		303,920	303,920		(16,967)	(16,967)
P5220519242	ATHENS	GA		07/18/2022	07/01/2023	185,102		(154)			(154)		173,933	173,933		(10,260)	(10,260)
P5220519316	NEWBERG	OR		01/31/2023	02/01/2023	1,488,626		(120)			(120)		1,436,965	1,436,965		(48,057)	(48,057)
P5220619577	LIBERTY TOWNSHIP	OH		07/07/2022	05/01/2023	199,041		(207)			(207)		190,550	190,550		(5,473)	(5,473)
P5220619765	BIRMINGHAM	AL		07/28/2022	03/01/2023	178,015		(43)			(43)		171,400	171,400		(6,329)	(6,329)
P5220619911	NEW CASTLE	DE		07/19/2022	03/01/2023	267,150		(46)			(46)		259,109	259,109		(7,694)	(7,694)
P5220619928	CHICAGO	IL		08/11/2022	05/01/2023	1,340,806		129			129		1,363,622	1,363,622		24,066	24,066
P5220620211	FORT WASHINGTON	MD		08/01/2022	05/01/2023	646,105		(303)			(303)		616,760	616,760		(27,400)	(27,400)
P5220620294	NAPLES	FL		01/31/2023	07/01/2023	343,451		(112)			(112)		331,676	331,676		(9,813)	(9,813)
P5220620306	ORLANDO	FL		07/27/2022	06/01/2023	94,127		(1,000)			(1,000)		93,731	93,731		(67)	(67)
P5220620429	AUSTIN	TX		08/03/2022	03/01/2023	674,851		(176)			(176)		647,334	647,334		(25,995)	(25,995)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220620520	EL PRADO	NM		07/22/2022	03/01/2023	407,523		(58)			(58)		398,035	398,035		(8,577)	(8,577)
P5220620527	PUNTA GORDA	FL		09/12/2022	07/31/2023	523,535		(1,373)			(1,373)		196,730	196,730		(10,649)	(10,649)
P5220620536	PLACENTIA	CA		06/18/2022	03/01/2023	720,916		(108)			(108)		704,045	704,045		(15,177)	(15,177)
P5220720608	MARVIN	NC		07/26/2022	08/01/2023	1,079,125		(308)			(308)		1,032,748	1,032,748		(46,067)	(46,067)
P5220720628	LAS VEGAS	NV		07/20/2022	08/01/2023	1,994,650		(1,555)			(1,555)		1,904,826	1,904,826		(83,836)	(83,836)
P5220720643	MIAMI	FL		08/03/2022	03/01/2023	384,702		(70)			(70)		373,904	373,904		(9,904)	(9,904)
P5220720667	MIRAMAR BEACH	FL		06/24/2022	06/30/2023	1,539,334		(695)			(695)		1,485,808	1,485,808		(43,696)	(43,696)
P5220720707	CAMPBELL	CA		08/05/2022	10/31/2023	1,477,330		(1,270)			(1,270)		1,408,058	1,408,058		(57,728)	(57,728)
P5220720725	BUCKEYE	AZ		08/05/2022	01/01/2023	311,243		(85)			(85)		311,158	311,158		(11,830)	(11,830)
P5220720757	TURNER	ME		01/31/2023	05/01/2023	416,823		(102)			(102)		398,116	398,116		(17,747)	(17,747)
P5220721278	CHICAGO	IL		08/27/2022	09/01/2023	1,155,025		(703)			(703)		1,109,520	1,109,520		(39,049)	(39,049)
P5220721346	SWANSBORO	NC		09/28/2022	04/01/2023	333,701		(126)			(126)		318,311	318,311		(14,184)	(14,184)
P5220721427	LAREDO	TX		09/19/2022	02/01/2023	155,895		(23)			(23)		149,752	149,752		(5,954)	(5,954)
P5220721456	COLORADO SPRINGS	CO		09/02/2022	07/01/2023	477,422		(40)			(40)		472,518	472,518		(2,685)	(2,685)
P5220721475	GOLD CANYON	AZ		08/20/2022	05/31/2023	684,521		(542)			(542)		655,008	655,008		(25,690)	(25,690)
P5220721511	HANFORD	CA		09/02/2022	08/01/2023	212,518		(51)			(51)		208,822	208,822		(2,722)	(2,722)
P5220821605	AUBURN	WA		08/19/2022	07/01/2023	580,282		(305)			(305)		555,841	555,841		(21,914)	(21,914)
P5220821622	LAS VEGAS	NV		08/15/2022	05/01/2023	367,991		(10)			(10)		365,600	365,600		(1,181)	(1,181)
P5220821729	LEBANON	TN		08/30/2022	02/01/2023	915,377		(136)			(136)		879,299	879,299		(34,960)	(34,960)
P5220821749	CHICAGO	IL		09/02/2022	08/31/2023	2,248,140		(1,582)			(1,582)		2,158,800	2,158,800		(73,133)	(73,133)
P5220821911	SILVERHILL	AL		09/21/2022	01/01/2023	249,261		(57)			(57)		249,204	249,204		(9,501)	(9,501)
P5220821975	SEMINOLE	TX		09/15/2022	05/01/2023	451,566		(164)			(164)		434,522	434,522		(16,640)	(16,640)
P5220822070	NEW ORLEANS	LA		09/01/2022	07/31/2023	291,183		(63)			(63)		280,000	280,000		(11,120)	(11,120)
P5220822141	RICHMOND	TX		09/23/2022	12/01/2022	403,780		(66)			(66)		389,718	389,718		(13,996)	(13,996)
P5220822303	STAMFORD	CT		09/19/2022	03/01/2023	236,524		(17)			(17)		233,723	233,723		(2,200)	(2,200)
P5220822409	FONTANA	CA		09/26/2022	05/01/2023	519,971		(75)			(75)		500,000	500,000		(19,896)	(19,896)
P5220822544	HAYDEN	ID		09/23/2022	05/01/2023	319,335		(140)			(140)		305,692	305,692		(12,099)	(12,099)
P5220922958	COLLEGE STATION	TX		09/20/2022	03/01/2023	157,606		(16)			(16)		154,714	154,714		(2,303)	(2,303)
P5220923550	LORAIN	OH		10/12/2022	07/01/2023	117,012		(57)			(57)		112,114	112,114		(4,510)	(4,510)
P5220923588	HARRINGTON	DE		11/07/2022	11/30/2023	268,560		(224)			(224)		257,810	257,810		(8,336)	(8,336)
P5220923696	MIAMI BEACH	FL		10/27/2022	10/01/2023	287,538		(219)			(219)		275,154	275,154		(10,678)	(10,678)
P5220923704	FORT THOMAS	KY		10/07/2022	07/01/2023	165,843		(107)			(107)		158,237	158,237		(6,736)	(6,736)
P5220923830	CLEVELAND	TN		10/28/2022	07/01/2023	241,475		28			28		242,294	242,294		1,797	1,797
P5221024248	TORRINGTON	CT		11/15/2022	02/01/2023	115,790		(14)			(14)		111,942	111,942		(3,776)	(3,776)
P5221024550	OAKLAND	CA		10/22/2022	09/30/2023	256,271		(134)			(134)		248,092	248,092		(6,137)	(6,137)
P5221024625	MEMPHIS	TN		11/03/2022	05/01/2023	77,423		(25)			(25)		74,593	74,593		(2,648)	(2,648)
P5221024678	WINTHROP	MA		11/14/2022	05/01/2023	334,256		(94)			(94)		319,442	319,442		(14,300)	(14,300)
P5221024687	FROSTPROOF	FL		11/04/2022	07/01/2023			(125)			(125)		251,299	251,299		(9,149)	(9,149)
P5221024875	CHANDLER	AZ		11/08/2022	06/01/2023	566,350		(244)			(244)		540,778	540,778		(24,105)	(24,105)
P5221025007	SPANISH FORT	AL		11/22/2022	06/01/2023			(150)			(150)		332,826	332,826		(13,791)	(13,791)
P5221025117	OCEANSIDE	CA		11/11/2022	04/01/2023	774,577		(212)			(212)		748,018	748,018		(24,365)	(24,365)
P5221025147	BENTON	IL		11/18/2022	09/01/2023			(59)			(59)		101,657	101,657		(3,704)	(3,704)
P5221025192	EUHARLEE	GA		11/17/2022	03/01/2023	197,967		(33)			(33)		189,791	189,791		(8,038)	(8,038)
P5221025241	BRASELTON	GA		11/18/2022	08/01/2023	1,539,045		(624)			(624)		1,494,711	1,494,711		(38,421)	(38,421)
P5221125396	DELRAY BEACH	FL		11/23/2022	08/31/2023			(303)			(303)		666,668	666,668		(16,169)	(16,169)
P5221125434	TAYLOR	UT		11/28/2022	07/31/2023			(439)			(439)		700,676	700,676		(30,942)	(30,942)
P5221125449	SHELTON	WA		11/15/2022	07/01/2023	576,291		(308)			(308)		552,947	552,947		(20,983)	(20,983)
P5221125451	LAKE FOREST	CA		10/29/2022	02/01/2023	793,898		(178)			(178)		532	532		(26,248)	(26,248)
P5221125551	COLLEGE STATION	TX		12/09/2022	08/31/2023			(423)			(423)		1,115,132	1,115,132		(51,118)	(51,118)
P5221125689	EL CAJON	CA		11/28/2022	04/01/2023			(277)			(277)		770,335	770,335		(33,423)	(33,423)
P5221125872	TYRONE	GA		12/06/2022	09/30/2023			(97)			(97)		358,018	358,018		(6,220)	(6,220)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5221125876	WEDOWEE	AL		11/10/2022	02/01/2023	251,651		(22)			(22)		35,814	35,814		(10,814)	(10,814)
P5221125882	HURRICANE	UT		11/10/2022	05/01/2023	672,195		(100)			(100)		658,750	658,750		(11,546)	(11,546)
P5221126062	BENTON	KY		12/22/2022	07/01/2023			(113)			(113)		299,565	299,565		(12,661)	(12,661)
P5221126099	BENTON	IL		12/09/2022	07/31/2023			(68)			(68)		144,006	144,006		(6,431)	(6,431)
P5221126151	HUNTERSVILLE	NC		12/14/2022	10/01/2023			(138)			(138)		359,899	359,899		(8,103)	(8,103)
P5221126271	DUNEDIN	FL		01/27/2023	08/01/2023			(49)			(49)		117,711	117,711		(3,344)	(3,344)
P5221126273	SUGAR LAND	TX		12/29/2022	08/01/2023			(310)			(310)		598,047	598,047		(22,987)	(22,987)
P5221126392	WODSTOCK	VA		12/09/2022	08/01/2023			(267)			(267)		361,657	361,657		(14,129)	(14,129)
P5221126436	YUCCA VALLEY	CA		01/03/2023	06/01/2023			(29)			(29)		445,000	445,000		(9,832)	(9,832)
P5221226624	RANCHO CUCAMONGA	CA		12/30/2022	05/01/2023			(742)			(742)		1,347,227	1,347,227		(36,608)	(36,608)
P5221226626	WESTMINSTER	CO		12/22/2022	11/01/2023			(272)			(272)		385,407	385,407		(15,653)	(15,653)
P5221226694	LILBURN	GA		12/27/2022	07/31/2023			(213)			(213)		438,528	438,528		(15,702)	(15,702)
P5221226757	PORT SAINT LUCIE	FL		12/15/2022	09/30/2023			(357)			(357)		536,776	536,776		(23,884)	(23,884)
P5221226785	MASON	OH		12/21/2022	08/31/2023			(316)			(316)		389,618	389,618		(15,987)	(15,987)
P5221226810	PHOENIX	AZ		12/17/2022	03/01/2023			(13)			(13)		564,999	564,999		(8,066)	(8,066)
P5221226961	HATTIESBURG	MS		02/10/2023	06/01/2023			(118)			(118)		486,517	486,517		(18,758)	(18,758)
P5221227097	NORTH MYRTLE BEACH	SC		02/01/2023	10/31/2023			(300)			(300)		836,075	836,075		(19,650)	(19,650)
P5221227105	ROYSE CITY	TX		01/13/2023	08/01/2023			(145)			(145)		505,941	505,941		(10,005)	(10,005)
P5221227320	MIDLOTHIAN	VA		12/22/2022	07/01/2023			(256)			(256)		733,333	733,333		(25,859)	(25,859)
P5221227324	SAN ANTONIO	TX		12/27/2022	04/01/2023			(14)			(14)		123,884	123,884		(4,004)	(4,004)
P5230127416	HAMMONTON	NJ		02/03/2023	07/01/2023			(51)			(51)		260,755	260,755		(7,358)	(7,358)
P5230127552	EDMOND	OK		01/20/2023	09/01/2023			(175)			(175)		578,548	578,548		(15,856)	(15,856)
P5230229067	SAN DIEGO	CA		03/01/2023	09/01/2023			(35)			(35)		412,500	412,500		(8,215)	(8,215)
P5230229198	DIAMOND BAR	CA		03/08/2023	09/30/2023			(73)			(73)		358,668	358,668		(7,127)	(7,127)
P5230229219	PALO ALTO	CA		03/15/2023	11/30/2023			(201)			(201)		363,247	363,247		(12,804)	(12,804)
P5230229692	HENDERSON	NV		03/07/2023	08/01/2023			(19)			(19)		237,450	237,450		(3,645)	(3,645)
P5230229768	DENHAM SPRINGS	LA		03/31/2023	10/31/2023			(62)			(62)		129,834	129,834		(5,710)	(5,710)
P5230330089	DECATUR	GA		03/27/2023	05/01/2023			(1,000)			(1,000)		268,337	268,337		(10,572)	(10,572)
P5230330169	ALLEN	TX		03/06/2023	11/30/2023			(28)			(28)		283,000	283,000		(3,869)	(3,869)
P5230330737	PARSONFIELD	ME		04/03/2023	10/01/2023			(72)			(72)		149,613	149,613		(6,678)	(6,678)
P5230331026	HAINES CITY	FL		04/04/2023	11/01/2023			(55)			(55)		87,431	87,431		(4,340)	(4,340)
P5230533578	MIAMI GARDENS	FL		05/30/2023	09/30/2023			(16)			(16)		199,434	199,434		(3,620)	(3,620)
P5230533654	GLENCOE	IL		05/23/2023	07/31/2023			(1,000)			(1,000)		699,529	699,529		(26,232)	(26,232)
P5230534272	PORT ST LUCIE	FL		05/23/2023	09/01/2023			(36)			(36)		225,725	225,725		(8,760)	(8,760)
P5230534429	HAPPY VALLEY	OR		11/05/2022	11/30/2023			(361)			(361)		51,606	51,606		(10,580)	(10,580)
P5230535493	CONCORD	NH		05/03/2023	08/01/2023			(20)			(20)		116,586	116,586		(4,810)	(4,810)
P530111	MILWAUKEE	WI		08/04/2022	09/01/2023			(1,004)			(1,004)		74,702	74,702		(370)	(370)
P8220500005	HERCULES	CA		05/24/2022	03/01/2023	484,741		(221)			(221)		479,572	479,572		(5,019)	(5,019)
P919654	RANCHO CORDOVA	CA		07/25/2022	08/31/2023			(1,000)			(1,000)		351,879	351,879		5,212	5,212
R2004955582	FORT WORTH	TX	R	06/15/2021	03/01/2023	212,585							212,585	212,585			
R2004955583	FORT WORTH	TX	R	06/15/2021	03/01/2023	198,261							198,261	198,261			
R2004955826	NASHVILLE	TN	R	06/23/2021	06/30/2023	382,235							382,235	382,235			
R2004956207	MCDONOUGH	GA	R	06/23/2021	06/30/2023	274,876							274,876	274,876			
R2004956403	JACKSONVILLE	FL	R	10/26/2021	05/01/2023	118,647							118,647	118,647			
R2004956414	JACKSONVILLE	FL	R	10/26/2021	02/01/2023	212,537							212,537	212,537			
R2004956426	JACKSONVILLE	FL	R	10/26/2021	02/01/2023	87,248							87,248	87,248			
R2004956435	JACKSONVILLE	FL	R	10/26/2021	08/01/2023	88,575							88,575	88,575			
R2004956466	JACKSONVILLE	FL	R	10/26/2021	02/01/2023	117,011							117,011	117,011			
R2004956467	JACKSONVILLE	FL	R	10/26/2021	06/30/2023	155,525							155,525	155,525			
R2004956546	JACKSONVILLE	FL	R	10/26/2021	01/01/2023	92,445							92,445	92,445			
R2004956566	JACKSONVILLE	FL	R	10/26/2021	09/30/2023	98,938							98,938	98,938			
R2004956589	JACKSONVILLE	FL	R	10/26/2021	03/01/2023	77,995							77,995	77,995			
R2004956603	JACKSONVILLE	FL	R	10/26/2021	04/01/2023	164,904							164,904	164,904			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
R2004956629	JACKSONVILLE	FL	R	10/26/2021	08/01/2023	156,294							156,294	156,294			
R2004956631	JACKSONVILLE	FL	R	10/26/2021	09/30/2023	130,540							130,540	130,540			
R2004956645	RIVERVIEW	FL	R	11/16/2021	10/31/2023	310,557							310,557	310,557			
R2004958425	SCOTTSDALE	AZ	R	09/27/2022	07/01/2023	611,413							611,413	611,413			
R2004958558	ATLANTA	GA	R	09/30/2022	10/31/2023	555,785							555,785	555,785			
General Loan Loss	Iowa	IA		12/31/2023	12/31/2023		24,805,839				24,805,839						
A303529	RIVERDALE	GA		12/15/2022	12/30/2022	162,000							162,000	162,000			
A321471	FORT MYERS	FL		10/14/2022	12/12/2022	112,500							112,500	112,500			
A600483	CARY	IL		01/07/2022	12/09/2022	183,600							183,600	183,600			
A270961	SUPPLY	NC		06/09/2022	12/31/2022	1							1	1			
A303437	LAWRENCEVILLE	GA		10/14/2022	12/22/2022	270,000							270,000	270,000			
A920643	GARDEN GROVE	CA		09/15/2022	12/30/2022	837,500							837,500	837,500			
A321472	FORT MYERS	FL		10/14/2022	12/12/2022	130,500							130,500	130,500			
A919991	OXNARD	CA		05/10/2022	12/16/2022	2,110,500							2,110,500	2,110,500			
A918272	ALTADENA	CA		11/01/2021	12/01/2022	855,000							855,000	855,000			
A271207	CHARLOTTE	NC		07/12/2022	12/19/2022	292,000							292,000	292,000			
A920762	PALMDALE	CA		09/15/2022	12/19/2022	306,000							306,000	306,000			
P2009021592	Sag Harbor	NY		06/29/2021	12/01/2022	1,324,189		(171)			(171)		1,324,189	1,324,189		(63,885)	(63,885)
A150260	WARRINGTON	PA		08/11/2022	12/14/2022	393,750							393,750	393,750			
A460194	INDIANAPOLIS	IN		11/01/2021	12/30/2022	136,526							136,526	136,526		(22,661)	(22,661)
A918972	SAN PEDRO	CA		11/22/2021	12/23/2022	731,250							731,250	731,250			
A920698	SPRING VALLEY	CA		09/15/2022	12/19/2022	450,000							450,000	450,000			
A150257	NORTH WALES	PA		05/10/2022	12/16/2022	328,475							328,475	328,475			
A370293	HENDERSONVILLE	TN		04/08/2022	12/08/2022	336,000							336,000	336,000			
A321374	DUNEDIN	FL		07/12/2022	12/30/2022	401,250							401,250	401,250			
A271156	CHARLOTTE	NC		07/12/2022	12/22/2022	288,000							288,000	288,000			
A919259	LOS ANGELES	CA		01/07/2022	12/12/2022	983,499							983,499	983,499			
A370330	MURFREESBORO	TN		06/09/2022	12/07/2022	491,000							491,000	491,000			
A917308	OAKLAND	CA		11/01/2021	12/07/2022	176,303							176,303	176,303			
A290149	BELTON	SC		09/15/2022	12/22/2022	123,750							123,750	123,750			
A290105	HANAHAN	SC		05/10/2022	12/01/2022	220,500							220,500	220,500			
A920585	FREMONT	CA		08/11/2022	12/02/2022	610,000							610,000	610,000			
A271136	TROUTMAN	NC		08/11/2022	12/31/2022	1							1	1			
A150269	CONSHOHOCKEN	PA		07/12/2022	12/02/2022	483,000							483,000	483,000			
A321348	JACKSONVILLE	FL		06/09/2022	12/23/2022	209,800							209,800	209,800			
A919900	ARLETA	CA		05/10/2022	12/16/2022	500,000							500,000	500,000			
A303341	ATLANTA	GA		07/12/2022	12/30/2022	91,800							91,800	91,800			
A370312	CHATTANOOGA	TN		06/09/2022	12/15/2022	113,200							113,200	113,200			
A350103	BIRMINGHAM	AL		11/01/2021	12/27/2022	409,091							409,091	409,091			
A919564	CATHEDRAL CITY	CA		03/18/2022	12/12/2022	234,000							234,000	234,000			
A271425	CONCORD	NC		11/15/2022	12/30/2022	228,750							228,750	228,750			
A271406	CHARLOTTE	NC		11/15/2022	12/31/2022	1							1	1			
A660119	SHAWNEE	KS		09/15/2022	12/08/2022	239,670							239,670	239,670			
A918582	GOSHEN	CA		11/01/2021	12/30/2022	179,100							179,100	179,100			
A920839	LONG BEACH	CA		10/14/2022	12/29/2022	787,500							787,500	787,500			
A730106	MIDWEST CITY	OK		09/15/2022	12/01/2022	127,500							127,500	127,500			
A150218	PHILADELPHIA	PA		01/07/2022	12/01/2022	1,600,696							1,600,696	1,600,696			
A919806	SAN DIEGO	CA		04/08/2022	12/09/2022	1,025,000							1,025,000	1,025,000			
A350241	MONTGOMERY	AL		06/09/2022	12/06/2022	97,373							97,373	97,373			
A630510	KANSAS CITY	MO		05/10/2022	12/12/2022	945,000							945,000	945,000			
A271106	JACKSONVILLE	NC		06/09/2022	12/07/2022	232,000							232,000	232,000			
A919615	HUNTINGTON BEACH	CA		03/18/2022	12/15/2022	870,000							870,000	870,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A920705	SACRAMENTO	CA		08/11/2022	12/19/2022	309,500							309,500	309,500			
R2004955691	Fairview	TN	R	07/22/2021	12/01/2022	371,429							371,429	371,429			
A321469	FORT MYERS	FL		10/14/2022	12/12/2022	94,500							94,500	94,500			
A240012	MARTINSBURG	WV		12/15/2022	12/29/2022	108,000							108,000	108,000			
A920716	EAST LOS ANGELES	CA		08/11/2022	12/29/2022	630,000							630,000	630,000			
A920666	WHITTIER	CA		08/11/2022	12/01/2022	522,000							522,000	522,000			
A730110	TULSA	OK		09/15/2022	12/01/2022	91,000							91,000	91,000			
A919530	PACOIMA	CA		03/18/2022	12/16/2022	717,300							717,300	717,300			
A918644	NATIONAL CITY	CA		11/01/2021	12/12/2022	520,000							520,000	520,000			
A321476	PALMETTO	FL		10/14/2022	12/30/2022	187,500							187,500	187,500			
A630484	INDEPENDENCE	MO		11/01/2021	12/20/2022	135,000							135,000	135,000			
A321334	PANAMA CITY	FL		07/12/2022	12/30/2022	188,100							188,100	188,100			
A150266	NORRISTOWN	PA		08/11/2022	12/06/2022	291,240							291,240	291,240			
A918628	ENCINO	CA		11/01/2021	12/23/2022	2,262,235							2,262,235	2,262,235			
A350212	CENTER POINT	AL		11/22/2021	12/29/2022	103,387							103,387	103,387			
A881242	LAS VEGAS	NV		10/14/2022	12/13/2022	472,500							472,500	472,500			
A270962	SUPPLY	NC		07/12/2022	12/31/2022	1							1	1			
A350239	MONTGOMERY	AL		06/09/2022	12/21/2022	143,992							143,992	143,992			
A271437	FAYETTEVILLE	NC		12/15/2022	12/21/2022	183,750							183,750	183,750			
A290145	COLUMBIA	SC		09/15/2022	12/20/2022	96,922							96,922	96,922			
A210385	RICHMOND	VA		11/15/2022	12/27/2022	153,000							153,000	153,000			
A271295	CHARLOTTE	NC		08/11/2022	12/06/2022	213,750							213,750	213,750			
A271438	HOPE MILLS	NC		12/15/2022	12/21/2022	105,733							105,733	105,733			
A270160	FAYETTEVILLE	NC		11/01/2021	12/29/2022	90,000							90,000	90,000			
A290135	CENTRAL	SC		11/15/2022	12/21/2022	145,000							145,000	145,000			
A321468	FORT MYERS	FL		10/14/2022	12/12/2022	108,000							108,000	108,000			
A850384	TEMPE	AZ		01/07/2022	12/05/2022	360,850							360,850	360,850			
A919925	SAN DIEGO	CA		05/10/2022	12/13/2022	1,057,500							1,057,500	1,057,500			
A920838	ORANGE	CA		09/15/2022	12/09/2022	733,500							733,500	733,500			
A920844	PALMDALE	CA		10/14/2022	12/22/2022	521,250							521,250	521,250			
A271244	CHARLOTTE	NC		07/12/2022	12/16/2022	284,000							284,000	284,000			
A271336	RALEIGH	NC		08/11/2022	12/20/2022	266,250							266,250	266,250			
A303293	TEMPLE	GA		05/10/2022	12/09/2022	145,750							145,750	145,750			
A915953	SANTA ROSA	CA		11/01/2021	12/09/2022	804,800							804,800	804,800			
A918564	SAN DIEGO	CA		11/01/2021	12/30/2022	900,000							900,000	900,000			
A303463	MABLETON	GA		10/14/2022	12/02/2022	153,850							153,850	153,850			
A920653	SAN DIEGO	CA		08/11/2022	12/01/2022	1,118,219							1,118,219	1,118,219			
A430645	WESTLAKE	OH		11/22/2021	12/23/2022	460,216							460,216	460,216			
A271362	CAMERON	NC		10/14/2022	12/30/2022	261,765							261,765	261,765			
A920940	PALMDALE	CA		11/15/2022	12/20/2022	382,500							382,500	382,500			
A920514	JOSHUA TREE	CA		11/15/2022	12/13/2022	124,300							124,300	124,300			
A920182	ARROWBEAR	CA		06/09/2022	12/27/2022	264,350							264,350	264,350			
A303423	DECATUR	GA		09/15/2022	12/16/2022	104,550							104,550	104,550			
A460283	FORT WAYNE	IN		10/14/2022	12/13/2022	112,500							112,500	112,500			
A800084	DENVER	CO		09/15/2022	12/16/2022	523,203							523,203	523,203			
A430649	CHILLICOTHE	OH		11/01/2021	12/08/2022	152,910							152,910	152,910			
A918959	LOS ANGELES	CA		11/22/2021	12/15/2022	725,155							725,155	725,155			
A800092	DENVER	CO		05/10/2022	12/19/2022	1,408,618							1,408,618	1,408,618			
A303430	JONESBORO	GA		09/15/2022	12/29/2022	62,305							62,305	62,305			
A271247	JACKSONVILLE	NC		07/12/2022	12/15/2022	248,000							248,000	248,000			
A915675	COMPTON	CA		11/01/2021	12/30/2022	279,000							279,000	279,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A321413	PORT SAINT LUCIE	FL		08/11/2022	12/30/2022	382,500							382,500	382,500			
A321286	NORTH MIAMI	FL		08/11/2022	12/20/2022	304,257							304,257	304,257			
A920649	SAN DIEGO	CA		08/11/2022	12/29/2022	508,500							508,500	508,500			
A321470	FORT MYERS	FL		10/14/2022	12/12/2022	112,500							112,500	112,500			
A150282	ABINGTON	PA		09/15/2022	12/06/2022	261,100							261,100	261,100			
A921100	SAN JOSE	CA		11/15/2022	12/20/2022	1,068,750							1,068,750	1,068,750			
A920867	WINCHESTER	CA		10/14/2022	12/20/2022	506,250							506,250	506,250			
A920224	LOS ANGELES	CA		06/09/2022	12/13/2022	1,253,412							1,253,412	1,253,412			
A303348	MONTICELLO	GA		10/14/2022	12/20/2022	60,200							60,200	60,200			
A920239	LOS ANGELES	CA		07/12/2022	12/07/2022	500,000							500,000	500,000			
A920388	GROVELAND	CA		07/12/2022	12/21/2022	212,500							212,500	212,500			
A290153	LAURENS	SC		11/15/2022	12/16/2022	153,500							153,500	153,500			
A271354	MOCKSVILLE	NC		10/14/2022	12/13/2022	117,000							117,000	117,000			
A919765	SANTA CLARA	CA		04/08/2022	12/07/2022	522,000							522,000	522,000			
A270744	CHARLOTTE	NC		03/18/2022	12/06/2022	135,000							135,000	135,000			
A630439	OAK GROVE	MO		11/01/2021	12/19/2022	345,000							345,000	345,000			
A840027	PROVO	UT		07/12/2022	12/28/2022	245,000							245,000	245,000			
A920738	ALAMO	CA		09/15/2022	12/15/2022	1,350,859							1,350,859	1,350,859			
A240014	MARTINSBURG	WV		12/15/2022	12/20/2022	175,500							175,500	175,500			
A271368	BEULAVILLE	NC		10/14/2022	12/13/2022	174,041							174,041	174,041			
A370374	CLEVELAND	TN		11/15/2022	12/08/2022	44,631							44,631	44,631			
A303500	LAWRENCEVILLE	GA		11/15/2022	12/23/2022	315,000							315,000	315,000			
A920461	SAN DIEGO	CA		07/12/2022	12/05/2022	558,000							558,000	558,000			
A920390	SANTEE	CA		06/09/2022	12/15/2022	652,500							652,500	652,500			
A850366	PHOENIX	AZ		11/01/2021	12/02/2022	1,311,624							1,311,624	1,311,624			
A919932	WOODLAND HILLS	CA		05/10/2022	12/09/2022	1,647,000							1,647,000	1,647,000			
A271160	INDIAN TRAIL	NC		07/12/2022	12/15/2022	372,000							372,000	372,000			
A303462	COLLEGE PARK	GA		10/14/2022	12/19/2022	142,500							142,500	142,500			
A850398	PHOENIX	AZ		04/08/2022	12/01/2022	120,542							120,542	120,542			
A918165	INDIAN WELLS	CA		11/01/2021	12/23/2022	1,134,000							1,134,000	1,134,000			
P2009020103	New York	NY		12/18/2020	12/01/2022	1,689,292							1,689,292	1,689,292		(55,924)	(55,924)
P4220720711	SAN ANTONIO	TX		08/24/2022	12/01/2022	99,850							99,850	99,850		(4,447)	(4,447)
P4220216828	ENCINO	CA		04/20/2022	12/01/2022	1,653,678							1,653,678	1,653,678		(69,641)	(69,641)
P2009020414	Bridgehampton	NY		01/29/2021	12/01/2022	1,993,883							1,993,883	1,993,883		(79,909)	(79,909)
P2009023111	MOUNT POCONO	PA		12/28/2021	12/01/2022	281,529							281,529	281,529		(10,276)	(10,276)
P2009024968	MALIBU	CA		12/14/2022	12/01/2022	1,439,335							1,439,335	1,439,335		13,087	13,087
P4220317578	THE VILLAGES	FL		06/02/2022	12/01/2022	271,285							271,285	271,285		(14,636)	(14,636)
P2009024948	TONOPAH	AZ		11/16/2022	12/01/2022	349,873							349,873	349,873		(11,525)	(11,525)
P2009020539	FREDERICK	MD		02/02/2021	12/01/2022	240,365							240,365	240,365		(6,368)	(6,368)
P2009020604	HAMPTON	VA		03/12/2021	12/31/2022	263,967							263,967	263,967		(9,096)	(9,096)
P2009023680	ZANESVILLE	OH		03/30/2022	12/01/2022	96,014							96,014	96,014		(939)	(939)
P2009020067	Wilmington	DE		12/18/2020	12/01/2022	104,268							104,268	104,268		(4,126)	(4,126)
P5220519082	MONTEREY PARK	CA		06/27/2022	12/01/2022	1,113,548							1,113,548	1,113,548		(28,667)	(28,667)
A600436	CHICAGO	IL		03/18/2021	12/31/2023	105,200			105,200		(105,200)		105,200			50,965	50,965
A600471	CHICAGO	IL		06/04/2021	12/31/2023	115,200			115,200		(115,200)		115,200			22,009	22,009
0199999. Mortgages closed by repayment						1,048,806,601	24,805,839	(85,812)	746,693		23,973,334		1,265,646,346	1,263,777,787		(7,348,466)	(7,348,466)
26N11-4004484	COLORADO SPRINGS	CO		07/11/2019									481,250	481,250			
800005	DAYTON	TX		03/12/2015		11,211,211							357,676	357,676			
900252	CHATTANOOGA	TN		04/01/2005		1,539,432							187,986	187,986			
900755	TUALATIN	OR		10/11/2006									92,410	92,410			
900783	GARDENDALE	AL		02/16/2007									70,831	70,831			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
900863	MADISON HEIGHTS	MI		09/12/2007		233,599							110,094	110,094			
900864	BRIGHTON	MI		09/12/2007		448,509							211,381	211,381			
900932	DALLAS	TX		12/13/2007		282,343							119,082	119,082			
901092	CLOVER	SC		08/21/2008		500,581							74,255	74,255			
901172	BETHESDA	MD		07/30/2009		1,040,052							257,793	257,793			
901187	DALLAS	TX		08/17/2009		435,470							98,202	98,202			
901195	MARTINSBURG	WV		11/09/2009		865,119							382,334	382,334			
901205	AUSTIN	TX		10/30/2009		976,555							228,505	228,505			
901233	OVERLAND PARK	KS		02/01/2010									106,844	106,844			
901261	HELENA	MT		05/06/2010		87,779							32,157	32,157			
901290	VANDALIA	OH		08/05/2010		610,519							209,524	209,524			
901325	BEAUMONT	TX		12/02/2010		182,959							54,274	54,274			
901331	CARROLLTON	TX		10/08/2010		503,231							86,806	86,806			
901334	CLEVELAND	OH		12/09/2010									134,957	134,957			
901345	RANCHO SANTA MARGARI	CA		12/20/2010		672,463							112,111	112,111			
901366	EL PASO	TX		11/22/2010		401,700							120,094	120,094			
901368	HOUSTON	TX		01/13/2011		723,777							118,547	118,547			
901403	TEMPE	AZ		02/28/2011		621,628							178,938	178,938			
901444	NATIONAL CITY	CA		06/13/2011									98,488	98,488			
901445	HEBRON	KY		05/11/2011		317,619							84,165	84,165			
901482	JACKSON	MS		07/21/2011		336,123							81,712	81,712			
901535	SALT LAKE CITY	UT		10/18/2011		536,204							80,981	80,981			
901610	SPRINGFIELD	MO		06/27/2012		990,730							129,965	129,965			
901636	PASADENA	CA		09/04/2012		2,518,980							313,669	313,669			
901643	SNELVILLE	GA		10/01/2012		649,558							80,115	80,115			
901644	KALAMAZOO	MI		09/20/2012		435,504							382,135	382,135			
901645	WEST SENECA	NY		10/18/2012		1,478,726							181,294	181,294			
901646	BENICIA	CA		09/05/2012		407,665							75,981	75,981			
901651	MILL VALLEY	CA		09/25/2012		1,192,026							218,763	218,763			
901655	CITY OF LEON VALLEY	TX		10/10/2012		665,817							81,317	81,317			
901661	PINSON	AL		11/20/2012		1,870,996							341,006	341,006			
901665	ATLANTA	GA		11/13/2012		1,432,698							174,208	174,208			
901668	FOLSOM	PA		12/18/2012		922,171							110,646	110,646			
901679	PHENIX CITY	AL		12/14/2012		1,582,588							189,146	189,146			
901682	MARYVILLE	TN		12/13/2012		1,326,825							162,723	162,723			
901707	TUCSON	AZ		03/28/2013		3,525,692							404,482	404,482			
901709	MINNEAPOLIS	MN		02/12/2013									25,807	25,807			
901713	CRESTVIEW HILLS	KY		02/26/2013		767,483							227,999	227,999			
901716	KENNESAW	GA		02/28/2013		785,461							92,208	92,208			
901717	WEST PALM BEACH	FL		03/05/2013		2,180,222							169,478	169,478			
901722	CHICAGO	IL		05/17/2013		1,083,699							121,622	121,622			
901730	BLAINE	MN		04/01/2013		2,068,927							244,591	244,591			
901734	ROMEOVILLE	IL		04/30/2013		785,675							90,583	90,583			
901735	FOUNTAIN VALLEY	CA		04/10/2013									13,712	13,712			
901738	HIGHLAND PARK	IL		04/16/2013									55,957	55,957			
901743	EAGAN	MN		04/01/2013		1,036,932							120,553	120,553			
901746	MOBILE	AL		05/24/2013		548,462							88,463	88,463			
901753	KIRKLAND	WA		04/30/2013		787,643							131,058	131,058			
901764	MOBILE	AL		06/18/2013		934,314							103,583	103,583			
901767	MILL VALLEY	CA		06/10/2013		529,568							83,856	83,856			
901777	ROCKY MOUNT	NC		06/26/2013		1,445,080							161,742	161,742			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
901782	AGOURA HILLS	CA		08/14/2013		1,305,917							144,401	144,401			
901788	FERGUSON	MO		08/13/2013									118,151	118,151			
901794	BOYNTON BEACH	FL		07/18/2013		1,879,237							82,992	82,992			
901797	ELLISVILLE	MO		08/13/2013									180,039	180,039			
901801	STONE MOUNTAIN	GA		08/14/2013									110,489	110,489			
901805	BIRMINGHAM	AL		09/03/2013									129,741	129,741			
901808	ANN ARBOR	MI		08/29/2013		1,200,592							130,826	130,826			
901809	PERRY	GA		07/31/2013									58,851	58,851			
901820	CARROLLTON	GA		09/26/2013		810,631							85,257	85,257			
901821	ATHENS	GA		09/26/2013		1,422,159							149,574	149,574			
901823	EL PASO	TX		10/17/2013		1,683,443							252,291	252,291			
901824	SPRING HILL	KS		10/03/2013		549,128							177,745	177,745			
901828	INDIANAPOLIS	IN		09/19/2013		2,032,038							310,627	310,627			
901846	MEMPHIS	TN		01/15/2014									249,540	249,540			
901847	KENNESAW	GA		11/01/2013									46,177	46,177			
901857	NEW YORK	NY		11/22/2013		1,997,444							204,720	204,720			
901863	CHITTENANGO	NY		12/19/2013		1,754,327							177,250	177,250			
901871	CHANHASSEN	MN		01/21/2014		3,580,627							195,803	195,803			
901872	ARDMORE	PA		01/07/2014									33,569	33,569			
901881	VIRGINIA BEACH	VA		01/31/2014		1,120,367							111,799	111,799			
901882	EXTON	PA		01/23/2014		466,927							65,429	65,429			
901887	FORT WAYNE	IN		03/17/2014		4,694,856							601,254	601,254			
901893	MIDLOTHIAN	VA		03/27/2014									63,688	63,688			
901898	ODESSA	TX		04/30/2014		1,673,474							164,705	164,705			
901899	ODESSA	TX		04/30/2014		1,912,541							188,234	188,234			
901902	MEBANE	NC		05/01/2014									118,958	118,958			
901907	SOUTHAVEN	MS		05/14/2014		1,402,896							94,386	94,386			
901911	NEW HUDSON	MI		06/02/2014		2,448,115							230,670	230,670			
901912	BLOOMFIELD HILLS	MI		06/02/2014		2,579,726							241,918	241,918			
901913	HOUSTON	TX		06/05/2014		2,930,338							114,336	114,336			
901916	CRANBURY	NJ		09/09/2014		338,613							181,238	181,238			
901917	RIALTO	CA		06/16/2014		3,564,293							93,858	93,858			
901919	KATY	TX		07/21/2014									148,995	148,995			
901920	FORT WORTH	TX		10/01/2014		5,465,845							500,027	500,027			
901922	WINCHESTER	KY		07/30/2014		3,498,614							142,878	142,878			
901923	DOTHAN	AL		10/01/2014		1,730,842							67,144	67,144			
901926	MINNETONKA	MN		07/29/2014		4,007,180							191,269	191,269			
901928	ANNADALE	VA		09/02/2014		2,781,106							108,437	108,437			
901930	CHICAGO	IL		07/31/2014		2,046,568							81,745	81,745			
901931	AMES	IA		09/18/2014		2,261,709							206,792	206,792			
901932	KENNESAW	GA		09/17/2014		1,546,788							143,075	143,075			
901933	CRANBURY	NJ		12/02/2014		1,473,172							180,671	180,671			
901934	AUSTIN	TX		10/21/2014		2,234,928							86,115	86,115			
901942	READINGTON	NJ		12/23/2014		6,884,505							855,220	855,220			
901943	LOPATCONG TWNSHIP/PH	NJ		12/23/2014		7,370,236							740,813	740,813			
901944	SEATTLE	WA		02/09/2015		2,884,377							79,275	79,275			
901946	MADISON	TN		01/06/2015		344,831							188,375	188,375			
901947	CHICAGO	IL		12/12/2014		2,183,951							272,515	272,515			
901948	CHICAGO	IL		12/12/2014		1,889,118							235,726	235,726			
901954	SARTELL	MN		12/17/2014		4,339,824							175,276	175,276			
901956	KENNESAW	GA		12/17/2014		1,426,863							131,302	131,302			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
901959	TUCSON	AZ		12/23/2014		1,153,498							140,363	140,363			
901960	WEST VALLEY CITY	UT		03/02/2015		5,172,087							204,916	204,916			
901961	VALENCIA	CA		12/30/2014		3,103,396							285,224	285,224			
901963	GRAND FORKS	ND		12/30/2014		1,978,595							79,112	79,112			
901968	ORO VALLEY	AZ		01/28/2015		1,507,113							60,051	60,051			
901969	MUKILTEO	WA		01/30/2015		837,568							101,146	101,146			
901973	TUCSON	AZ		02/10/2015		3,959,012							158,705	158,705			
901979	ROCK TAVERN	NY		12/23/2014		1,077,933							133,905	133,905			
901980	AMELIA	OH		03/31/2015		3,171,984							204,310	204,310			
901983	MONTICELLO	MN		04/28/2015		1,132,018							97,877	97,877			
901986	LOUISVILLE	KY		04/29/2015		2,835,559							140,131	140,131			
901987	BIRMINGHAM	AL		03/02/2015		2,492,252							219,498	219,498			
901989	STERLING HEIGHTS	MI		06/17/2015		3,365,582							290,903	290,903			
901991	BRONX	NY		04/30/2015		6,565,252							263,785	263,785			
901992	OCOEE	FL		04/28/2015		3,758,984							144,986	144,986			
901995	BROOKFIELD	WI		04/13/2015		4,104,095							169,495	169,495			
901996	BROOKFIELD	WI		04/10/2015		1,460,110							60,301	60,301			
901998	OMAHA	NE		05/15/2015		3,565,319							317,706	317,706			
901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		2,816,644							179,889	179,889			
902000	FULLERTON	CA		04/30/2015		5,765,847							225,426	225,426			
902004	LAS VEGAS	NV		05/14/2015		1,873,937							216,328	216,328			
902007	MENDOTA HEIGHTS	MN		06/11/2015		3,142,944							121,268	121,268			
902008	SAN JOSE	CA		05/21/2015		1,340,581							116,186	116,186			
902009	SAN JOSE	CA		05/28/2015		2,987,938							80,891	80,891			
902010	TUALATIN	OR		05/21/2015		3,594,052							142,515	142,515			
902012	FARMERS BRANCH	TX		06/01/2015		2,193,028							190,552	190,552			
902013	FULLERTON	CA		06/04/2015		2,136,875							57,840	57,840			
902015	HUNTINGTON BEACH	CA		09/01/2015		6,421,122							174,388	174,388			
902016	AUSTIN	TX		06/19/2015		1,241,089							140,892	140,892			
902017	SAN JOSE	CA		07/06/2015		5,542,178							474,116	474,116			
902019	ORANGE	CA		06/18/2015		1,595,585							64,147	64,147			
902020	SALEM	OR		06/16/2015		1,384,779							185,340	185,340			
902022	WARREN	MI		06/17/2015		1,877,449							216,279	216,279			
902025	ANNAPOLIS	MD		07/01/2015		5,992,688							238,478	238,478			
902027	COLLEYVILLE	TX		06/26/2015		2,973,356							115,918	115,918			
902030	AUBURN	WA		06/25/2015		1,034,117							117,395	117,395			
902035	ST PAUL	MN		07/15/2015		3,398,808							296,303	296,303			
902036	ST. LOUIS PARK	MN		06/18/2015		8,534,096							336,151	336,151			
902037	MISSION VIEJO	CA		09/17/2015		5,272,402							201,618	201,618			
902038	IRVINE	CA		06/30/2015		2,816,618							109,241	109,241			
902039	CORPUS CHRISTI	TX		08/13/2015		1,462,289							122,237	122,237			
902040	PORT ARANSAS	TX		08/13/2015		1,846,057							154,317	154,317			
902042	SOUTH BEND	IN		08/12/2015		676,969							233,255	233,255			
902043	OCOEE	FL		09/15/2015		846,884							91,690	91,690			
902044	ORLANDO	FL		09/15/2015		1,330,818							144,085	144,085			
902045	MECHANICSVILLE	VA		08/06/2015		7,952,654							304,873	304,873			
902047	POMPANO BEACH	FL		08/14/2015		2,221,505							129,081	129,081			
902048	PEARLAND	TX		08/04/2015		3,344,039							124,485	124,485			
902050	ALBUQUERQUE	NM		08/13/2015		4,472,266							375,308	375,308			
902052	MIDDLETON	WI		08/13/2015		3,673,243							136,306	136,306			
902053	ALPHARETTA	GA		01/05/2016									11,241	11,241			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
902054	NASHVILLE	TN		12/01/2015		2,289,510							85,792	85,792			
902055	JACKSONVILLE	FL		10/07/2015		2,112,054							123,323	123,323			
902056	JACKSONVILLE	FL		10/01/2015		3,024,268							178,025	178,025			
902057	SAN JOSE	CA		11/03/2015		3,038,714							77,799	77,799			
902061	STAFFORD	TX		09/29/2015		3,339,433							275,086	275,086			
902063	BELLEVUE	WA		10/26/2015		5,428,883							445,103	445,103			
902064	EARTH CITY	MO		11/17/2015		2,791,829							102,850	102,850			
902065	EXTON	PA		10/30/2015		4,286,201							160,666	160,666			
902066	SERLING HEIGHTS	MI		01/14/2016		1,501,673							266,036	266,036			
902068	AUSTIN	TX		12/10/2015		3,958,914							315,183	315,183			
902069	WATAUGA	TX		11/19/2015		3,311,612							124,092	124,092			
902070	SAN ANTONIO	TX		11/12/2015		1,735,671							138,659	138,659			
902071	SHOREWOOD	MN		11/04/2015		4,922,897							181,939	181,939			
902072	PORTLAND	OR		11/30/2015		1,808,831							66,281	66,281			
902076	OAKLAND	CA		02/01/2016		9,920,376							359,327	359,327			
902078	ST CLOUD	MN		01/29/2016		6,923,127							254,018	254,018			
902079	BOULDER	CO		12/31/2015		1,353,338							155,367	155,367			
902080	GAINESVILLE	FL		12/30/2015		2,041,676							163,430	163,430			
902081	GAINESVILLE	FL		12/30/2015		2,041,676							163,430	163,430			
902082	ADDISON	TX		12/30/2015		2,451,461							196,020	196,020			
902084	JACKSON	MS		12/21/2015		1,728,313							98,108	98,108			
902091	SURPRISE	AZ		03/01/2016		4,166,398							146,762	146,762			
902093	KIRKWOOD	MO		02/16/2016		8,320,472							295,022	295,022			
902096	BRIGHTON	CO		03/24/2016		430,038							91,571	91,571			
902099	WILSONVILLE	OR		03/17/2016		2,632,043							64,960	64,960			
902106	ALBANY	NY		05/13/2016		7,561,041							276,239	276,239			
902108	PORTLAND	OR		05/02/2016		2,286,616							173,687	173,687			
902109	KINGSTON BOROUGH	PA		05/02/2016		3,423,899							121,723	121,723			
902111	DALLAS	TX		05/06/2016		8,394,895							648,269	648,269			
902112	ST. LOUIS	MO		05/24/2016		4,207,435							321,765	321,765			
902113	VANCOUVER	WA		06/01/2016		5,630,097							201,253	201,253			
902114	CHARLOTTE	NC		06/09/2016		1,717,039							60,640	60,640			
902115	NORCO	CA		07/01/2016		3,555,469							126,261	126,261			
902116	EARTH CITY	MO		06/28/2016		9,191,367							328,197	328,197			
902117	TUCSON	AZ		05/19/2016		1,203,325							118,381	118,381			
902118	FLORA	MS		06/13/2016		1,206,090							193,546	193,546			
902119	DEERFIELD	IL		07/12/2016		2,516,742							88,825	88,825			
902121	KENNESAW	GA		06/22/2016		7,350,197							616,933	616,933			
902122	ROSWELL	GA		06/23/2016		3,231,240							268,156	268,156			
902123	CONYERS	GA		06/23/2016		2,379,431							197,465	197,465			
902124	SMYRNA	GA		06/23/2016		3,388,181							284,514	284,514			
902125	SMYRNA	GA		06/15/2016		4,339,944							364,551	364,551			
902126	NORCROSS	GA		06/23/2016		2,555,425							212,071	212,071			
902127	CARTERSVILLE	GA		06/15/2016		3,128,638							262,313	262,313			
902128	MARIETTA	GA		06/17/2016		2,726,867							230,181	230,181			
902129	CONYERS	GA		07/07/2016		2,001,111							164,459	164,459			
902130	PANAMA CITY	FL		06/17/2016		3,746,578							314,309	314,309			
902131	CHARLOTTE	NC		06/27/2016		3,883,323							293,737	293,737			
902133	HERNANDO	MS		06/30/2016		11,297,683							422,467	422,467			
902134	EAGAN	MN		07/01/2016		976,914							95,202	95,202			
902135	TUCSON	AZ		08/08/2016									36,262	36,262			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902136	NEWINGTON	VA		11/01/2016		14,478,467							484,851	484,851			
902137	EDINA	MN		08/09/2016		3,483,340							158,873	158,873			
902138	ALPHARETTA	GA		08/10/2016		3,131,559							234,468	234,468			
902139	CORONA	CA		08/02/2016		4,918,518							180,724	180,724			
902141	MENTOR	OH		08/22/2016		2,103,098							73,771	73,771			
902142	ARLINGTON	VA		09/01/2016		1,003,585							36,185	36,185			
902143	LAS VEGAS	NV		09/01/2016		2,656,030							92,139	92,139			
902145	WARREN	MI		09/22/2016		1,877,948							98,965	98,965			
902146	BLACKLICK	OH		10/03/2016		845,059							29,434	29,434			
902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		2,852,075							99,341	99,341			
902148	HARRISBURG	PA		09/30/2016		1,756,705							45,140	45,140			
902149	YORBA LINDA	CA		10/31/2016		1,682,419							59,915	59,915			
902150	JACKSONVILLE	FL		10/25/2016		7,554,034							556,672	556,672			
902151	CHESAPEAKE	VA		11/07/2016		1,961,627							69,417	69,417			
902152	BROWNSVILLE	TX		10/19/2016		6,022,786							449,067	449,067			
902154	CHARLOTTE	NC		10/05/2016		1,808,926							64,650	64,650			
902156	OREM	UT		10/11/2016		3,802,767							132,455	132,455			
902157	GIG HARBOR	WA		11/22/2016		5,816,864							128,987	128,987			
902159	SNELLVILLE	GA		11/29/2016		2,100,534							76,130	76,130			
902160	LITTLETON	CO		12/01/2016		11,881,695							306,560	306,560			
902161	SAN ANTONIO	TX		12/08/2016		15,195,038							540,482	540,482			
902162	HOUSTON	TX		12/06/2016		859,591							125,188	125,188			
902163	GLEN BURNIE	MD		11/29/2016		6,346,000							219,773	219,773			
902164	SPOKANE VALLEY	WA		12/01/2016		1,860,366							65,105	65,105			
902165	OAKWOOD VILLAGE	OH		12/21/2016		2,637,341							90,211	90,211			
902166	INDEPENDENCE	OH		12/21/2016		1,573,898							53,836	53,836			
902167	SUGAR LAND	TX		01/18/2017									141,875	141,875			
902168	SAN ANTONIO	TX		12/19/2016		2,211,964							75,661	75,661			
902169	CRESTVIEW	FL		03/02/2017		5,635,215							292,406	292,406			
902172	MIDVALE	UT		04/06/2017		6,825,270							222,340	222,340			
902173	SAN DIEGO	CA		04/11/2017		5,156,869							257,211	257,211			
902174	CYPRESS	CA		01/31/2017		9,851,991							227,819	227,819			
902175	CUMMING	GA		02/01/2017		2,568,979							183,922	183,922			
902176	SAVANNAH	GA		02/01/2017		3,449,772							246,981	246,981			
902177	SAVANNAH	GA		02/01/2017		4,770,961							341,569	341,569			
902178	NORCROSS	GA		02/01/2017		1,343,209							96,165	96,165			
902179	CULVER CITY	CA		02/23/2017		1,316,803							42,298	42,298			
902180	WILMINGTON	DE		02/09/2017		3,605,604							166,012	166,012			
902181	COCOA	FL		01/27/2017		971,883							272,377	272,377			
902182	LAS VEGAS	NV		01/18/2017		8,121,815							413,713	413,713			
902183	NOTTINGHAM	MD		02/23/2017		5,568,923							169,940	169,940			
902184	NEWPORT NEWS	VA		03/13/2017		7,715,264							385,683	385,683			
902186	ROCHESTER	NY		03/07/2017		3,246,029							156,526	156,526			
902189	WESTMINSTER	CA		03/23/2017		3,892,045							133,264	133,264			
902190	GAHANNA	OH		02/28/2017		4,793,665							154,521	154,521			
902191	MORAGA	CA		04/13/2017		3,473,183							109,883	109,883			
902194	CINCINNATI	OH		03/31/2017		3,554,809							112,424	112,424			
902195	SOUTH JORDAN	UT		05/01/2017		10,441,158							342,507	342,507			
902196	SOUTH JORDAN	UT		05/01/2017		13,892,781							455,733	455,733			
902197	PALANTINE	IL		05/04/2017		1,832,512							56,739	56,739			
902198	CINCINNATI	OH		04/03/2017									29,579	29,579			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
902199	TUCSON	AZ		05/04/2017		3,746,861							180,654	180,654			
902201	BASKING RIDGE	NJ		05/11/2017		2,191,721							107,081	107,081			
902202	TUCSON	AZ		06/22/2017		5,116,117							156,033	156,033			
902203	CENTENNIAL	CO		05/30/2017		3,208,966							86,757	86,757			
902206	MINNETONKA	MN		06/13/2017		11,101,118							472,032	472,032			
902207	CHARLESTON	SC		06/01/2017		4,203,510							204,863	204,863			
902208	DALLAS	TX		07/12/2017		2,614,395							72,202	72,202			
902209	SCOTTSDALE	AZ		05/16/2017		14,768,459							469,863	469,863			
902215	SPOKANE VALLEY	WA		07/31/2017		7,884,557							218,326	218,326			
902217	SPRINGFIELD	OR		08/01/2017		4,072,051							129,902	129,902			
902218	HAWAIIAN GARDENS	CA		06/29/2017		10,182,722							227,064	227,064			
902220	ORLANDO	FL		08/08/2017		12,506,177							592,639	592,639			
902221	ST. LOUIS	MO		06/22/2017		2,578,458							130,540	130,540			
902222	MESA	AZ		08/10/2017		4,809,827							151,077	151,077			
902223	LIVERPOOL	NY		08/18/2017		3,628,545							80,955	80,955			
902224	LOS ANGELES	CA		09/07/2017		7,433,564							235,870	235,870			
902226	LAKEWOOD	CO		07/25/2017		1,523,711							48,722	48,722			
902227	COSTA MESA	CA		10/04/2017		1,639,737							80,483	80,483			
902228	SEATTLE	WA		11/14/2017		2,631,809							83,571	83,571			
902229	PASADENA	CA		08/30/2017		2,238,884							69,669	69,669			
902230	MESQUITE	TX		09/21/2017		7,693,833							375,645	375,645			
902231	NOTTINGHAM	MD		10/02/2017		15,410,211							321,320	321,320			
902232	WEST DES MOINES	IA		09/28/2017		17,093,099							477,018	477,018			
902233	WILSONVILLE	OR		09/20/2017		2,128,362							48,901	48,901			
902234	ALEXANDRIA	VA		10/02/2017		2,956,193							143,644	143,644			
902235	HALFMOON	NY		09/01/2017		19,380,090							424,354	424,354			
902236	BOISE	ID		10/31/2017		2,179,437							49,241	49,241			
902237	ONTARIO	CA		10/05/2017		2,021,215							62,772	62,772			
902238	FORT WORTH	TX		10/17/2017		2,109,136							99,429	99,429			
902239	VERNON	CA		11/02/2017		2,520,083							164,634	164,634			
902240	LONG BEACH	CA		11/02/2017		3,899,081							250,307	250,307			
902241	WOODLAND HILLS	CA		09/27/2017		3,622,234							83,022	83,022			
902242	ALPHARETTA	GA		10/24/2017		6,750,699							449,707	449,707			
902243	ALPHARETTA	GA		10/24/2017		2,869,528							191,157	191,157			
902244	MARIETTA	GA		10/19/2017		5,460,511							171,619	171,619			
902245	WESTLAKE VILLAGE	CA		10/30/2017		10,863,964							249,957	249,957			
902246	ALPHARETTA	GA		10/31/2017		3,349,142							166,806	166,806			
902247	JACKSONVILLE BEACH	FL		11/28/2017		2,938,853							93,322	93,322			
902248	SAN ANTONIO	TX		10/30/2017		3,293,067							102,761	102,761			
902249	CHARLOTTE	NC		10/12/2017		2,556,802							82,187	82,187			
902250	CHATSWORTH	CA		10/25/2017		3,595,490							83,776	83,776			
902255	JACKSONVILLE BEACH	FL		11/28/2017		3,158,171							100,286	100,286			
902256	JACKSONVILLE	FL		11/28/2017		7,193,611							228,429	228,429			
902257	SACRAMENTO	CA		11/30/2017		3,307,999							158,045	158,045			
902258	PORTSMOUTH	VA		10/31/2017		4,176,515							129,243	129,243			
902259	EVERETT	WA		12/27/2017		3,130,942							96,962	96,962			
902260	ESCONDIDO	CA		01/30/2018		1,980,179							62,889	62,889			
902261	GAINESVILLE	GA		01/30/2018		11,795,482							337,607	337,607			
902262	MEMPHIS	TN		02/08/2018		4,609,876							141,071	141,071			
902263	OREM	UT		03/29/2018		5,882,813							270,906	270,906			
902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,027,251							186,908	186,908			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
902265	COLLIERVILLE	TN		02/06/2018		8,863,630							271,574	271,574			
902266	SYRACUSE	NY		02/22/2018									41,202	41,202			
902268	MADISON	WI		01/17/2018		1,664,419							78,513	78,513			
902269	SANTA ANA	CA		01/25/2018		21,823,963							484,660	484,660			
902270	NORFOLK	VA		02/27/2018		3,700,000							46,616	46,616			
902272	HUNTSVILLE	AL		03/06/2018		2,818,865							87,737	87,737			
902273	FREDERICK	MD		05/16/2018		6,618,463							186,193	186,193			
902274	BRADENTON	FL		04/05/2018		2,420,135							144,396	144,396			
902276	FLOWOOD	MS		03/15/2018		1,329,430							60,152	60,152			
902277	FLOWOOD	MS		03/15/2018		1,835,880							83,067	83,067			
902278	HILLIARD	OH		04/12/2018		2,325,396							68,248	68,248			
902279	VIRGINIA BEACH	VA		03/28/2018		2,863,681							86,875	86,875			
902280	LAS VEGAS	NV		03/27/2018		7,955,055							197,260	197,260			
902281	CORONA	CA		04/26/2018		2,755,736							60,165	60,165			
902282	HAZELWOOD	MO		05/17/2018		8,359,597							237,036	237,036			
902283	BROOK PARK	OH		05/03/2018		11,594,053							352,843	352,843			
902284	MIDLAND	TX		05/10/2018		3,503,828							100,758	100,758			
902285	JACKSONVILLE	FL		05/17/2018		2,562,134							111,228	111,228			
902286	SALT LAKE CITY	UT		05/10/2018		2,501,634							50,205	50,205			
902288	COLUMBIA	MD		04/30/2018		18,524,279							319,138	319,138			
902289	NORTH OLMSTED	OH		05/09/2018		2,591,712							52,613	52,613			
902290	NILES	OH		05/31/2018		2,971,672							132,963	132,963			
902292	MILWAUKEE	WI		04/19/2018		3,347,195							149,663	149,663			
902293	CLINTON	MS		05/24/2018		3,341,130							65,738	65,738			
902294	MOUNT PLEASANT	SC		04/30/2018		2,865,695							83,273	83,273			
902295	WILLOWICK	OH		05/24/2018		3,422,805							69,941	69,941			
902297	MILWAUKEE	WI		06/07/2018		14,267,177							313,095	313,095			
902298	CORONA	CA		06/14/2018		2,307,117							49,134	49,134			
902299	CLINTON	MS		07/02/2018		1,043,264							28,247	28,247			
902300	SAN ANTONIO	TX		07/09/2018		11,726,005							333,654	333,654			
902301	RENTON	WA		06/19/2018		2,308,123							48,919	48,919			
902303	AMERICAN FORK	UT		07/05/2018		8,913,673							257,486	257,486			
902304	TWINSBURG	OH		07/19/2018		2,740,092							120,359	120,359			
902305	SIGNAL HILLS	CA		07/11/2018		4,182,848							83,027	83,027			
902306	ALPHARETTA	GA		06/21/2018									39,287	39,287			
902307	TWINSBURG	OH		07/23/2018		2,039,727							120,423	120,423			
902308	ALBUQUERQUE	NM		07/18/2018		7,875,708							226,825	226,825			
902309	ALBUQUERQUE	NM		07/18/2018		2,038,503							47,180	47,180			
902310	MONTCLAIR	CA		06/15/2018		6,396,638							129,840	129,840			
902311	FAYETTEVILLE	NC		06/28/2018		11,007,688							181,959	181,959			
902312	LITTLETON	CO		06/28/2018		2,253,773							63,627	63,627			
902313	MENLO PARK	CA		07/19/2018		2,427,303							70,999	70,999			
902314	CORPUS CHRISTI	TX		07/26/2018		4,520,741							126,055	126,055			
902316	PITTSBURGH	PA		08/30/2018		2,318,141							97,072	97,072			
902317	HENDERSON	NV		08/07/2018		2,208,980							51,308	51,308			
902318	LOS GATOS	CA		08/08/2018		3,842,540							170,775	170,775			
902319	LIVERPOOL	NY		08/30/2018		4,847,221							94,136	94,136			
902320	LAS VEGAS	NV		08/30/2018		3,482,562							70,840	70,840			
902321	SAN ANTONIO	TX		09/13/2018		19,762,539							1,147,150	1,147,150			
902322	WESTMONT	IL		07/25/2018		6,248,805							117,976	117,976			
902323	FORT WORTH	TX		10/01/2018		3,963,076							77,807	77,807			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
902324	TIMONIUM	MD		07/31/2018		2,251,950							64,807	64,807			
902325	ROSEVILLE	MI		09/13/2018		1,309,898							37,802	37,802			
902326	MILWAUKEE	WI		09/11/2018		9,018,453							167,829	167,829			
902328	PORTLAND	OR		10/03/2018		6,426,420							157,772	157,772			
902329	PEWAUKEE	WI		08/30/2018		6,752,598							198,289	198,289			
902330	CHARLOTTE	NC		09/13/2018		2,138,006							43,777	43,777			
902331	SANTA CLARITA	CA		10/17/2018		2,421,400							104,080	104,080			
902332	COLLEGE STATION	TX		09/28/2018		3,806,272							73,121	73,121			
902334	MURRAY	UT		10/09/2018		3,176,604							89,194	89,194			
902335	MURRAY	UT		09/26/2018		3,622,456							102,319	102,319			
902336	MILWAUKEE	WI		08/30/2018									217,390	217,390			
902337	CHICAGO	IL		10/24/2018		4,642,989							126,748	126,748			
902338	FREDERICK	MD		11/09/2018		13,612,182							383,106	383,106			
902339	MCALLEN	TX		10/25/2018		13,049,237							261,302	261,302			
902341	SANTA FE SPRINGS	CA		01/10/2019		12,500,000							157,269	157,269			
902342	TWINSBURG	OH		01/02/2019		6,483,419							180,480	180,480			
902344	PORTLAND	OR		12/05/2018		2,422,808							65,400	65,400			
902345	ST CLOUD	MN		12/20/2018		2,702,061							49,868	49,868			
902346	CHARLOTTE	NC		12/20/2018		12,989,901							284,186	284,186			
902347	MARIETTA	GA		01/09/2019		2,112,052							55,354	55,354			
902348	MARIETTA	GA		02/07/2019		2,114,297							55,865	55,865			
902350	TUKWILA	WA		02/28/2019		3,518,270							144,086	144,086			
902351	ABINGDON	MD		12/14/2018		8,332,951							221,453	221,453			
902352	HOUSTON	TX		12/17/2018		6,903,055							174,031	174,031			
902353	MOORESTOWN	NJ		02/11/2019		8,083,454							221,545	221,545			
902354	KENNESAW	GA		01/30/2019		3,982,268							107,690	107,690			
902356	ALBUQUERQUE	NM		02/01/2019		2,354,743							100,515	100,515			
902357	ALBUQUERQUE	NM		02/01/2019		4,098,997							174,970	174,970			
902358	CEDAR PARK	TX		02/28/2019		2,294,651							61,593	61,593			
902359	SOUTH SALT LAKE	UT		03/05/2019		3,925,654							74,551	74,551			
902360	NEWPORT BEACH	CA		03/12/2019		14,566,593							283,744	283,744			
902361	MIDDLETOWN	NJ		03/08/2019		20,687,138							399,581	399,581			
902362	PASADENA	TX		02/27/2019		5,944,098							331,358	331,358			
902363	DULUTH	GA		03/12/2019									196,158	196,158			
902364	ST CLOUD	MN		03/07/2019		3,453,692							67,275	67,275			
902366	COLUMBUS	OH		03/04/2019		4,023,064							114,196	114,196			
902367	INDIANAPOLIS	IN		04/22/2019		2,617,491							72,174	72,174			
902368	ADDISON	TX		05/01/2019		6,076,627							163,237	163,237			
902369	HALFMOON	NY		05/06/2019		14,551,345							270,565	270,565			
902370	GARDNER	KS		05/09/2019		2,999,590							60,411	60,411			
902371	MOUNT PROSPECT	IL		04/17/2019		2,390,273							65,226	65,226			
902372	KNOXVILLE	TN		05/24/2019		2,902,761							78,545	78,545			
902373	LOS ANGELES	CA		05/29/2019		10,079,524							182,344	182,344			
902375	SALT LAKE CITY	UT		04/30/2019									78,851	78,851			
902376	OCEANSIDE	CA		07/01/2019		5,108,693							86,338	86,338			
902377	BROOKLYN	NY		08/02/2019		14,836,005							395,383	395,383			
902379	RACINE	WI		06/13/2019									80,083	80,083			
902380	STERLING	VA		07/18/2019		19,718,325							460,989	460,989			
902381	CHICAGO	IL		08/14/2019		5,870,431							111,760	111,760			
902382	HOUSTON	TX		07/25/2019		2,905,218							64,463	64,463			
902383	PORTLAND	OR		08/26/2019		8,404,653							338,066	338,066			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
902384	NASHVILLE	TN		08/02/2019		2,679,228							108,498	108,498			
902385	TUKWILA	WA		07/24/2019		954,582							26,543	26,543			
902386	SANTA FE SPRINGS	CA		07/17/2019		4,326,933							71,757	71,757			
902387	PEACHTREE CORNERS	GA		08/29/2019		6,874,760							186,382	186,382			
902388	HIGHLAND PARK	MI		10/03/2019		3,219,957							131,341	131,341			
902389	BENSALEM	PA		09/04/2019		2,194,073							62,295	62,295			
902390	MIDDLE RIVER	MD		08/28/2019		14,979,225							433,040	433,040			
902391	BENSALEM	PA		09/18/2019		1,664,779							46,657	46,657			
902392	BLAINE	MN		09/05/2019		1,849,755							51,841	51,841			
902393	ALBUQUERQUE	NM		09/27/2019		5,209,498							105,763	105,763			
902394	CREVE COEUR	MO		09/05/2019		1,661,918							47,492	47,492			
902395	MIDDLETON	WI		10/01/2019		3,109,541							65,347	65,347			
902396	FORT WORTH	TX		10/29/2019		2,082,462							112,008	112,008			
902397	JACKSONVILLE	FL		10/11/2019		9,715,251							276,461	276,461			
902398	COVINGTON	WA		09/12/2019		11,320,755							233,609	233,609			
902399	ARDEN HILLS	MN		09/26/2019		3,943,129							87,562	87,562			
902400	STERLING HEIGHTS	MI		10/08/2019		6,236,142							129,231	129,231			
902401	SACRAMENTO	CA		10/15/2019		13,372,576							289,528	289,528			
902402	ELMA	NY		10/03/2019		3,271,306							133,817	133,817			
902403	WALDORF	MD		09/25/2019		4,228,342							114,066	114,066			
902404	IRVINE	CA		10/15/2019		3,744,471							65,733	65,733			
902405	PHILADELPHIA	PA		10/16/2019		3,158,168							67,265	67,265			
902406	NORTHGLENN	CO		10/10/2019		6,798,421							141,252	141,252			
902407	AUBURN HILLS	MI		09/26/2019		11,317,259							202,165	202,165			
902409	SAN DIEGO	CA		11/14/2019		4,053,819							77,651	77,651			
902410	ALBUQUERQUE	NM		11/13/2019		2,465,741							102,590	102,590			
902411	CHARLESTON	SC		11/05/2019		1,444,453							28,295	28,295			
902412	SAN ANTONIO	TX		11/14/2019		5,756,915							377,083	377,083			
902413	DOWNINGTON	PA		09/30/2019		3,671,366							111,829	111,829			
902414	COLORADO SPRINGS	CO		02/20/2020		2,101,459							58,371	58,371			
902415	LANSDALE	PA		09/30/2019		1,376,762							41,936	41,936			
902416	DENVER	CO		10/31/2019		16,000,798							349,272	349,272			
902417	INDIO	CA		11/21/2019		8,454,674							194,357	194,357			
902419	HOMEWOOD	AL		11/07/2019		6,366,978							155,645	155,645			
902420	LEAGUE CITY	TX		12/06/2019		1,949,617							55,780	55,780			
902421	BROOKLYN	NY		11/26/2019		1,890,716							76,070	76,070			
902422	ONTARIO	CA		12/12/2019		1,696,275							38,090	38,090			
902423	PLEASANTON	CA		12/12/2019		3,309,305							70,380	70,380			
902424	SAN ANTONIO	TX		01/15/2020		4,106,333							264,415	264,415			
902425	COLUMBUS	OH		12/10/2019		1,605,748							34,717	34,717			
902426	SPOKANE	WA		12/11/2019		1,774,860							38,689	38,689			
902427	EDEN PRAIRIE	MN		11/27/2019		12,000,000							230,295	230,295			
902428	ATLANTA	GA		12/20/2019		4,722,787							102,108	102,108			
902429	STILLWATER	NY		12/24/2019		24,194,048							485,360	485,360			
902430	CHICAGO	IL		12/19/2019		1,596,695							47,251	47,251			
902431	LAKEWOOD	NJ		12/19/2019		4,732,318							98,991	98,991			
902432	LAS VEGAS	NV		12/18/2019		1,297,289							37,900	37,900			
902433	CHICAGO	IL		12/13/2019		4,717,168							93,303	93,303			
902434	LEXINGTON	KY		02/06/2020		6,437,067							137,394	137,394			
902435	FOUNTAIN VALLEY	CA		11/19/2019		11,742,780							241,774	241,774			
902436	ASHBURN	VA		12/30/2019		3,315,902							68,216	68,216			

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902437	CHULA VISTA	CA		01/09/2020		2,135,069							43,716	43,716			
902438	GARLAND	TX		01/23/2020		10,908,776							452,317	452,317			
902439	DOUGLASSVILLE	PA		12/24/2019		5,400,752							222,178	222,178			
902440	ANN ARBOR	MI		01/21/2020		8,000,000							125,254	125,254			
902441	LEXINGTON	KY		02/06/2020		6,981,378							149,012	149,012			
902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,381,223							117,301	117,301			
902443	HUNTINGTON BEACH	CA		12/23/2019		3,021,038							65,853	65,853			
902444	RANCHO DOMINGUEZ	CA		12/23/2019									20,517	20,517			
902446	BLOOMINGTON	IN		01/30/2020		19,102,113							394,403	394,403			
902447	LA HABRA	CA		01/30/2020		13,327,613							291,566	291,566			
902449	CHARLOTTE	NC		12/20/2019		6,402,654							184,297	184,297			
902450	RIVERSIDE	CA		01/29/2020		1,486,046							43,184	43,184			
902451	WHITTIER	CA		01/30/2020		8,962,122							202,727	202,727			
902452	TAMPA	FL		01/29/2020		4,636,190							108,014	108,014			
902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		5,757,121							129,063	129,063			
902454	NEW ALBANY	IN		01/21/2020		12,976,601							279,267	279,267			
902455	MEMPHIS	TN		01/29/2020		1,585,639							43,677	43,677			
902456	LAKEWOOD	CO		02/05/2020		2,675,155							54,842	54,842			
902457	AURORA	CO		02/14/2020		2,798,000							79,161	79,161			
902458	SACRAMENTO	CA		01/27/2020		3,316,433							69,624	69,624			
902459	NEW BERLIN	WI		02/13/2020		8,804,105							269,490	269,490			
902460	MIDDLETON	WI		02/13/2020		6,030,306							182,246	182,246			
902461	AUBURN	WA		02/04/2020		1,860,364							54,445	54,445			
902462	KING OF PRUSSIA	PA		03/12/2020		1,723,187							111,198	111,198			
902463	ROWLETT	TX		02/13/2020		1,867,028							52,202	52,202			
902464	PLAINVILLE	MA		04/08/2020		13,201,558							280,392	280,392			
902465	WEST DES MOINES	IA		02/26/2020		3,178,478							67,141	67,141			
902466	WIXOM	MI		02/26/2020		3,775,751							244,102	244,102			
902467	VISTA	CA		03/23/2020		3,993,993							163,632	163,632			
902469	DARIEN	CT		03/19/2020		1,120,818							31,873	31,873			
902470	WINTER GARDEN	FL		03/18/2020		4,132,420							168,254	168,254			
902471	WILLOW GROVE	PA		03/30/2020		4,325,129							110,325	110,325			
902472	GRIMES	IA		04/09/2020		16,557,111							476,828	476,828			
902473	ROCKLIN	CA		04/09/2020		3,813,571							77,549	77,549			
902474	LOUISVILLE	KY		04/07/2020		3,303,513							174,594	174,594			
902475	TUALATIN	OR		02/26/2020		3,993,206							119,298	119,298			
902476	LAKE OSWEGO	OR		02/27/2020		2,228,766							66,585	66,585			
902477	AUBURN	WA		02/26/2020		1,857,305							55,487	55,487			
902479	CENTENNIAL	CO		04/01/2020		2,802,599							79,489	79,489			
902482	ST PETERSBURG	FL		05/12/2020		5,043,112							109,396	109,396			
902483	FOSTER CITY	CA		05/05/2020		7,497,537							214,520	214,520			
902485	STERLING HEIGHTS	MI		04/30/2020		3,419,096							137,612	137,612			
902486	EL PASO	TX		05/12/2020									59,264	59,264			
902487	LA VERNE	CA		05/14/2020		16,500,000							163,835	163,835			
902489	NORTH AURORA	IL		04/30/2020		7,500,000							83,248	83,248			
902490	PROVO	UT		07/14/2020		6,212,272							130,991	130,991			
902491	SAN CLEMENTE	CA		05/28/2020		2,000,130							42,573	42,573			
902492	PLANTATION	FL		08/06/2020		1,406,542							56,073	56,073			
902494	CENTENNIAL	CO		05/20/2020		2,284,858							49,039	49,039			
902498	HOMESTEAD	FL		05/21/2020		3,621,208							241,208	241,208			
902499	MIAMI	FL		05/21/2020		3,834,397							255,397	255,397			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
902500	SANTA FE	NM		06/02/2020		1,881,125							140,233	140,233			
902501	ST LOUIS PARK	MN		06/10/2020		2,144,070							46,563	46,563			
902502	MELBOURNE	FL		03/19/2020		9,087,053							368,194	368,194			
902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,187,236							31,982	31,982			
902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,516,940							67,801	67,801			
902505	SHELBY TOWNSHIP	MI		10/08/2020		2,880,692							60,411	60,411			
902506	LATHAM	NY		11/12/2020		4,751,505							289,868	289,868			
902507	SCOTTSDALE	AZ		11/12/2020		3,804,710							82,139	82,139			
902508	SCOTTSDALE	AZ		11/17/2020		2,204,431							50,007	50,007			
902509	SCOTTSDALE	AZ		11/17/2020		1,916,896							43,484	43,484			
902510	BELLEVUE	WA		11/05/2020		893,821							55,813	55,813			
902511	MEMPHIS	TN		12/01/2020		3,190,407							135,748	135,748			
902512	CHICAGO	IL		12/17/2020		2,220,424							43,828	43,828			
902513	LEXINGTON	KY		12/14/2020		3,234,226							90,958	90,958			
902514	ROCKVILLE	MD		12/15/2020		5,766,278							127,838	127,838			
902515	MIDDLETON	WI		12/16/2020		4,802,937							107,421	107,421			
902516	REDMOND	WA		12/17/2020		4,705,980							105,968	105,968			
902517	BEDFORD	OH		12/22/2020		4,272,790							124,227	124,227			
902518	SUMNER	WA		01/25/2021		4,529,109							97,393	97,393			
902519	MOBILE	AL		03/30/2021		9,173,276							199,584	199,584			
902521	ORANGE	CA		01/12/2021		1,925,107							42,589	42,589			
902522	MILWAUKEE	WI		12/10/2020		5,117,598							209,463	209,463			
902524	BOULDER	CO		02/04/2021		2,578,594							72,898	72,898			
902525	CHARLOTTE	NC		12/17/2020		2,939,787							67,827	67,827			
902526	HOMEWOOD	AL		01/29/2021		1,466,674							36,163	36,163			
902527	SOUTHAVEN	MS		01/29/2021		4,018,775							231,164	231,164			
902528	SILVER SPRING	MD		03/01/2021		2,773,647							76,120	76,120			
902529	SANTA FE SPRINGS	CA		01/08/2021		3,083,243							66,524	66,524			
902530	WARREN	MI		03/10/2021		3,639,640							216,943	216,943			
902531	VAN NUYS	CA		02/12/2021		9,648,291							210,617	210,617			
902532	CORONA	CA		03/23/2021		4,696,699							190,053	190,053			
902533	GERMANTOWN	WI		02/25/2021		3,971,241							165,977	165,977			
902534	SALINA	NY		04/30/2021		4,357,135							91,006	91,006			
902535	SALINA	NY		04/30/2021		6,293,640							131,453	131,453			
902536	SALINA	NY		04/30/2021		2,565,869							53,592	53,592			
902537	OMAHA	NE		04/30/2021		7,748,769							165,973	165,973			
902538	VISTA	CA		06/07/2021		2,724,843							55,518	55,518			
902539	CHULA VISTA	CA		06/03/2021		4,371,090							89,535	89,535			
902540	LIVINGSTON	NJ		06/09/2021		7,244,603							189,384	189,384			
902541	SAN DIEGO	CA		06/02/2021		4,707,154							99,804	99,804			
902542	CHARLESTON	SC		07/16/2021		2,038,021							37,084	37,084			
902543	HOMEWOOD	AL		07/26/2021		5,206,444							116,027	116,027			
902544	DALLAS	TX		09/08/2021		2,723,963							68,143	68,143			
902545	TUSTIN	CA		09/01/2021		1,829,729							141,713	141,713			
902547	GLEN BURNIE	MD		09/23/2021		10,655,596							287,393	287,393			
902548	MILWAUKEE	WI		08/30/2021		9,061,040							197,652	197,652			
902549	HUNTINGTON BEACH	CA		12/02/2021		6,829,870							188,240	188,240			
902550	NORTH ATTLEBORO	MA		12/10/2021		5,893,156							119,988	119,988			
902553	CINCINNATI	OH		12/28/2021		5,302,456							109,471	109,471			
902555	BOULDER	CO		02/10/2022		7,893,585							148,040	148,040			
902558	VAN NUYS	CA		04/28/2022		11,758,434							628,994	628,994			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
987JCR9	HOLYOKE	MA		02/08/2011		15,150,999							3,270,799	3,270,799			
990BHP1	PHILADELPHIA	PA		06/15/2018		5,000,000							1,630,116	1,630,116			
990DDLL	BERKELEY	MO		08/05/2020		662,243							335,687	335,687			
990ELJ1	LA JOLLA	CA		08/09/2018		8,901,563							295,348	295,348			
990ELM1	VARIOUS	TX		05/25/2017		15,000,000							1,064,914	1,064,914			
990H&R1	VARIOUS	FL		06/07/2018		41,168,107							4,927,437	4,927,437			
990HAR1	ST. HELENA	CA		06/05/2019		4,661,625							106,801	106,801			
990HGP2	VARIOUS	WA		12/29/2020		616,994							80,558	80,558			
990HOW1	SAN FRANCISCO	CA		07/09/2019									3,204,286	3,204,286			
990HPA2	ORLANDO	FL		05/16/2019		4,178,085							204,036	204,036			
990MOTR	NORWALK	CT		08/01/2018		5,000,000							22,221	22,221			
990OCS1	LONG ISLAND CITY	NY		01/03/2020		11,839,130							1,939,655	1,939,655			
990PRO1	FLORIDA	FL		02/21/2020		11,994,093							10,658	10,658			
990RPK2	BROOKLYN	NY		12/01/2022		3,497,043							227,273	227,273			
990WEN1	ROCHESTER	NY		11/07/2017		4,256,983							228,122	228,122			
A150096	YORK	PA		05/07/2018									851	851			
A150232	PHILADELPHIA	PA		03/18/2022		765,770							655,097	655,097			
A150233	PHILADELPHIA	PA		03/18/2022		592,513							63,000	63,000			
A170782	EAST ORANGE	NJ		12/13/2021		894,645							538,835	538,835			
A170784	PLAINFIELD	NJ		12/13/2021		413,379							216,336	216,336			
A170787	IRVINGTON	NJ		12/13/2021									492,716	492,716			
A170788	LINDEN	NJ		12/13/2021		1,839,031							1,075,761	1,075,761			
A170809	EAST ORANGE	NJ		12/13/2021		280,938							200,471	200,471			
A210270	RICHMOND	VA		07/27/2021									6,286	6,286			
A270267	LEICESTER	NC		07/19/2021		313,555							35,009	35,009			
A270806	WINSTON SALEM	NC		03/18/2022									320,075	320,075			
A271164	CHARLOTTE	NC		06/17/2022									312,415	312,415			
A271280	HIGH POINT	NC		07/25/2022									102,257	102,257			
A271515	HICKORY	NC		01/19/2023									408,995	408,995			
A303313	BOWDON	GA		05/26/2022									7,500	7,500			
A303319	TEMPLE	GA		06/10/2022		110,250							4,500	4,500			
A321289	VERO BEACH	FL		05/20/2022		330,803							221,397	221,397			
A321721	PINECREST	FL		09/22/2023									680,000	680,000			
A350102	PLEASANT GROVE	AL		01/23/2020									283,420	283,420			
A350132	BIRMINGHAM	AL		02/03/2021									213,750	213,750			
A350151	GRAYSVILLE	AL		04/21/2021									5,000	5,000			
A370284	CHATTANOOGA	TN		04/01/2022		4,070,862							1,131,423	1,131,423			
A430614	WILLARD	OH		09/07/2021		534,125							118,551	118,551			
A430615	SPRINGFIELD	OH		09/08/2021		419,850							139,369	139,369			
A430628	MANSFIELD	OH		09/07/2021		698,346							82,230	82,230			
A430767	GARFIELD HEIGHTS	OH		10/13/2023									48,814	48,814			
A460166	SOUTH BEND	IN		05/07/2019		1,039,388							14,636	14,636			
A600253	CHICAGO	IL		05/10/2018		766,579							466,420	466,420			
A630456	KANSAS CITY	MO		08/30/2021									147,065	147,065			
A710042	SEARCY	AR		09/27/2022		126,000							90,720	90,720			
A730124	OKLAHOMA CITY	OK		08/23/2022									141,336	141,336			
A751097	HOUSTON	TX		01/31/2023									722,509	722,509			
A800099	DENVER	CO		04/18/2022									700,117	700,117			
A800119	DENVER	CO		10/04/2022									112,500	112,500			
A800125	PEYTON	CO		08/30/2022									900,000	900,000			
A800132	DENVER	CO		10/11/2022									93,750	93,750			

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A850116	CASA GRANDE	AZ		08/17/2018									169,688	169,688			
A850437	PHOENIX	AZ		04/28/2022		305,659							101,597	101,597			
A881058	LAS VEGAS	NV		03/11/2022									4,000	4,000			
A881066	LAS VEGAS	NV		03/18/2022		294,300							3,924	3,924			
A881079	LAS VEGAS	NV		03/31/2022		303,570							7,600	7,600			
A881097	NORTH LAS VEGAS	NV		03/30/2022		446,400							7,631	7,631			
A881183	LAS VEGAS	NV		06/10/2022		450,000							15,126	15,126			
A915830	REDONDO BEACH	CA		11/18/2019		865,504							108,162	108,162			
A916956	PACIFIC PALISADES	CA		08/14/2020									479,115	479,115			
A917079	LOS ANGELES	CA		09/15/2020		1,714,038							446,388	446,388			
A918003	LOS ANGELES	CA		04/23/2021									3,385,250	3,385,250			
A918032	LOS ANGELES	CA		04/27/2021									805,147	805,147			
A918073	SACRAMENTO	CA		05/06/2021		675,000							337,500	337,500			
A918111	LOS ANGELES	CA		06/11/2021									134,274	134,274			
A918193	ANAHEIM	CA		05/28/2021		727,500							27,283	27,283			
A918207	HIDDEN HILLS	CA		06/02/2021		10,675,190							2,000,000	2,000,000			
A918376	COMPTON	CA		07/27/2021									390,000	390,000			
A918901	LOS ANGELES	CA		10/28/2021									383,141	383,141			
A919252	LAFAYETTE	CA		12/20/2021									729,234	729,234			
A919262	MANHATTAN BEACH	CA		07/27/2022		1,317,403							361,202	361,202			
A919471	MOUNTAIN VIEW	CA		07/15/2022									222,598	222,598			
A919513	MENLO PARK	CA		02/18/2022									585,264	585,264			
A919526	SAN JOSE	CA		10/21/2022									223,353	223,353			
A919598	SAN FRANCISCO	CA		04/07/2022		2,087,000							149,188	149,188			
A919764	NEWPORT BEACH	CA		03/10/2022									428,349	428,349			
A919923	OCEANSIDE	CA		04/04/2022									16,000	16,000			
A920009	LOS ANGELES	CA		07/29/2022		968,500							33,500	33,500			
A920164	AZUSA	CA		06/13/2022		441,000							200,000	200,000			
A920454	SAN JOSE	CA		06/23/2022									405,000	405,000			
A920465	LOS ANGELES	CA		06/22/2022									508,069	508,069			
A920493	LOS ANGELES	CA		07/05/2022									375,984	375,984			
A920533	MENLO PARK	CA		07/06/2022									300,034	300,034			
A920572	SAN CARLOS	CA		07/13/2022									303,750	303,750			
A920668	LOS ANGELES	CA		01/31/2023									472,709	472,709			
A920834	MENLO PARK	CA		01/31/2023		1,168,460							206,250	206,250			
A920959	SAN DIEGO	CA		01/31/2023		1,079,710							400,000	400,000			
A920987	SAN JOSE	CA		09/29/2022									187,500	187,500			
A921393	LOS ANGELES	CA		03/02/2023									720,000	720,000			
A980106	SEATTLE	WA		02/17/2021									309,832	309,832			
A980122	SEATTLE	WA		04/21/2021									393,197	393,197			
A980124	KIRKLAND	WA		04/22/2021									34,310	34,310			
A980126	SEATTLE	WA		12/27/2021									259,091	259,091			
A980127	SEATTLE	WA		04/27/2021									263,362	263,362			
A980141	KIRKLAND	WA		05/28/2021									1,650,808	1,650,808			
A980172	SEATTLE	WA		01/11/2022									1,002,764	1,002,764			
A980182	SEATTLE	WA		12/13/2021		501,481							527,216	527,216			
A980190	SEATTLE	WA		01/27/2022									933,333	933,333			
A980192	SEATTLE	WA		01/27/2022									128,383	128,383			
A980195	SEATTLE	WA		02/04/2022									472,392	472,392			
A980238	SEATTLE	WA		07/29/2022									330,000	330,000			
A980239	SEATTLE	WA		05/26/2022									280,000	280,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A980243	SEATTLE	WA		01/31/2023									124,931	124,931			
A980244	SEATTLE	WA		06/24/2022									324,000	324,000			
A980252	BELLEVUE	WA		07/18/2022		593,615							432,951	432,951			
A980259	SEATTLE	WA		08/16/2022									143,250	143,250			
A980261	SEATTLE	WA		01/31/2023									384,221	384,221			
A980263	BELLEVUE	WA		09/06/2022									450,748	450,748			
A980269	KIRKLAND	WA		10/04/2022									145,562	145,562			
A980289	SEATTLE	WA		03/02/2023									1,230,000	1,230,000			
A980290	SEATTLE	WA		03/03/2023									750,000	750,000			
AG1007	JEFFERSON	OR		04/26/2019									36,548	36,548			
AG1008	TURNER	OR		04/26/2019		988,688							240,975	240,975			
AG1009	FRESNO	CA		02/10/2020		33,295,961							744,433	744,433			
AG1010	MADERA	CA		10/31/2019		491,509							8,920	8,920			
AG1011	MADERA	CA		10/31/2019		934,140							17,221	17,221			
AG1012	DORR	MI		02/26/2020		8,749,671							212,449	212,449			
AG1014	WINNEMUCCA	NV		04/17/2020		29,181,884							495,071	495,071			
AG1017	PRESTON	ID		06/09/2020		6,514,914							130,955	130,955			
AG1019	ROCHESTER	IN		06/30/2020		8,112,989							171,061	171,061			
AG1021	METTLER	CA		07/21/2020		3,766,605							1,190,522	1,190,522			
AG1022	BAKERSFIELD	CA		07/21/2020		267,847							10,652	10,652			
AG1023	BAKERSFIELD	CA		07/21/2020		1,685,207							67,018	67,018			
AG1024	BAKERSFIELD	CA		07/29/2020		1,585,277							60,710	60,710			
AG1026	HARTLEY	TX		09/14/2020		1,183,146							23,876	23,876			
AG1029	JACKSONVILLE	IL		09/03/2020		460,211							7,822	7,822			
AG1032	FULTON	IN		09/16/2020		239,841							4,816	4,816			
AG1033	CARROLL	NE		12/01/2020		1,909,445							48,426	48,426			
AG1034	WAPATO	WA		12/17/2020		7,609,134							274,952	274,952			
AG1035	WAPATO	WA		12/17/2020		4,527,349							262,666	262,666			
AG1036	BUHL	ID		02/03/2021		1,298,094							45,010	45,010			
AG1037	SACO	MT		12/23/2020		1,240,642							22,099	22,099			
AG1038	SACO	MT		12/23/2020		1,098,851							19,573	19,573			
AG1039	SACO	MT		12/23/2020		973,641							17,343	17,343			
AG1040	SACO	MT		12/23/2020		256,516							4,569	4,569			
AG1042	WHEATLAND	WY		02/25/2021		4,427,479							75,857	75,857			
AG1043	PIOCHE	NV		03/26/2021		3,698,934							62,860	62,860			
AG1044	ROSE	NE		05/13/2021		5,910,776							98,594	98,594			
AG1045	FRESNO	CA		03/01/2021									164,649	164,649			
AG1046	ST ANNE	IL		10/06/2021		1,870,127							31,291	31,291			
AG1047	ST ANNE	IN		10/06/2021		2,116,196							35,408	35,408			
AG1048	BEARDSLEY	MN		09/30/2021		6,879,142							111,109	111,109			
AG1049	HEREFORD	TX		09/02/2021		14,609,578							482,658	482,658			
AG1050	DONALD	WA		07/13/2021		1,498,438							53,672	53,672			
AG1051	LAWTON	IA		08/06/2021		15,288,023							264,050	264,050			
AG1052	LAWTON	IA		08/06/2021		1,425,991							87,499	87,499			
AG1053	WELLINGTON	MO		06/29/2021									7,449	7,449			
AG1054	HAZELTON	ID		08/12/2021		5,568,414							315,772	315,772			
AG1055	EDEN	ID		08/12/2021		21,634,703							572,937	572,937			
AG1059	WEBSTER	SD		12/01/2021		2,763,272							47,172	47,172			
AG1061	WOODBURN	IN		11/12/2021		4,744,875							78,728	78,728			
AG1062	WOODBURN	IN		11/12/2021		526,587							24,846	24,846			
AG1063	RICKREALL	OR		12/10/2021		3,245,716							56,716	56,716			

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AG1064	HINSDALE	MT		12/28/2021		2,208,255							17,153	17,153			
AG1065	REAGAN	TX		02/04/2022		2,528,459							38,485	38,485			
AG1067	REAGAN	TX		02/04/2022		394,302							6,002	6,002			
AG1068	DALHART	TX		12/16/2021		11,273,832							197,801	197,801			
AG1069	FRESNO	CA		10/15/2021		3,716,507							140,588	140,588			
AG1070	HARRAH	WA		11/30/2021									12,388	12,388			
AG1071	HARRAH	WA		11/30/2021									3,949	3,949			
AG1072	WIBAUX	MT		03/16/2022		3,133,798							44,168	44,168			
AG1074	ROCKSDALE	TX		12/09/2021		1,474,106							26,980	26,980			
AG1076	AVENAL	CA		03/10/2022		9,931,735							344,489	344,489			
AG1077	FRESNO	CA		12/17/2021		13,264,127							484,202	484,202			
AG1078	FRESNO	CA		12/10/2021		3,469,218							1,930,681	1,930,681			
AG1079	BARTLESVILLE	OK		04/01/2022		9,680,850							175,514	175,514			
AG1080	SEMINOLE	TX		01/20/2022		5,130,000							90,859	90,859			
AG1081	TREMONTON	UT		12/15/2021		1,936,391							31,890	31,890			
AG1082	TREMONTON	UT		12/15/2021		321,877							7,263	7,263			
AG1084	TEXLINE	TX		03/30/2022		15,783,038							264,013	264,013			
AG1085	SEMINOLE	TX		01/20/2022		393,750							3,476	3,476			
AG1087	WHITEFACE	TX		04/25/2022		42,392,028							880,316	880,316			
AG1088	VARIOUS	TX		03/30/2022		11,330,962							258,443	258,443			
AG1089	DALHART	TX		04/11/2022		15,823,706							364,577	364,577			
AG1090	SEMINOLE	TX		03/22/2022		14,142,869							241,489	241,489			
AG1091	MANSON	WA		05/02/2022		13,736,013							433,005	433,005			
AG1092	CHELAN	WA		05/02/2022		2,671,981							58,122	58,122			
AG1095	WILMOT	SD		08/01/2022		4,170,311							61,723	61,723			
AG1096	MOSES LAKE	WA		05/06/2022		7,254,563							149,174	149,174			
AG1097	REAGAN	TX		07/05/2022		1,575,000							21,768	21,768			
AG1098	GETTYSBURG	SD		08/01/2022		6,925,000							47,131	47,131			
AG1099	NUCKOLLS	NE		07/19/2022		3,530,000							45,983	45,983			
AG1100	DALHART	TX		07/01/2022		1,332,000							25,766	25,766			
AG1101	PERSHING	NV		10/31/2022		5,075,750							64,349	64,349			
AG1104	NUCKOLLS	NE		07/19/2022		300,000							3,908	3,908			
AG1105	HIGHMORE	SD		09/23/2022		3,550,000							23,384	23,384			
AG1107	GAINES	TX		03/31/2023									15,839	15,839			
AG1111	FALLS	TX		12/20/2022		400,000							1,941	1,941			
AG1113	BAKERSFIELD	CA		01/31/2023									64,705	64,705			
AG1115	VARIOUS	CA		02/03/2023									3,087,849	3,087,849			
AG1116	VARIOUS	CA		02/03/2023									3,087,849	3,087,849			
AG1117	PARADISE VALLEY	NV		02/21/2023									24,231	24,231			
AG1118	HEREFORD	TX		03/22/2023									49,079	49,079			
AG1119	WAPATO	WA		03/29/2023									27,840	27,840			
AG1122	HAZELTON	ID		09/01/2023									8,139	8,139			
BM00004	NEW YORK	NY		02/07/2020		11,340,503							517,784	517,784			
BM00005	NEW YORK	NY		02/07/2020		2,808,539							(17,915)	(17,915)			
BM00009	VISALIA	CA		08/02/2022		18,000,000							70,636	70,636			
NC00001	PORTLAND	OR		11/30/2021		49,500,000							123,750	123,750			
NC00002	GLENDALE	CA		11/30/2021		40,800,000							102,000	102,000			
NC00003	SAN JOSE	CA		11/30/2021		45,300,000							113,250	113,250			
NC00004	SAN JOSE	CA		11/30/2021		39,400,000							98,500	98,500			
NC00005	ESTES PARK	CO		12/31/2021		83,271,258							4,100,289	4,100,289			
P150267	BRISTOL	PA		07/14/2022									973	973			

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P150298	PHILADELPHIA	PA		07/14/2023									238	238			
P150299	PHILADELPHIA	PA		07/14/2023									226	226			
P150301	PHILADELPHIA	PA		07/14/2023									174	174			
P150308	PHILADELPHIA	PA		07/14/2023									164	164			
P150315	PHILADELPHIA	PA		08/14/2023									173	173			
P1908013340	IRVINE	CA		09/09/2019		288,419							5,347	5,347			
P1910014852	REDWOOD CITY	CA		11/21/2019		988,830							15,815	15,815			
P1910015085	SNOWFLAKE	AZ		02/06/2020		188,281							3,309	3,309			
P1910015275	NEWARK	NJ		01/18/2020		264,275							3,210	3,210			
P1910015438	MORAGA	CA		12/16/2019		776,122							10,791	10,791			
P1911015549	GARDEN RIDGE	TX		01/10/2020									12,360	12,360			
P1911015833	BEACH CITY	TX		01/09/2020		258,047							4,889	4,889			
P1911015884	ROCKLIN	CA		01/28/2020		867,386							10,474	10,474			
P1911015992	BETHANY	CT		12/26/2019		104,351							81,086	81,086			
P1911016090	MARIETTA	GA		12/19/2019		255,708							98,013	98,013			
P1912016246	SALISBURY	MA		02/18/2020		376,189							6,290	6,290			
P1912016339	LAS VEGAS	NV		01/16/2020		178,390							5,194	5,194			
P1912016573	RIO RANCHO	NM		02/03/2020		152,870							2,607	2,607			
P1912016596	ALOHA	OR		01/29/2020		280,673							1,152	1,152			
P1912016619	QUEEN CREEK	AZ		01/27/2020		367,166							4,182	4,182			
P1912016657	DEFIANCE	MO		01/14/2020									86,068	86,068			
P1912016665	SHAVER LAKE	CA		02/06/2020									333	333			
P1912016714	BRICK	NJ		02/18/2020		369,302							7,491	7,491			
P1912016715	ALTADENA AREA	CA		01/17/2020		979,250							17,572	17,572			
P1912016757	EUGENE	OR		01/13/2020		151,909							23,266	23,266			
P1912016777	MODESTO	CA		01/09/2020		274,007							4,864	4,864			
P1912016782	OAKVILLE	CT		01/06/2020		232,214							18,561	18,561			
P1912016789	WEST PALM BEACH	FL		01/15/2020		206,770							3,060	3,060			
P1912016824	SANTA CLARITA	CA		02/25/2020		226,365							3,448	3,448			
P1912016880	DANVILLE	CA		01/22/2020		522,516							8,163	8,163			
P1912016892	ATLANTA	GA		01/13/2020		433,923							5,652	5,652			
P1912016905	ORLANDO	FL		02/03/2020									2,703	2,703			
P1912016907	HOLLYWOOD	MD		01/22/2020		380,621							6,226	6,226			
P1912016931	SAN DIEGO	CA		02/11/2020		459,694							9,560	9,560			
P1912016939	DESTIN	FL		02/03/2020		401,134							6,340	6,340			
P1912016979	NORCO	CA		01/15/2020		562,414							17,943	17,943			
P2001017008	GARDEN GROVE	CA		02/03/2020		287,066							4,328	4,328			
P2001017064	CORAL SPRINGS	FL		01/22/2020		99,995							3,481	3,481			
P2001017071	MILL SPRING	NC		02/06/2020		116,164							1,200	1,200			
P2001017123	LOS ALAMITOS	CA		02/03/2020		318,376							5,712	5,712			
P2001017125	HAMPSHIRE	IL		02/21/2020		247,314							4,255	4,255			
P2001017132	FAYETTEVILLE	GA		01/15/2020		406,873							6,899	6,899			
P2001017135	SAN DIEGO	CA		01/25/2020		685,278							18,130	18,130			
P2001017140	TAMPA	FL		02/11/2020		284,401							4,236	4,236			
P2001017149	SALEM	OR		02/11/2020		134,942							1,522	1,522			
P2001017189	DINUBA	CA		02/21/2020									724	724			
P2001017220	LAS VEGAS	NV		02/10/2020		161,778							18,469	18,469			
P2001017256	HILLSBORO BEACH	FL		01/24/2020		513,601							8,805	8,805			
P2001017268	ORLANDO	FL		02/21/2020		161,619							2,376	2,376			
P2001017276	GRIFFIN	GA		02/07/2020		238,428							2,355	2,355			
P2001017290	WALLER	TX		02/11/2020		279,042							3,740	3,740			

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P2001017339	WESLEY CHAPEL	FL		02/14/2020		216,488							4,247	4,247			
P2001017356	MENIFEE	CA		02/24/2020		361,427							4,825	4,825			
P2001017358	MUSKEGON	MI		02/25/2020		171,960							1,693	1,693			
P2001017359	ROXBURY	CT		02/10/2020		503,638							8,150	8,150			
P2001017362	ROUND ROCK	TX		02/12/2020		209,754							3,734	3,734			
P2001017370	SIMI VALLEY	CA		02/07/2020		478,970							7,829	7,829			
P2001017429	LOS ANGELES	CA		02/25/2020		187,690							3,516	3,516			
P2001017439	HOUSTON	TX		02/03/2020		177,150							2,483	2,483			
P2001017461	PATERSON	NJ		02/07/2020		306,648							4,761	4,761			
P2001017503	LOMBARD	IL		02/20/2020									1,159	1,159			
P2001017587	MARATHON	FL		02/22/2020		860,974							13,446	13,446			
P2001702364	LOS ANGELES	CA		01/16/2020									4,878	4,878			
P2001802485	WADSWORTH	OH		11/26/2019		99,960							1,446	1,446			
P2002017634	ORLANDO	FL		02/26/2020		174,887							3,196	3,196			
P2002017647	CORONA	CA		02/19/2020		385,245							12,761	12,761			
P2002017725	MORENO VALLEY	CA		02/24/2020		141,376							2,432	2,432			
P2002017784	BRENTWOOD	TN		02/25/2020									1,492	1,492			
P2002017871	GREENFIELD	WI		02/27/2020		139,063							2,092	2,092			
P2002017872	MILWAUKEE	WI		02/27/2020		149,137							2,244	2,244			
P2002017876	WOODBRIDGE	VA		02/26/2020		93,909							1,593	1,593			
P2002017906	MIAMI	FL		02/07/2020		387,632							5,514	5,514			
P2002017986	YORBA LINDA	CA		02/26/2020		546,894							92,783	92,783			
P2002018000	MAMMOTH LAKES	CA		02/27/2020									1,479	1,479			
P2002018021	SUNNYVALE	CA		02/26/2020		1,158,049							21,165	21,165			
P2002802501	LIVERMORE	CA		01/31/2020		983,709							18,543	18,543			
P2002802507	OXNARD	CA		02/03/2020		461,604							6,734	6,734			
P2008802558	MILL VALLEY	CA		03/06/2020		667,299							14,555	14,555			
P2008802561	SHERMAN OAKS	CA		03/09/2020		806,337							16,706	16,706			
P2008802562	LA HABRA HEIGHTS	CA		03/09/2020		489,435							10,042	10,042			
P2008802567	RANCHO SANTA MARGARI	CA		02/24/2020		922,859							19,614	19,614			
P2009020033	WYCKOFF	NJ		10/16/2020		357,347							5,995	5,995			
P2009020045	CYPRESS	TX		10/26/2020		1,544,400							80,091	80,091			
P2009020056	KEW GARDENS HILLS	NY		10/11/2019		173,419							2,943	2,943			
P2009020057	BRONX	NY		12/06/2019		423,022							60,489	60,489			
P2009020059	STATEN ISLAND	NY		10/24/2019		408,595							6,189	6,189			
P2009020060	CORONA	NY		02/14/2020		138,684							39,374	39,374			
P2009020061	MIAMI	FL		10/22/2019		168,395							2,700	2,700			
P2009020064	BROOKLYN	NY		10/25/2019		1,240,207							19,309	19,309			
P2009020065	BROOKLYN	NY		10/16/2019		417,017							5,762	5,762			
P2009020068	JAMAICA	NY		11/13/2019		282,534							4,167	4,167			
P2009020069	NEW YORK	NY		11/21/2019		1,432,189							15,738	15,738			
P2009020072	CAPE MAY	NJ		12/24/2019		148,733							2,356	2,356			
P2009020073	STATEN ISLAND	NY		01/30/2020		191,210							14,866	14,866			
P2009020077	CORONA	NY		02/03/2020		140,439							2,056	2,056			
P2009020079	REGO PARK	NY		12/23/2019		333,157							5,040	5,040			
P2009020080	PORTSMOUTH	NH		11/21/2019		48,235							16,376	16,376			
P2009020081	BROOKLYN	NY		03/18/2020		316,861							4,515	4,515			
P2009020082	FRESH MEADOWS	NY		11/06/2019		527,568							31,714	31,714			
P2009020084	BRONX	NY		12/06/2019		440,985							6,402	6,402			
P2009020085	FLUSHING	NY		03/13/2020		474,591							7,061	7,061			
P2009020086	JERICHO	NY		12/10/2019		428,432							29,088	29,088			

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P2009020087	TINLEY PARK	IL		12/16/2019		178,353							18,354	18,354			
P2009020089	PHILADELPHIA	PA		12/20/2019		147,971							2,330	2,330			
P2009020090	STATEN ISLAND	NY		01/24/2020		373,604							5,990	5,990			
P2009020093	BROOKLYN	NY		03/12/2020		479,447							17,540	17,540			
P2009020095	STATEN ISLAND	NY		01/14/2020		291,960							5,726	5,726			
P2009020096	CEDARHURST	NY		02/06/2020		595,436							9,129	9,129			
P2009020097	ORLANDO	FL		01/03/2020		124,655							6,926	6,926			
P2009020098	KATONAH	NY		01/23/2020									470	470			
P2009020100	DAVENPORT	FL		02/12/2020		148,226							2,307	2,307			
P2009020104	WHEATON	IL		01/31/2020		683,950							11,728	11,728			
P2009020105	REGO PARK	NY		02/18/2020		476,114							7,305	7,305			
P2009020107	MIAMI	FL		02/13/2020		326,589							5,123	5,123			
P2009020108	SEWELL	NJ		03/09/2020		244,689							13,320	13,320			
P2009020110	SPARTA	NJ		03/06/2020		164,210							37,315	37,315			
P2009020111	LONG BEACH	NY		02/28/2020		399,084							6,936	6,936			
P2009020112	COMMACK	NY		02/13/2020		33,077							13,948	13,948			
P2009020114	DALY CITY	CA		03/12/2020		305,445							4,734	4,734			
P2009020116	NEW YORK	NY		05/22/2020		352,267							4,576	4,576			
P2009020117	ROSLYN HEIGHTS	NY		02/21/2020		329,994							100,581	100,581			
P2009020118	SHERMAN OAKS	CA		03/02/2020		1,254,333							19,023	19,023			
P2009020120	BOSTON	MA		04/09/2020		1,558,165							20,373	20,373			
P2009020121	WEST BABYLON	NY		04/30/2020									478	478			
P2009020122	REGO PARK	NY		04/27/2020		152,602							37,324	37,324			
P2009020123	CORONA	NY		04/03/2020		919,485							11,540	11,540			
P2009020124	BETHEL ISLAND	CA		03/16/2020		565,723							8,232	8,232			
P2009020126	BROOKLYN	NY		04/13/2020		193,650							2,522	2,522			
P2009020127	ASTORIA	NY		05/12/2020		707,629							9,372	9,372			
P2009020128	FLUSHING	NY		05/08/2020		161,566							2,180	2,180			
P2009020129	BOCA RATON	FL		03/10/2020		305,165							5,946	5,946			
P2009020130	FLUSHING	NY		04/01/2020		545,447							7,098	7,098			
P2009020133	PLANTATION	FL		05/08/2020		158,873							3,459	3,459			
P2009020134	RIVERHEAD	NY		05/12/2020		101,123							1,307	1,307			
P2009020136	LODI	NJ		04/23/2020		129,370							1,613	1,613			
P2009020138	JERSEY CITY	NJ		05/08/2020		221,331							3,394	3,394			
P2009020140	GLENDALE	NY		06/04/2020		476,478							5,404	5,404			
P2009020142	PORT SAINT LUCIE	FL		04/30/2020									1,190	1,190			
P2009020152	CROWLEY	TX		11/10/2020		282,045							6,535	6,535			
P2009020154	BETHANY	CT		11/17/2020									1,367	1,367			
P2009020156	MISSOURI CITY	TX		11/13/2020		526,862							7,338	7,338			
P2009020157	AUBURN	WA		11/13/2020		334,039							3,141	3,141			
P2009020162	KATY	TX		11/13/2020		510,026							7,861	7,861			
P2009020165	KYLE	TX		11/17/2020		202,255							1,949	1,949			
P2009020166	CHARLOTTE	NC		11/19/2020		369,484							3,262	3,262			
P2009020168	ENCINO	CA		11/20/2020		613,889							10,666	10,666			
P2009020173	WOODBRIDGE	VA		11/20/2020		232,406							2,143	2,143			
P2009020175	DICKINSON	TX		11/23/2020		142,706							35,496	35,496			
P2009020177	HOYTSVILLE	UT		11/20/2020		296,902							2,886	2,886			
P2009020179	OAK HILLS	CA		12/11/2020		451,401							3,639	3,639			
P2009020180	MIRAMAR	FL		12/02/2020		233,108							3,207	3,207			
P2009020187	HOUSTON	TX		12/03/2020		131,781							2,291	2,291			
P2009020196	HUNTERSVILLE	NC		11/30/2020		208,431							41,823	41,823			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020200	HENRICO	VA		11/16/2020		190,269							3,256	3,256			
P2009020201	HOLLYWOOD	FL		11/16/2020		248,544							6,170	6,170			
P2009020204	HOLLYWOOD	FL		11/20/2020		292,990							3,463	3,463			
P2009020205	BOISE	ID		11/01/2020		204,825							3,005	3,005			
P2009020207	NEW ALBANY	OH		11/17/2020		255,783							1,548	1,548			
P2009020209	HUTCHINSON ISLAND	FL		11/13/2020		252,087							6,155	6,155			
P2009020210	CRANBURY	NJ		11/13/2020		564,089							448,302	448,302			
P2009020211	EL CAJON	CA		11/17/2020		669,637							9,249	9,249			
P2009020212	CHICAGO	IL		11/13/2020		234,597							2,778	2,778			
P2009020213	EAST DUNDEE	IL		11/16/2020		209,668							4,635	4,635			
P2009020214	FORT MYERS	FL		11/20/2020		253,137							9,658	9,658			
P2009020215	RIVERVEIW	FL		11/19/2020		151,706							2,856	2,856			
P2009020216	FRANKLIN	WI		11/18/2020		351,551							4,695	4,695			
P2009020218	BROWNSBURG	IN		11/12/2020		436,410							4,874	4,874			
P2009020220	OAK RIDGE	NC		11/18/2020		444,322							66,428	66,428			
P2009020222	RANCHO MIRAGE	CA		11/18/2020		331,299							5,690	5,690			
P2009020224	TROUTDALE	OR		11/19/2020		445,145							4,825	4,825			
P2009020226	EL CAJON	CA		11/30/2020		1,261,219							19,792	19,792			
P2009020228	HOUSTON	TX		12/11/2020		279,532							4,547	4,547			
P2009020230	MYRTLE BEACH	SC		12/04/2020		199,014							2,438	2,438			
P2009020231	PARAMOUNT	CA		12/28/2020		276,409							21,301	21,301			
P2009020232	HURRICANE	UT		12/04/2020		253,122							3,283	3,283			
P2009020238	INDIAN WELLS	CA		11/28/2020		531,643							8,565	8,565			
P2009020240	SANTA FE	NM		11/21/2020		571,514							6,681	6,681			
P2009020241	ESCONDIDO	CA		11/14/2020		205,212							2,932	2,932			
P2009020247	CARROLLTON	TX		11/23/2020									3,472	3,472			
P2009020250	FALLBROOK	CA		11/24/2020		444,786							5,007	5,007			
P2009020251	RICHARDSON	TX		11/25/2020		71,069							38,943	38,943			
P2009020252	HOLT	MO		11/17/2020		210,446							2,833	2,833			
P2009020254	WESLEY CHAPEL	FL		12/11/2020		234,836							3,014	3,014			
P2009020255	UPPER MARLBORO	MD		12/14/2020		240,287							2,617	2,617			
P2009020256	MISSOURI CITY	TX		12/10/2020		900,140							12,434	12,434			
P2009020262	WEST GROVE	PA		11/18/2020		303,486							4,521	4,521			
P2009020263	SANTA MARGARITA	CA		11/06/2020		421,784							6,559	6,559			
P2009020264	LAS VEGAS	NV		11/05/2020									33,037	33,037			
P2009020265	ENCINO	CA		11/18/2020		2,501,217							44,784	44,784			
P2009020267	FAIRFIELD	CA		11/21/2020		712,155							11,004	11,004			
P2009020268	FILLMORE	CA		11/19/2020		446,520							8,685	8,685			
P2009020271	SONOMA	CA		11/12/2020		775,933							9,466	9,466			
P2009020272	TEMECULA	CA		11/09/2020									5,827	5,827			
P2009020274	PASADENA	MD		11/18/2020		457,116							6,390	6,390			
P2009020275	LAWRENCEVILLE	GA		11/18/2020		223,797							3,196	3,196			
P2009020277	LOS ANGELES	CA		11/18/2020		398,006							4,995	4,995			
P2009020282	HUDSON	FL		11/17/2020		139,777							1,873	1,873			
P2009020287	GERMANTOWN	MD		11/20/2020		158,754							3,831	3,831			
P2009020288	BEAUMONT	CA		11/18/2020									4,940	4,940			
P2009020289	WESTLAKE	OH		11/12/2020		108,459							1,724	1,724			
P2009020292	FREEHOLD	NJ		11/13/2020		697,355							24,772	24,772			
P2009020293	MACOMB	MI		11/20/2020		318,598							4,175	4,175			
P2009020294	KATY	TX		11/16/2020		152,967							2,070	2,070			
P2009020295	SAN BERNARDINO	CA		11/17/2020		374,535							4,912	4,912			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020300	TACOMA	WA		11/16/2020		355,932							4,976	4,976			
P2009020301	RENTON	WA		11/06/2020		464,583							7,194	7,194			
P2009020302	MOJAVE	CA		11/20/2020		112,534							1,459	1,459			
P2009020303	YPSILANTI	MI		11/20/2020		184,384							2,809	2,809			
P2009020307	RIMROCK	AZ		11/20/2020		133,113							2,068	2,068			
P2009020308	SAN MATEO	CA		11/20/2020		1,127,894							16,496	16,496			
P2009020309	PASADENA	MD		11/13/2020		251,091							3,291	3,291			
P2009020310	SACRAMENTO	CA		11/18/2020		263,885							3,931	3,931			
P2009020311	TRACY	CA		11/17/2020		470,137							6,859	6,859			
P2009020312	RENTON	WA		11/17/2020		673,932							11,377	11,377			
P2009020313	LOS ANGELES	CA		11/17/2020		303,322							8,124	8,124			
P2009020319	DACONO	CO		12/11/2020		349,066							3,801	3,801			
P2009020320	FATE	TX		12/14/2020		341,821							3,255	3,255			
P2009020322	CRYSTAL LAKE	IL		12/15/2020		271,280							3,399	3,399			
P2009020323	CHARLOTTE	NC		12/15/2020		203,247							2,660	2,660			
P2009020324	RICHMOND	TX		12/22/2020		406,481							5,585	5,585			
P2009020326	CELEBRATION	FL		12/16/2020		132,416							29,212	29,212			
P2009020327	BELFORD	NJ		01/19/2021		413,748							6,981	6,981			
P2009020330	CHATSWORTH	CA		12/18/2020		858,407							12,793	12,793			
P2009020334	CAPITOLA	CA		12/18/2020		992,894							1,590	1,590			
P2009020336	HEMET	CA		12/21/2020		268,896							3,201	3,201			
P2009020338	PEORIA	AZ		12/29/2020		168,668							1,574	1,574			
P2009020339	EL CAJON	CA		12/14/2020		957,881							11,788	11,788			
P2009020340	AVONDALE	AZ		12/03/2020		182,324							3,216	3,216			
P2009020341	ANNAPOLIS	MD		12/01/2020		337,990							5,555	5,555			
P2009020342	DESERT HOT SPRINGS	CA		12/08/2020		293,800							3,978	3,978			
P2009020343	MESA	AZ		12/14/2020									66,874	66,874			
P2009020344	SANDY SPRINGS	GA		12/04/2020									1,445	1,445			
P2009020345	PORTERVILLE	CA		12/14/2020		341,371							4,358	4,358			
P2009020348	AUGUSTA	MO		12/02/2020		399,592							5,949	5,949			
P2009020349	JACKSONVILLE	FL		12/15/2020									5,255	5,255			
P2009020351	HOUSTON	TX		12/10/2020		418,393							5,877	5,877			
P2009020352	EXETER	RI		09/29/2020									5,338	5,338			
P2009020355	BRONX	NY		09/30/2020		438,117							5,947	5,947			
P2009020356	NEW YORK	NY		09/30/2020		478,519							7,807	7,807			
P2009020358	WARWICK	RI		10/01/2020									2,353	2,353			
P2009020359	DULUTH	GA		10/01/2020		177,730							3,705	3,705			
P2009020361	GRANBY	MA		10/02/2020									777	777			
P2009020362	GRANBY	MA		10/02/2020									1,147	1,147			
P2009020364	QUEENS VILLAGE	NY		10/02/2020		450,442							5,947	5,947			
P2009020365	PLAINVIEW	NY		10/02/2020		538,069							6,678	6,678			
P2009020369	FLUSHING	NY		10/06/2020		261,637							3,530	3,530			
P2009020370	LAKE WORTH	FL		10/06/2020		361,222							5,008	5,008			
P2009020374	KENT	WA		10/09/2020		514,052							6,657	6,657			
P2009020375	NORTHPORT	NY		10/09/2020		561,891							7,422	7,422			
P2009020376	MELVILLE	NY		10/09/2020		1,334,644							17,622	17,622			
P2009020377	LEXINGTON	NC		10/09/2020		83,909							6,662	6,662			
P2009020378	BEAUFORT	SC		10/09/2020		226,332							3,476	3,476			
P2009020379	NORTHPORT	NY		10/13/2020		515,378							6,222	6,222			
P2009020380	DALLAS	OR		10/13/2020									3,505	3,505			
P2009020383	CRANFORD	NJ		10/15/2020		185,133							18,429	18,429			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020384	NEW YORK	NY		10/15/2020									741	741			
P2009020385	AUSTIN	TX		10/15/2020		668,293							10,962	10,962			
P2009020386	ESTACADA	OR		10/16/2020		389,010							19,929	19,929			
P2009020387	NEW WAVERLY	TX		10/16/2020		548,535							10,168	10,168			
P2009020389	CASTLE ROCK	WA		10/16/2020									633	633			
P2009020391	SHUTESBURY	MA		10/19/2020									1,677	1,677			
P2009020392	SALEM	OR		10/19/2020		427,044							6,142	6,142			
P2009020393	VALLEY STREAM	NY		10/20/2020		383,686							5,218	5,218			
P2009020396	OAKLAND	CA		10/20/2020		653,751							8,648	8,648			
P2009020398	DELRAY BEACH	FL		10/20/2020		158,734							2,283	2,283			
P2009020400	CHARLOTTE	NC		10/21/2020									60,427	60,427			
P2009020401	BROOKLYN	NY		10/21/2020		823,895							12,597	12,597			
P2009020402	RED BANK	NJ		10/21/2020		373,536							12,152	12,152			
P2009020403	ESTACADA	OR		10/22/2020		673,967							9,175	9,175			
P2009020404	HALLANDALE BEACH	FL		10/22/2020									3,758	3,758			
P2009020407	ROCHESTER	NY		10/23/2020		116,177							1,440	1,440			
P2009020408	LYNBROOK	NY		10/23/2020		430,845							5,132	5,132			
P2009020412	HICKSVILLE	NY		10/23/2020		441,738							6,138	6,138			
P2009020415	STERLING HEIGHTS	MI		10/23/2020		161,313							3,404	3,404			
P2009020416	NEW HYDE PARK	NY		10/26/2020		695,294							9,645	9,645			
P2009020417	HICKSVILLE	NY		10/26/2020		538,664							7,267	7,267			
P2009020419	SACRAMENTO	CA		10/26/2020		221,296							3,633	3,633			
P2009020421	TURNER	OR		10/27/2020		474,797							6,175	6,175			
P2009020423	RICHMOND HILL	NY		10/28/2020		513,532							7,577	7,577			
P2009020424	PARRISH	FL		10/28/2020		213,735							2,967	2,967			
P2009020430	SALEM	OR		10/30/2020		508,228							214,163	214,163			
P2009020432	BAYSIDE	NY		10/30/2020		402,382							6,868	6,868			
P2009020434	BULVERDE	TX		12/22/2020		249,774							4,994	4,994			
P2009020435	SNELLVILLE	GA		12/09/2020		226,195							2,988	2,988			
P2009020436	STOCKTON	CA		12/29/2020		264,626							81,700	81,700			
P2009020437	ALEXANDRIA	VA		12/24/2020		419,307							5,425	5,425			
P2009020438	LEHIGH ACRES	FL		12/31/2020		167,925							1,958	1,958			
P2009020439	JACKSONVILLE	FL		12/23/2020		269,934							3,301	3,301			
P2009020441	FRISCO	TX		12/23/2020		518,592							6,956	6,956			
P2009020442	PALM BEACH GARDENS	FL		12/23/2020		228,836							3,382	3,382			
P2009020443	EAGLE MOUNTAIN	UT		12/23/2020									144,247	144,247			
P2009020445	NEVADA CITY	CA		12/30/2020		320,940							3,943	3,943			
P2009020447	PRESCOTT VALLEY	AZ		12/24/2020		208,004							5,822	5,822			
P2009020452	SAN DIEGO	CA		01/05/2021		904,888							29	29			
P2009020454	TRACY	CA		12/30/2020		380,871							18,975	18,975			
P2009020459	DORAL	FL		12/30/2020		250,632							4,503	4,503			
P2009020460	SUGAR LAND	TX		12/30/2020		319,618							43,965	43,965			
P2009020461	BAKERSFIELD	CA		12/29/2020		323,556							2,871	2,871			
P2009020463	FIRESTONE	CO		12/31/2020		470,415							7,005	7,005			
P2009020464	TAMPA	FL		01/04/2021		188,996							2,277	2,277			
P2009020465	LOS ANGELES	CA		12/16/2020		809,825							11,764	11,764			
P2009020466	ORLANDO	FL		12/31/2020		608,969							7,249	7,249			
P2009020474	EDGEWOOD	MD		01/08/2021		155,124							4,024	4,024			
P2009020479	ROSELLE	IL		01/06/2021		190,001							2,126	2,126			
P2009020480	KYLE	TX		01/11/2021		216,207							2,007	2,007			
P2009020481	KING OF PRUSSIA	PA		01/06/2021		186,403							17,428	17,428			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020483	BERWYN	IL		01/08/2021		224,767							4,175	4,175			
P2009020485	CLEARWATER	FL		12/29/2020		254,693							4,350	4,350			
P2009020490	GLENDALE	AZ		01/04/2021		278,546							4,600	4,600			
P2009020491	STAFFORD	VA		01/08/2021		340,183							4,748	4,748			
P2009020492	ORLANDO	FL		01/07/2021		295,968							3,525	3,525			
P2009020493	PIEDMONT	SC		01/08/2021		193,571							3,483	3,483			
P2009020495	APPLE VALLEY	CA		01/11/2021		342,429							3,637	3,637			
P2009020497	DALLAS	TX		01/07/2021		222,130							4,011	4,011			
P2009020498	LEHIGH ACRES	FL		01/12/2021		140,274							1,524	1,524			
P2009020500	BALTIMORE	MD		01/08/2021		176,915							5,172	5,172			
P2009020502	BLADENSBURG	MD		01/25/2021									549	549			
P2009020503	SUISUN CITY	CA		01/12/2021		291,759							4,213	4,213			
P2009020504	LOS ANGELES	CA		01/01/2021		835,276							27	27			
P2009020507	SPRING	TX		01/12/2021		147,340							2,193	2,193			
P2009020508	WEST VALLEY CITY	UT		01/13/2021		211,940							2,156	2,156			
P2009020509	SACRAMENTO	CA		01/14/2021		216,770							2,397	2,397			
P2009020511	NORTH PALM BEACH	FL		01/15/2021		267,987							3,643	3,643			
P2009020512	CEDAR HILL	TX		01/15/2021		618,264							26,081	26,081			
P2009020516	HOUSTON	TX		01/15/2021		176,609							2,542	2,542			
P2009020517	DETROIT	MI		01/21/2021		514,908							5,983	5,983			
P2009020519	EDMOND	OK		01/19/2021		479,236							5,707	5,707			
P2009020521	GERMANTOWN	TN		01/15/2021		754,074							9,160	9,160			
P2009020522	JACKSONVILLE	FL		01/19/2021		233,054							3,243	3,243			
P2009020525	CHESAPEAKE	VA		01/20/2021		201,327							2,981	2,981			
P2009020526	SPICEWOOD	TX		01/15/2021		2,242,806							39,405	39,405			
P2009020527	PASADENA	TX		01/21/2021		184,806							2,170	2,170			
P2009020528	COALINGA	CA		01/25/2021		179,548							2,152	2,152			
P2009020529	BURLINGTON	NJ		01/22/2021		147,618							3,131	3,131			
P2009020531	MIAMI	FL		01/22/2021		406,855							4,642	4,642			
P2009020532	AVALON	NJ		01/22/2021									26,868	26,868			
P2009020533	BRADENTON	FL		01/22/2021		226,112							2,778	2,778			
P2009020534	AMBOY	WA		01/21/2021		391,680							4,984	4,984			
P2009020535	NEW CASTLE	DE		02/05/2021		108,545							4,948	4,948			
P2009020536	LAUDERHILL	FL		01/29/2021		245,260							3,709	3,709			
P2009020537	PEMBROKE PINES	FL		01/29/2021		234,749							3,550	3,550			
P2009020541	CENTREVILLE	VA		01/25/2021		321,760							4,683	4,683			
P2009020544	PALO CEDRO	CA		01/28/2021		556,398							8,634	8,634			
P2009020545	LOS ANGELES	CA		02/18/2021		325,045							4,684	4,684			
P2009020546	HYATTSVILLE	MD		02/05/2021		196,159							2,535	2,535			
P2009020547	BRADENTON	FL		01/27/2021		160,625							1,491	1,491			
P2009020548	MESQUITE	TX		01/29/2021		158,455							1,713	1,713			
P2009020549	HUMBLE	TX		01/29/2021		171,640							1,994	1,994			
P2009020550	MISSOURI CITY	TX		02/04/2021		659,512							13,252	13,252			
P2009020552	BRANDYWINE	MD		01/27/2021		256,493							3,193	3,193			
P2009020554	LANHAM	MD		01/27/2021		263,066							3,013	3,013			
P2009020555	HIAWASSEE	GA		01/29/2021		142,903							2,056	2,056			
P2009020556	SPRING HILL	FL		01/28/2021		185,623							1,913	1,913			
P2009020557	PITTSBURG	CA		02/05/2021		347,363							4,576	4,576			
P2009020558	IRVING	TX		02/04/2021		193,617							2,269	2,269			
P2009020561	SOUTHWEST RANCHES	FL		02/11/2021		372,226							5,584	5,584			
P2009020562	LOS ANGELES	CA		02/01/2021		724,901							35,113	35,113			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020563	SOUTH BEND	IN		01/29/2021		176,469							4,002	4,002			
P2009020565	HAGERSTOWN	MD		02/03/2021		327,094							6,139	6,139			
P2009020566	ROSWELL	GA		01/19/2021		592,344							15,718	15,718			
P2009020569	WASHINGTON	DC		02/12/2021		249,044							5,598	5,598			
P2009020571	FORT WASHINGTON	MD		02/05/2021		259,094							3,446	3,446			
P2009020572	BALTIMORE	MD		02/04/2021		175,438							2,089	2,089			
P2009020573	CHICAGO	IL		02/09/2021		193,811							2,186	2,186			
P2009020574	CLARKSBURG	MD		02/09/2021		333,267							6,803	6,803			
P2009020575	MODESTO	CA		02/08/2021		382,772							11,637	11,637			
P2009020577	BOERNE	TX		02/05/2021		707,224							7,033	7,033			
P2009020578	WOODBRIDGE	VA		02/10/2021		194,508							1,784	1,784			
P2009020580	BRIDGETON	NJ		02/10/2021		152,150							1,638	1,638			
P2009020582	TINLEY PARK	IL		02/16/2021		193,481							2,382	2,382			
P2009020585	FORT LUPTON	CO		02/11/2021		616,237							10,931	10,931			
P2009020587	WOOD DALE	IL		02/17/2021		308,991							3,638	3,638			
P2009020589	FAIR OAKS	CA		01/26/2021		472,783							6,373	6,373			
P2009020591	RANCHO MISSION VIEJO	CA		01/20/2021		427,130							6,052	6,052			
P2009020592	JACKSONVILLE	OR		01/27/2021									3,230	3,230			
P2009020595	PARSIPPANY-TROY HILL	NJ		02/22/2021		202,911							6,853	6,853			
P2009020596	LITTLETON	CO		02/12/2021		219,861							3,132	3,132			
P2009020598	DUNDALK	MD		02/16/2021		163,765							2,011	2,011			
P2009020599	ST PETE BEACH	FL		03/12/2021		1,930,688							31,936	31,936			
P2009020600	PORT SAINT LUCIE	FL		02/24/2021		247,255							2,279	2,279			
P2009020602	MATAWAN	NJ		02/19/2021		282,367							3,307	3,307			
P2009020603	GALVESTON	TX		03/03/2021		1,520,168							23,410	23,410			
P2009020606	DERBY	KS		02/22/2021		237,127							3,312	3,312			
P2009020607	STERLING	VA		02/19/2021		307,621							4,016	4,016			
P2009020609	NILES	IL		03/01/2021		227,992							3,073	3,073			
P2009020610	BELLEVILLE	NJ		02/23/2021		307,858							3,714	3,714			
P2009020611	BLADENSBURG	MD		02/23/2021		248,121							2,188	2,188			
P2009020613	NEW BRAUNFELS	TX		02/23/2021		502,407							7,604	7,604			
P2009020614	DENVER	CO		02/22/2021		944,436							14,167	14,167			
P2009020615	MANASSAS	VA		02/25/2021		385,681							4,531	4,531			
P2009020616	LEHIGH ACRES	FL		03/02/2021		224,807							3,489	3,489			
P2009020618	MARIETTA	GA		02/26/2021		529,962							8,218	8,218			
P2009020619	NORTH LAS VEGAS	NV		02/26/2021		270,115							3,863	3,863			
P2009020620	ANDERSON	SC		02/25/2021		152,000							8,291	8,291			
P2009020621	CARTHAGE	TX		03/01/2021		140,164							93,655	93,655			
P2009020622	KNOXVILLE	MD		02/26/2021		250,855							3,798	3,798			
P2009020624	AHWAHNEE	CA		02/25/2021		867,953							11,542	11,542			
P2009020627	VALLEJO	CA		03/03/2021		209,022							21,354	21,354			
P2009020628	EVANSTON	IL		03/05/2021		224,296							6,703	6,703			
P2009020629	CRESTED BUTTE	CO		03/01/2021		852,551							2,500	2,500			
P2009020630	FORT WORTH	TX		03/02/2021		239,206							2,791	2,791			
P2009020631	PETALUMA	CA		02/26/2021		1,084,901							22,568	22,568			
P2009020633	LADY LAKE	FL		02/26/2021		577,161							9,634	9,634			
P2009020635	SAN ANTONIO	TX		03/04/2021		417,830							5,329	5,329			
P2009020636	FORT PIERCE	FL		03/02/2021		151,205							2,293	2,293			
P2009020637	HAGERSTOWN	MD		03/04/2021		134,584							2,257	2,257			
P2009020640	MIAMI	FL		02/12/2021		294,291							4,226	4,226			
P2009020644	SAINT PETERSBURG	FL		03/10/2021		253,196							5,053	5,053			

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P2009020645	DALLAS	TX		03/11/2021		128,789							32,366	32,366			
P2009020646	VICTORVILLE	CA		03/09/2021									965	965			
P2009020647	LAND O LAKES	FL		03/12/2021		165,492							1,841	1,841			
P2009020649	SUMMERVILLE	SC		03/08/2021									2,910	2,910			
P2009020650	NEW SMYRNA BEACH	FL		03/08/2021		324,983							5,880	5,880			
P2009020652	WOODLAND HILLS	CA		03/12/2021		1,196,758							22,547	22,547			
P2009020654	PENNSAUKEN	NJ		03/10/2021		154,297							14,883	14,883			
P2009020655	HUDSON	WI		03/10/2021		253,318							3,525	3,525			
P2009021326	BOCA RATON	FL		12/11/2020		528,359							7,143	7,143			
P2009021327	ORLANDO	FL		12/15/2020		150,674							2,411	2,411			
P2009021328	EAST MEADOW	NY		12/16/2020		363,756							6,407	6,407			
P2009021329	SCARSDALE	NY		12/16/2020		1,522,147							22,904	22,904			
P2009021332	MIRAMAR	FL		12/29/2020		50,346							12,230	12,230			
P2009021333	HEMET	CA		01/04/2021		363,782							5,214	5,214			
P2009021334	ORLANDO	FL		01/06/2021		114,065							1,500	1,500			
P2009021335	POMPANO BEACH	FL		01/07/2021		150,431							2,171	2,171			
P2009021337	AVENTURA	FL		01/08/2021		498,188							6,768	6,768			
P2009021338	BROOKLYN	NY		01/11/2021		437,399							5,407	5,407			
P2009021340	VALLEY STREAM	NY		01/12/2021									2,512	2,512			
P2009021341	FORT LAUDERDALE	FL		01/12/2021		242,351							3,190	3,190			
P2009021342	NYACK	NY		01/12/2021		765,636							10,289	10,289			
P2009021343	IRVINE	CA		01/13/2021		1,881,816							34,068	34,068			
P2009021344	WILLIAMSTOWN	NJ		01/13/2021		266,404							4,453	4,453			
P2009021345	MONTAUK	NY		01/13/2021		891,103							10,975	10,975			
P2009021346	NEW YORK	NY		01/14/2021		1,142,054							13,165	13,165			
P2009021349	MARS	PA		01/15/2021		109,280							2,764	2,764			
P2009021350	PALMDALE	CA		01/20/2021		101,527							1,566	1,566			
P2009021351	REDONDO BEACH	CA		01/20/2021									68,340	68,340			
P2009021352	LAS VEGAS	NV		01/20/2021		115,102							1,514	1,514			
P2009021354	NEW YORK	NY		01/22/2021		307,601							4,037	4,037			
P2009021356	EAST ELMHURST	NY		01/26/2021		492,803							5,554	5,554			
P2009021357	WHITESTONE	NY		01/26/2021		806,308							11,959	11,959			
P2009021359	DOVER	NH		01/28/2021		346,105							4,975	4,975			
P2009021361	ROCHELLE PARK	NJ		01/28/2021		196,397							7,478	7,478			
P2009021362	SAN DIEGO	CA		01/29/2021		303,145							4,074	4,074			
P2009021363	WHITESTONE	NY		01/29/2021		137,612							5,459	5,459			
P2009021364	EAST WENATCHEE	WA		01/29/2021		185,722							25,831	25,831			
P2009021365	FLORAL PARK	NY		01/29/2021		133,903							2,539	2,539			
P2009021367	BROOKLYN	NY		01/29/2021		737,681							8,932	8,932			
P2009021369	SAN JACINTO	CA		02/01/2021		285,790							72	72			
P2009021373	MARATHON	FL		02/02/2021		134,972							1,764	1,764			
P2009021374	HAPPY VALLEY	OR		02/02/2021		181,481							13,643	13,643			
P2009021375	MELVILLE	NY		02/03/2021		465,951							5,579	5,579			
P2009021376	MIDDLE VILLAGE	NY		02/03/2021		602,785							8,228	8,228			
P2009021377	BROOKLYN	NY		02/03/2021		586,891							16,061	16,061			
P2009021378	ROSLYN	NY		02/03/2021		1,037,097							12,975	12,975			
P2009021379	OSSINING	NY		02/03/2021		260,306							3,116	3,116			
P2009021380	VALLEY STREAM	NY		02/03/2021									419	419			
P2009021381	DACULA	GA		02/04/2021		151,744							1,785	1,785			
P2009021382	BUCKSPORT	ME		02/04/2021		137,494							6,405	6,405			
P2009021384	KEW GARDEN HILLS	NY		02/04/2021		161,605							2,303	2,303			

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P2009021386	INWOOD	NY		02/04/2021		610,583							8,028	8,028			
P2009021387	HOWARD BEACH	NY		02/04/2021		435,401							6,808	6,808			
P2009021388	COLLEGE POINT	NY		02/04/2021		257,732							3,654	3,654			
P2009021389	FLUSHING	NY		02/05/2021									2,550	2,550			
P2009021390	HIDDEN VALLEY LAKE	CA		02/05/2021		385,865							4,069	4,069			
P2009021391	SKOWHEGAN	ME		02/05/2021		192,294							2,236	2,236			
P2009021392	EAST ELMHURST	NY		02/05/2021		771,588							9,653	9,653			
P2009021394	NEW YORK	NY		02/05/2021		512,608							7,884	7,884			
P2009021395	TINTON FALLS	NJ		02/05/2021		282,565							4,326	4,326			
P2009021396	VALLEY STREAM	NY		02/08/2021		175,376							30,084	30,084			
P2009021397	MIAMI SPRINGS	FL		02/08/2021		356,506							4,578	4,578			
P2009021398	DOWNEY	CA		02/08/2021		563,868							7,698	7,698			
P2009021402	PARKLAND	FL		02/09/2021		678,336							9,328	9,328			
P2009021403	MIDDLE VILLAGE	NY		02/10/2021		596,548							3,347	3,347			
P2009021405	MASPETH	NY		02/12/2021									4,821	4,821			
P2009021406	SANTA ANA	CA		02/12/2021		358,738							5,010	5,010			
P2009021407	NEW HAMPTON	NY		02/12/2021		287,037							36,144	36,144			
P2009021408	UPPER DARBY	PA		02/12/2021		105,268							1,288	1,288			
P2009021411	QUAKERTOWN	PA		02/16/2021		370,421							4,948	4,948			
P2009021413	FRESNO	CA		02/17/2021		180,445							2,450	2,450			
P2009021415	BRAINTREE	MA		02/17/2021		634,491							7,966	7,966			
P2009021418	PALOS HEIGHTS	IL		02/22/2021		700,739							9,159	9,159			
P2009021419	EI MONTE	CA		02/22/2021		568,550							110	110			
P2009021420	ALBANY	NY		02/23/2021		150,905							2,117	2,117			
P2009021430	FLUSHING	NY		02/23/2021		97,764							1,446	1,446			
P2009021431	GREENWOOD LAKE	NY		02/24/2021		258,747							3,773	3,773			
P2009021432	SYOSSET	NY		02/25/2021		474,960							7,271	7,271			
P2009021433	WAXHAW	NC		02/25/2021		207,168							3,335	3,335			
P2009021436	KENT	WA		02/25/2021		587,673							6,957	6,957			
P2009021437	VILLE PLATTE	LA		02/25/2021		107,632							1,455	1,455			
P2009021467	FOREST HILLS	NY		02/08/2021		1,317,369							40,015	40,015			
P2009021468	NEW CITY	NY		02/10/2021		496,689							7,386	7,386			
P2009021469	HAWTHORNE	CA		03/01/2021		396,818							5,500	5,500			
P2009021471	GLEN MILLS	PA		03/01/2021		558,773							4,329	4,329			
P2009021472	GRESHAM	OR		03/02/2021		510,914							6,864	6,864			
P2009021473	HIGHLAND BEACH	FL		03/03/2021		253,832							3,156	3,156			
P2009021475	CANTON	MA		03/03/2021		342,477							4,748	4,748			
P2009021476	HAVERTOWN	PA		03/04/2021		288,935							3,842	3,842			
P2009021477	TORRANCE	CA		03/05/2021		189,334							2,354	2,354			
P2009021478	PASADENA	TX		03/05/2021		149,048							25,859	25,859			
P2009021479	ALBANY	NY		03/05/2021		134,817							1,841	1,841			
P2009021480	CLERMONT	FL		03/08/2021		155,049							2,200	2,200			
P2009021545	GIG HARBOR	WA		03/15/2021		442,952							6,567	6,567			
P2009021548	AUBURN	WA		03/15/2021		330,545							5,030	5,030			
P2009021549	ROCKY POINT	NY		03/15/2021		291,072							3,994	3,994			
P2009021550	NEW YORK	NY		03/15/2021		507,929							15,847	15,847			
P2009021551	CHEHALIS	WA		03/15/2021									2,477	2,477			
P2009021552	KATY	TX		03/16/2021									2,232	2,232			
P2009021553	WESTON	FL		03/16/2021		926,428							12,120	12,120			
P2009021554	BRIDGEPORT	CT		03/16/2021		252,079							6,292	6,292			
P2009021555	CUTLER BAY	FL		03/16/2021		251,898							3,526	3,526			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021556	OCEAN	NJ		03/16/2021		198,016							4,758	4,758			
P2009021558	BROOKLYN	NY		03/16/2021		410,731							5,544	5,544			
P2009021560	MIAMI BEACH	FL		03/17/2021		311,040							4,316	4,316			
P2009021561	GEORGETOWN	DE		03/17/2021		373,550							14,916	14,916			
P2009021562	GLEN HEAD	NY		03/17/2021		1,188,982							16,861	16,861			
P2009021564	STATEN ISLAND	NY		03/17/2021		681,153							8,976	8,976			
P2009021565	WOODSIDE	NY		03/18/2021		762,433							10,354	10,354			
P2009021566	OZONE PARK	NY		03/18/2021		544,260							7,554	7,554			
P2009021567	DIX HILLS	NY		03/18/2021		661,486							9,914	9,914			
P2009021568	SULPHUR	LA		03/18/2021		211,007							2,706	2,706			
P2009021569	VALLEY STREAM	NY		03/18/2021		589,788							12,178	12,178			
P2009021572	CHEEKTOWAGA	NY		03/19/2021		107,007							1,236	1,236			
P2009021573	CHAMBERSBURG	PA		03/19/2021		263,003							4,780	4,780			
P2009021574	MASSAPEQUA	NY		03/19/2021		461,814							6,464	6,464			
P2009021575	DELRAY BEACH	FL		03/19/2021		267,828							3,559	3,559			
P2009021576	WILMINGTON	DE		03/19/2021		674,240							8,981	8,981			
P2009021577	WESTON	CT		03/19/2021		362,085							4,708	4,708			
P2009021580	YORKTOWN HEIGHTS	NY		03/22/2021		511,618							7,345	7,345			
P2009021581	OCEAN CITY	WA		03/22/2021		1,009,391							234,165	234,165			
P2009021582	FLUSHING	NY		03/22/2021		254,244							3,683	3,683			
P2009021584	BELLPORT	NY		03/22/2021		677,874							13,848	13,848			
P2009021585	GEORGETOWN	TX		03/22/2021		534,423							7,259	7,259			
P2009021586	LAKE STEVENS	WA		03/23/2021		388,954							5,283	5,283			
P2009021588	DIX HILLS	NY		03/23/2021		582,834							8,265	8,265			
P2009021589	JACKSON	NJ		03/23/2021		430,279							10,228	10,228			
P2009021590	BROOKLYN	NY		03/23/2021		962,044							13,352	13,352			
P2009021596	SHELTER ISLAND HEIGH	NY		03/24/2021		1,398,066							20,256	20,256			
P2009021597	BROOKLYN	NY		03/24/2021		982,761							14,859	14,859			
P2009021598	SAG HARBOR	NY		03/24/2021		1,085,607							16,765	16,765			
P2009021600	BEAR	DE		03/25/2021		199,439							13,690	13,690			
P2009021601	BEAUMONT	TX		03/25/2021		195,034							2,322	2,322			
P2009021602	OAKHURST	NJ		03/25/2021									5,236	5,236			
P2009021603	OREGON CITY	OR		03/25/2021		463,945							6,301	6,301			
P2009021606	STATEN ISLAND	NY		03/25/2021		445,631							6,244	6,244			
P2009021608	COLLEGE POINT	NY		03/26/2021		927,405							13,727	13,727			
P2009021609	BROOKLYN	NY		03/26/2021		310,655							4,337	4,337			
P2009021610	IRVINGTON	NJ		03/26/2021									704	704			
P2009021611	NEWARK	NJ		03/26/2021		203,340							2,563	2,563			
P2009021612	ELMHURST	NY		03/26/2021		466,022							6,752	6,752			
P2009021613	PORT WASHINGTON	NY		03/26/2021		491,649							7,277	7,277			
P2009021614	SOUTHFIELDS	NY		03/26/2021		179,667							2,569	2,569			
P2009021615	KAILUA	HI		03/26/2021		310,422							4,428	4,428			
P2009021617	LAS VEGAS	NV		03/29/2021		309,552							9,066	9,066			
P2009021618	BRANDON	FL		03/29/2021		186,243							2,925	2,925			
P2009021619	CHICAGO	IL		03/29/2021		183,697							2,254	2,254			
P2009021621	PARKLAND	FL		03/30/2021									3,654	3,654			
P2009021624	LEONIA	NJ		04/01/2021		326,708							4,651	4,651			
P2009021625	DELRAY BEACH	FL		04/02/2021		210,761							2,550	2,550			
P2009021627	SUNNY ISLES BEACH	FL		04/02/2021		847,154							10,617	10,617			
P2009021628	BOCA RATON	FL		04/05/2021		226,676							3,196	3,196			
P2009021630	OREGON CITY	OR		04/06/2021		373,424							15,461	15,461			

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P2009021632	MAHOPAC	NY		04/06/2021		181,153							2,460	2,460			
P2009021634	NEW YORK	NY		04/07/2021		977,791							13,860	13,860			
P2009021635	GOLDEN BEACH	FL		04/08/2021		1,557,639							21,030	21,030			
P2009021869	ANTIOCH	CA		04/09/2021									3,286	3,286			
P2009021870	HIGHLAND FALLS	NY		04/09/2021		196,661							4,571	4,571			
P2009021872	LAS VEGAS	NV		04/15/2021		929,353							322,786	322,786			
P2009021874	MALBA	NY		04/16/2021		615,829							8,521	8,521			
P2009021875	ORLANDO	FL		04/16/2021		21,186							11,031	11,031			
P2009021876	NYACK	NY		04/19/2021		242,493							3,814	3,814			
P2009021877	NEW YORK	NY		04/19/2021		284,593							4,276	4,276			
P2009021878	SEMINOLE	OK		04/19/2021		299,269							10,873	10,873			
P2009021880	SAN ANTONIO	TX		04/20/2021		158,141							2,004	2,004			
P2009021881	LAS VEGAS	NV		04/20/2021		258,571							3,703	3,703			
P2009021883	BAL HARBOUR	FL		04/20/2021		476,021							6,842	6,842			
P2009021884	VENICE	FL		04/20/2021		3,060,587							42,061	42,061			
P2009021887	MEDFORD	NY		04/21/2021									19,792	19,792			
P2009021888	BAYSIDE	NY		04/22/2021		429,571							6,607	6,607			
P2009021889	AURORA	CO		04/22/2021		702,583							11,135	11,135			
P2009021891	FREEPORT	NY		04/23/2021		305,090							4,500	4,500			
P2009021893	WOODHAVEN	NY		04/23/2021		325,325							4,805	4,805			
P2009021894	HOUSTON	TX		04/23/2021		2,096,789							163	163			
P2009021898	ORANGE	CA		04/26/2021		1,683,749							23,374	23,374			
P2009021899	NORTH BERGEN	NJ		04/26/2021		205,383							4,308	4,308			
P2009021900	LITTLE FERRY	NJ		04/26/2021		319,343							5,004	5,004			
P2009021901	SANDPOINT	ID		04/26/2021		107,564							2,355	2,355			
P2009021902	DELAND	FL		04/26/2021		157,850							15,055	15,055			
P2009021903	KENT	WA		04/26/2021		452,435							6,675	6,675			
P2009021905	WOODBURY	NY		04/27/2021		1,819,304							28,598	28,598			
P2009021906	BROOKLYN	NY		04/27/2021		235,717							123,324	123,324			
P2009021907	POMPANO BEACH	FL		04/27/2021		1,063,312							19,134	19,134			
P2009021908	LAS VEGAS	NV		04/27/2021		402,386							5,564	5,564			
P2009021909	LAS VEGAS	NV		04/27/2021		305,905							4,566	4,566			
P2009021912	BELLEVUE	WA		04/27/2021									5,585	5,585			
P2009021913	DOVER	NH		04/28/2021		176,230							9,055	9,055			
P2009021914	ELMONT	NY		04/28/2021		356,723							5,577	5,577			
P2009021915	CONCORD	CA		04/28/2021		989,524							39,480	39,480			
P2009021916	BAYSIDE	NY		04/29/2021		358,683							7,550	7,550			
P2009021917	KINGS POINT	NY		04/29/2021		1,889,556							31,359	31,359			
P2009021919	WESTHAMPTON BEACH	NY		04/29/2021		700,242							8,886	8,886			
P2009021920	MCKINNEY	TX		04/29/2021		229,665							4,825	4,825			
P2009021922	HUNTINGTON STATION	NY		04/30/2021		370,158							5,852	5,852			
P2009021926	NAPLES	FL		04/30/2021		361,847							5,002	5,002			
P2009021927	HUNTINGDON VALLEY	PA		04/30/2021		310,722							4,296	4,296			
P2009021928	RICHMOND	CA		04/30/2021		274,020							3,606	3,606			
P2009021929	MIAMI SHORES	FL		04/30/2021		579,167							7,543	7,543			
P2009021930	BOCA RATON	FL		04/30/2021		345,199							5,091	5,091			
P2009021931	ALLENTOWN	NJ		04/30/2021		229,957							2,806	2,806			
P2009021932	SUNNY ISLES BEACH	FL		04/30/2021		1,006,053							15,407	15,407			
P2009021934	GREAT NECK	NY		05/03/2021		539,157							7,416	7,416			
P2009021935	SOUTHWEST RANCHES	FL		05/03/2021		475,878							5,726	5,726			
P2009021936	CORPUS CHRISTI	TX		05/03/2021		199,796							2,629	2,629			

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P2009021937	SAN JOSE	CA		05/03/2021		831,397							11,934	11,934			
P2009022029	ASTORIA	NY		04/01/2021		782,099							10,180	10,180			
P2009022030	SALEM	OR		04/01/2021		590,364							8,201	8,201			
P2009022031	STATEN ISLAND	NY		04/01/2021		572,604							7,452	7,452			
P2009022034	GRESHAM	OR		04/13/2021		326,602							4,845	4,845			
P2009022035	SQUAW VALLEY	CA		04/13/2021		160,974							2,082	2,082			
P2009022036	PLYMOUTH	ME		04/14/2021		185,025							2,524	2,524			
P2009022038	GREENVILLE	NY		04/16/2021		233,646							3,023	3,023			
P2009022039	HUNTINGTON	NY		04/20/2021		456,265							6,301	6,301			
P2009022040	AHWAHNEE	CA		04/20/2021									4,281	4,281			
P2009022041	OREGON CITY	OR		04/20/2021		602,700							8,324	8,324			
P2009022043	MONSON	MA		04/23/2021		260,617							3,708	3,708			
P2009022044	FARMINGTON	ME		04/23/2021		114,066							1,575	1,575			
P2009022045	TEMPLE	TX		04/23/2021		159,017							2,293	2,293			
P2009022046	KILLEEN	TX		04/23/2021		179,204							2,529	2,529			
P2009022047	KILLEEN	TX		04/23/2021		177,629							2,521	2,521			
P2009022048	ORLANDO	FL		04/26/2021		356,186							214,171	214,171			
P2009022049	DENTON	MD		04/27/2021		145,574							1,763	1,763			
P2009022050	LAS VEGAS	NV		04/27/2021		462,416							10,327	10,327			
P2009022051	FEDERAL WAY	WA		04/28/2021		404,416							5,585	5,585			
P2009022053	FAIRFIELD	CA		04/29/2021		488,985							7,359	7,359			
P2009022054	PRINCETON	NJ		04/30/2021		821,275							10,372	10,372			
P2009022055	ATHENS	ME		04/30/2021		293,640							3,808	3,808			
P2009022057	HOLBROOK	NY		05/04/2021		400,818							5,624	5,624			
P2009022058	HALLANDALE BEACH	FL		05/04/2021		369,621							4,567	4,567			
P2009022059	DOUGLASVILLE	GA		05/04/2021		259,409							3,640	3,640			
P2009022060	PAWTUCKET	RI		05/04/2021		183,457							7,329	7,329			
P2009022062	MOLALLA	OR		05/05/2021		570,554							7,200	7,200			
P2009022063	GREAT NECK	NY		05/05/2021		165,186							3,347	3,347			
P2009022064	CONCORD	NH		05/05/2021		300,728							18,531	18,531			
P2009022067	BOCA RATON	FL		05/05/2021		466,152							6,034	6,034			
P2009022068	GOLDEN	CO		05/05/2021		441,433							5,930	5,930			
P2009022069	GILBOA	NY		05/05/2021		406,445							5,953	5,953			
P2009022070	WHITESTONE	NY		05/06/2021		147,678							7,516	7,516			
P2009022071	FORT LEE	NJ		05/06/2021		589,055							8,923	8,923			
P2009022072	ELMONT	NY		05/06/2021		466,101							6,125	6,125			
P2009022073	ARLINGTON	VA		05/06/2021		1,235,453							16,962	16,962			
P2009022075	STOCKTON	CA		05/06/2021		418,552							5,501	5,501			
P2009022076	MARGATE	FL		05/06/2021		191,023							2,456	2,456			
P2009022079	LAKE RONKONKOMA	NY		05/07/2021		157,733							2,213	2,213			
P2009022081	STOCKHOLM	NJ		05/07/2021									1,176	1,176			
P2009022082	MIDDLESEX	NJ		05/07/2021		327,767							29,347	29,347			
P2009022085	PHILADELPHIA	PA		05/10/2021		235,458							23,348	23,348			
P2009022086	BRONX	NY		05/10/2021		353,324							4,644	4,644			
P2009022087	SUNRISE	FL		05/10/2021		116,225							1,631	1,631			
P2009022088	PARKLAND	FL		05/10/2021		1,040,283							14,897	14,897			
P2009022089	WOODBRIDGE	VA		05/10/2021		657,032							9,423	9,423			
P2009022090	WATCHUNG	NJ		05/10/2021		1,012,699							13,605	13,605			
P2009022091	BEND	OR		05/10/2021		519,593							6,829	6,829			
P2009022092	SALEM	OR		05/10/2021		661,418							11,172	11,172			
P2009022093	WAIANAE	HI		05/11/2021		555,443							6,259	6,259			

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P2009022094	JOHNSBURG	IL		05/11/2021		661,545							9,282	9,282			
P2009022096	BELFORD	NJ		05/11/2021		192,185							2,697	2,697			
P2009022097	PALM COAST	FL		05/11/2021									1,698	1,698			
P2009022102	ISLAND PARK	NY		05/12/2021		455,151							26,903	26,903			
P2009022103	WOODBURN	OR		05/12/2021									3,015	3,015			
P2009022104	PORTLAND	OR		05/12/2021		341,856							23,534	23,534			
P2009022107	LEBANON	OR		05/13/2021		599,558							8,232	8,232			
P2009022108	COLORADO SPRINGS	CO		05/13/2021		385,776							5,070	5,070			
P2009022109	HERMITAGE	TN		05/13/2021		155,480							2,194	2,194			
P2009022112	BRONX	NY		05/13/2021		581,069							5,775	5,775			
P2009022115	MIAMI	FL		05/13/2021		363,533							4,884	4,884			
P2009022116	DIXMONT	ME		05/14/2021		188,602							2,479	2,479			
P2009022117	SEATAC	WA		05/14/2021		466,305							6,979	6,979			
P2009022118	HANOVER	PA		05/14/2021		545,300							7,326	7,326			
P2009022120	BAY SHORE	NY		05/14/2021		270,053							3,628	3,628			
P2009022121	BOGOTA	NJ		05/14/2021		339,950							7,088	7,088			
P2009022122	BOCA RATON	FL		05/14/2021		115,906							1,539	1,539			
P2009022123	DORAL	FL		05/14/2021		337,206							4,630	4,630			
P2009022124	COTO DE CAZA	CA		05/15/2021		2,708,693							271	271			
P2009022125	BAKERSFIELD	CA		05/17/2021		166,720							2,058	2,058			
P2009022126	HOPE VALLEY	RI		05/17/2021		176,412							2,475	2,475			
P2009022127	BOCA RATON	FL		05/17/2021		451,926							6,341	6,341			
P2009022128	GILBERT	AZ		05/17/2021		701,565							14,120	14,120			
P2009022129	GAINESVILLE	VA		05/17/2021		217,511							2,887	2,887			
P2009022130	HEWITT	NJ		05/17/2021		301,867							3,968	3,968			
P2009022132	UNIVERSITY PLACE	WA		05/17/2021		743,945							11,934	11,934			
P2009022133	BELLE MEAD	NJ		05/17/2021		545,535							10,414	10,414			
P2009022134	FAR HILLS	NJ		05/18/2021		555,708							7,465	7,465			
P2009022135	GRESHAM	OR		05/18/2021		332,846							4,570	4,570			
P2009022871	WAUKEGAN	IL		02/17/2022		178,604							2,345	2,345			
P2009023045	ROBBINSVILLE	NJ		11/01/2021		627,356							9,553	9,553			
P2009023046	GLEN COVE	NY		11/04/2021		218,994							17,773	17,773			
P2009023047	LEONIA	NJ		11/04/2021		634,945							8,841	8,841			
P2009023048	HOLLIS	NY		11/12/2021		399,881							6,054	6,054			
P2009023049	WILLISTON PARK	NY		11/16/2021		789,152							11,948	11,948			
P2009023050	JAMAICA	NY		11/19/2021		542,689							8,042	8,042			
P2009023052	RALEIGH	NC		11/22/2021		371,039							5,928	5,928			
P2009023053	STATEN ISLAND	NY		11/22/2021		679,276							11,179	11,179			
P2009023054	BEAVERTON	OR		11/22/2021		416,146							8,849	8,849			
P2009023055	ORANGE	CA		11/22/2021		600,309							13,321	13,321			
P2009023056	HILLSIDE	NJ		11/23/2021		265,070							3,832	3,832			
P2009023057	BREWSTER	NY		11/23/2021		345,410							4,993	4,993			
P2009023058	LAS VEGAS	NV		11/23/2021		356,538							5,297	5,297			
P2009023059	BAYSIDE	NY		11/23/2021		635,863							12,983	12,983			
P2009023060	BURLINGTON	MA		11/23/2021		812,292							12,034	12,034			
P2009023061	BRONX	NY		11/23/2021		408,448							6,866	6,866			
P2009023062	LAGUNA HILLS	CA		11/23/2021		1,534,684							22,675	22,675			
P2009023065	HONOLULU	HI		11/24/2021									4,351	4,351			
P2009023066	WOODBRIDGE	NJ		11/24/2021		248,561							32,819	32,819			
P2009023067	SAINT PETERSBURG	FL		11/24/2021		228,181							5,085	5,085			
P2009023068	NEWBURY	MA		11/29/2021		643,890							10,897	10,897			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023069	CRETE	IL		11/29/2021		286,112							4,252	4,252			
P2009023070	FUQUAY VARINA	NC		11/29/2021		367,852							5,926	5,926			
P2009023072	BRONX	NY		11/30/2021		610,224							8,821	8,821			
P2009023073	HAMPSTEAD	NC		11/30/2021		302,007							4,462	4,462			
P2009023074	MAHOPAC	NY		11/30/2021		610,375							8,994	8,994			
P2009023075	STATEN ISLAND	NY		11/30/2021		1,012,575							15,290	15,290			
P2009023076	EAST MEADOW	NY		11/30/2021		585,629							16,407	16,407			
P2009023077	LAKE WORTH	FL		11/30/2021		380,719							5,503	5,503			
P2009023078	NOLENSVILLE	TN		11/30/2021		732,485							14,347	14,347			
P2009023079	KEY LARGO	FL		11/30/2021		403,234							5,829	5,829			
P2009023080	ANTHONY	FL		11/30/2021		228,422							4,416	4,416			
P2009023081	HOUSTON	TX		11/30/2021		168,709							2,603	2,603			
P2009023082	ENCINO	CA		12/01/2021		1,217,352							18,283	18,283			
P2009023083	BROOKLYN	NY		12/01/2021		551,645							8,652	8,652			
P2009023084	BROOKLYN	NY		12/01/2021		1,254,832							18,439	18,439			
P2009023085	FREEDOM	ME		12/01/2021		231,298							3,149	3,149			
P2009023086	MIAMI	FL		12/01/2021		214,990							3,300	3,300			
P2009023087	BRENTWOOD	CA		12/01/2021									103,879	103,879			
P2009023088	HARTSDALE	NY		12/01/2021		532,664							12,179	12,179			
P2009023089	SOUTHAMPTON	NY		12/01/2021		1,242,706							18,765	18,765			
P2009023090	BUFFALO	NY		12/01/2021		135,223							1,867	1,867			
P2009023091	EFFORT	PA		12/02/2021		204,241							3,135	3,135			
P2009023092	MONSEY	NY		12/02/2021		322,293							5,174	5,174			
P2009023093	CENTEREACH	NY		12/02/2021		225,228							5,509	5,509			
P2009023094	STATEN ISLAND	NY		12/02/2021		536,527							7,739	7,739			
P2009023095	CORAM	NY		12/02/2021		389,363							5,597	5,597			
P2009023096	STATEN ISLAND	NY		12/02/2021		379,726							57,682	57,682			
P2009023097	MCLEAN	VA		12/02/2021		106,464							2,940	2,940			
P2009023098	WEST ORANGE	NJ		12/02/2021		318,359							5,213	5,213			
P2009023099	BROOKLYN	NY		12/02/2021		155,555							2,336	2,336			
P2009023100	JAMAICA	NY		12/02/2021		668,578							9,611	9,611			
P2009023101	STATEN ISLAND	NY		12/02/2021		495,807							8,335	8,335			
P2009023102	BRISTOL	PA		12/02/2021		314,219							4,523	4,523			
P2009023103	STAMFORD	CT		12/02/2021		423,163							8,865	8,865			
P2009023104	PLAINVIEW	NY		12/03/2021		508,079							17,660	17,660			
P2009023105	NORTH BABYLON	NY		12/03/2021		353,957							5,217	5,217			
P2009023106	PHOENIX	AZ		12/03/2021		204,812							3,076	3,076			
P2009023107	SANDY	UT		12/03/2021		536,303							11,169	11,169			
P2009023108	CRESTLINE	OH		12/03/2021		176,849							2,896	2,896			
P2009023109	PORT JEFFERSON STATI	NY		12/03/2021		368,335							6,407	6,407			
P2009023110	MENDHAM	NJ		12/03/2021		639,551							9,526	9,526			
P2009023112	NAPLES	FL		12/06/2021		296,274							4,259	4,259			
P2009023113	BROOKLYN	NY		12/06/2021		945,104							15,475	15,475			
P2009023114	PHILADELPHIA	PA		12/06/2021		175,774							2,472	2,472			
P2009023115	PHILADELPHIA	PA		12/06/2021		189,610							2,666	2,666			
P2009023116	PHILADELPHIA	PA		12/06/2021		226,508							3,477	3,477			
P2009023117	LEVITTOWN	PA		12/06/2021		419,431							46,777	46,777			
P2009023118	BROOKLYN	NY		12/06/2021		594,525							9,735	9,735			
P2009023119	SECAUCUS	NJ		12/06/2021		525,803							8,247	8,247			
P2009023120	HOWARD BEACH	NY		12/06/2021		208,281							89,563	89,563			
P2009023121	BREINIGSVILLE	PA		12/06/2021									103,712	103,712			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023122	CHICAGO	IL		12/06/2021		407,294							5,855	5,855			
P2009023124	FARMVILLE	VA		12/07/2021		157,553							8,464	8,464			
P2009023125	GREAT NECK	NY		12/07/2021		637,424							10,215	10,215			
P2009023126	JAMAICA	NY		12/07/2021		716,423							11,237	11,237			
P2009023127	PHILADELPHIA	PA		12/07/2021		256,645							4,224	4,224			
P2009023128	ELMHURST	NY		12/07/2021		179,312							2,578	2,578			
P2009023129	PLANO	TX		12/07/2021		351,965							5,641	5,641			
P2009023130	BROOKLYN	NY		12/07/2021		807,267							10,765	10,765			
P2009023131	AVENTURA	FL		12/07/2021									2,503	2,503			
P2009023132	BRONX	NY		12/08/2021		653,208							9,390	9,390			
P2009023133	CENTRAL ISLIP	NY		12/08/2021		279,727							4,596	4,596			
P2009023134	BROOKLYN	NY		12/08/2021		441,488							7,921	7,921			
P2009023135	STATEN ISLAND	NY		12/08/2021		1,331,659							132,822	132,822			
P2009023136	STATEN ISLAND	NY		12/08/2021		435,267							6,257	6,257			
P2009023137	WOODSIDE	NY		12/08/2021		709,573							9,801	9,801			
P2009023244	FREDERICKSBURG	VA		01/04/2022		280,378							35,187	35,187			
P2009023248	BARNEGAT	NJ		01/10/2022		349,356							5,400	5,400			
P2009023249	SYLMAR	CA		01/06/2022		483,501							6,672	6,672			
P2009023250	FREDERICKSBURG	VA		01/06/2022		210,813							2,832	2,832			
P2009023252	HAMDEN	CT		01/10/2022		181,664							1,722	1,722			
P2009023254	DUNDALK	MD		01/06/2022		220,925							2,426	2,426			
P2009023256	WALDORF	MD		01/10/2022		241,428							3,625	3,625			
P2009023257	DANBURY	CT		01/07/2022		491,647							8,316	8,316			
P2009023258	NEW BRITAIN	CT		01/11/2022		165,056							1,694	1,694			
P2009023259	SILVER SPRING	MD		01/06/2022		376,621							4,150	4,150			
P2009023260	FISHERS	IN		01/14/2022		1,415,110							772,487	772,487			
P2009023263	DUNDALK	MD		01/10/2022		206,633							2,280	2,280			
P2009023264	SILVER SPRING	MD		01/10/2022		446,355							5,802	5,802			
P2009023265	CHICAGO	IL		01/10/2022		381,533							10,642	10,642			
P2009023268	DEER PARK	TX		01/11/2022		232,768							2,419	2,419			
P2009023270	BALTIMORE	MD		01/07/2022		235,577							2,581	2,581			
P2009023271	GURNEE	IL		01/20/2022		254,017							2,316	2,316			
P2009023272	HYATTSVILLE	MD		01/10/2022		377,686							5,109	5,109			
P2009023275	HARDEEVILLE	SC		01/12/2022		258,465							17,312	17,312			
P2009023276	PATTISON	TX		01/13/2022		330,880							3,453	3,453			
P2009023277	WILLINGBORO	NJ		01/14/2022		241,925							2,620	2,620			
P2009023278	LAND O LAKES	FL		01/11/2022		496,601							7,352	7,352			
P2009023280	NAPLES	FL		01/12/2022		684,275							10,407	10,407			
P2009023281	MANASSAS	VA		01/13/2022		395,921							4,459	4,459			
P2009023282	MERCED	CA		01/14/2022		566,929							6,566	6,566			
P2009023283	HYATTSVILLE	MD		01/13/2022		311,486							3,412	3,412			
P2009023284	TRENTON	NJ		01/20/2022		103,412							1,228	1,228			
P2009023285	ODESSA	TX		01/19/2022		216,873							2,718	2,718			
P2009023287	RALEIGH	NC		01/21/2022		184,746							3,363	3,363			
P2009023288	JURUPA VALLEY	CA		01/14/2022		573,110							9,262	9,262			
P2009023289	PORT ST. LUCIE	FL		01/18/2022		351,601							4,175	4,175			
P2009023290	BROOKFIELD	CT		01/18/2022		318,875							4,071	4,071			
P2009023292	BRANDYWINE	MD		01/19/2022		381,005							14,353	14,353			
P2009023293	SANDIA	TX		01/18/2022		342,247							4,608	4,608			
P2009023294	ROSHARON	TX		01/14/2022		259,875							3,351	3,351			
P2009023295	CHICAGO	IL		01/18/2022		238,800							2,550	2,550			

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P2009023297	BURKE	VA		01/18/2022		418,195							4,688	4,688			
P2009023298	STERLING	VA		01/14/2022		275,382							3,293	3,293			
P2009023299	EDGEWATER PARK	NJ		01/19/2022		281,707							12,874	12,874			
P2009023302	ROCKVILLE	MD		01/18/2022		349,261							4,918	4,918			
P2009023303	WINCHESTER	VA		01/14/2022		312,284							3,236	3,236			
P2009023304	SYKESVILLE	MD		01/18/2022		261,908							2,757	2,757			
P2009023305	BALTIMORE	MD		01/24/2022		318,553							3,361	3,361			
P2009023307	WOODBRIDGE	VA		01/14/2022		303,118							3,773	3,773			
P2009023308	GURNEE	IL		01/19/2022		202,323							2,632	2,632			
P2009023309	LAS VEGAS	NV		01/19/2022		185,470							2,287	2,287			
P2009023311	MELROSE PARK	IL		01/19/2022		236,797							2,136	2,136			
P2009023314	KING CITY	CA		01/25/2022		419,248							8,183	8,183			
P2009023315	KEYMAR	MD		01/27/2022		318,665							3,916	3,916			
P2009023316	HENRICO	VA		01/21/2022		214,132							3,251	3,251			
P2009023317	NORTH CHESTERFIELD	VA		02/11/2022		202,745							10,386	10,386			
P2009023318	ROUND LAKE	IL		01/19/2022		173,934							49,361	49,361			
P2009023320	WEST JORDAN	UT		01/24/2022		580,123							6,072	6,072			
P2009023322	KATY	TX		01/24/2022		358,211							3,917	3,917			
P2009023324	NAUGATUCK	CT		02/23/2022		166,633							1,411	1,411			
P2009023328	PLAINFIELD	IL		01/21/2022		249,951							2,947	2,947			
P2009023331	BOCA RATON	FL		01/26/2022		383,244							5,751	5,751			
P2009023333	PATTERSON	CA		02/01/2022		376,590							3,743	3,743			
P2009023335	SUMMERVILLE	SC		01/26/2022		318,694							23,606	23,606			
P2009023338	SANTA PAULA	CA		02/02/2022		1,683,091							30,875	30,875			
P2009023339	AURORA	CO		01/21/2022		252,620							4,618	4,618			
P2009023341	ELIZABETH	NJ		01/28/2022		305,951							12,947	12,947			
P2009023342	DENVER	CO		01/26/2022		358,494							5,082	5,082			
P2009023345	BALTIMORE	MD		01/26/2022		171,272							6,595	6,595			
P2009023347	GERMANTOWN	MD		01/26/2022		308,698							4,443	4,443			
P2009023348	FORT WASHINGTON	MD		01/31/2022		367,322							4,126	4,126			
P2009023349	HAGERSTOWN	MD		01/25/2022		130,525							1,437	1,437			
P2009023351	SACRAMENTO	CA		01/28/2022		300,271							10,636	10,636			
P2009023352	MANASSAS	VA		01/27/2022		348,200							5,603	5,603			
P2009023354	ROBBINSVILLE	NJ		02/08/2022		279,165							2,258	2,258			
P2009023355	EVANS	CO		02/25/2022		208,395							2,795	2,795			
P2009023358	MIDLOTHIAN	VA		01/26/2022		224,392							2,763	2,763			
P2009023365	FORT WASHINGTON	MD		01/31/2022		272,311							3,611	3,611			
P2009023366	STOCKTON	CA		02/01/2022		257,980							3,934	3,934			
P2009023368	CHICAGO	IL		01/27/2022									1,670	1,670			
P2009023371	AUSTELL	GA		02/09/2022		293,580							2,632	2,632			
P2009023376	NORTH CHARLESTON	SC		02/03/2022		177,261							1,984	1,984			
P2009023377	AUSTIN	TX		01/28/2022		455,661							4,339	4,339			
P2009023378	NEWARK	NJ		01/31/2022		323,776							3,142	3,142			
P2009023382	LAS VEGAS	NV		01/26/2022		419,834							6,620	6,620			
P2009023383	NEW MILFORD	CT		01/31/2022		365,920							4,847	4,847			
P2009023385	SACRAMENTO	CA		02/02/2022		693,781							75,112	75,112			
P2009023387	STOCKTON	CA		02/18/2022		270,309							3,957	3,957			
P2009023388	CICERO	IL		02/14/2022		188,903							6,546	6,546			
P2009023390	HOUSTON	TX		02/25/2022		141,451							1,240	1,240			
P2009023391	NETCONG	NJ		01/31/2022		247,972							2,793	2,793			
P2009023393	WHARTON	NJ		01/31/2022		317,439							6,460	6,460			

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P2009023394	PHOENIX	AZ		02/01/2022									1,539	1,539			
P2009023395	BEAVERTON	OR		03/10/2022		465,805							4,792	4,792			
P2009023396	GLEN BURNIE	MD		01/25/2022		156,076							1,659	1,659			
P2009023397	MARICOPA	AZ		01/28/2022		299,027							2,602	2,602			
P2009023399	PHOENIX	AZ		01/27/2022		211,466							2,311	2,311			
P2009023403	HOUSTON	TX		02/24/2022		213,758							2,452	2,452			
P2009023405	FLORIDA CITY	FL		02/01/2022		274,401							2,562	2,562			
P2009023412	BOWIE	MD		02/28/2022		301,844							3,963	3,963			
P2009023414	NORTH LAS VEGAS	NV		01/28/2022		239,678							2,693	2,693			
P2009023415	TEMPLE HILLS	MD		01/31/2022		295,853							3,712	3,712			
P2009023418	CHARLESTON	SC		02/24/2022		253,173							4,247	4,247			
P2009023420	HYATTSVILLE	MD		02/03/2022		291,302							3,480	3,480			
P2009023421	CARROLLTON	TX		01/31/2022		214,748							5,725	5,725			
P2009023423	VANCOUVER	WA		01/31/2022		374,428							3,944	3,944			
P2009023428	NORTH LAS VEGAS	NV		02/10/2022		238,743							19,824	19,824			
P2009023432	FALLS CHURCH	VA		02/18/2022		181,066							1,547	1,547			
P2009023434	SPRINGFIELD	VA		02/01/2022		520,582							5,018	5,018			
P2009023435	SPICEWOOD	TX		02/28/2022		2,025,726							37,064	37,064			
P2009023436	BELLWOOD	IL		02/18/2022		183,348							2,301	2,301			
P2009023437	BAKERSFIELD	CA		01/31/2022		230,787							1,970	1,970			
P2009023438	ROCKVILLE	MD		02/03/2022		279,229							31,363	31,363			
P2009023441	PHOENIX	AZ		01/31/2022									4,885	4,885			
P2009023444	TOMS RIVER	NJ		02/09/2022		199,345							4,197	4,197			
P2009023446	JACKSONVILLE	FL		02/04/2022		182,767							6,448	6,448			
P2009023450	TEMPLE HILLS	MD		02/24/2022		341,601							3,049	3,049			
P2009023451	THURMONT	MD		01/31/2022		277,866							7,681	7,681			
P2009023452	INDIANAPOLIS	IN		02/11/2022		166,342							1,455	1,455			
P2009023454	DAVENPORT	FL		02/03/2022		313,828							3,654	3,654			
P2009023455	SANTA ROSA BEACH	FL		02/18/2022		241,992							4,237	4,237			
P2009023459	WINCHESTER	CA		02/24/2022		825,077							15,040	15,040			
P2009023464	LAS VEGAS	NV		02/22/2022		255,771							3,298	3,298			
P2009023465	BARNEGAT	NJ		02/18/2022		282,603							4,288	4,288			
P2009023466	SPOTSYLVANIA	VA		02/18/2022		170,844							2,205	2,205			
P2009023469	STAFFORD	VA		02/23/2022		180,099							2,423	2,423			
P2009023470	NORTH LAUDERDALE	FL		02/24/2022		168,692							2,327	2,327			
P2009023472	PUEBLO	CO		02/11/2022		534,470							6,632	6,632			
P2009023473	VISALIA	CA		02/04/2022		303,411							4,049	4,049			
P2009023475	WEST LONG BRANCH	NJ		02/23/2022		419,731							3,337	3,337			
P2009023482	EWING	NJ		02/25/2022		201,643							1,897	1,897			
P2009023483	COATS	NC		02/10/2022		236,764							2,232	2,232			
P2009023484	HAWTHORNE	NJ		03/07/2022		265,269							2,729	2,729			
P2009023485	BRIDGEPORT	CT		03/04/2022		308,171							2,926	2,926			
P2009023489	ESCONDIDO	CA		01/20/2022		294,933							5,588	5,588			
P2009023490	PLACENTIA	CA		01/12/2022		815,988							70,173	70,173			
P2009023494	FREMONT	CA		02/11/2022		1,875,313							3	3			
P2009023495	NORTHRIDGE	CA		02/03/2022		768,428							592,959	592,959			
P2009023496	VISTA	CA		12/31/2021		870,961							11,740	11,740			
P2009023501	NORTH LAS VEGAS	NV		02/11/2022		283,540							4,917	4,917			
P2009023502	SANTA CLARA	CA		02/11/2022		1,111,709							20,127	20,127			
P2009023505	SACRAMENTO	CA		02/11/2022		251,377							4,428	4,428			
P2009023506	PACOIMA	CA		02/11/2022		396,561							6,996	6,996			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023507	AFTON	OK		02/10/2022		359,236							7,513	7,513			
P2009023512	MAGNA	UT		02/25/2022		238,766							3,960	3,960			
P2009023513	CALDWELL	ID		02/11/2022		305,746							3,645	3,645			
P2009023514	THOUSAND OAKS	CA		02/18/2022		181,512							2,929	2,929			
P2009023515	OSWEGO	IL		02/09/2022		314,301							2,209	2,209			
P2009023517	BAYONNE	NJ		02/17/2022		420,375							5,274	5,274			
P2009023521	HOUSTON	TX		02/16/2022		199,725							2,960	2,960			
P2009023522	CHOWCHILLA	CA		02/17/2022		157,995							1,419	1,419			
P2009023525	BOWIE	MD		02/15/2022		282,555							4,072	4,072			
P2009023526	WEST VALLEY CITY	UT		03/18/2022		628,148							9,116	9,116			
P2009023527	MONTGOMERY VILLAGE	MD		02/15/2022		186,255							1,770	1,770			
P2009023528	PLANO	IL		02/28/2022		256,520							2,389	2,389			
P2009023529	TINTON FALLS	NJ		03/10/2022		604,141							7,404	7,404			
P2009023530	MIDLOTHIAN	TX		03/04/2022		754,982							10,600	10,600			
P2009023535	SAINT GEORGE	UT		03/15/2022		196,717							6,513	6,513			
P2009023536	YERMO	CA		03/04/2022		387,894							7,352	7,352			
P2009023537	ODESSA	FL		02/28/2022		454,632							6,005	6,005			
P2009023538	ARLINGTON	TX		02/25/2022		193,229							1,991	1,991			
P2009023539	LAUREL	MD		03/21/2022		350,626							3,870	3,870			
P2009023540	OWINGS MILLS	MD		03/03/2022		289,015							3,015	3,015			
P2009023542	MAGNA	UT		02/28/2022		440,870							6,357	6,357			
P2009023544	MIDLAND	TX		02/23/2022		213,038							2,472	2,472			
P2009023546	PLANO	IL		02/15/2022		235,964							3,365	3,365			
P2009023548	FRESNO	CA		03/11/2022		164,819							3,049	3,049			
P2009023549	SEAFORD	DE		05/20/2022		265,871							4,584	4,584			
P2009023550	EVERGREEN	CO		02/23/2022									5,178	5,178			
P2009023551	VISALIA	CA		02/25/2022		158,303							1,791	1,791			
P2009023552	SANTA MARIA	CA		02/14/2022		510,650							18,782	18,782			
P2009023553	HYATTSVILLE	MD		02/28/2022		280,031							3,107	3,107			
P2009023556	STERLING	VA		02/28/2022		357,059							5,574	5,574			
P2009023558	LAS VEGAS	NV		02/25/2022		430,323							8,490	8,490			
P2009023559	CORNELIUS	OR		03/24/2022		258,470							6,471	6,471			
P2009023560	MINNEAPOLIS	MN		03/15/2022		267,127							28,079	28,079			
P2009023561	MIAMI	FL		03/30/2022		231,534							3,440	3,440			
P2009023564	BALTIMORE	MD		03/30/2022		256,403							2,389	2,389			
P2009023566	NORWALK	CT		03/01/2022		382,524							3,571	3,571			
P2009023568	NORTH BERGEN	NJ		02/28/2022		444,287							732	732			
P2009023570	CORONA	CA		03/09/2022		840,598							13,689	13,689			
P2009023571	LOXAHATCHEE	FL		02/25/2022		602,363							7,003	7,003			
P2009023574	DESERT HOT SPRINGS	CA		02/22/2022		210,531							2,561	2,561			
P2009023575	HENDERSON	NV		03/08/2022		153,423							12,214	12,214			
P2009023578	BRANDON	MS		02/24/2022		262,000							2,405	2,405			
P2009023580	MCLEAN	VA		02/22/2022		1,676,739							30,035	30,035			
P2009023582	PORT ST LUCIE	FL		03/09/2022		235,003							2,179	2,179			
P2009023583	NEW LENOX	IL		02/25/2022		269,975							4,774	4,774			
P2009023584	MIDDLETOWN	MD		03/01/2022		275,762							2,169	2,169			
P2009023585	DAVIE	FL		02/24/2022		496,323							6,344	6,344			
P2009023587	LAUREL	MD		02/28/2022		435,134							4,673	4,673			
P2009023588	MIAMI	FL		03/18/2022		807,416							11,627	11,627			
P2009023591	SPRING	TX		02/23/2022		202,621							6,773	6,773			
P2009023592	BRIDGEPORT	CT		04/06/2022		197,705							1,877	1,877			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023593	RICHMOND	TX		02/25/2022		302,744							5,034	5,034			
P2009023595	BALTIMORE	MD		02/18/2022		224,166							2,313	2,313			
P2009023597	SALT LAKE CITY	UT		03/04/2022		274,946							2,799	2,799			
P2009023598	FOUNTAIN HILLS	AZ		03/01/2022		446,506							6,753	6,753			
P2009023601	FISHERS	IN		03/23/2022		2,436,749							39,745	39,745			
P2009023602	LOGANVILLE	GA		02/23/2022		323,281							4,581	4,581			
P2009023605	KATY	TX		02/24/2022		235,659							9,377	9,377			
P2009023609	SMYRNA	GA		04/14/2022		411,704							4,518	4,518			
P2009023610	CHARLOTTE	NC		02/23/2022		317,581							2,354	2,354			
P2009023611	RUTHERFORDTON	NC		03/22/2022		176,391							3,745	3,745			
P2009023612	SAN TAN VALLEY	AZ		03/11/2022		271,385							2,862	2,862			
P2009023614	NORTH LAS VEGAS	NV		03/07/2022		329,229							3,493	3,493			
P2009023615	HOLLISTER	CA		04/20/2022		675,402							7,266	7,266			
P2009023616	CARROLLTON	GA		02/23/2022		218,940							1,861	1,861			
P2009023617	UNION BEACH	NJ		03/03/2022		264,189							2,547	2,547			
P2009023618	SHEPHERD	TX		02/28/2022		395,290							4,935	4,935			
P2009023623	SNELLVILLE	GA		03/01/2022		224,683							17,069	17,069			
P2009023624	ORLANDO	FL		03/09/2022		325,645							4,696	4,696			
P2009023625	TORRANCE	CA		01/31/2023		359,570							4,509	4,509			
P2009023626	SURPRISE	AZ		03/01/2022		215,995							2,809	2,809			
P2009023627	EFFINGHAM	SC		04/28/2022		205,779							3,941	3,941			
P2009023628	GARFIELD	NJ		03/15/2022		563,288							5,902	5,902			
P2009023629	HIRAM	GA		02/23/2022		281,977							2,543	2,543			
P2009023631	MIAMI	FL		01/31/2023		914,843							7,429	7,429			
P2009023632	MIAMI	FL		02/25/2022		472,621							4,694	4,694			
P2009023634	GREENSBORO	NC		03/14/2022		166,350							1,625	1,625			
P2009023635	AUBURN	GA		03/11/2022		209,736							2,234	2,234			
P2009023636	WASHOUGAL	WA		02/24/2022		373,220							43,414	43,414			
P2009023637	THORNTON	CO		03/04/2022		361,154							9,720	9,720			
P2009023638	LONG BRANCH	NJ		02/24/2022		249,727							3,275	3,275			
P2009023640	STERLING	VA		02/22/2022		541,845							6,022	6,022			
P2009023642	DARNESTOWN	MD		03/10/2022		256,966							10,654	10,654			
P2009023643	CORCORAN	CA		02/28/2022		276,995							2,412	2,412			
P2009023644	ROCKVILLE	MD		03/04/2022		626,090							5,972	5,972			
P2009023647	LYNDHURST	NJ		02/25/2022		361,349							3,763	3,763			
P2009023650	NEW BRAUNFELS	TX		01/13/2022		194,050							4,259	4,259			
P2009023651	PITTSBURGH	PA		12/10/2021		75,198							2,167	2,167			
P2009023652	SAN ANTONIO	TX		12/16/2021		277,815							5,585	5,585			
P2009023658	LONG BRANCH	NJ		12/21/2021		554,699							12,812	12,812			
P2009023659	GAINSVILLE	FL		12/22/2021		114,864							2,149	2,149			
P2009023660	JACKSONVILLE	FL		12/23/2021		149,316							2,730	2,730			
P2009023661	WOODSTOCK	GA		12/31/2021		376,225							1,518	1,518			
P2009023662	ROME	GA		12/31/2021		98,221							4,943	4,943			
P2009023663	ROME	GA		12/31/2021		106,961							17	17			
P2009023664	CANTON	GA		12/31/2021		142,540							18	18			
P2009023665	RALEIGH	NC		12/29/2021		143,198							2,732	2,732			
P2009023666	DURHAM	NC		12/29/2021		167,064							3,187	3,187			
P2009023669	LINDENWOLD	NJ		01/11/2022		112,457							1,982	1,982			
P2009023672	CLEVELAND	OH		01/11/2022		91,570							885	885			
P2009023673	PHILADELPHIA	PA		01/12/2022		159,454							2,903	2,903			
P2009023674	PHILADELPHIA	PA		01/12/2022		73,249							1,334	1,334			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023675	CUTLER BAY	FL		01/12/2022		110,226							1,700	1,700			
P2009023676	MIAMI	FL		01/12/2022		265,603							4,163	4,163			
P2009023677	FAIRLAND	IN		01/13/2022		77,683							1,126	1,126			
P2009023678	ATLANTA	GA		01/13/2022		153,475							2,794	2,794			
P2009023679	PHILADELPHIA	PA		01/13/2022		146,498							2,667	2,667			
P2009023681	BELLWOOD	IL		01/14/2022		117,772							1,738	1,738			
P2009023682	PHILADELPHIA	PA		01/14/2022		102,549							1,867	1,867			
P2009023683	SANTA ROSA BEACH	FL		01/10/2022		819,616							16,222	16,222			
P2009023684	WOODSTOCK	GA		01/14/2022		178,437							709	709			
P2009023685	PHILADELPHIA	PA		01/14/2022		87,899							1,600	1,600			
P2009023686	PHILADELPHIA	PA		01/14/2022		160,451							2,921	2,921			
P2009023687	WOODSTOCK	GA		01/14/2022		241,486							56	56			
P2009023693	LAKE ZURICH	IL		01/19/2022		214,466							3,031	3,031			
P2009023694	CHARLOTTE	NC		12/10/2021		159,251							2,523	2,523			
P2009023695	MIAMI	FL		01/20/2022		236,901							5,213	5,213			
P2009023698	CLEVELAND	OH		01/21/2022		129,417							2,666	2,666			
P2009023699	CLEVELAND	OH		01/21/2022		109,809							2,085	2,085			
P2009023701	CLEVELAND	OH		01/21/2022		149,417							2,837	2,837			
P2009023703	BAYTOWN	TX		01/24/2022		79,631							1,576	1,576			
P2009023705	GRANBURY	TX		01/25/2022		145,586							2,541	2,541			
P2009023708	BINGHAMTON	NY		01/27/2022		129,352							1,634	1,634			
P2009023710	FORT WORTH	TX		01/27/2022		139,827							2,144	2,144			
P2009023715	JERSEY CITY	NJ		01/28/2022		624,615							1,031	1,031			
P2009023718	BRIGANTINE	NJ		01/28/2022		200,659							1,633	1,633			
P2009023719	GARLAND	TX		01/28/2022		189,574							3,507	3,507			
P2009023723	VENICE	FL		01/31/2022									3,406	3,406			
P2009023724	PASADENA	TX		01/31/2022		142,837							2,827	2,827			
P2009023727	PAULSBORO	NJ		01/31/2022		123,338							2,063	2,063			
P2009023729	AURORA	IL		02/01/2022		129,170							2,375	2,375			
P2009023730	AURORA	IL		02/01/2022		211,193							3,883	3,883			
P2009023731	HOUSTON	TX		02/02/2022		221,496							7,063	7,063			
P2009023733	BOLINGBROOK	IL		02/01/2022		200,213							3,681	3,681			
P2009023734	RALEIGH	NC		02/04/2022		119,519							2,269	2,269			
P2009023735	WAKE FOREST	NC		02/04/2022		128,483							2,440	2,440			
P2009023736	FUQUAY VARINA	NC		02/04/2022		191,231							3,631	3,631			
P2009023742	WOODBRIDGE	VA		03/01/2022		327,501							3,353	3,353			
P2009023743	BRIDGEPORT	CT		03/17/2022		233,884							2,231	2,231			
P2009023744	TACOMA	WA		03/02/2022		249,596							2,158	2,158			
P2009023748	DALLAS	TX		03/08/2022		635,162							5,778	5,778			
P2009023749	SAN DIEGO	CA		02/23/2022		880,982							14,340	14,340			
P2009023750	CINNAMINSON	NJ		03/14/2022		420,579							5,541	5,541			
P2009023751	MISSOURI CITY	TX		03/07/2022									2,362	2,362			
P2009023753	ORLANDO	FL		02/15/2022		407,021							7,468	7,468			
P2009023755	BERLIN	MD		03/03/2022		308,060							4,813	4,813			
P2009023756	HYATTSVILLE	MD		03/11/2022		296,761							2,973	2,973			
P2009023760	BAYTOWN	TX		03/03/2022		158,696							1,590	1,590			
P2009023761	BRIDGEWATER	CT		04/05/2022		348,883							2,952	2,952			
P2009023762	TACOMA	WA		01/31/2023		209,651							2,861	2,861			
P2009023763	VISALIA	CA		03/18/2022		231,182							22,786	22,786			
P2009023764	BALTIMORE	MD		02/23/2022		226,878							2,044	2,044			
P2009023765	LAS VEGAS	NV		03/21/2022		1,217,951							20,287	20,287			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023766	CHICAGO	IL		02/24/2022		252,776							2,172	2,172			
P2009023767	ANNAPOLIS	MD		02/28/2022		303,612							2,935	2,935			
P2009023768	CATONSVILLE	MD		03/04/2022		278,254							6,699	6,699			
P2009023769	FORNEY	TX		03/01/2022		400,316							3,388	3,388			
P2009023771	CHINO	CA		03/04/2022		346,709							6,966	6,966			
P2009023772	LAVEEN	AZ		01/31/2023		414,777							8,166	8,166			
P2009023774	TILLAMOOK	OR		02/28/2022		200,100							2,449	2,449			
P2009023775	CATHEDRAL CITY	CA		03/15/2022		335,934							4,596	4,596			
P2009023776	SAINT STEPHEN	SC		03/07/2022		212,497							3,600	3,600			
P2009023777	HOUSTON	TX		03/28/2022		194,452							2,236	2,236			
P2009023778	MIAMI	FL		03/22/2022		272,299							9,109	9,109			
P2009023779	PANAMA CITY BEACH	FL		03/04/2022		231,516							3,343	3,343			
P2009023780	COCONUT CREEK	FL		03/09/2022		371,256							14,787	14,787			
P2009023783	SANTA ROSA	CA		03/11/2022		380,370							6,843	6,843			
P2009023784	DES MOINES	WA		03/11/2022		442,734							5,090	5,090			
P2009023786	FRANKLIN	TN		03/04/2022		762,832							12,271	12,271			
P2009023789	MIAMI	FL		05/31/2022		371,941							3,506	3,506			
P2009023794	KATY	TX		07/31/2022		586,797							7,213	7,213			
P2009023795	CAPE CORAL	FL		03/31/2022		230,697							2,905	2,905			
P2009023796	KISSIMMEE	FL		03/16/2022		246,073							6,055	6,055			
P2009023797	DOUGLASVILLE	GA		04/12/2022		270,425							3,001	3,001			
P2009023798	O FALLON	MO		03/16/2022		275,345							4,275	4,275			
P2009023800	RIVERBANK	CA		03/29/2022		507,619							5,445	5,445			
P2009023802	OAK LAWN	IL		03/17/2022		260,612							2,669	2,669			
P2009023804	COMMERCE CITY	CO		03/21/2022		479,064							10,751	10,751			
P2009023805	NORTH HAVEN	CT		03/22/2022		272,004							2,802	2,802			
P2009023807	ELIZABETH	NJ		05/06/2022		397,004							4,768	4,768			
P2009023808	DENVER	CO		03/30/2022		369,213							3,358	3,358			
P2009023809	ANNANDALE	VA		03/11/2022		417,456							9,232	9,232			
P2009023811	HUNTINGTON BEACH	CA		03/23/2022		986,565							11,180	11,180			
P2009023812	STOCKTON	CA		03/31/2022		258,704							2,593	2,593			
P2009023813	MOORESVILLE	NC		01/31/2023		305,391							2,289	2,289			
P2009023815	WOODBRIDGE	VA		03/24/2022		307,814							3,301	3,301			
P2009023816	STOCKTON	CA		03/17/2022		415,850							4,062	4,062			
P2009023817	MANTECA	CA		03/31/2022		278,588							3,577	3,577			
P2009023818	DAMASCUS	OR		03/18/2022		423,615							3,586	3,586			
P2009023819	BALLWIN	MO		03/14/2022		196,449							5,295	5,295			
P2009023820	GRAND PRAIRIE	TX		03/18/2022		161,706							1,221	1,221			
P2009023821	WINFIELD	MO		03/14/2022		227,486							3,219	3,219			
P2009023822	PFLUGERVILLE	TX		03/26/2022		145,797							5,444	5,444			
P2009023823	NORTH LAS VEGAS	NV		03/14/2022		229,760							2,689	2,689			
P2009023824	RIVERSIDE	CA		03/31/2022		433,961							7,811	7,811			
P2009023825	MARATHON	FL		03/16/2022		875,193							12,880	12,880			
P2009023828	TULSA	OK		04/04/2022		1,026,263							13,302	13,302			
P2009023829	DURANGO	CO		03/23/2022		478,930							6,745	6,745			
P2009023830	HYATTSVILLE	MD		03/25/2022		479,998							4,914	4,914			
P2009023831	STAFFORD	VA		03/23/2022		211,311							2,229	2,229			
P2009023835	DEERFIELD BCH	FL		07/31/2022		771,266							10,524	10,524			
P2009023836	MOUNT AIRY	MD		04/15/2022		279,705							4,611	4,611			
P2009023838	MISSOURI CITY	TX		04/06/2022		154,242							1,986	1,986			
P2009023839	CHURCH HILL	MD		04/15/2022		208,078							2,540	2,540			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023840	HOLLYWOOD	FL		04/07/2022		726,848							11,132	11,132			
P2009023842	BALTIMORE	MD		03/29/2022		163,502							1,713	1,713			
P2009023845	EVERETT	WA		03/30/2022		430,225							5,062	5,062			
P2009023846	TUCKER	GA		03/26/2022		384,687							6,449	6,449			
P2009023848	PHOENIX	AZ		04/12/2022		737,966							6,872	6,872			
P2009023849	WOODRUFF	SC		03/24/2022		202,204							2,169	2,169			
P2009023850	NORTH HILLS	CA		03/22/2022		454,819							7,375	7,375			
P2009023852	LEESBURG	VA		03/18/2022		1,990,545							30,674	30,674			
P2009023853	PALM DESERT	CA		03/18/2022		476,540							6,285	6,285			
P2009023856	WARMINSTER	PA		03/21/2022		232,547							4,544	4,544			
P2009023857	COLORADO SPRINGS	CO		04/11/2022		224,722							10,341	10,341			
P2009023858	BACLIFF	TX		03/28/2022		157,265							2,030	2,030			
P2009023860	MIAMI	FL		03/18/2022		179,592							2,794	2,794			
P2009023861	MANTECA	CA		04/13/2022		635,952							7,570	7,570			
P2009023862	LOCKWOOD	CA		01/31/2023		496,150							11,928	11,928			
P2009023864	KENT	WA		04/01/2022		630,826							9,955	9,955			
P2009023865	RANCHO CORDOVA	CA		04/06/2022		341,985							3,899	3,899			
P2009023867	SALEM	OR		04/05/2022		360,533							4,310	4,310			
P2009023870	TEMPLE HILLS	MD		04/05/2022		402,070							4,216	4,216			
P2009023871	LAS VEGAS	NV		03/25/2022		763,560							9,877	9,877			
P2009023872	SAN BERNARDINO	CA		04/08/2022		263,169							4,083	4,083			
P2009023873	CHATHAM	NJ		04/01/2022		783,650							9,409	9,409			
P2009023874	FORT MYERS	FL		03/31/2022		160,131							1,604	1,604			
P2009023875	BALTIMORE	MD		03/31/2022		242,630							3,103	3,103			
P2009023876	COMMERCE CITY	CO		03/31/2022		299,690							2,118	2,118			
P2009023878	SAINT PETERSBURG	FL		03/22/2022		196,390							3,120	3,120			
P2009023879	BARSTOW	CA		01/31/2023		133,180							1,840	1,840			
P2009023880	AURORA	CO		04/04/2022		460,603							5,242	5,242			
P2009023881	LOS ANGELES	CA		01/31/2023		2,558,734							34,261	34,261			
P2009023883	SARASOTA	FL		01/31/2023		437,029							5,777	5,777			
P2009023885	LILLINGTON	NC		03/25/2022		244,720							10,662	10,662			
P2009023888	DENISON	TX		03/18/2022		154,786							2,898	2,898			
P2009023889	DENISON	TX		03/31/2022		155,252							2,750	2,750			
P2009023891	SALT LAKE CITY	UT		03/29/2022		208,400							2,601	2,601			
P2009023892	SAN JOSE	CA		03/30/2022		905,747							14,436	14,436			
P2009023893	ENCINO	CA		04/11/2022		2,984,133							38,096	38,096			
P2009023895	ST HELENA ISLAND	SC		03/31/2022									3,317	3,317			
P2009023896	BRANDON	MS		03/25/2022		247,623							2,361	2,361			
P2009023898	NEW BRUNSWICK	NJ		05/06/2022		156,558							1,204	1,204			
P2009023899	OAKLAND	CA		07/31/2022		560,853							2,200	2,200			
P2009023900	WEST HILLS	CA		03/28/2022		1,501,446							22,824	22,824			
P2009023902	FRESNO	CA		03/25/2022		232,173							550	550			
P2009023903	MEMPHIS	TN		03/25/2022		227,562							3,200	3,200			
P2009023904	MIAMI	FL		03/31/2022		373,851							4,689	4,689			
P2009023906	OLD HICKORY	TN		03/30/2022		189,538							3,287	3,287			
P2009023910	LAGUNA WOODS	CA		04/27/2022		274,731							14	14			
P2009023911	SHINGLE SPRINGS	CA		03/24/2022		1,971,462							1,000	1,000			
P2009023912	CHERRY HILL	NJ		07/31/2022		207,737							2,093	2,093			
P2009023913	PALMYRA	NJ		03/31/2022		183,094							6,948	6,948			
P2009023914	BLUFFTON	SC		03/30/2022		248,157							11,206	11,206			
P2009023915	DENVER	CO		04/05/2022		417,734							3,890	3,890			

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P2009023916	BRADENTON	FL		04/11/2022		215,977							33,940	33,940			
P2009023919	ADELPHI	MD		03/30/2022		402,018							4,981	4,981			
P2009023923	LAWRENCEVILLE	GA		01/31/2023		328,478							6,297	6,297			
P2009023925	DAVENPORT	FL		04/01/2022		152,560							1,855	1,855			
P2009023926	EASTON	MD		03/31/2022		271,213							3,216	3,216			
P2009023929	MIAMI BEACH	FL		03/23/2022		891,723							10,724	10,724			
P2009023934	MIAMI	FL		04/12/2022		509,987							7,079	7,079			
P2009023935	AUSTIN	TX		03/31/2022		549,082							8,589	8,589			
P2009023936	COLLEGE PARK	MD		03/29/2022		313,333							2,919	2,919			
P2009023939	LANCASTER	CA		04/05/2022		363,901							2,596	2,596			
P2009023940	HOUSTON	TX		03/31/2022		222,170							34,396	34,396			
P2009023941	WOODBRIDGE	VA		04/01/2022		281,098							2,603	2,603			
P2009023942	LAS VEGAS	NV		04/14/2022		220,977							2,213	2,213			
P2009023944	SALT LAKE CTY	UT		04/14/2022		387,752							3,995	3,995			
P2009023945	PHOENIX	AZ		03/31/2022		988,328							2,518	2,518			
P2009023946	OWINGS MILLS	MD		04/01/2022		281,621							5,321	5,321			
P2009023947	ADELPHI	MD		04/01/2022		451,752							4,988	4,988			
P2009023948	DEERFIELD BCH	FL		05/17/2022		550,600							6,459	6,459			
P2009023953	AURORA	CO		03/31/2022		481,090							4,699	4,699			
P2009023954	HOUSTON	TX		01/31/2023		316,784							10,307	10,307			
P2009023956	VERNON	CT		01/31/2023		179,822							1,898	1,898			
P2009023957	BAKERSFIELD	CA		04/08/2022		277,244							5,356	5,356			
P2009023958	SPRING	TX		01/31/2023		134,584							11,317	11,317			
P2009023962	ORANGE	NJ		01/31/2023		272,033							2,303	2,303			
P2009023963	PLANO	TX		04/20/2022		227,252							2,767	2,767			
P2009023965	VINELAND	NJ		01/31/2023		271,108							4,598	4,598			
P2009023966	DES PLAINES	IL		04/11/2022		307,082							27,263	27,263			
P2009023968	JACKSONVILLE	FL		01/31/2023		233,404							2,674	2,674			
P2009023969	ROSENBERG	TX		04/28/2022		184,184							1,808	1,808			
P2009023974	EGG HBR TWP	NJ		07/31/2022		181,067							1,826	1,826			
P2009023975	POMPANO BEACH	FL		01/31/2023		329,614							3,340	3,340			
P2009023977	TINTON FALLS	NJ		04/14/2022		214,283							9,348	9,348			
P2009023978	PITTSGROVE	NJ		04/08/2022		475,824							5,189	5,189			
P2009023981	MONROE	NC		04/13/2022		370,177							3,938	3,938			
P2009023982	KEY LARGO	FL		04/04/2022		452,123							5,824	5,824			
P2009023983	DENVER	CO		04/04/2022		346,137							3,718	3,718			
P2009023984	TAMPA	FL		04/26/2022		331,744							3,819	3,819			
P2009023985	ISALMORADA	FL		04/22/2022		2,073,764							26,122	26,122			
P2009023986	CHARLOTTE	NC		04/18/2022		355,023							4,473	4,473			
P2009023987	UPPR MARLBORO	MD		04/11/2022		450,975							5,156	5,156			
P2009023988	RICHMOND	TX		04/13/2022		517,454							5,493	5,493			
P2009023989	LYMAN	SC		04/29/2022		222,089							2,112	2,112			
P2009023990	MERCED	CA		07/31/2022		156,271							5,751	5,751			
P2009023992	KISSIMMEE	FL		04/22/2022		181,538							2,394	2,394			
P2009023993	PARKLAND	FL		04/05/2022		354,513							4,424	4,424			
P2009023994	ELMWOOD PARK	NJ		05/11/2022		444,880							11,607	11,607			
P2009023995	ELMHURST	IL		04/28/2022		214,021							2,597	2,597			
P2009023996	HOUSTON	TX		07/31/2022		230,710							17,276	17,276			
P2009023999	CLEARFIELD	UT		04/18/2022		415,847							5,171	5,171			
P2009024002	LOS ANGELES	CA		04/22/2022		293,811							3,580	3,580			
P2009024004	REISTERSTOWN	MD		04/08/2022		224,161							2,175	2,175			

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P2009024007	ESCONDIDO	CA		01/31/2023		687,973							9,165	9,165			
P2009024010	DES PLAINES	IL		05/19/2022		165,340							1,312	1,312			
P2009024011	GURNEE	IL		01/31/2023		255,824							3,998	3,998			
P2009024016	FORT WASHINGTON	MD		04/26/2022		365,774							3,598	3,598			
P2009024017	FRESNO	CA		01/31/2023		265,709							2,777	2,777			
P2009024018	HAWTHORNE	NJ		05/13/2022		309,285							3,656	3,656			
P2009024019	LAUREL	MD		04/19/2022		350,990							11,305	11,305			
P2009024021	PARK HILL	OK		06/06/2022		810,065							10,040	10,040			
P2009024026	CEDAR HILL	TX		04/19/2022									1,025	1,025			
P2009024027	FLOWER MOUND	TX		01/31/2023									1,277	1,277			
P2009024028	RIVERVIEW	FL		01/31/2023		356,928							4,608	4,608			
P2009024029	ORLANDO	FL		05/02/2022		180,431							1,805	1,805			
P2009024031	HOUSTON	TX		04/15/2022		260,579							2,629	2,629			
P2009024033	PITTSBURGH	PA		01/31/2023		324,007							2,957	2,957			
P2009024037	REDONDO BEACH	CA		01/31/2023		409,965							4,726	4,726			
P2009024038	THOUSAND OAKS	CA		04/29/2022		401,566							4,978	4,978			
P2009024043	LEANDER	TX		05/02/2022		383,751							3,280	3,280			
P2009024045	KEY LARGO	FL		07/31/2022		548,010							7,456	7,456			
P2009024049	ST GEORGE	UT		04/28/2022		188,398							2,433	2,433			
P2009024051	LEESBURG	VA		05/09/2022		412,549							3,621	3,621			
P2009024055	NORTH AURORA	IL		05/23/2022		477,433							7,624	7,624			
P2009024056	ELLICOTT CITY	MD		04/12/2022		1,009,089							11,067	11,067			
P2009024058	MANALAPAN	NJ		04/29/2022		510,774							5,306	5,306			
P2009024061	STERLING	VA		01/31/2023		542,300							10,709	10,709			
P2009024068	HOUSTON	TX		01/31/2023		157,819							1,298	1,298			
P2009024073	CHICAGO	IL		01/31/2023		164,917							3,094	3,094			
P2009024075	DOWNEY	CA		01/31/2023		621,148							5,795	5,795			
P2009024076	SUWANEE	GA		07/31/2022		526,017							6,368	6,368			
P2009024077	HURRICANE	UT		07/31/2022		525,814							5,452	5,452			
P2009024080	BLAINE	MN		04/20/2022		312,649							3,003	3,003			
P2009024082	AUSTIN	TX		09/02/2022		794,865							10,235	10,235			
P2009024085	ORLANDO	FL		07/31/2022		276,806							2,871	2,871			
P2009024087	N CHESTERFIELD	VA		01/31/2023		307,825							2,554	2,554			
P2009024088	TRENTON	NJ		04/15/2022		124,789							11,787	11,787			
P2009024089	SAN JOSE	CA		01/31/2023		1,024,068							13,669	13,669			
P2009024090	HILLSIDE	IL		04/28/2022		250,870							3,705	3,705			
P2009024091	FAIR LAWN	NJ		05/02/2022		490,250							3,330	3,330			
P2009024094	SALISBURY	NC		04/25/2022		208,810							1,928	1,928			
P2009024095	BALTIMORE	MD		01/31/2023		191,115							1,749	1,749			
P2009024096	UPPR MARLBORO	MD		06/08/2022		209,525							26,936	26,936			
P2009024097	NORTH CHESTERFIELD	VA		07/31/2022		147,883							1,413	1,413			
P2009024098	CEDAR HILL	TX		04/29/2022		238,818							2,073	2,073			
P2009024099	BALTIMORE	MD		07/31/2022		173,466							1,614	1,614			
P2009024100	IRVING	TX		01/31/2023		524,750							3,376	3,376			
P2009024102	STRASBURG	CO		01/31/2023		429,693							3,498	3,498			
P2009024106	OWINGS MILLS	MD		04/27/2022		290,811							2,575	2,575			
P2009024107	HOWARD	PA		05/01/2022		219,091							2,213	2,213			
P2009024109	PIEDMONT	SC		05/03/2022		235,214							3,048	3,048			
P2009024112	YUBA CITY	CA		01/31/2023		488,030							5,019	5,019			
P2009024113	SARASOTA	FL		01/31/2023		231,202							4,487	4,487			
P2009024114	SCOTTSDALE	AZ		01/31/2023		1,721,759							19,849	19,849			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009024118	DOSWELL	VA		01/31/2023		321,922							4,331	4,331			
P2009024119	DELANO	CA		04/29/2022		193,233							1,766	1,766			
P2009024122	PHOENIX	AZ		04/22/2022		413,322							4,118	4,118			
P2009024126	PORTLAND	OR		07/31/2022		344,104							4,647	4,647			
P2009024130	BALTIMORE	MD		04/28/2022		187,206							2,256	2,256			
P2009024134	CHARLOTTE	NC		04/26/2022		256,925							2,159	2,159			
P2009024145	HAINES CITY	FL		01/31/2023		307,089							2,856	2,856			
P2009024147	ADELPHI	MD		04/28/2022		304,925							2,482	2,482			
P2009024148	TOLLESON	AZ		07/31/2022		233,696							1,739	1,739			
P2009024153	GLEN BURNIE	MD		01/31/2023		314,245							7,579	7,579			
P2009024154	FRESNO	CA		04/29/2022		276,461							2,624	2,624			
P2009024157	TAMPA	FL		05/06/2022		588,361							4,352	4,352			
P2009024158	STOCKTON	CA		07/31/2022		508,623							5,128	5,128			
P2009024160	VALLEY CENTER	CA		05/05/2022		875,016							15,040	15,040			
P2009024165	WASHINGTON	DC		01/31/2023		285,124							2,480	2,480			
P2009024167	MODESTO	CA		05/06/2022		349,439							4,810	4,810			
P2009024168	MODESTO	CA		05/10/2022		310,516							2,877	2,877			
P2009024171	MONTGOMERY VILLAGE	MD		01/31/2023		267,813							13,230	13,230			
P2009024173	NEW CARROLLTON	MD		01/31/2023		334,181							2,999	2,999			
P2009024174	WALLINGFORD	CT		05/16/2022		249,170							2,177	2,177			
P2009024175	SOUTH AMBOY	NJ		01/31/2023		336,228							2,484	2,484			
P2009024176	JACKSONVILLE	FL		07/31/2022		265,214							2,533	2,533			
P2009024179	HOUSTON	TX		07/31/2022		219,442							24,102	24,102			
P2009024180	STERLING	VA		05/12/2022		471,148							5,614	5,614			
P2009024181	GARFIELD	NJ		01/31/2023		469,598							3,667	3,667			
P2009024182	LA PORTE	TX		01/31/2023		198,769							1,316	1,316			
P2009024183	CHOWCHILLA	CA		06/27/2022		333,359							9,269	9,269			
P2009024186	NORTHGLENN	CO		05/09/2022		483,058							4,595	4,595			
P2009024187	PALMDALE	CA		04/27/2022		456,135							38,776	38,776			
P2009024190	CLINTON	MD		05/19/2022		322,792							5,773	5,773			
P2009024191	MESA	AZ		07/31/2022		254,669							2,157	2,157			
P2009024192	MERCED	CA		01/31/2023		263,207							4,906	4,906			
P2009024193	VACAVILLE	CA		07/31/2022		868,296							8,971	8,971			
P2009024195	WALLER	TX		07/14/2022		574,936							4,599	4,599			
P2009024196	LANDOVER	MD		01/31/2023		248,818							2,304	2,304			
P2009024197	HOUSTON	TX		05/10/2022		206,072							2,160	2,160			
P2009024200	HOUSTON	TX		01/31/2023		156,547							2,596	2,596			
P2009024202	KEIZER	OR		01/31/2023		503,824							5,876	5,876			
P2009024204	FILLMORE	UT		01/31/2023		193,255							1,542	1,542			
P2009024207	CHARLOTTE	NC		05/10/2022		269,617							2,281	2,281			
P2009024208	ALBEMARLE	NC		07/31/2022		678,287							6,265	6,265			
P2009024209	LONG VALLEY	NJ		05/26/2022		412,725							4,845	4,845			
P2009024211	GREENSBORO	MD		08/03/2022		274,124							1,925	1,925			
P2009024213	CLOVIS	CA		04/28/2022		369,170							58,368	58,368			
P2009024215	FORKED RIVER	NJ		01/31/2023		448,416							113	113			
P2009024217	PHOENIX	AZ		07/31/2022		252,940							5,508	5,508			
P2009024220	ANTIOCH	CA		05/13/2022		432,796							3,683	3,683			
P2009024226	ROCK HILL	SC		07/31/2022		224,788							8,009	8,009			
P2009024227	ST PETERSBURG	FL		07/31/2022		1,365,003							15,316	15,316			
P2009024228	SUMMERVILLE	SC		04/28/2022		213,149							1,377	1,377			
P2009024229	MARVIN	NC		01/31/2023		312,499							3,600	3,600			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009024230	MANASSAS	VA		01/31/2023		530,506							4,277	4,277			
P2009024231	SALT LAKE CTY	UT		01/31/2023		190,911							1,919	1,919			
P2009024232	CHESHIRE	CT		01/31/2023		208,690							1,591	1,591			
P2009024234	TERRELL	TX		01/31/2023		311,540							2,898	2,898			
P2009024237	WOODBRIDGE	VA		01/31/2023		425,996							3,494	3,494			
P2009024243	LILBURN	GA		01/31/2023		312,031							130,652	130,652			
P2009024249	PARADISE VALLEY	AZ		01/31/2023		2,118,655							151	151			
P2009024250	SCOTTSDALE	AZ		01/31/2023		537,579							6,562	6,562			
P2009024254	LONG BEACH	CA		01/31/2023		335,862							13,883	13,883			
P2009024256	KATY	TX		04/20/2022		311,932							6,243	6,243			
P2009024266	CLINTON	CT		01/31/2023		265,303							9,293	9,293			
P2009024267	RICHMOND	CA		05/06/2022		404,069							10,321	10,321			
P2009024272	GREENVILLE	TX		07/31/2022		646,079							6,137	6,137			
P2009024283	SILVER SPRING	MD		01/31/2023		393,375							3,881	3,881			
P2009024284	OLYMPIA	WA		05/26/2022		515,673							4,821	4,821			
P2009024285	SELMA	CA		01/31/2023		240,158							2,699	2,699			
P2009024287	WILMINGTON	NC		01/31/2023		231,967							1,807	1,807			
P2009024288	IRVINE	CA		06/24/2022		385,541							3,098	3,098			
P2009024289	VINELAND	NJ		07/31/2022		188,592							1,902	1,902			
P2009024290	DUNDALK	MD		07/31/2022		183,574							1,389	1,389			
P2009024291	FALLS CHURCH	VA		05/17/2022		582,226							4,920	4,920			
P2009024293	BANNING	CA		05/13/2022		341,460							3,518	3,518			
P2009024294	BALTIMORE	MD		06/30/2022		208,089							2,095	2,095			
P2009024295	CHARLESTON	SC		01/31/2023		413,475							205,224	205,224			
P2009024299	AUSTIN	TX		06/17/2022		238,885							2,309	2,309			
P2009024303	GERMANTOWN	MD		05/17/2022		313,010							2,574	2,574			
P2009024305	ROMEOVILLE	IL		01/31/2023									1,053	1,053			
P2009024306	PASADENA	MD		07/31/2022		323,692							2,857	2,857			
P2009024307	BEAUMONT	CA		05/25/2022		393,465							3,309	3,309			
P2009024308	STERLING	VA		05/18/2022		394,679							3,770	3,770			
P2009024309	LEWES	DE		06/13/2022		1,168,050							13,096	13,096			
P2009024310	SPRING VALLEY	CA		06/10/2022		442,700							9,836	9,836			
P2009024311	NEWARK	NJ		01/31/2023		343,317							3,195	3,195			
P2009024312	HAGERSTOWN	MD		07/31/2022		246,524							2,068	2,068			
P2009024315	OAK HILLS	CA		05/11/2022		656,624							6,987	6,987			
P2009024316	HOUSTON	TX		01/31/2023		174,219							2,458	2,458			
P2009024317	STAFFORD	VA		05/19/2022		175,310							4,368	4,368			
P2009024318	AURORA	CO		01/31/2023		461,561							4,206	4,206			
P2009024319	NORTH LAS VEGAS	NV		01/31/2023		203,915							1,854	1,854			
P2009024321	EAST NEWARK	NJ		07/31/2022		445,077							2,850	2,850			
P2009024323	SOUTH JORDAN	UT		01/31/2023		420,695							3,804	3,804			
P2009024325	HYATTSVILLE	MD		07/06/2022		213,356							2,181	2,181			
P2009024326	MOORESTOWN	NJ		07/31/2022		270,795							2,578	2,578			
P2009024327	LAS VEGAS	NV		07/31/2022		205,228							2,284	2,284			
P2009024328	CINNAMINSON	NJ		07/31/2022		357,739							5,428	5,428			
P2009024329	TUCSON	AZ		07/31/2022		221,091							2,358	2,358			
P2009024332	WOODFORD	VA		01/31/2023		278,646							2,781	2,781			
P2009024333	FLANDERS	NJ		01/31/2023		792,282							6,376	6,376			
P2009024334	REISTERSTOWN	MD		06/09/2022		264,322							2,469	2,469			
P2009024338	BLYTHEWOOD	SC		07/31/2022		321,036							6,214	6,214			
P2009024339	FT WASHINGTON	MD		07/31/2022		411,911							3,040	3,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009024341	ANTIOCH	IL		06/14/2022		275,553							4,186	4,186			
P2009024342	AUSTIN	TX		01/31/2023		500,965							2,433	2,433			
P2009024343	BOONSBORO	MD		06/03/2022		324,507							3,168	3,168			
P2009024345	MARLTON	NJ		07/31/2022		299,755							2,300	2,300			
P2009024346	SEWICKLEY	PA		01/31/2023		252,911							3,367	3,367			
P2009024347	DELRAN	NJ		01/31/2023		297,377							1,883	1,883			
P2009024351	VALLEJO	CA		01/31/2023		414,885							3,653	3,653			
P2009024352	DISTRICT HTS	MD		07/31/2022		169,396							2,356	2,356			
P2009024353	SUMMERVILLE	SC		05/20/2022		384,998							3,077	3,077			
P2009024354	RANCHO CORDOVA	CA		05/20/2022		425,760							3,572	3,572			
P2009024356	SPRING BRANCH	TX		06/30/2022		299,681							3,269	3,269			
P2009024361	BALTIMORE	MD		06/29/2022		212,299							2,289	2,289			
P2009024363	OAKLAND	CA		05/24/2022		316,428							108,465	108,465			
P2009024364	DORAL	FL		07/31/2022		485,428							5,728	5,728			
P2009024369	EDGEWATER	MD		01/31/2023		316,877							2,515	2,515			
P2009024370	ORLANDO	FL		01/31/2023		301,392							2,966	2,966			
P2009024372	PLAINFIELD	IL		06/16/2022		218,259							1,805	1,805			
P2009024373	LEMOORE	CA		07/31/2022		179,671							15,734	15,734			
P2009024374	PORTLAND	OR		01/31/2023		341,119							16,836	16,836			
P2009024376	WEST HAVEN	CT		06/14/2022		405,809							3,516	3,516			
P2009024379	MISSOURI CITY	TX		05/27/2022		182,516							1,591	1,591			
P2009024385	MONTGOMERY VILLAGE	MD		07/31/2022		199,942							8,584	8,584			
P2009024387	PARKER	CO		07/31/2022		1,516,086							13,433	13,433			
P2009024388	WILMINGTON	DE		01/31/2023		255,618							2,182	2,182			
P2009024390	BLUFFTON	SC		01/31/2023		403,986							4,177	4,177			
P2009024393	MESQUITE	TX		01/31/2023		156,988							1,496	1,496			
P2009024394	RIVERSIDE	NJ		01/31/2023		236,057							8,579	8,579			
P2009024397	DESERT HOT SPRINGS	CA		09/01/2022		163,945							2,976	2,976			
P2009024399	MIAMI	FL		07/31/2022									304,138	304,138			
P2009024401	MARENGO	IL		07/14/2022		302,779							8,068	8,068			
P2009024404	GURNEE	IL		07/06/2022		317,690							2,826	2,826			
P2009024406	CRYSTAL LAKE	IL		07/31/2022		238,615							1,936	1,936			
P2009024409	BURR RIDGE	IL		06/14/2022		534,520							8,658	8,658			
P2009024410	SOUTH ELGIN	IL		06/21/2022		224,541							1,841	1,841			
P2009024411	BALTIMORE	MD		01/31/2023		239,719							2,398	2,398			
P2009024412	BELTSVILLE	MD		01/31/2023		407,599							7,929	7,929			
P2009024418	CLERMONT	FL		07/31/2022		273,368							3,002	3,002			
P2009024419	MIAMI	FL		01/31/2023									1,935	1,935			
P2009024423	DUNDALK	MD		05/24/2022		246,812							2,023	2,023			
P2009024425	YORKTOWN	VA		01/31/2023		673,944							2,278	2,278			
P2009024428	N CHESTERFIELD	VA		07/31/2022									1,014	1,014			
P2009024447	PHOENIX	AZ		07/31/2022		378,068							2,647	2,647			
P2009024448	PHOENIX	AZ		06/23/2022		220,298							1,953	1,953			
P2009024449	QUINCY	WA		06/07/2022		349,883							4,033	4,033			
P2009024451	INDIANAPOLIS	IN		06/30/2022		348,882							2,316	2,316			
P2009024452	EL MONTE	CA		07/08/2022									5,451	5,451			
P2009024453	OXON HILL	MD		01/31/2023		267,808							2,418	2,418			
P2009024456	HOUSTON	TX		06/10/2022		242,744							5,728	5,728			
P2009024464	MORRISTOWN	NJ		07/31/2022		347,462							3,035	3,035			
P2009024465	NORTH ST PAUL	MN		01/31/2023		357,943							2,933	2,933			
P2009024466	WINTON	CA		06/16/2022		226,048							1,695	1,695			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009024469	TAMPA	FL		07/31/2022		405,739							4,253	4,253			
P2009024470	MERIDEN	CT		07/20/2022		203,852							1,749	1,749			
P2009024471	LAS VEGAS	NV		07/31/2022		476,662							5,606	5,606			
P2009024472	EAST HAVEN	CT		06/27/2022		179,420							1,705	1,705			
P2009024473	WILLIS	TX		01/31/2023		335,683							2,990	2,990			
P2009024474	BRIGHTON	CO		07/31/2022		511,283							4,341	4,341			
P2009024476	CAPITOL HEIGHTS	MD		05/31/2022		193,718							1,290	1,290			
P2009024477	TOMS RIVER	NJ		07/31/2022		386,232							3,176	3,176			
P2009024478	MERCED	CA		06/27/2022		257,327							5,843	5,843			
P2009024482	EVERGREEN	CO		01/31/2023		1,027,216							5,601	5,601			
P2009024483	GAITHERSBURG	MD		01/31/2023		318,492							3,141	3,141			
P2009024484	HYATTSVILLE	MD		07/31/2022		359,259							2,472	2,472			
P2009024485	PHOENIX	AZ		06/27/2022		313,550							2,924	2,924			
P2009024487	WEST PALM BCH	FL		07/11/2022		150,954							1,744	1,744			
P2009024489	SEAFORD	DE		01/31/2023		260,717							2,413	2,413			
P2009024490	BALTIMORE	MD		06/21/2022		275,956							2,149	2,149			
P2009024492	FT LAUDERDALE	FL		07/12/2022		1,427,880							26,522	26,522			
P2009024493	WASHINGTON	DC		06/30/2022		359,062							3,433	3,433			
P2009024497	CLARKS SUMMIT	PA		06/17/2022		164,145							1,382	1,382			
P2009024500	ROCKVILLE	MD		06/10/2022		328,421							3,746	3,746			
P2009024501	NORWALK	CT		01/31/2023		394,539							2,754	2,754			
P2009024503	LUSBY	MD		06/17/2022		265,743							2,359	2,359			
P2009024507	SCHERTZ	TX		07/31/2022		254,707							2,396	2,396			
P2009024508	DINUBA	CA		06/07/2022		153,573							1,563	1,563			
P2009024510	SAN JOSE	CA		06/30/2022		660,149							6,195	6,195			
P2009024512	ANNANDALE	VA		01/31/2023		190,803							1,750	1,750			
P2009024513	LOGANVILLE	GA		07/31/2022		254,257							1,993	1,993			
P2009024514	BALTIMORE	MD		07/31/2022		274,577							2,153	2,153			
P2009024515	MIAMI	FL		01/31/2023									2,278	2,278			
P2009024518	BLACK CYN CTY	AZ		07/31/2022		742,982							7,182	7,182			
P2009024520	GAITHERSBURG	MD		01/31/2023		288,390							3,093	3,093			
P2009024521	BALTIMORE	MD		01/31/2023		189,911							1,729	1,729			
P2009024523	PARKER	CO		06/15/2022		527,169							159,786	159,786			
P2009024524	BUFFALO GROVE	IL		06/28/2022		181,021							2,480	2,480			
P2009024525	ROUND LK BCH	IL		07/15/2022		219,391							1,827	1,827			
P2009024527	PASO ROBLES	CA		01/31/2023		387,632							3,621	3,621			
P2009024529	PORT WENTWRTH	GA		07/31/2022		304,930							6,299	6,299			
P2009024531	INDIANAPOLIS	IN		07/11/2022		172,029							1,983	1,983			
P2009024534	IRVINGTON	NJ		07/31/2022		200,344							1,356	1,356			
P2009024536	CLAYMONT	DE		07/31/2022		245,834							4,183	4,183			
P2009024537	INDIAN TRAIL	NC		07/31/2022		383,160							2,909	2,909			
P2009024539	EATONTOWN	NJ		07/18/2022		334,482							3,044	3,044			
P2009024540	INDIAN TRAIL	NC		07/31/2022		365,699							3,338	3,338			
P2009024541	LOS ANGELES	CA		06/24/2022		201,243							2,284	2,284			
P2009024542	BRIGHTON	CO		07/18/2022		323,180							2,785	2,785			
P2009024543	CARY	IL		06/23/2022		242,357							5,601	5,601			
P2009024544	MOORE	OK		07/27/2022		213,620							1,481	1,481			
P2009024546	PLAINFIELD	IL		01/31/2023		283,325							2,450	2,450			
P2009024550	NEWARK	DE		07/15/2022		259,455							2,483	2,483			
P2009024551	FRESNO	CA		01/31/2023		145,355							2,857	2,857			
P2009024556	KEISO	WA		07/06/2022		247,385							2,296	2,296			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009024557	CHESTER	VA		06/30/2022		163,951							2,908	2,908			
P2009024559	LODI	CA		06/07/2022		641,002							5,860	5,860			
P2009024563	HAYWARD	CA		06/08/2022		255,030							2,604	2,604			
P2009024564	DORAVILLE	GA		07/31/2022		446,405							8,927	8,927			
P2009024565	LILBURN	GA		06/28/2022		253,413							3,505	3,505			
P2009024566	OKLAHOMA CITY	OK		06/03/2022		144,427							1,562	1,562			
P2009024568	N PLAINFIELD	NJ		07/07/2022		327,488							3,512	3,512			
P2009024569	GLENDALE	AZ		06/24/2022		333,281							2,435	2,435			
P2009024570	PANORAMA CITY	CA		06/14/2022		562,470							5,551	5,551			
P2009024572	COMPTON	CA		01/31/2023		427,852							4,375	4,375			
P2009024573	CHARLOTTE	NC		06/15/2022		194,423							1,741	1,741			
P2009024574	BRANDYWINE	MD		01/31/2023		355,649							3,440	3,440			
P2009024576	THORNTON	CO		06/24/2022		522,364							4,516	4,516			
P2009024579	GREY EAGLE	MN		07/06/2022		155,869							1,950	1,950			
P2009024583	GLEN BURNIE	MD		07/31/2022		145,936							28,079	28,079			
P2009024584	FREDERICK	MD		07/31/2022		301,990							2,491	2,491			
P2009024587	RICHMOND	TX		01/31/2023		281,241							12,627	12,627			
P2009024590	ANAHEIM	CA		06/27/2022		485,307							8,336	8,336			
P2009024591	WYOMING	MI		06/21/2022		243,517							2,184	2,184			
P2009024592	STAFFORD	VA		07/31/2022		394,093							3,251	3,251			
P2009024595	SCOTTSDALE	AZ		06/30/2022		606,725							9,983	9,983			
P2009024596	KANSAS CITY	MO		07/25/2022		866,535							507	507			
P2009024598	PHOENIX	AZ		07/06/2022		156,933							1,191	1,191			
P2009024599	SUNRISE BEACH	MO		06/30/2022									11,942	11,942			
P2009024602	TACOMA	WA		07/11/2022		456,766							4,848	4,848			
P2009024607	BRIDGEVILLE	DE		06/21/2022		275,585							2,053	2,053			
P2009024610	THORNTON	CO		06/30/2022		611,265							5,043	5,043			
P2009024612	BRIGHTON	CO		06/14/2022		288,175							153,203	153,203			
P2009024613	ALPHARETTA	GA		06/30/2022		401,532							3,361	3,361			
P2009024614	DENVER	CO		07/21/2022		161,314							1,255	1,255			
P2009024615	OLYMPIA	WA		01/31/2023		353,180							3,937	3,937			
P2009024617	THOMPSONS STATION	TN		01/31/2023		375,170							2,643	2,643			
P2009024618	LORTON	VA		06/22/2022		293,997							3,098	3,098			
P2009024619	LOS ANGELES	CA		07/11/2022		417,708							3,925	3,925			
P2009024620	DELRAN	NJ		01/31/2023		309,352							16,686	16,686			
P2009024621	HERRIMAN	UT		06/27/2022		344,654							2,461	2,461			
P2009024624	WAUKEGAN	IL		07/08/2022		165,619							2,522	2,522			
P2009024625	PLAINFIELD	IL		07/05/2022		163,382							39,210	39,210			
P2009024628	CHICAGO	IL		06/15/2022		246,138							2,031	2,031			
P2009024629	FRESNO	CA		07/05/2022		218,978							18,853	18,853			
P2009024630	LAKE WORTH	FL		07/05/2022		367,737							34,606	34,606			
P2009024638	PERRIS	CA		01/31/2023		533,353							7,825	7,825			
P2009024639	N LAS VEGAS	NV		06/16/2022		342,217							3,266	3,266			
P2009024642	LOS ANGELES	CA		06/21/2022		507,640							4,578	4,578			
P2009024643	MIDLAND	TX		06/30/2022		240,579							3,924	3,924			
P2009024644	CHAMPAIGN	IL		07/05/2022		154,440							1,399	1,399			
P2009024645	BAYVILLE	NJ		07/15/2022		365,593							3,074	3,074			
P2009024650	BRIDGETON	NJ		07/11/2022		220,620							1,646	1,646			
P2009024651	MELROSE PARK	IL		06/29/2022		216,426							3,728	3,728			
P2009024652	LILBURN	GA		08/01/2022		273,042							1,964	1,964			
P2009024653	SAN JOAQUIN	CA		06/22/2022		234,669							1,960	1,960			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
P2009024655	WEST CHICAGO	IL		06/24/2022		222,605							1,815	1,815			
P2009024657	VISALIA	CA		07/07/2022		156,395							1,247	1,247			
P2009024658	PUYALLUP	WA		06/20/2022		552,650							5,546	5,546			
P2009024659	EAST HAVEN	CT		06/30/2022		200,829							14,223	14,223			
P2009024661	BOCA RATON	FL		06/30/2022		464,964							3,736	3,736			
P2009024662	PALMDALE	CA		06/17/2022		281,325							2,634	2,634			
P2009024663	LANCASTER	CA		06/22/2022		328,980							3,753	3,753			
P2009024664	ROSELLE PARK	NJ		01/31/2023		254,246							2,521	2,521			
P2009024665	HOUSTON	TX		06/22/2022		191,137							2,256	2,256			
P2009024668	LIVINGSTON	NJ		06/30/2022		602,724							112,546	112,546			
P2009024669	KENILWORTH	NJ		06/28/2022		424,100							56,368	56,368			
P2009024670	CARTERET	NJ		06/30/2022		426,844							2,956	2,956			
P2009024671	LAS VEGAS	NV		07/01/2022		187,844							1,446	1,446			
P2009024673	FT LAUDERDALE	FL		07/06/2022		387,293							6,611	6,611			
P2009024674	MONTESANO	WA		10/14/2022		166,100							1,894	1,894			
P2009024675	MIAMI	FL		07/28/2022		675,211							7,739	7,739			
P2009024681	SPRINGFIELD	VA		06/21/2022		575,208							4,463	4,463			
P2009024682	PITTSBURG	CA		07/12/2022		709,612							31,813	31,813			
P2009024683	LOS ANGELES	CA		01/31/2023		500,029							4,456	4,456			
P2009024685	DALLAS	TX		07/14/2022		183,344							1,505	1,505			
P2009024686	WATERFORD	CA		01/31/2023		307,874							2,596	2,596			
P2009024691	SOUTHAVEN	MS		07/19/2022		304,314							1,907	1,907			
P2009024694	NEWBERRY	FL		07/22/2022		609,122							47,928	47,928			
P2009024695	SPRING BRANCH	TX		06/30/2022		862,567							8,034	8,034			
P2009024696	BELLEVILLE	NJ		06/24/2022		385,131							3,139	3,139			
P2009024701	OAKLEY	CA		06/13/2022		174,064							8,156	8,156			
P2009024702	BOLINGBROOK	IL		07/27/2022		195,797							2,047	2,047			
P2009024703	NEW BRAUNFELS	TX		08/15/2022		284,698							1,989	1,989			
P2009024706	WAUKEGAN	IL		07/12/2022		181,760							1,158	1,158			
P2009024707	MAYS LANDING	NJ		06/30/2022		283,427							1,835	1,835			
P2009024708	NEPTUNE	NJ		06/22/2022		375,686							2,542	2,542			
P2009024709	AURORA	IL		07/18/2022		164,012							1,101	1,101			
P2009024710	LINDENHURST	IL		07/22/2022		252,577							1,481	1,481			
P2009024712	PIKESVILLE	MD		06/30/2022		231,270							2,624	2,624			
P2009024713	MANTECA	CA		06/30/2022		698,746							6,454	6,454			
P2009024714	SAN JOSE	CA		07/06/2022		1,326,372							10,068	10,068			
P2009024716	HAGERSTOWN	MD		07/14/2022		205,337							1,542	1,542			
P2009024717	PEMBROKE PINES	FL		01/31/2023									5,203	5,203			
P2009024718	DELRAN	NJ		08/16/2022		218,265							1,558	1,558			
P2009024720	SICKLERVILLE	NJ		06/28/2022		372,408							2,372	2,372			
P2009024721	MEMPHIS	TN		06/27/2022		360,826							2,021	2,021			
P2009024725	BRANDON	FL		07/01/2022		221,687							1,309	1,309			
P2009024727	FREDERICKSBRG	VA		06/30/2022		336,800							2,004	2,004			
P2009024729	CHARLOTTE	NC		08/01/2022		248,352							1,308	1,308			
P2009024730	LINCOLN	NE		07/14/2022		342,160							3,240	3,240			
P2009024731	HOUSTON	TX		07/15/2022		243,500							1,540	1,540			
P2009024736	HAGERSTOWN	MD		07/15/2022		242,687							2,618	2,618			
P2009024737	HOUSTON	TX		06/29/2022		199,504							6,293	6,293			
P2009024739	ATLANTA	GA		07/11/2022		185,279							1,093	1,093			
P2009024743	CHICAGO	IL		07/19/2022		234,584							7,007	7,007			
P2009024744	ROSENBERG	TX		07/29/2022		281,653							1,794	1,794			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009024746	FRISCO	TX		01/31/2023		468,715							4,989	4,989			
P2009024748	WOODBRIDGE	VA		06/29/2022									875	875			
P2009024750	CHESTERFIELD	VA		01/31/2023		563,158							1,808	1,808			
P2009024751	HOUSTON	TX		07/29/2022		312,063							1,716	1,716			
P2009024752	VANCOUVER	WA		01/31/2023		352,846							3,891	3,891			
P2009024753	KENT	WA		07/22/2022		596,938							3,638	3,638			
P2009024754	CORPUS CHRISTI	TX		07/07/2022									1,951	1,951			
P2009024755	PARKLAND	FL		06/30/2022		1,215,503							12,843	12,843			
P2009024758	AUBREY	TX		08/04/2022		493,357							13,843	13,843			
P2009024769	BALTIMORE	MD		07/29/2022		185,524							1,262	1,262			
P2009024770	LOS ANGELES	CA		07/01/2022		531,939							3,220	3,220			
P2009024785	STAR	ID		07/29/2022		309,737							3,006	3,006			
P2009024789	DANBURY	CT		08/26/2022		248,324							1,903	1,903			
P2009024790	RESTON	VA		01/31/2023		359,835							3,780	3,780			
P2009024792	MANVILLE	NJ		08/16/2022		258,444							7,474	7,474			
P2009024794	BAYONNE	NJ		08/09/2022		289,300							51,411	51,411			
P2009024795	SAN ANTONIO	TX		07/22/2022		267,326							2,193	2,193			
P2009024803	CLIFTON	NJ		08/05/2022									7,246	7,246			
P2009024805	LAS VEGAS	NV		07/14/2022		474,911							7,382	7,382			
P2009024806	ELK GROVE	CA		07/29/2022		600,467							6,373	6,373			
P2009024808	OTIS	OR		07/25/2022		562,077							4,904	4,904			
P2009024809	LOS ANGELES	CA		07/27/2022		1,763,401							18,228	18,228			
P2009024811	NEW PRT RCHY	FL		07/21/2022		462,144							3,930	3,930			
P2009024814	LOS ANGELES	CA		07/11/2022		1,893,141							3,518	3,518			
P2009024816	DOWNEY	CA		07/19/2022		1,120,735							18,752	18,752			
P2009024823	CEDAR PARK	TX		08/02/2022									1,653	1,653			
P2009024825	WAYNE	NJ		08/23/2022		444,632							8,529	8,529			
P2009024826	JONESBORO	GA		07/20/2022		471,464							2,890	2,890			
P2009024828	TEANECK	NJ		07/19/2022		653,998							5,867	5,867			
P2009024829	NESBIT	MS		07/29/2022		360,118							8,889	8,889			
P2009024830	EL RENO	OK		07/15/2022		189,404							2,018	2,018			
P2009024832	BRIGHTON	TN		09/29/2022		1,312,475							9,473	9,473			
P2009024835	CORAL GABLES	FL		07/21/2022									2	2			
P2009024839	TOLLAND	CT		07/29/2022		438,127							2,790	2,790			
P2009024840	WEEKI WACHEE	FL		07/29/2022		439,178							6,696	6,696			
P2009024843	CARMEL	IN		07/21/2022		844,488							7,611	7,611			
P2009024844	CORAL SPRINGS	FL		07/25/2022		525,703							3,222	3,222			
P2009024846	RICHMOND	TX		08/03/2022		425,487							4,010	4,010			
P2009024847	SAINT LOUIS	MO		08/09/2022		337,973							3,192	3,192			
P2009024848	AFTON	MN		08/29/2022		818,953							2,714	2,714			
P2009024856	FOREST HILL	MD		07/29/2022		371,221							2,888	2,888			
P2009024858	GLENVIEW	IL		09/13/2022		322,310							2,078	2,078			
P2009024867	POMPANO BEACH	FL		07/28/2022		479,222							4,004	4,004			
P2009024868	SUN CITY	AZ		07/29/2022		479,808							2,388	2,388			
P2009024876	EDINBURG	TX		08/26/2022		170,265							574	574			
P2009024879	MORRISTOWN	NJ		10/20/2022		592,000							5,069	5,069			
P2009024880	AZUSA	CA		08/09/2022		331,831							9,362	9,362			
P2009024883	ELGIN	IL		09/07/2022		265,033							1,766	1,766			
P2009024884	MCLOUD	OK		08/05/2022		308,449											
P2009024885	NAPERVILLE	IL		08/12/2022									529	529			
P2009024893	SAINT CHARLES	MO		08/10/2022		195,778							2,008	2,008			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009024894	CLAYTON	DE		07/29/2022		199,314							1,344	1,344			
P2009024899	CHESTERFIELD	VA		08/05/2022		264,550							1,770	1,770			
P2009024902	MONTGOMERY	TX		08/12/2022		141,684							1,028	1,028			
P2009024909	DUMFRIES	VA		08/23/2022		413,667							2,557	2,557			
P2009024914	COCKEYSVILLE	MD		08/19/2022		750,394							5,269	5,269			
P2009024917	E BRUNSWICK	NJ		09/12/2022		378,206							2,540	2,540			
P2009024921	WEST COVINA	CA		08/23/2022		182,276							2,131	2,131			
P2009024923	BONITA SPGS	FL		08/26/2022		397,520							3,553	3,553			
P2009024924	HESPERIA	CA		08/12/2022		309,758							33,178	33,178			
P2009024927	MAGNOLIA	TX		09/22/2022		276,534							1,354	1,354			
P2009024929	SPRING	TX		10/05/2022		239,160							4,314	4,314			
P2009024931	PEARLAND	TX		08/19/2022		331,340							2,776	2,776			
P2009024932	SAN ANTONIO	TX		08/24/2022		277,652							1,961	1,961			
P2009024937	BENTONVILLE	VA		08/30/2022		170,692							1,260	1,260			
P2009024943	HENRICO	VA		08/22/2022		182,816							1,257	1,257			
P2009024944	ANNANDALE	VA		10/05/2022		684,590							15,623	15,623			
P2009024946	SUMMERVILLE	SC		08/31/2022		284,245							3,610	3,610			
P2009024949	SAINT LOUIS	MO		09/06/2022		179,868							1,560	1,560			
P2009024950	BUDA	TX		09/02/2022		356,519							27,131	27,131			
P2009024952	YUBA CITY	CA		08/23/2022									884	884			
P2009024953	NEWARK	NJ		08/25/2022									1,412	1,412			
P2009024954	SOUTHAVEN	MS		08/31/2022									101,429	101,429			
P2009024955	BOCA RATON	FL		09/12/2022		357,316							3,237	3,237			
P2009024957	TAVERNIER	FL		09/22/2022									2,606	2,606			
P2009024964	BASTROP	TX		09/19/2022		285,118							1,668	1,668			
P2009024965	WINTER HAVEN	FL		07/29/2022		267,776							3,492	3,492			
P2009024966	LAS VEGAS	NV		08/04/2022		492,648							4,516	4,516			
P2009024967	BUCKEYE	AZ		08/08/2022		626,854							4,555	4,555			
P2009024969	KATY	TX		08/15/2022		255,867							639	639			
P2009024970	LAKE FOREST	CA		08/10/2022		807,862							3,219	3,219			
P2009024971	LAKEWOOD	CA		08/08/2022		532,784							4,209	4,209			
P2009024974	DAYTONA BEACH	FL		08/12/2022		267,060							5,520	5,520			
P2009024975	TAMPA	FL		09/14/2022		419,164							1	1			
P2009024977	AURORA	CO		09/12/2022									133,131	133,131			
P2009024982	KANSAS CITY	MO		08/31/2022		195,245							1,883	1,883			
P2009024984	LINDSAY	CA		08/26/2022		456,341							8,611	8,611			
P2009024987	LAS VEGAS	NV		09/16/2022		750,883							4,658	4,658			
P2009024990	STERLING	CT		09/09/2022		448,940							3,372	3,372			
P2009024992	DOVER	FL		09/07/2022									1,597	1,597			
P2009024994	FLOWERY BR	GA		09/06/2022		757,747							5,473	5,473			
P2009024998	AUBURN	WA		08/29/2022		634,074							5,782	5,782			
P2009025000	HOLLADAY	UT		09/03/2022		1,040,108							8,163	8,163			
P2009025002	TOLLESON	AZ		09/19/2022		340,206							2,260	2,260			
P2009025004	OLD SAYBROOK	CT		09/23/2022		452,518							3,005	3,005			
P2009025006	HOLLYWOOD	FL		09/29/2022		282,736							2,679	2,679			
P2009025007	LEHIGH ACRES	FL		09/23/2022		327,028							2,863	2,863			
P2009025008	HOMESTEAD	FL		09/14/2022									865	865			
P2009025009	GLENDALE HTS	IL		10/03/2022		251,705							2,204	2,204			
P2009025010	NEW BRAUNFELS	TX		09/06/2022		238,585							2,151	2,151			
P2009025013	ROSWELL	GA		09/16/2022		724,341							4,811	4,811			
P2009025017	DEERFIELD BCH	FL		10/13/2022		496,741							4,688	4,688			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009025020	ORLANDO	FL		09/09/2022		215,529							2,516	2,516			
P2009025021	HILLSBORO	OR		09/28/2022		644,679							54,771	54,771			
P2009025026	EVERETT	WA		09/20/2022		534,704							4,942	4,942			
P2009025027	CONROE	TX		09/15/2022		186,347							1,670	1,670			
P2009025029	FOLSOM	CA		09/09/2022		654,759							4,345	4,345			
P2009025030	PINOLE	CA		09/21/2022		427,340							3,183	3,183			
P2009025031	LUTHERVILLE	MD		09/29/2022		172,021							1,675	1,675			
P2009025032	WALLER	TX		09/30/2022		471,982							3,209	3,209			
P2009025035	KATY	TX		09/12/2022		341,608							2,486	2,486			
P2009025036	WASHLNGTON	UT		09/09/2022		311,328							2,448	2,448			
P2009025042	FRONT ROYAL	VA		07/12/2022		275,252							1,939	1,939			
P2009025046	NEWARK	NJ		07/18/2022		455,654							2,554	2,554			
P2009025047	CORAL SPRINGS	FL		09/28/2022		422,987							17,107	17,107			
P2009025048	PALO ALTO	CA		10/03/2022		2,166,040							24,031	24,031			
P2009025049	SPRINGDALE	AR		10/11/2022		329,496							2,884	2,884			
P2009025051	KERMAN	CA		09/27/2022		287,150							10,172	10,172			
P2009025061	MIAMI	FL		06/30/2022		279,393							1,890	1,890			
P2009025062	HENDERSON	NV		10/06/2022									3,094	3,094			
P2009025064	BRICK	NJ		09/20/2022		352,424							2,657	2,657			
P2009025065	LOGANVILLE	GA		09/26/2022		589,821							3,896	3,896			
P2009025067	ASHEVILLE	NC		09/29/2022		171,446							1,932	1,932			
P2009025069	BEAR	DE		09/30/2022		438,580							7,641	7,641			
P2009025074	KERMAN	CA		10/05/2022		525,174							5,411	5,411			
P2009025076	CYPRESS	TX		09/30/2022		417,503							2,914	2,914			
P2009025085	LAS VEGAS	NV		09/30/2022		211,911							2,198	2,198			
P2009025086	PASSAIC	NJ		07/18/2022		430,570							31,649	31,649			
P2009025087	PFLUGERVILLE	TX		10/11/2022		326,496							5,130	5,130			
P2009025088	VERO BEACH	FL		09/27/2022		219,617							1,610	1,610			
P2009025091	MIAMI SPRINGS	FL		09/29/2022		488,980							3,305	3,305			
P2009025092	SUMMERVILLE	SC		10/12/2022		395,128							4,314	4,314			
P2009025093	MIAMI	FL		10/27/2022		429,669							2,462	2,462			
P2009025094	LAKE HAVASU CITY	AZ		10/13/2022		571,841							11,005	11,005			
P2009025098	SILVER SPRING	MD		09/26/2022		466,787							2,874	2,874			
P2009025099	INCLINE VLG	NV		10/14/2022		308,718							2,834	2,834			
P2009025105	CINNAMINSON	NJ		10/21/2022		391,552							43,949	43,949			
P2009025111	MONROE	NC		10/17/2022									1,948	1,948			
P2009025114	BELLEVILLE	NJ		10/11/2022		499,564							10,143	10,143			
P2009025117	INDIAN ROCKS BEACH	FL		10/14/2022		298,716							2,395	2,395			
P2009025118	HOUSTON	TX		10/25/2022		950,752							8,832	8,832			
P2009025119	MIRAMAR	FL		10/14/2022		794,859							6,234	6,234			
P2009025123	LAS VEGAS	NV		10/14/2022		764,640							10,387	10,387			
P2009025125	LEHIGH ACRES	FL		10/27/2022		259,267							2,446	2,446			
P2009025126	WINTER PARK	FL		10/11/2022		352,348							3,036	3,036			
P2009025127	ATLANTA	GA		10/19/2022		499,741							3,468	3,468			
P2009025129	EL PASO	TX		10/01/2022		207,662							3,858	3,858			
P2009025135	OWINGS MILLS	MD		10/07/2022		255,465							2,807	2,807			
P2009025138	MAYWOOD	CA		11/14/2022									2,615	2,615			
P2009025140	FATE	TX		10/20/2022		372,592							8,484	8,484			
P2009025143	BENTONVILLE	AR		10/28/2022		810,875							531,668	531,668			
P2009025150	DUMONT	NJ		10/21/2022		352,423							1,604	1,604			
P2009025157	AMERICAN FORK	UT		10/24/2022		408,804							3,452	3,452			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009025165	DECATUR	TX		10/14/2022		559,023							22,634	22,634			
P2009025168	EAST HAMPTON	CT		10/21/2022		282,001							1,418	1,418			
P2009025170	LAKE ARIEL	PA		10/31/2022		152,211							1,110	1,110			
P2009025174	SALEM	UT		11/01/2022									1,277	1,277			
P2009025175	TACOMA	WA		10/28/2022		450,442							2,040	2,040			
P2009025181	BRIDGEPORT	CT		10/21/2022		303,318							2,076	2,076			
P2009025182	COLORADO SPRINGS	CO		10/25/2022									1,216	1,216			
P2009025183	OKLAHOMA CITY	OK		11/28/2022									1,388	1,388			
P2009025186	LAKE PLACID	FL		11/14/2022									959	959			
P2009025189	FALLS CHURCH	VA		10/24/2022		390,513							23,285	23,285			
P2009025190	VINELAND	NJ		11/21/2022									660	660			
P2009025191	NORTH CHESTERFIELD	VA		10/21/2022		200,615							4,105	4,105			
P2009025192	BENTON	AR		11/08/2022									2,180	2,180			
P2009025195	FRESNO	CA		11/04/2022									198,473	198,473			
P2009025197	HOUSTON	TX		10/19/2022		224,829							1,312	1,312			
P2009025199	YORK	PA		11/01/2022									2,272	2,272			
P2009025201	COLLIERVILLE	TN		11/08/2022									18,908	18,908			
P2009025205	HUNTINGTON BCH	CA		11/28/2022									1,920	1,920			
P2009025208	PORT ST LUCIE	FL		10/25/2022		356,845							1,454	1,454			
P2009025209	CORPUS CHRISTI	TX		11/14/2022									1,783	1,783			
P2009025211	MADISON	CT		11/15/2022									2,978	2,978			
P2009025212	CHESTERFIELD	VA		11/04/2022									51,542	51,542			
P2009025215	CANTON	MS		11/10/2022									5,595	5,595			
P2009025224	RCH PALOS VRD	CA		11/23/2022									2,716	2,716			
P2009025229	LAKE SAINT LOUIS	MO		11/23/2022									1,223	1,223			
P2009025232	HOLLYWOOD	FL		11/22/2022									785	785			
P2009025237	ODESSA	TX		11/29/2022									65,702	65,702			
P2009025242	TINTON FALLS	NJ		12/15/2022									3,775	3,775			
P2009025250	STONE MOUNTAIN	GA		12/16/2022									1,010	1,010			
P2009025256	BLUE RIDGE	GA		11/17/2022									3,862	3,862			
P2009025257	SUWANEE	GA		11/30/2022									866	866			
P2009025261	MANCHESTER	CT		11/28/2022									890	890			
P2009025262	AUSTIN	TX		12/30/2022									12,409	12,409			
P2009025266	LAVEEN	AZ		12/09/2022									1,663	1,663			
P2009025267	LAVEEN	AZ		12/09/2022									1,663	1,663			
P2009025268	LAVEEN	AZ		12/09/2022									1,663	1,663			
P2009025269	LAVEEN	AZ		12/09/2022									1,501	1,501			
P2009025270	LAVEEN	AZ		12/09/2022									1,663	1,663			
P2009025271	MIDLOTHIAN	VA		11/29/2022									797	797			
P2009025273	BALTIMORE	MD		12/02/2022									1,529	1,529			
P2009025280	MIAMI	FL		12/08/2022									1,677	1,677			
P2009025288	RANDALLSTOWN	MD		12/22/2022									1,001	1,001			
P2009025290	NATIONAL CITY	CA		11/21/2022									13,175	13,175			
P2009025300	STROUDSBURG	PA		12/02/2022									1,261	1,261			
P2009025302	LINCOLN	NE		12/09/2022									2,375	2,375			
P2009025304	BOCA RATON	FL		12/15/2022									16,636	16,636			
P2009025305	MCDONOUGH	GA		12/13/2022									3,560	3,560			
P2009025306	AFTON	MN		11/28/2022									13,782	13,782			
P2009025312	GREENACRES	FL		11/30/2022									9,129	9,129			
P2009025318	FLORESVILLE	TX		12/01/2022									2,311	2,311			
P2009025320	NEW HAVEN	CT		01/06/2023									1,088	1,088			

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P2009025330	SCRANTON	PA		01/04/2023									556	556			
P2009025331	ALTADENA	CA		12/19/2022									3,035	3,035			
P2009025334	ROLESVILLE	NC		12/13/2022									1,974	1,974			
P2009025339	PEARLAND	TX		12/22/2022									2,555	2,555			
P2009025340	NORWALK	CT		01/13/2023									85,621	85,621			
P2009025349	BRIDGEPORT	CT		12/23/2022									1,006	1,006			
P2009025353	BEAVERCREEK	OH		12/14/2022									3,522	3,522			
P2009025356	ALDIE	VA		12/29/2022									1,554	1,554			
P2009025357	WINSTON	GA		12/20/2022									2,916	2,916			
P2009025367	DALLAS	GA		12/30/2022									1,146	1,146			
P2009025369	GLENDALE	CA		01/13/2023									80,571	80,571			
P2009025371	LAWRENCEVILLE	GA		01/17/2023									1,063	1,063			
P2009025376	LINCOLN	NE		01/19/2023									1,265	1,265			
P2009025377	MARIETTA	GA		01/13/2023									1,114	1,114			
P2009025388	STROUDSBURG	PA		01/12/2023									5,484	5,484			
P2009025397	NAUGATUCK	CT		02/10/2023									1,193	1,193			
P2009025401	ALTAMONTE SPRINGS	FL		02/10/2023									1,359	1,359			
P2009025402	LAWRENCEVILLE	GA		01/18/2023									1,081	1,081			
P2009025404	KISSIMMEE	FL		02/14/2023									1,258	1,258			
P2009025415	BURTONSVILLE	MD		02/10/2023									1,385	1,385			
P2009025432	PORT ST LUCIE	FL		01/23/2023									2,096	2,096			
P2009025439	PANAMA CITY	FL		02/24/2023									16,215	16,215			
P2009025443	ELIZABETH	NJ		02/09/2023									1,304	1,304			
P2009025448	UNION	NJ		02/23/2023									1,425	1,425			
P2009025450	SAN ANTONIO	TX		01/31/2023									1,165	1,165			
P2009025452	HOOPER	UT		02/16/2023									2,977	2,977			
P2009025455	SAN ANTONIO	TX		02/27/2023									933	933			
P2009025457	DALLAS	TX		02/28/2023									1,194	1,194			
P2009025460	SHARPSBURG	GA		02/24/2023									1,462	1,462			
P2009025464	SAN ANTONIO	TX		02/28/2023									1,505	1,505			
P2009025465	WEST PALM BEACH	FL		02/28/2023									1,559	1,559			
P2009025466	SAN BENITO	TX		02/15/2023									1,183	1,183			
P2009025468	SEBASTOPOL	CA		03/02/2023									1,865	1,865			
P2009025470	CUTLER BAY	FL		03/02/2023									1,597	1,597			
P2009025471	OAK LAWN	IL		03/13/2023									746	746			
P2009025472	CLAYTON	NC		03/04/2023									1,024	1,024			
P2009025476	PASADENA	MD		03/16/2023									1,270	1,270			
P2009025477	SMITHFIELD	NC		02/21/2023									5,220	5,220			
P2009025480	NEW FAIRFIELD	CT		03/30/2023									686	686			
P2009025481	LINCOLN	NE		03/07/2023									3,003	3,003			
P2009025482	N CHESTERFIELD	VA		02/28/2023									821	821			
P2009025483	MODESTO	CA		02/22/2023									500	500			
P2009025485	PFLUGERVILLE	TX		03/02/2023									1,407	1,407			
P2009025487	WASHINGTON	DC		03/01/2023									1,239	1,239			
P2009025488	HOUSTON	TX		02/27/2023									17,643	17,643			
P2009025489	LEHIGH ACRES	FL		03/08/2023									1,083	1,083			
P2009025490	HOLLYWOOD	FL		03/09/2023									1,906	1,906			
P2009025492	ARLINGTON	TX		02/27/2023									763	763			
P2009025493	DURHAM	NC		03/06/2023									1,277	1,277			
P2009025495	PLAINFIELD	NJ		03/17/2023									1,390	1,390			
P2009025497	MIAMI	FL		02/24/2023									2,110	2,110			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009025498	APPLE VALLEY	CA		05/16/2023									1,191	1,191			
P2009025499	ROWLAND HEIGHTS	CA		03/15/2023									1,480	1,480			
P2009025502	FRANKLINVILLE	NJ		03/07/2023									659	659			
P2009025503	PLANTATION	FL		03/03/2023									2,734	2,734			
P2009025504	FAIRFAX	VA		02/28/2023									1,258	1,258			
P2009025506	SANTA CLARITA	CA		03/02/2023									1,971	1,971			
P2009025507	SMYRNA	GA		03/07/2023									8,946	8,946			
P2009025508	SILVER SPRING	MD		03/13/2023									1,615	1,615			
P2009025509	HOUSTON	TX		03/09/2023									705	705			
P2009025515	SANTA ROSA	CA		03/14/2023									1,454	1,454			
P2009025517	LITTLE ROCK	AR		03/13/2023									3,420	3,420			
P2009025518	ROUND LK BCH	IL		03/09/2023									854	854			
P2009025519	CLEVELAND	TX		03/16/2023									595	595			
P2009025521	RIDGEFIELD	NJ		03/22/2023									1,279	1,279			
P2009025525	TRAVERSE CITY	MI		03/06/2023									1,432	1,432			
P2009025527	GLENDALE HTS	IL		03/08/2023									2,883	2,883			
P2009025531	LANCASTER	SC		03/17/2023									1,439	1,439			
P2009025533	DURHAM	NC		03/22/2023									1,196	1,196			
P2009025536	SANTAQUIN	UT		03/14/2023									618	618			
P2009025537	CHICAGO	IL		03/31/2023									823	823			
P2009025539	PENSACOLA	FL		03/30/2023									786	786			
P2009025541	SAN ANTONLO	TX		03/15/2023									260	260			
P2009025542	PEARLAND	TX		03/16/2023									2,455	2,455			
P2009025544	LEESBURG	VA		03/16/2023									1,947	1,947			
P2009025545	LAS VEGAS	NV		03/21/2023									5,082	5,082			
P2009025547	CYPRESS	TX		03/30/2023									3,052	3,052			
P2009025548	HOUSTON	TX		04/05/2023									775	775			
P2009025550	OXON HILL	MD		03/31/2023									698	698			
P2009025553	BURKE	VA		03/17/2023									2,600	2,600			
P2009025555	PALMDALE	CA		03/30/2023									820	820			
P2009025556	ARCATA	CA		03/21/2023									619	619			
P2009025557	HOLLYWOOD	FL		03/22/2023									3,509	3,509			
P2009025561	DELRAY BEACH	FL		03/30/2023									945	945			
P2009025564	OAKLAND	CA		03/17/2023									4,521	4,521			
P2009025571	CHAMPLIN	MN		03/17/2023									6,198	6,198			
P2009025578	ANTLOCH	TN		03/24/2023									1,763	1,763			
P2009025579	SILVER SPRING	MD		03/28/2023									1,481	1,481			
P2009025580	LONGMONT	CO		03/28/2023									1,195	1,195			
P2009025583	NEW HAVEN	CT		03/28/2023									887	887			
P2009025584	APOPKA	FL		04/21/2023									288	288			
P2009025586	MORNINGSIDE	MD		03/31/2023									809	809			
P2009025587	DUNDALK	MD		03/24/2023									31,237	31,237			
P2009025590	NORCO	CA		04/10/2023									2,217	2,217			
P2009025592	AUSTIN	TX		03/30/2023									1,576	1,576			
P2009025593	LAWRENCEVILLE	GA		04/07/2023									4,030	4,030			
P2009025594	DERWOOD	MD		03/30/2023									4,721	4,721			
P2009025595	RICHMOND	CA		05/08/2023									1,110	1,110			
P2009025596	LOCKEFORD	CA		03/20/2023									1,597	1,597			
P2009025597	DANBURY	CT		04/04/2023									3,436	3,436			
P2009025599	CASA GRANDE	AZ		04/21/2023									718	718			
P2009025600	HOUSTON	TX		04/21/2023									3,099	3,099			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009025601	HIALEAH GDNS	FL		03/30/2023									657	657			
P2009025602	SARASOTA	FL		04/10/2023									2,235	2,235			
P2009025606	ROUND ROCK	TX		03/31/2023									721	721			
P2009025607	LOS ANGELES	CA		03/28/2023									1,246	1,246			
P2009025613	GAITHERSBURG	MD		04/03/2023									387	387			
P2009025614	LAHAINA	HI		04/18/2023									1,949	1,949			
P2009025617	CORONA	CA		04/12/2023									19,628	19,628			
P2009025620	CHICAGO	IL		05/03/2023									984	984			
P2009025624	CHICAGO	IL		04/18/2023									631	631			
P2009025625	BRYAN	TX		04/03/2023									605	605			
P2009025629	MANASSAS	VA		04/19/2023									1,109	1,109			
P2009025632	LUBBOCK	TX		03/31/2023									202,604	202,604			
P2009025633	CORAOPOLIS	PA		04/14/2023									1,930	1,930			
P2009025637	CYPRESS	TX		04/21/2023									1,618	1,618			
P2009025638	WYLIE	TX		04/20/2023									768	768			
P2009025640	HOUSTON	TX		04/24/2023									2,714	2,714			
P2009025647	MONACA	PA		04/24/2023									621	621			
P2009025648	BOUNTIFUL	UT		04/21/2023									1,433	1,433			
P2009025649	NEW ALBANY	IN		04/11/2023									471	471			
P2009025652	DORAL	FL		05/01/2023									3,367	3,367			
P2009025656	TAMPA	FL		04/27/2023									893	893			
P2009025657	HOLIDAY	FL		05/01/2023									1,062	1,062			
P2009025666	DICKINSON	TX		05/18/2023									461	461			
P2009025669	HILLSIDE	NJ		04/21/2023									451	451			
P2009025670	KUNKLETOWN	PA		05/05/2023									21,319	21,319			
P2009025674	ROUND LK BCH	IL		04/28/2023									525	525			
P2009025675	COMPTON	CA		04/17/2023									908	908			
P2009025678	SPARKS	NV		05/04/2023									1,636	1,636			
P2009025679	CHARLOTTE	NC		06/29/2023									274	274			
P2009025680	PINON HILLS	CA		05/23/2023									609	609			
P2009025683	NAZARETH	PA		05/02/2023									1,608	1,608			
P2009025684	INDIO	CA		05/11/2023									916	916			
P2009025688	FT LAUDERDALE	FL		05/10/2023									430	430			
P2009025697	SUGAR HILL	GA		05/03/2023									993	993			
P2009025698	MIAMI BEACH	FL		03/24/2023									1,057	1,057			
P2009025700	LAS VEGAS	NV		04/28/2023									833	833			
P2009025701	HOUSTON	TX		05/03/2023									6,906	6,906			
P2009025702	MIDVALE	UT		04/26/2023									1,125	1,125			
P2009025703	CHICAGO	IL		05/11/2023									611	611			
P2009025704	STONE MOUNTAIN	GA		05/08/2023									916	916			
P2009025707	MESA	AZ		05/19/2023									343	343			
P2009025709	CHARLOTTE	NC		04/26/2023									630	630			
P2009025711	SADDLE BROOK	NJ		05/11/2023									4,802	4,802			
P2009025712	STAFFORD TOWNSHIP	NJ		05/17/2023									710	710			
P2009025714	CHARLOTTE	NC		05/25/2023									605	605			
P2009025717	PHILLIPSBURG	NJ		05/02/2023									352	352			
P2009025719	LOS ANGELES	CA		05/10/2023									1,012	1,012			
P2009025722	BENSALEM	PA		04/26/2023									5,882	5,882			
P2009025729	JOELTON	TN		05/01/2023									1,131	1,131			
P2009025739	SALINAS	CA		05/23/2023									998	998			
P2009025741	WHITE HOUSE	TN		05/03/2023									10,879	10,879			

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P2009025744	BALTIMORE	MD		05/09/2023									667	667			
P2009025745	JAMESTOWN	NC		05/31/2023									1,273	1,273			
P2009025746	AVENEL	NJ		05/10/2023									512	512			
P2009025748	CELINA	TX		05/22/2023									22,821	22,821			
P2009025750	HYATTSVILLE	MD		05/15/2023									1,088	1,088			
P2009025752	CLARKSBURG	MD		05/12/2023									3,176	3,176			
P2009025753	MONTGOMERY VILLAGE	MD		05/16/2023									537	537			
P2009025755	FORT WORTH	TX		05/08/2023									870	870			
P2009025756	JACKSONVILLE	FL		05/05/2023									872	872			
P2009025759	RINCON	GA		05/18/2023									405	405			
P2009025761	RICHMOND	VA		06/01/2023									447	447			
P2009025763	PHOENIX	AZ		05/18/2023									1,907	1,907			
P2009025766	LAS VEGAS	NV		05/19/2023									300	300			
P2009025769	NEW CARROLLTON	MD		06/09/2023									332	332			
P2009025772	COLLIERVILLE	TN		05/25/2023									697	697			
P2009025773	HUNTSVILLE	TX		06/05/2023									3,199	3,199			
P2009025775	HAVERHILL	FL		05/31/2023									21,306	21,306			
P2009025777	WESTMINSTER	CO		05/18/2023									685	685			
P2009025778	OMAHA	NE		06/02/2023									769	769			
P2009025780	PFLUGERVILLE	TX		05/25/2023									1,449	1,449			
P2009025783	ARCADIA	FL		05/23/2023									42,427	42,427			
P2009025789	GLENDALE	AZ		05/12/2023									1,110	1,110			
P2009025791	OKLAHOMA CITY	OK		05/23/2023									401	401			
P2009025794	CHICAGO	IL		05/19/2023									516	516			
P2009025802	KINGSPORT	TN		05/02/2023									796	796			
P2009025819	DELRAN	NJ		05/26/2023									593	593			
P2009025824	DUNDALK	MD		06/13/2023									192	192			
P2009025826	SWEDESBORO	NJ		04/24/2023									710	710			
P2009025828	LAWRENCEVILLE	GA		05/23/2023									267	267			
P2009025833	ELLENWOOD	GA		05/26/2023									379	379			
P2009025837	HUMBLE	TX		05/19/2023									1,219	1,219			
P2009025839	KISSIMMEE	FL		05/25/2023									420	420			
P2009025844	INDIAN LAND	SC		06/09/2023									1,330	1,330			
P2009025847	MIAMI	FL		06/09/2023									1,932	1,932			
P2009025849	SANDY	UT		05/19/2023									699	699			
P2009025851	AUSTIN	TX		05/31/2023									825	825			
P2009025853	STERLING	VA		05/22/2023									1,020	1,020			
P2009025855	COLORADO SPGS	CO		05/23/2023									20,526	20,526			
P2009025866	WHITE HALL	MD		06/02/2023									2,887	2,887			
P2009025873	DIAMOND SPRINGS	CA		06/09/2023									395	395			
P2009025876	CHAPLIN	CT		05/30/2023									641	641			
P2009025877	HOPEWELL	VA		05/31/2023									610	610			
P2009025880	MIDDLEBURG	FL		05/25/2023									1,543	1,543			
P2009025881	ELGIN	TX		06/15/2023									1,121	1,121			
P2009025885	HENDERSON	NV		06/09/2023									2,755	2,755			
P2009025888	SILVER SPRING	MD		08/02/2023									306	306			
P2009025889	SOUTH RIVER	NJ		05/31/2023									425	425			
P2009025893	LONGBOAT KEY	FL		06/06/2023									1,904	1,904			
P2009025894	AURORA	IL		08/14/2023									117	117			
P2009025898	DELRAY BEACH	FL		06/08/2023									1,122	1,122			
P2009025943	MILWAUKIE	OR		06/19/2023									1,534	1,534			

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P2009025951	ELIZABETH	NJ		06/20/2023									9,042	9,042			
P2009025973	DELTONA	FL		07/10/2023									264	264			
P2009025979	GRAHAM	NC		06/28/2023									215	215			
P2009025991	LUSBY	MD		07/07/2023									283	283			
P2009026017	LEANDER	TX		07/20/2023									1,173	1,173			
P2009026093	REISTERSTOWN	MD		07/31/2023									291	291			
P2009026096	SAN ANTONIO	TX		08/10/2023									203	203			
P2009026097	FALLS CHURCH	VA		07/26/2023									163	163			
P2009026098	EDWARDSVILLE	KS		08/15/2023									185	185			
P2009026101	NORTH BERGEN	NJ		08/09/2023									229,109	229,109			
P2009026103	BUTLER	PA		09/06/2023									137	137			
P2009026108	SAN ANTONIO	TX		07/25/2023									521	521			
P2009026109	LAWTON	OK		08/03/2023									707	707			
P2009026111	GLEN BURNIE	MD		07/31/2023									210	210			
P2010802589	HOUSTON	TX		10/30/2020		116,507							1,420	1,420			
P210437	ORANGE	VA		03/22/2023									222	222			
P271211	DURHAM	NC		07/20/2022									2,510	2,510			
P271290	WILSON	NC		08/05/2022									408	408			
P271291	CHARLOTTE	NC		07/15/2022									1,404	1,404			
P271296	CONCORD	NC		08/23/2022									1,118	1,118			
P271297	CHARLOTTE	NC		08/22/2022									1,194	1,194			
P271298	CHARLOTTE	NC		08/19/2022									1,359	1,359			
P271299	CHARLOTTE	NC		08/18/2022									1,500	1,500			
P271300	CHARLOTTE	NC		08/15/2022									1,288	1,288			
P271318	KANNAPOLIS	NC		09/01/2022									1,458	1,458			
P271319	CHARLOTTE	NC		08/24/2022									1,102	1,102			
P271350	THOMASVILLE	NC		08/23/2022									512	512			
P271353	GASTONIA	NC		08/24/2022									885	885			
P271698	HIGH POINT	NC		07/27/2023									463	463			
P303421	AUGUSTA	GA		09/20/2022									339	339			
P321617	ORLANDO	FL		05/16/2023									909	909			
P321688	TAMPA	FL		07/13/2023									765	765			
P321700	TAMPA	FL		08/08/2023									433	433			
P370426	KNOXVILLE	TN		07/28/2023									272	272			
P370427	MARYVILLE	TN		07/28/2023									338	338			
P4191007911	WESLACO	TX		03/12/2020		228,188							4,672	4,672			
P4191108841	NORTH MIAMI BEACH	FL		02/19/2020		293,923							2,942	2,942			
P4191108967	HOUSTON	TX		03/09/2020		112,675							1,436	1,436			
P4191108993	PITTSBURGH	PA		03/06/2020		258,066							4,572	4,572			
P4191109097	CASTLE ROCK	CO		01/27/2020		309,739							5,692	5,692			
P4191109143	FORT LUPTON	CO		02/13/2020		428,160							13,685	13,685			
P4191209377	TRAVELERS REST	SC		01/02/2020		190,808							3,432	3,432			
P4191209483	NEWTOWN SQUARE	PA		02/04/2020		119,140							2,168	2,168			
P4191209523	WEST PALM BEACH	FL		02/28/2020		278,259							7,398	7,398			
P4191209617	CORAL SPRINGS	FL		02/21/2020		237,453							3,587	3,587			
P4191209704	BARTLETT	IL		03/09/2020		173,509							3,048	3,048			
P4191209707	PALMDALE	CA		02/24/2020		211,750							3,854	3,854			
P4191209711	BIRMINGTON	MI		02/13/2020		434,665							45,000	45,000			
P4200109821	GILBERT	AZ		02/28/2020		403,627							17,328	17,328			
P4200109846	BOLINGBROOK	IL		02/11/2020		419,663							6,518	6,518			
P4200109907	WICHITA	KS		02/21/2020		339,863							3,135	3,135			

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P4200109958	BAILEY	CO		02/27/2020		141,324							2,579	2,579			
P4200110034	HUNTSVILLE	UT		03/13/2020		127,368							1,395	1,395			
P4200110065	CHARLESTON	SC		03/12/2020		234,113							14,490	14,490			
P4200110097	WILLCOX	AZ		02/25/2020		147,800							2,357	2,357			
P4200110159	ORLANDO	FL		02/14/2020		304,591							6,062	6,062			
P4200110233	SAN JUAN CAPISTRANO	CA		03/06/2020		385,284							6,077	6,077			
P4200110242	FOUNTAIN HILLS	AZ		03/06/2020		182,268							22,973	22,973			
P4200110254	ANAHEIM	CA		03/16/2020		708,037							11,156	11,156			
P4200110270	NEWTOWN	PA		02/21/2020		469,550							8,755	8,755			
P4200110272	KENNESAW	GA		03/06/2020		396,959							6,790	6,790			
P4200110273	SANDY SPRINGS	GA		02/28/2020		1,085,197							12,048	12,048			
P4200110328	ENCINO	CA		02/27/2020		1,338,699							29,136	29,136			
P4200110331	MINNEAPOLIS	MN		02/14/2020		742,008							12,004	12,004			
P4200110339	PHILADELPHIA	PA		03/06/2020		95,850							1,525	1,525			
P4200110349	ST. CLOUD	FL		03/06/2020		231,735							3,698	3,698			
P4200110363	ROYAL OAKS	CA		02/24/2020		519,872							8,951	8,951			
P4200110395	CAPE CORAL	FL		02/28/2020		143,711							2,622	2,622			
P4200210524	CORAL SPRINGS	FL		03/12/2020		386,153							15,687	15,687			
P4200210589	MINNEAPOLIS	MN		03/06/2020		462,444							8,453	8,453			
P4200210621	SANTA ANA	CA		03/17/2020		512,855							6,620	6,620			
P4200210627	SANTA ANA	CA		03/17/2020		519,033							6,692	6,692			
P4200210665	SOUTHWEST RANCHES	FL		03/18/2020		892,956							35,641	35,641			
P4200210699	LANDING	NJ		03/20/2020		304,390							4,896	4,896			
P4200210853	HOLLYWOOD	FL		03/13/2020		508,736							7,176	7,176			
P4200210901	OVERLAND PARK	KS		03/19/2020		126,258							2,116	2,116			
P4200210989	PARKLAND	FL		03/16/2020		573,101							11,060	11,060			
P4211014424	ALPHARETTA	GA		02/18/2022									1,763	1,763			
P4211114759	FORT LAUDERDALE	FL		03/09/2022		597,733							8,840	8,840			
P4211114771	NEW FAIRFIELD	CT		04/25/2022		285,520							2,964	2,964			
P4211115062	LUTZ	FL		07/31/2022		189,364							20,714	20,714			
P4211115152	PRINCETON	NJ		02/18/2022		2,044,710							32,543	32,543			
P4211215230	KILLEEN	TX		03/15/2022		110,439							1,563	1,563			
P4211215312	PEMBROKE PINES	FL		01/25/2022		724,378							13,084	13,084			
P4211215393	LAMBERTVILLE	NJ		03/24/2022		961,669							14,674	14,674			
P4211215452	HOLLYWOOD	FL		02/02/2022		600,042							4,849	4,849			
P4211215458	YUKON	PA		02/02/2022		199,288							2,418	2,418			
P4211215628	THE VILLAGES	FL		02/14/2022		769,460							13,199	13,199			
P4211215642	KALISPELL	MT		03/31/2022		503,689							6,135	6,135			
P4211215661	AVENTURA	FL		02/04/2022									967	967			
P4220115678	MERRITTSTOWN	PA		01/26/2022		108,766							1,595	1,595			
P4220115702	SAN DIEGO	CA		02/15/2022		181,330							3,618	3,618			
P4220115722	ALBUQUERQUE	NM		02/08/2022		326,985							49,405	49,405			
P4220115728	BURBANK	CA		02/05/2022		1,204,809							20,811	20,811			
P4220115748	HIXSON	TN		02/02/2022		194,121							3,072	3,072			
P4220115762	LIVERMORE	CO		02/24/2022		444,191							8,638	8,638			
P4220115776	TAVARES	FL		03/17/2022		174,268							2,164	2,164			
P4220115777	MELBOURNE	FL		02/15/2022		1,310,849							21,319	21,319			
P4220115792	AVENTURA	FL		04/04/2022		270,389							4,058	4,058			
P4220115870	HAINES CITY	FL		03/25/2022		285,807							4,080	4,080			
P4220115878	HIGHLAND	MI		03/21/2022		305,841							5,010	5,010			
P4220115893	OLD BRIDGE	NJ		03/04/2022		399,804							5,503	5,503			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220115899	DOWNEY	CA		03/17/2022		380,392							4,999	4,999			
P4220115914	PORT SAINT LUCIE	FL		02/16/2022		355,289							5,225	5,225			
P4220115973	DEPTFORD	NJ		02/22/2022		184,877							2,774	2,774			
P4220115974	DELAND	FL		04/22/2022		190,522							85,550	85,550			
P4220115998	TELFORD	PA		03/28/2022		293,929							5,360	5,360			
P4220116020	COCONUT GROVE	FL		03/25/2022									5,949	5,949			
P4220116044	COLORADO SPRINGS	CO		03/23/2022		264,257							4,562	4,562			
P4220116046	JACKSON	WY		02/25/2022		1,435,767							27,951	27,951			
P4220116091	KISSIMMEE	FL		02/16/2022		103,886							3,520	3,520			
P4220116102	INDIAN LAND	SC		02/28/2022		310,687							5,272	5,272			
P4220116121	MELBOURNE	FL		03/11/2022		130,977							1,756	1,756			
P4220116128	SARASOTA	FL		03/25/2022		266,018							3,643	3,643			
P4220116146	ATLANTA	GA		02/17/2022									3,216	3,216			
P4220116166	DENVER	CO		04/07/2022		390,955							5,760	5,760			
P4220116168	DENVER	CO		04/07/2022		508,683							6,990	6,990			
P4220116177	WINTER GARDEN	FL		02/14/2022		917,239							10,681	10,681			
P4220116193	MORRO BAY	CA		03/28/2022		522,353							9,457	9,457			
P4220116199	WELLINGTON	FL		03/17/2022		588,382							6,532	6,532			
P4220116208	PASADENA	CA		04/16/2022		1,214,070							22,393	22,393			
P4220216214	LAKEWOOD RANCH	FL		03/15/2022		737,485							12,282	12,282			
P4220216227	WINTER SPRINGS	FL		03/11/2022		774,252							9,790	9,790			
P4220216237	JEFFERSON	CO		05/02/2022		463,902							7,051	7,051			
P4220216240	FORT MILL	SC		03/31/2022		233,701							3,744	3,744			
P4220216252	BETHLEHEM	GA		03/11/2022		364,662							4,144	4,144			
P4220216254	FORT MILL	SC		04/01/2022		190,881							2,995	2,995			
P4220216257	TAVERNEIR	FL		03/10/2022		1,344,442							23,329	23,329			
P4220216274	SUMMERVILLE	SC		03/02/2022		152,311							17	17			
P4220216283	HAINES CITY	FL		03/17/2022		257,246							3,811	3,811			
P4220216292	MATTHEWS	NC		04/01/2022		442,609							12,851	12,851			
P4220216296	PALM BAY	FL		03/08/2022		152,019							1,959	1,959			
P4220216298	HOUSTON	TX		03/10/2022		223,129							2,823	2,823			
P4220216319	ROSEVILLE	CA		02/23/2022		157,373							1,000	1,000			
P4220216344	DAVENPORT	FL		07/31/2022		268,886							2,979	2,979			
P4220216375	VALLEY SPRINGS	CA		04/13/2022		387,218							3,781	3,781			
P4220216376	PEORIA	AZ		03/22/2022		561,528							8,936	8,936			
P4220216404	PALM HARBOR	FL		03/11/2022		891,189							12,880	12,880			
P4220216408	WINTER GARDEN	FL		03/11/2022		437,965							7,658	7,658			
P4220216409	LAKE WORTH	FL		03/22/2022		162,392							1,497	1,497			
P4220216412	CO SPGS	CO		04/06/2022		328,717							5,167	5,167			
P4220216427	SHERMAN OAKS	CA		03/17/2022		1,219,529							21,005	21,005			
P4220216441	CORONA	CA		04/15/2022		556,386							7,405	7,405			
P4220216466	JACKSONVILLE	FL		05/27/2022		290,618							4,862	4,862			
P4220216480	ORMOND BEACH	FL		03/30/2022		285,075							4,360	4,360			
P4220216499	SCOTTSDALE	AZ		03/28/2022		414,688							8,344	8,344			
P4220216500	CANTON	MI		03/11/2022		471,052							7,444	7,444			
P4220216510	MIAMI	FL		03/21/2022		468,739							6,175	6,175			
P4220216521	BRIGHTON	CO		03/14/2022		406,767							4,283	4,283			
P4220216531	PROVIDENCE	RI		03/31/2022		402,370							5,949	5,949			
P4220216533	GILBERT	AZ		03/15/2022		581,154							8,616	8,616			
P4220216544	HENDERSON	NV		04/19/2022		1,224,356							15,615	15,615			
P4220216550	ASBURY	NJ		03/17/2022		348,950							5,313	5,313			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220216552	PISMO BEACH	CA		03/14/2022									3,900	3,900			
P4220216556	KEY LARGO	FL		03/15/2022									1,957	1,957			
P4220216575	BRASELTON	GA		03/09/2022		743,129							9,712	9,712			
P4220216583	PINE	CO		04/11/2022		1,316,109							27,139	27,139			
P4220216594	CORONA	CA		03/23/2022		316,826							11,031	11,031			
P4220216607	CHARLESTON	SC		03/18/2022		671,338							7,956	7,956			
P4220216612	KEY LARGO	FL		03/30/2022		1,491,830							22,843	22,843			
P4220216622	DENVER	CO		03/24/2022		380,729							5,233	5,233			
P4220216626	CATALDO	ID		04/08/2022		236,881							3,941	3,941			
P4220216651	PEMBROKE PINES	FL		04/01/2022		341,328							10,358	10,358			
P4220216668	HGHLNDS RANCH	CO		04/11/2022		440,134							7,024	7,024			
P4220216670	FORT LAUDERDALE	FL		04/01/2022		307,946							4,638	4,638			
P4220216677	MIAMI GARDENS	FL		03/10/2022		230,384							3,424	3,424			
P4220216680	WHITTIER	CA		03/22/2022		752,821							10,239	10,239			
P4220216686	NORTH BAY VILLAGE	FL		03/31/2022		306,103							4,657	4,657			
P4220216691	MIAMI	FL		03/10/2022		193,357							2,853	2,853			
P4220216694	JACKSONVILLE	FL		04/22/2022		777,927							10,152	10,152			
P4220216714	IRVINE	CA		04/13/2022		554,830							7,444	7,444			
P4220216725	SUNNY ISLES BEACH	FL		05/02/2022		651,695							11,590	11,590			
P4220216731	HOLLYWOOD	FL		03/18/2022		404,045							5,575	5,575			
P4220216788	DANA POINT	CA		03/28/2022		302,660							4,565	4,565			
P4220216793	ZEPHYRHILLS	FL		03/31/2022		156,214							2,155	2,155			
P4220216798	ATLANTA	GA		04/02/2022		385,665							6,319	6,319			
P4220216802	LAGUNA NIGUEL	CA		03/18/2022		922,219							10,108	10,108			
P4220216804	BOCA RATON	FL		04/13/2022		370,164							4,918	4,918			
P4220216818	NORTH HILLS	CA		04/15/2022		194,777							6,883	6,883			
P4220216823	MESA	AZ		03/22/2022		385,525							5,290	5,290			
P4220316838	GASTONIA	NC		04/13/2022		116,073							2,363	2,363			
P4220316844	ALTON	UT		04/06/2022									1,765	1,765			
P4220316852	SANTA ROSA BEACH	FL		03/25/2022		625,530							8,546	8,546			
P4220316862	PARKLAND	FL		04/07/2022		578,421							5,094	5,094			
P4220316866	DENVER	CO		03/31/2022		130,273							1,792	1,792			
P4220316884	CENTENNIAL	CO		05/12/2022		582,436							7,893	7,893			
P4220316893	WINTER PARK	FL		04/06/2022		630,498							9,334	9,334			
P4220316895	KINNELON	NJ		05/02/2022		883,545							14,820	14,820			
P4220316905	LAKE ELSINORE	CA		03/25/2022		364,620							4,481	4,481			
P4220316908	ROSSVILLE	GA		03/31/2022		145,864							2,797	2,797			
P4220316919	MIAMI	FL		04/01/2022		119,087							1,963	1,963			
P4220316931	DENVER	CO		04/01/2022		129,995							1,770	1,770			
P4220316947	COLUMBUS	OH		04/07/2022		241,714							3,386	3,386			
P4220316952	COLUMBUS	OH		04/08/2022		190,425							1,860	1,860			
P4220316954	LOS BANOS	CA		03/28/2022		468,020							400	400			
P4220316961	NORTH HILLS	CA		04/12/2022		999,000							9,053	9,053			
P4220316965	PARKLAND	FL		03/31/2022		736,211							10,324	10,324			
P4220316987	SUNRISE	FL		04/11/2022		101,027							855	855			
P4220316988	CASA GRANDE	AZ		04/25/2022		286,081							3,161	3,161			
P4220316989	CASSELBERRY	FL		04/06/2022		133,360							12,470	12,470			
P4220316997	NEW SMYRNA BEACH	FL		04/20/2022		270,591							3,327	3,327			
P4220317003	BONITA SPRINGS	FL		04/28/2022		323,679							13,087	13,087			
P4220317010	OCALA	FL		03/28/2022		180,860							3,192	3,192			
P4220317013	HUNTINGTON BEACH	CA		03/30/2022		1,161,080							16,435	16,435			

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P4220317015	INLET BEACH	FL		04/29/2022		1,219,714							16,247	16,247			
P4220317027	GOLDEN	CO		04/04/2022		928,879							11,532	11,532			
P4220317029	SAN LEON	TX		05/05/2022		366,418							8,518	8,518			
P4220317033	PITTSBORO	NC		04/08/2022		342,246							3,011	3,011			
P4220317053	CORAL SPRINGS	FL		04/22/2022		2,062,826							26,477	26,477			
P4220317104	TACOMA	WA		04/18/2022		415,244							25,305	25,305			
P4220317110	DELRAY BEACH	FL		04/06/2022		46,727							14,836	14,836			
P4220317149	PLACERVILLE	CA		04/13/2022		913,499							9,798	9,798			
P4220317153	DALTON	GA		04/22/2022		650,887							6,877	6,877			
P4220317164	BOCA RATON	FL		04/14/2022		1,464,671							12,596	12,596			
P4220317187	IRVINE	CA		04/27/2022		1,443,286							21,093	21,093			
P4220317191	APPLE VALLEY	CA		03/29/2022		819,649							10,826	10,826			
P4220317196	OCALA	FL		04/12/2022		362,498							4,365	4,365			
P4220317200	DELRAY BEACH	FL		03/31/2022									10,349	10,349			
P4220317208	NORTH MYRTLE BEACH	SC		04/13/2022		417,154							11,675	11,675			
P4220317215	BEVERLY HILLS	FL		04/08/2022		98,650							1,168	1,168			
P4220317218	STUDIO CITY	CA		03/30/2022		1,636,817							2,100	2,100			
P4220317223	WOODLAND HILLS	CA		04/01/2022									10,664	10,664			
P4220317233	AIKEN	SC		05/05/2022		503,626							9,311	9,311			
P4220317246	HOLLYWOOD	FL		05/06/2022		758,051							20,976	20,976			
P4220317247	PEMBROKE PINES	FL		05/06/2022		393,603							5,776	5,776			
P4220317250	MCDONOUGH	GA		05/13/2022		731,747							9,582	9,582			
P4220317254	ALBEMARLE	NC		04/26/2022		113,974							1,527	1,527			
P4220317290	PASADENA	CA		04/27/2022		679,566							7,682	7,682			
P4220317298	CASTLE ROCK	CO		04/25/2022		664,269							6,632	6,632			
P4220317322	LOS ANGELES	CA		04/05/2022		632,988							12,406	12,406			
P4220317339	PHOENIX	AZ		04/04/2022		603,668							6,805	6,805			
P4220317348	DAVENPORT	FL		07/31/2022		411,714							4,284	4,284			
P4220317349	EASTPOINT	FL		01/31/2023		306,035							4,124	4,124			
P4220317363	CLEARWATER	FL		04/25/2022		230,636							2,912	2,912			
P4220317369	PHOENIX	AZ		05/11/2022		248,967							2,699	2,699			
P4220317402	MIAMI	FL		05/20/2022		593,365							6,855	6,855			
P4220317428	ATLANTA	GA		04/27/2022									25,009	25,009			
P4220317441	MIAMI BEACH	FL		04/29/2022		152,203							1,772	1,772			
P4220317445	ELIZABETHTON	TN		05/24/2022		359,951							4,463	4,463			
P4220317466	NORTH	SC		05/25/2022		335,262							311	311			
P4220317509	MISSION VIEJO	CA		04/19/2022		954,972							38,900	38,900			
P4220317513	SOLVANG	CA		04/29/2022		1,297,028							15,972	15,972			
P4220317514	GRAND JUNCTION	CO		04/15/2022		124,622							1,584	1,584			
P4220317517	KEY LARGO	FL		01/31/2023		1,021,679							12,440	12,440			
P4220317518	BROOMALL	PA		05/02/2022		186,127							2,080	2,080			
P4220317520	ST PETERSBURG	FL		04/21/2022		233,972							2,591	2,591			
P4220317522	LAKELAND	FL		05/04/2022		316,761							3,837	3,837			
P4220317542	TELLURIDE	CO		01/31/2023		1,260,396							900	900			
P4220317543	LYNCHBURG	VA		05/02/2022		433,285							5,219	5,219			
P4220317564	TEMPE	AZ		04/29/2022		367,112							4,488	4,488			
P4220317582	FRESNO	CA		05/04/2022		130,177							1,198	1,198			
P4220317601	BATON ROUGE	LA		04/28/2022		184,568							2,282	2,282			
P4220317606	BATON ROUGE	LA		04/28/2022									2,226	2,226			
P4220317621	HONESDALE	PA		04/08/2022		197,905							2,011	2,011			
P4220317628	FREDERICK	MD		04/28/2022		498,414							6,229	6,229			

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P4220317629	ODESSA	FL		04/22/2022		195,040							1,830	1,830			
P4220317643	LA PORTE	TX		05/21/2022		781,233							9,414	9,414			
P4220317650	BATON ROUGE	LA		04/28/2022		185,262							2,226	2,226			
P4220317662	NOKOMIS	FL		01/31/2023		415,565							4,782	4,782			
P4220317675	POMPANO BEACH	FL		07/31/2022		328,294							4,166	4,166			
P4220317686	DETROIT	MI		01/31/2023		150,740							731	731			
P4220317692	AUSTIN	TX		01/31/2023		406,546							4,606	4,606			
P4220317727	SAN ANTONIO	FL		04/29/2022		277,962							2,976	2,976			
P4220317744	OAKLAND	CA		01/31/2023		485,672							6,195	6,195			
P4220317747	MIAMI	FL		05/06/2022		267,301							2,839	2,839			
P4220317775	PALMYRA	PA		05/18/2022									1,304	1,304			
P4220317776	MOUNT PLEASANT	SC		05/02/2022		817,198							10,657	10,657			
P4220417825	BRIGHTON	CO		05/16/2022		612,367							7,192	7,192			
P4220417881	GLENDALE	AZ		01/31/2023		169,824							1,885	1,885			
P4220417936	LOGANVILLE	GA		05/06/2022		367,750							3,419	3,419			
P4220417941	PARKER	CO		05/23/2022		723,286							9,082	9,082			
P4220417978	COLORADO SPRINGS	CO		04/29/2022		504,988							4,636	4,636			
P4220417989	CONCORD	NC		05/25/2022		202,787							2,215	2,215			
P4220417991	BERMUDA DUNES	CA		05/03/2022		505,892							6,440	6,440			
P4220417995	PHOENIX	AZ		05/26/2022		440,746							4,909	4,909			
P4220417997	DEERFIELD BEACH	FL		01/31/2023		410,489							4,740	4,740			
P4220418006	PATERSON	NJ		01/31/2023		107,562							1,140	1,140			
P4220418015	OCOEE	FL		01/31/2023		252,503							2,830	2,830			
P4220418019	LAUDERHILL	FL		05/10/2022		108,148							1,090	1,090			
P4220418049	MECHANICSBURG	PA		05/26/2022		444,397							6,242	6,242			
P4220418068	LEXINGTON	SC		05/20/2022		226,797							2,468	2,468			
P4220418097	LOS ANGELES	CA		01/31/2023									3,277	3,277			
P4220418104	WEST PALM BEACH	FL		05/16/2022									954	954			
P4220418106	MADERA	CA		05/04/2022		606,656							5,062	5,062			
P4220418118	MIAMI	FL		01/31/2023		283,890							3,071	3,071			
P4220418121	MARGATE	FL		06/03/2022		106,342							1,535	1,535			
P4220418122	DEERFIELD BEACH	FL		05/06/2022		406,767							4,918	4,918			
P4220418124	GALLOWAY	NJ		05/27/2022		224,470							2,248	2,248			
P4220418134	DAVENPORT	FL		06/23/2022									202,849	202,849			
P4220418204	MINT HILL	NC		05/20/2022		583,113							5,435	5,435			
P4220418222	VICTORVILLE	CA		05/04/2022		270,768							1,555	1,555			
P4220418268	HIALEAH	FL		05/20/2022		477,972							7,174	7,174			
P4220418299	WOODSTOCK	GA		01/31/2023		755,000							6,770	6,770			
P4220418312	PHILADELPHIA	PA		05/24/2022		286,525							2,542	2,542			
P4220418313	KISSIMMEE	FL		05/23/2022		223,942							795	795			
P4220418324	SAN ANTONIO	TX		01/31/2023		103,505							1,148	1,148			
P4220418342	PROSPERITY	SC		01/31/2023		111,543							703	703			
P4220418345	SUMMERFIELD	FL		01/31/2023		206,680							1,714	1,714			
P4220418366	TAMPA	FL		06/01/2022		704,953							5,559	5,559			
P4220418374	BLOOMFIELD	CT		05/20/2022		239,112							5,213	5,213			
P4220418380	ROSSVILLE	GA		01/31/2023									1,616	1,616			
P4220418393	FRESNO	CA		05/16/2022		487,061							3,979	3,979			
P4220418411	FREEPORT	TX		01/31/2023		227,692							4,934	4,934			
P4220418448	CO SPGS	CO		01/31/2023		144,252							1,645	1,645			
P4220418457	ORLANDO	FL		01/31/2023		197,649							2,739	2,739			
P4220418471	BON AQUA	TN		05/24/2022		325,509							2,533	2,533			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220418500	DAVIDSON	NC		08/08/2022		1,600,840							16,207	16,207			
P4220418502	CHARLOTTE	NC		07/11/2022									1,348	1,348			
P4220418572	IRVINE	CA		05/23/2022		1,148,074							13,781	13,781			
P4220418593	INDIAN SPRINGS	NV		05/24/2022		189,742							1,697	1,697			
P4220418598	WEST HILLS	CA		01/31/2023		799,862							14,267	14,267			
P4220418604	NEWPORT NEWS	VA		01/31/2023		185,449							2,454	2,454			
P4220518641	DAVENPORT	FL		05/03/2023									545	545			
P4220518706	HOLIDAY	FL		06/02/2022		407,346							4,216	4,216			
P4220518719	NEW PORT RICHEY	FL		07/19/2022		550,677							6,312	6,312			
P4220518803	SANTA ROSA BEACH	FL		07/31/2022		406,945							9,147	9,147			
P4220518820	LITTLETON	CO		08/01/2022		580,559							7,040	7,040			
P4220518821	TARZANA	CA		01/31/2023		984,504							7,827	7,827			
P4220518823	MIDDLEBURG	FL		08/24/2022		342,304							2,375	2,375			
P4220518825	LEHIGH ACRES	FL		07/31/2022		149,811							1,257	1,257			
P4220518835	BRADENTON	FL		06/02/2022		450,573							11,046	11,046			
P4220518846	ROSSVILLE	GA		06/21/2022		154,006							10	10			
P4220518849	HOOVER	AL		05/31/2022		265,271							39,777	39,777			
P4220518860	TAMARAC	FL		05/23/2022		130,789							995	995			
P4220518861	NORCO	CA		06/03/2022		887,646							10,051	10,051			
P4220518876	DAVENPORT	FL		05/27/2022		324,954							5,396	5,396			
P4220518879	MIDLOTHIAN	VA		07/25/2022		380,038							4,048	4,048			
P4220518881	FAYETTEVILLE	GA		07/31/2022		954,723							5,864	5,864			
P4220518904	ESTERO	FL		07/07/2022		344,045							4,401	4,401			
P4220518949	LAKEWOOD	WA		01/31/2023		260,191							1,200	1,200			
P4220518975	NORWALK	CA		01/31/2023		460,791							3,590	3,590			
P4220519050	INVERNESS	IL		06/17/2022		864,592							5,547	5,547			
P4220519187	LOXAHATCHEE	FL		08/31/2022		651,240							5,342	5,342			
P4220519189	PEMBROKE PINES	FL		05/31/2022		785,359							8,687	8,687			
P4220519222	ORANGE PARK	FL		10/04/2022		422,333							4,206	4,206			
P4220519259	SUNRISE	FL		06/30/2022		106,816							1,135	1,135			
P4220519369	MIAMI	FL		06/17/2022		1,131,516							13,502	13,502			
P4220519429	PARKER	CO		07/31/2022		777,083							11,607	11,607			
P4220519451	STAUNTON	VA		08/11/2022		175,973							1,842	1,842			
P4220519454	LEWISVILLE	TX		08/23/2022		271,603							2,668	2,668			
P4220519484	BOCA RATON	FL		01/31/2023		324,417							3,488	3,488			
P4220519508	NEW CASTLE	DE		01/31/2023		288,107							1,436	1,436			
P4220519564	FONTANA	CA		07/15/2022		762,866							9,404	9,404			
P4220619592	BLOOMINGTON	MN		08/17/2022		261,751							2,693	2,693			
P4220619607	GREENVILLE	SC		01/31/2023		869,124							7,953	7,953			
P4220619629	TAMPA	FL		06/30/2022		669,728							6,625	6,625			
P4220619681	AURORA	CO		06/14/2022		160,177							11,388	11,388			
P4220619687	AFTON	OK		06/24/2022		1,047,648							8,332	8,332			
P4220619715	WIMAUMA	FL		01/31/2023		287,968							2,651	2,651			
P4220619719	ETNA	WY		06/28/2022		573,938							4,526	4,526			
P4220619744	GRAND RAPIDS	MI		01/31/2023		135,741							1,141	1,141			
P4220619752	PARKLAND	FL		01/31/2023									2,409	2,409			
P4220619775	PHILADELPHIA	PA		07/20/2022		348,082							3,348	3,348			
P4220619776	PARKLAND	FL		08/15/2022		549,849							6,237	6,237			
P4220619792	WEST GROVE	PA		07/08/2022		507,629							7,110	7,110			
P4220619795	ENGLEWOOD	FL		08/25/2022		296,330							2,299	2,299			
P4220619809	MIAMI	FL		06/29/2022		244,653							5,099	5,099			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220619810	COPAN	OK		07/08/2022		300,339							2,352	2,352			
P4220619837	DAVENPORT	FL		08/30/2022		299,036							2,878	2,878			
P4220619854	DENVER	CO		01/31/2023		611,330							6,231	6,231			
P4220619867	ATLANTA	GA		07/08/2022		323,728							2,690	2,690			
P4220619868	FOREST	VA		01/31/2023		249,376							2,906	2,906			
P4220619910	MOLALLA	OR		06/28/2022									1,568	1,568			
P4220619929	DISCOVERY BAY	CA		01/31/2023		1,712,246							17,476	17,476			
P4220619930	ESCONDIDO	CA		01/31/2023		2,052,456							21,292	21,292			
P4220619943	AUSTIN	TX		07/20/2022		130,432							1,409	1,409			
P4220619947	AUSTIN	TX		07/25/2022		126,830							1,409	1,409			
P4220619978	LOS ANGELES	CA		08/05/2022		1,012,666							12,336	12,336			
P4220620137	KISSIMMEE	FL		08/11/2022		724,504							6,268	6,268			
P4220620141	KISSIMMEE	FL		10/31/2022									1,312	1,312			
P4220620179	JOHNSON CITY	TX		08/05/2022		314,999							2,760	2,760			
P4220620218	FAYETTEVILLE	NC		08/05/2022		635,568							7,105	7,105			
P4220620241	CAVE CREEK	AZ		07/25/2022		836,548							24,935	24,935			
P4220620265	RICHMOND	VA		08/05/2022		350,473							3,662	3,662			
P4220620344	PARKER	CO		07/29/2022		1,290,329							10,040	10,040			
P4220620371	OAKLAND	CA		08/05/2022		374,403							5,095	5,095			
P4220620386	STONE MOUNTAIN	GA		07/29/2022		1,551,063							8,883	8,883			
P4220620387	FLOYD	VA		08/11/2022									4,946	4,946			
P4220620418	PUNTA GORDA	FL		07/21/2022		254,218							1,434	1,434			
P4220620443	ASHEVILLE	NC		07/26/2022		273,022							499	499			
P4220620447	ARLINGTON	TX		08/02/2022		208,616							1,881	1,881			
P4220620455	THOMSON	GA		08/18/2022		177,325							1,190	1,190			
P4220620481	FRIENDSWOOD	TX		08/01/2022		742,312							9,071	9,071			
P4220620488	TAYLORS	SC		08/12/2022		165,258							1,731	1,731			
P4220620489	GREENVILLE	SC		08/12/2022		245,541							2,458	2,458			
P4220620547	FLAGSTAFF	AZ		07/15/2022									1,797	1,797			
P4220720563	PEMBROKE PINES	FL		08/15/2022		647,208							14,171	14,171			
P4220720578	EDINBURG	VA		07/25/2022		183,826							2,848	2,848			
P4220720588	FALLS CHURCH	VA		07/15/2022									1,814	1,814			
P4220720592	CHARLOTTE	NC		08/18/2022		719,145							10,411	10,411			
P4220720620	WOODSTOCK	GA		07/18/2022		379,051							2,687	2,687			
P4220720641	MAYS LANDING	NJ		09/06/2022		347,302							2,968	2,968			
P4220720645	LUTZ	FL		08/22/2022									2,597	2,597			
P4220720712	SARASOTA	FL		08/19/2022		200,016							2,105	2,105			
P4220720715	HICKORY	NC		07/28/2022		128,932							1,409	1,409			
P4220720777	CHARLOTTE	NC		08/05/2022		157,917							1,580	1,580			
P4220720778	CHARLOTTE	NC		08/05/2022		157,917							1,580	1,580			
P4220720779	ORANGE	CA		08/06/2022		1,206,053							18,461	18,461			
P4220720780	FORT LAUDERDALE	FL		07/28/2022		1,726,557							18,599	18,599			
P4220720816	LOXAHATCHEE	FL		08/12/2022		643,266							12,791	12,791			
P4220720836	PALM BAY	FL		09/12/2022		207,150							2,144	2,144			
P4220720838	WEST BLOOMFIELD	MI		09/26/2022		1,261,033							13,665	13,665			
P4220720855	BENTONVILLE	AR		07/29/2022		586,662							4,030	4,030			
P4220720864	LAS VEGAS	NV		01/31/2023		495,717							4,063	4,063			
P4220720865	JACKSONVILLE	FL		08/24/2022									618	618			
P4220720871	LAS VEGAS	NV		08/16/2022		502,541							5,148	5,148			
P4220720883	TAMARAC	FL		07/28/2022		103,240							939	939			
P4220720909	DUNCAN	SC		08/19/2022		176,218							1,589	1,589			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220720966	SAINT JOHN	IN		09/06/2022		340,074							2,262	2,262			
P4220721025	PORT ST. LUCIE	FL		08/12/2022									1,607	1,607			
P4220721062	SARASOTA	FL		08/23/2022		443,475							2,731	2,731			
P4220721090	BETHESDA	MD		09/07/2022		1,677,067							13,844	13,844			
P4220721159	LAKELAND	FL		08/31/2022		325,790							11,214	11,214			
P4220721173	AMBLER	PA		08/05/2022		721,257							5,162	5,162			
P4220721176	BONITA SPRINGS	FL		09/02/2022		1,005,491							7,005	7,005			
P4220721183	COLORADO SPRINGS	CO		09/14/2022		284,969							2,070	2,070			
P4220721185	COLORADO SPRINGS	CO		09/14/2022		373,471							3,033	3,033			
P4220721233	DAVENPORT	FL		09/09/2022		532,177							5,109	5,109			
P4220721238	HOMESTEAD	FL		08/30/2022		391,981							3,275	3,275			
P4220721252	BUCK HILL FALLS	PA		08/19/2022		268,064							259,667	259,667			
P4220721256	DAVIE	FL		09/06/2022		1,234,350							26,052	26,052			
P4220721267	SAN FRANCISCO	CA		08/31/2022		1,557,963							51,564	51,564			
P4220721336	RIVERSIDE	CA		08/23/2022		533,719							6,370	6,370			
P4220721391	SEDALIA	CO		08/19/2022		430,979							3,262	3,262			
P4220721411	CLERMONT	FL		09/22/2022		306,745							2,503	2,503			
P4220721418	KISSIMMEE	FL		08/15/2022		263,110							2,332	2,332			
P4220721419	MEMPHIS	TN		01/31/2023		135,239							17,887	17,887			
P4220721435	ODESSA	TX		09/07/2022									936	936			
P4220721471	ROCK HILL	SC		09/30/2022		334,658							2,293	2,293			
P4220721472	HOUSTON	TX		09/14/2022									577	577			
P4220721484	RIVERVIEW	FL		08/30/2022		482,109							11,642	11,642			
P4220721500	JACKSONVILLE	FL		09/19/2022		115,631							868	868			
P4220721556	MORRISON	CO		08/29/2022		309,072							2,935	2,935			
P4220721557	CORONA	CA		08/23/2022		737,152							5,176	5,176			
P4220721564	CHULA VISTA	CA		09/06/2022		345,699							2,569	2,569			
P4220721570	GOLETA	CA		08/26/2022		901,091							245	245			
P4220821580	ST. AUGUSTINE	FL		08/22/2022		514,077							3,795	3,795			
P4220821584	MUSKEGON	MI		09/02/2022		91,410							558	558			
P4220821594	DAVIE	FL		08/12/2022		629,687							5,302	5,302			
P4220821595	CHARLOTTE	NC		08/30/2022		100,136							1,008	1,008			
P4220821624	LAS VEGAS	NV		08/17/2022		323,187							2,700	2,700			
P4220821630	PEORIA	AZ		09/01/2022		445,557							4,215	4,215			
P4220821636	NEW ORLEANS	LA		08/25/2022		254,475							1,702	1,702			
P4220821637	PINETOP	AZ		08/29/2022		370,601							6,364	6,364			
P4220821644	VIRGINIA BEACH	VA		08/11/2022		214,458							1,583	1,583			
P4220821652	ANAHEIM	CA		08/30/2022		1,252,492							11,542	11,542			
P4220821654	FOUNTAIN VALLEY	CA		08/29/2022		842,429							9,676	9,676			
P4220821659	WILDWOOD	FL		08/26/2022		258,080							2,211	2,211			
P4220821661	ADDISON	MI		09/02/2022		201,918							1,351	1,351			
P4220821663	KINGS BEACH	CA		09/01/2022		982,073							7,194	7,194			
P4220821689	ROCK HILL	SC		10/13/2022		174,273							1,828	1,828			
P4220821707	BULVERDE	TX		09/16/2022		299,025							2,966	2,966			
P4220821709	CHICAGO	IL		09/08/2022		264,618							2,070	2,070			
P4220821769	PONTE VEDRA BEACH	FL		08/29/2022		747,844							5,003	5,003			
P4220821783	FREDERICKBG	VA		09/06/2022		294,578							2,644	2,644			
P4220821790	LOS ANGELES	CA		09/03/2022		1,213,760							10,084	10,084			
P4220821811	PEMBROKE PINES	FL		08/31/2022		117,290							1,086	1,086			
P4220821832	HIXON	TN		09/29/2022		1,323,489							8,794	8,794			
P4220821856	SUGARLOAF KEY	FL		09/27/2022		879,146							10,596	10,596			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220821885	SANTA ANA	CA		08/30/2022		608,142							5,600	5,600			
P4220821887	MINNEAPOLIS	MN		08/30/2022		207,592							3,577	3,577			
P4220821891	AUSTIN	TX		09/14/2022		151,510							1,231	1,231			
P4220821894	TUSTIN	CA		08/30/2022		576,350							5,633	5,633			
P4220821900	SACRAMENTO	CA		09/16/2022		238,981							2,186	2,186			
P4220821901	HOMESTEAD	FL		09/02/2022		614,722							5,761	5,761			
P4220821912	GLENDALE	CA		09/07/2022		1,257,419							9,568	9,568			
P4220821931	CLEARWATER	FL		09/15/2022		427,750							3,750	3,750			
P4220821936	GRAND PRAIRIE	TX		09/01/2022		217,526							1,444	1,444			
P4220821937	WEST MONROE	LA		08/30/2022		273,527							2,086	2,086			
P4220821938	ATLANTIC CITY	NJ		10/04/2022		117,990							989	989			
P4220821966	QUINLAN	TX		09/19/2022									1,471	1,471			
P4220821976	CHARLOTTE	NC		09/16/2022		320,746							2,996	2,996			
P4220822022	SURPRISE	AZ		09/12/2022		1,061,731							8,452	8,452			
P4220822055	LAS VEGAS	NV		09/27/2022		547,822							42,224	42,224			
P4220822057	WEST PALM BEACH	FL		08/31/2022		263,522							2,163	2,163			
P4220822093	LAPEER	MI		10/05/2022		1,091,840							7,188	7,188			
P4220822101	SAN JOSE	CA		08/26/2022		795,483							8,691	8,691			
P4220822109	SURFSIDE	FL		10/12/2022		626,397							4,932	4,932			
P4220822129	JUPITER	FL		09/19/2022		685,500							6,147	6,147			
P4220822133	AUSTIN	TX		09/15/2022		968,739							9,805	9,805			
P4220822138	DES PLAINES	IL		11/04/2022									2,135	2,135			
P4220822145	SAN DIEGO	CA		09/09/2022		559,218							5,606	5,606			
P4220822147	PHOENIX	AZ		09/14/2022		891,790							9,230	9,230			
P4220822169	ELLIJAY	GA		09/06/2022		451,493							18,540	18,540			
P4220822172	STEPHENS CITY	VA		09/21/2022		344,195							3,492	3,492			
P4220822173	WOODBINE	MD		09/08/2022		1,200,900							15,459	15,459			
P4220822212	LAKE PLACID	FL		10/05/2022		381,400							3,090	3,090			
P4220822236	MEDFORD	OR		09/29/2022		236,940							1,573	1,573			
P4220822243	FRANKFORT	IN		10/11/2022									473	473			
P4220822257	WASHINGTON	DC		09/20/2022		157,985							6,137	6,137			
P4220822259	TOWNSEND	DE		09/13/2022		1,205,417							9,774	9,774			
P4220822307	BENTON	AR		09/16/2022		299,235							2,220	2,220			
P4220822309	NEW LENOX	IL		09/20/2022		215,873							1,648	1,648			
P4220822337	ORLANDO	FL		09/26/2022		146,226							1,845	1,845			
P4220822350	OCEANSIDE	CA		09/06/2022		671,341							7,287	7,287			
P4220822355	BEND	OR		10/18/2022		751,003							8,132	8,132			
P4220822356	BROWNSVILLE	OR		09/20/2022		1,115,905							12,076	12,076			
P4220822357	CARSON	CA		09/14/2022									2,101	2,101			
P4220822362	LEWISBURG	PA		09/09/2022		1,133,849							9,314	9,314			
P4220822373	TAMARAC	FL		09/16/2022		96,624							6,706	6,706			
P4220822394	COLORADO SPRINGS	CO		08/31/2022		899,750							6,019	6,019			
P4220822401	MEMPHIS	TN		09/19/2022		124,716							828	828			
P4220822425	PORTER RANCH	CA		09/19/2022		1,097,336							11,575	11,575			
P4220822446	TEQUESTA	FL		10/14/2022		838,953							9,927	9,927			
P4220822451	CHARLESTOWN	RI		09/26/2022		701,641							4,672	4,672			
P4220822457	BURTON	MI		09/28/2022		178,931							1,397	1,397			
P4220822475	SAN JOSE	CA		09/09/2022									974	974			
P4220822477	CORONA	CA		09/07/2022		973,906							7,903	7,903			
P4220822482	ADRIAN	MI		10/04/2022									6,752	6,752			
P4220822506	SEVIERVILLE	TN		09/26/2022		614,676							300,698	300,698			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4220822530	HATBORO	PA		09/26/2022		360,946							5,036	5,036			
P4220822531	BROKEN BOW	OK		09/27/2022									4,245	4,245			
P4220822534	SPRING HILL	FL		09/20/2022		261,049							1,426	1,426			
P4220822585	BYHALIA	MS		09/09/2022		186,837							2,028	2,028			
P4220822594	N MYRTLE BCH	SC		10/07/2022		198,994							2,126	2,126			
P4220822627	POINT PLEASANT	NJ		10/13/2022		670,687							5,868	5,868			
P4220822631	WARR ACRES	OK		09/23/2022		263,914							26,997	26,997			
P4220822642	NEW ALBANY	OH		09/26/2022									3,694	3,694			
P4220822644	SACRAMENTO	CA		09/28/2022		185,882							1,868	1,868			
P4220822646	MEDFORD	OR		09/30/2022		317,125							3,244	3,244			
P4220822670	LOS ANGELES	CA		09/09/2022		745,984							9,312	9,312			
P4220822671	LAS VEGAS	NV		09/26/2022		696,142							21,020	21,020			
P4220822676	LAS VEGAS	NV		09/08/2022		412,718							3,757	3,757			
P4220822707	MIAMI	FL		09/19/2022		514,609							5,274	5,274			
P4220822712	CLIFTON	NJ		09/28/2022		131,629							15,298	15,298			
P4220822714	OAKLAND	TN		10/31/2022		358,709							2,775	2,775			
P4220822738	SOUTHFIELD	MI		10/05/2022									1,354	1,354			
P4220922754	SAN FRANCISCO	CA		09/26/2022		2,464,502							28,256	28,256			
P4220922757	DAVIE	FL		09/30/2022		424,756							6,405	6,405			
P4220922758	DENVER	CO		09/30/2022		304,803							3,215	3,215			
P4220922779	CHATTANOOGA	TN		11/10/2022									436,085	436,085			
P4220922786	PHILADELPHIA	PA		10/04/2022		503,627							4,051	4,051			
P4220922809	BOERNE	TX		09/30/2022		1,175,661							7,821	7,821			
P4220922816	ENCINO	CA		10/07/2022		764,869							7,292	7,292			
P4220922823	TAMPA	FL		09/26/2022		233,955							1,822	1,822			
P4220922839	BATON ROUGE	LA		09/23/2022		242,825							1,969	1,969			
P4220922841	LOUISVILLE	CO		09/19/2022		408,443							4,585	4,585			
P4220922857	CHATTANOOGA	TN		11/04/2022		134,827							1	1			
P4220922895	DAVENPORT	FL		10/07/2022		271,801							209,360	209,360			
P4220922979	RINGGOLD	GA		10/24/2022		409,560							3,441	3,441			
P4220922987	SLIDELL	LA		10/19/2022									67,375	67,375			
P4220923045	HOMESTEAD	FL		09/30/2022		626,392							9,352	9,352			
P4220923068	DESTIN	FL		09/30/2022		317,162							3,218	3,218			
P4220923090	LEAGUE CITY	TX		10/03/2022		156,486							1,109	1,109			
P4220923095	FRIENDSWOOD	TX		10/03/2022		172,389							1,498	1,498			
P4220923142	CELEBRATION	FL		10/14/2022		249,760							3,380	3,380			
P4220923159	GRAYSVILLE	TN		10/24/2022		128,729							844	844			
P4220923164	STUDIO CITY	CA		10/13/2022									16,714	16,714			
P4220923172	CARY	NC		10/24/2022		487,170							14,862	14,862			
P4220923174	AUSTIN	TX		10/20/2022		1,426,664							13,352	13,352			
P4220923204	PEARCE	AZ		10/25/2022		122,202							638	638			
P4220923280	CLARKSVILLE	TN		10/06/2022		188,029							2,845	2,845			
P4220923317	TUCSON	AZ		10/07/2022		238,223							1,443	1,443			
P4220923336	BOCA RATON	FL		10/13/2022		368,332							3,415	3,415			
P4220923340	CHERRY HILL	NJ		10/18/2022		532,456							4,153	4,153			
P4220923382	SARASOTA	FL		10/24/2022		400,445							4,126	4,126			
P4220923390	ESSEX	MD		12/02/2022									2,054	2,054			
P4220923402	PALISADE	CO		09/30/2022		537,675							4,399	4,399			
P4220923420	NORTH BERWICK	ME		10/21/2022									1,320	1,320			
P4220923445	FONTANA	CA		10/04/2022		264,758							2,386	2,386			
P4220923455	SUNRISE	FL		10/26/2022		127,788							925	925			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220923475	MEMPHIS	TN		10/17/2022		182,576							1,228	1,228			
P4220923491	YELLOW SPRINGS	OH		10/21/2022		2,142,104							21,351	21,351			
P4220923508	WEST PALM BEACH	FL		10/21/2022		257,255							2,400	2,400			
P4220923522	DANIA BEACH	FL		11/14/2022		354,638							3,576	3,576			
P4220923551	DORAL	FL		10/18/2022		172,391							1,448	1,448			
P4220923611	COMMERCE CITY	CO		10/11/2022		771,042							4,134	4,134			
P4220923719	MYRTLE BEACH	SC		10/31/2022		275,132							4,609	4,609			
P4220923800	DURANGO	CO		11/16/2022		809,930							7,022	7,022			
P4220923823	NORTH CHARLESTON	SC		10/28/2022		458,764							3,391	3,391			
P4220923856	ISLE OF PALMS	SC		10/14/2022		999,850							10,698	10,698			
P4220923925	HOUSTON	TX		10/20/2022		243,574							2,086	2,086			
P4220923931	HOWELL	MI		11/03/2022		224,442							1,690	1,690			
P4220923967	HUDDLESTON	VA		10/14/2022		379,659							3,076	3,076			
P4220924001	JACKSONVILLE	FL		02/02/2023									2,743	2,743			
P4220924049	KISSIMMEE	FL		11/03/2022		818,261							6,056	6,056			
P4221024111	TULALIP	WA		10/18/2022		1,013,913							896	896			
P4221024116	GLENDALE	CA		11/14/2022		953,254							7,538	7,538			
P4221024147	DESTIN	FL		11/01/2022		591,162							15,664	15,664			
P4221024225	MANHATTAN BEACH	CA		12/14/2022									16,861	16,861			
P4221024324	BENT MOUNTAIN	VA		11/16/2022		1,397,597							9,157	9,157			
P4221024385	MIAMI	FL		11/02/2022		964,887							8,156	8,156			
P4221024386	MIAMI BEACH	FL		11/21/2022		138,506							676	676			
P4221024390	AUSTIN	TX		10/27/2022		462,757							3,793	3,793			
P4221024395	CLARKSVILLE	TN		10/28/2022		189,416							2,528	2,528			
P4221024403	ROSHARON	TX		11/21/2022		326,708							1,975	1,975			
P4221024406	COLORADO SPRINGS	CO		11/01/2022		1,547,995							12,333	12,333			
P4221024434	ROCK HILL	SC		11/15/2022		362,191							2,465	2,465			
P4221024489	DALLAS	TX		11/10/2022		1,551,711							7,938	7,938			
P4221024552	VICKSBURG	MS		11/16/2022		337,693							1,765	1,765			
P4221024568	CHATSWORTH	GA		11/16/2022		218,970							202	202			
P4221024570	REDFORD	MI		11/16/2022		114,420							578	578			
P4221024605	NEW BRAUNFELS	TX		11/10/2022		328,224							2,345	2,345			
P4221024683	NEW KENSINGTON	PA		11/08/2022		156,739							781	781			
P4221024812	CEDAR HILL	TX		11/08/2022									5,997	5,997			
P4221024835	NORTHVILLE	MI		11/23/2022		552,969							2,495	2,495			
P4221024847	CASTLE ROCK	CO		10/31/2022		469,324							3,209	3,209			
P4221024851	EAST POINT	GA		11/16/2022		214,007							3,683	3,683			
P4221024861	MONTICELLO	GA		11/10/2022		307,152							1,556	1,556			
P4221024939	KINGS MOUNTAIN	NC		12/02/2022									1,266	1,266			
P4221024949	WEDDINGTON	NC		11/17/2022									2,397	2,397			
P4221024961	BALD HEAD ISLAND	NC		12/07/2022									12,741	12,741			
P4221024997	APACHE JUNCTION	AZ		11/16/2022		422,127							3,615	3,615			
P4221025059	CLEARWATER	FL		11/28/2022									2,394	2,394			
P4221025128	EDEN PRAIRIE	MN		11/04/2022		1,015,423							12,024	12,024			
P4221025136	MINNEOLA	FL		11/21/2022		235,125							3,783	3,783			
P4221025144	ROMULUS	MI		11/29/2022									2,080	2,080			
P4221025158	SANTA ROSA BEACH	FL		11/16/2022		2,521,951							17,206	17,206			
P4221025166	TALLAHASSE	FL		11/14/2022		133,499							650	650			
P4221025247	SAN JOSE	CA		12/09/2022									359	359			
P4221025252	SICKLERVILLE	NJ		11/18/2022		734,844							3,663	3,663			
P4221025260	AURORA	CO		11/22/2022		574,750							3,610	3,610			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4221025266	QUEEN CREEK	AZ		11/22/2022		1,337,600							7,784	7,784			
P4221025299	MIAMI	FL		11/17/2022		689,595							8,854	8,854			
P4221125353	MIAMI BEACH	FL		01/20/2023									2,034	2,034			
P4221125370	KIRKLAND	WA		11/30/2022									8,241	8,241			
P4221125385	MIAMI	FL		11/30/2022									6,400	6,400			
P4221125491	RIVERSIDE	CA		12/05/2022									8,386	8,386			
P4221125535	HOPE MILLS	NC		12/02/2022									1,163	1,163			
P4221125564	CHARLESTON	SC		11/30/2022									1,032	1,032			
P4221125587	ELK GROVE	CA		11/18/2022		321,411							2,820	2,820			
P4221125648	PARKER	CO		12/16/2022									6,578	6,578			
P4221125741	SARASOTA	FL		12/19/2022									2,962	2,962			
P4221125752	PERKASIE	PA		12/20/2022									1,656	1,656			
P4221125805	OAKLAND	CA		01/05/2023									4,195	4,195			
P4221125901	WHITING	NJ		01/09/2023									1,200	1,200			
P4221126236	PEORIA	AZ		12/12/2022									6,841	6,841			
P4221126494	DAVIE	FL		01/04/2023									7,677	7,677			
P4221126640	MYRTLE BEACH	SC		02/08/2023									6,038	6,038			
P4221126670	SAN ANTONIO	TX		01/04/2023									609	609			
P4221126679	WESTLAKE	FL		12/29/2022									3,256	3,256			
P4221126684	YUBA CITY	CA		12/30/2022									5	5			
P4221126724	BEAUMONT	CA		01/23/2023									2,575	2,575			
P4221126731	LYNCHBURG	VA		12/29/2022									3,222	3,222			
P4221126815	ALEDO	TX		12/30/2022									3,520	3,520			
P4221126948	BORING	OR		01/17/2023									2,302	2,302			
P4221126983	AUSTIN	TX		06/20/2023									1,181	1,181			
P4221227046	WASHOUGAL	WA		01/09/2023									715	715			
P4221227054	LUBBOCK	TX		01/20/2023									307	307			
P4221227169	TEXAS CITY	TX		01/20/2023									7,294	7,294			
P4221227289	MC KINNEY	TX		01/20/2023									230,161	230,161			
P4221227316	KINGSVILLE	MD		02/17/2023									4,434	4,434			
P4230127415	ELBURN	IL		01/31/2023									1,011	1,011			
P4230127637	ATLANTA	GA		02/13/2023									4,788	4,788			
P4230127668	NORTH MYRTLE BEACH	SC		04/10/2023									153	153			
P4230127670	NORTH MYRTLE BEACH	SC		04/10/2023									153	153			
P4230127672	MYRTLE BEACH	SC		04/04/2023									93	93			
P4230127686	PARRISH	FL		03/28/2023									2,355	2,355			
P4230127688	CENTRAL FALLS	RI		03/22/2023									667	667			
P4230127865	MERIDIAN	ID		02/03/2023									1,492	1,492			
P4230127866	COLLEGE GROVE	TN		02/01/2023									14,402	14,402			
P4230127894	PORT SAINT LUCIE	FL		02/09/2023									3,785	3,785			
P4230127957	OXNARD	CA		05/31/2023									1,409	1,409			
P4230127970	SEAVIEW	WA		02/03/2023									2,083	2,083			
P4230127981	LANCASTER	SC		02/02/2023									2,651	2,651			
P4230127988	KISSIMMEE	FL		02/10/2023									1,758	1,758			
P4230128123	MCDONOUGH	GA		03/07/2023									1,313	1,313			
P4230128181	DICKSON	TN		04/10/2023									1,480	1,480			
P4230128266	SALT LAKE CITY	UT		02/14/2023									7,874	7,874			
P4230128285	COCONUT CREEK	FL		04/04/2023									1,175	1,175			
P4230128355	PHOENIX	AZ		02/15/2023									1,109	1,109			
P4230128368	MCDONOUGH	GA		02/14/2023									3,529	3,529			
P4230128394	CORNELIUS	NC		02/14/2023									9,779	9,779			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4230128452	PEMBROKE PINES	FL		02/17/2023									888	888			
P4230128453	MOUNT WASHINGTON	KY		04/14/2023									639	639			
P4230228531	PORT ST LUCIE	FL		03/14/2023									1,629	1,629			
P4230228551	BRENTWOOD	TN		05/19/2023									4,492	4,492			
P4230228634	LAKE WORTH	FL		03/10/2023									1,661	1,661			
P4230228687	ORLANDO	FL		03/01/2023									2,953	2,953			
P4230228786	SMITHVILLE	TN		03/01/2023									721	721			
P4230228883	BROWNS MILLS	NJ		04/14/2023									526	526			
P4230228895	MIAMI	FL		03/14/2023									761	761			
P4230228933	KISSIMMEE	FL		03/16/2023									878	878			
P4230228949	MEDFORD	OR		03/16/2023									1,992	1,992			
P4230228991	PITTSBURG	CA		03/20/2023									1,650	1,650			
P4230229079	PORTLAND	OR		03/09/2023									1,173	1,173			
P4230229340	DELRAY BEACH	FL		03/27/2023									2,185	2,185			
P4230229342	HURRICANE	UT		03/14/2023									2,289	2,289			
P4230229360	FAYETTEVILLE	GA		04/26/2023									1,892	1,892			
P4230229390	SURFSIDE BEACH	SC		03/16/2023									432	432			
P4230229499	LYNCHBURG	VA		03/10/2023									711	711			
P4230229514	DAVENPORT	FL		03/24/2023									2,157	2,157			
P4230229521	JACKSONVILLE	FL		03/14/2023									1,080	1,080			
P4230229529	NORTH TOPSAIL BEACH	NC		03/17/2023									433	433			
P4230229545	LOS ANGELES	CA		03/07/2023									5,135	5,135			
P4230229548	DOVE CREEK	CO		03/09/2023									996	996			
P4230229562	BYRON CENTER	MI		03/20/2023									415,708	415,708			
P4230229587	DURHAM	NC		03/24/2023									200	200			
P4230229664	NAPLES	FL		03/16/2023									4,991	4,991			
P4230229669	BOERNE	TX		03/16/2023									2,018	2,018			
P4230229687	BUTTE	MT		03/21/2023									1,587	1,587			
P4230229706	HOLLYWOOD	FL		04/10/2023									581	581			
P4230229743	LAKEWAY	TX		07/03/2023									901	901			
P4230229772	STOCKTON	CA		03/24/2023									516	516			
P4230229774	FORT LAUDERDALE	FL		03/20/2023									2,355	2,355			
P4230229833	WILSON	NC		03/23/2023									935	935			
P4230229836	AUSTIN	TX		03/31/2023									1,434	1,434			
P4230229923	PFLUGERVILLE	TX		03/29/2023									1,668	1,668			
P4230229931	SAN ANTONIO	TX		03/30/2023									787	787			
P4230229938	DEWEY	IL		03/27/2023									2,030	2,030			
P4230229939	DAVENPORT	FL		03/31/2023									1,160	1,160			
P4230330068	BRIDGEPORT	CT		03/31/2023									549	549			
P4230330144	ASHEVILLE	NC		04/14/2023									1,882	1,882			
P4230330151	MURRELLS INLET	SC		03/24/2023									2,058	2,058			
P4230330154	GAINESVILLE	TX		03/30/2023									8,663	8,663			
P4230330160	CHARLESTON	SC		03/28/2023									4,542	4,542			
P4230330191	SUNRISE	FL		03/31/2023									670	670			
P4230330196	CLARKSTON	WA		05/24/2023									729	729			
P4230330200	DOWNERS GROVE	IL		04/13/2023									453	453			
P4230330204	INDIAN HEAD	MD		03/30/2023									1,531	1,531			
P4230330242	DORAL	FL		04/07/2023									1,247	1,247			
P4230330246	DAWSONVILLE	GA		04/21/2023									1,466	1,466			
P4230330264	AUSTIN	TX		04/07/2023									4,173	4,173			
P4230330265	PLAINFIELD	IL		04/25/2023									2,188	2,188			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4230330295	SAINT CHARLES	IL		05/22/2023									1,326	1,326			
P4230330347	HIALEAH	FL		04/26/2023									1,007	1,007			
P4230330348	SAN DIEGO	CA		04/10/2023									11,792	11,792			
P4230330379	FOREST GROVE	OR		04/18/2023									5,753	5,753			
P4230330420	COLLEYVILLE	TX		04/21/2023									17,196	17,196			
P4230330446	BANNER ELK	NC		04/18/2023									2,279	2,279			
P4230330456	NAPLES	FL		03/30/2023									7,108	7,108			
P4230330467	NAPLES	FL		03/30/2023									4,203	4,203			
P4230330491	LAKE CLARKE SHORES	FL		04/07/2023									1,807	1,807			
P4230330506	FORT MYERS	FL		03/27/2023									2,732	2,732			
P4230330547	COLUMBUS	OH		04/14/2023									1,385	1,385			
P4230330560	BOYNTON BEACH	FL		04/11/2023									487	487			
P4230330561	SUTHERLAND SPRINGS	TX		05/12/2023									471	471			
P4230330562	CHEVY CHASE	MD		03/29/2023									412	412			
P4230330625	PEYTON	CO		04/14/2023									2,404	2,404			
P4230330628	FRASER	CO		04/07/2023									1,796	1,796			
P4230330634	MIAMI	FL		04/06/2023									1,606	1,606			
P4230330635	DAWSONVILLE	GA		03/27/2023									4,016	4,016			
P4230330638	CHICAGO	IL		04/25/2023									1,009	1,009			
P4230330687	MIAMI	FL		04/24/2023									3,706	3,706			
P4230330757	PHILADELPHIA	PA		04/12/2023									655	655			
P4230330764	MOORESVILLE	NC		04/12/2023									448	448			
P4230330795	PHOENIX	AZ		04/26/2023									1,406	1,406			
P4230330831	OAKLAND PARK	FL		03/27/2023									814	814			
P4230330887	PHOENIX	AZ		04/03/2023									624	624			
P4230330938	PANAMA CITY BEACH	FL		04/11/2023									1,287	1,287			
P4230330953	RANCHO CUCAMONGA	CA		04/03/2023									122,444	127,044			
P4230330995	LEHIGH ACRES	FL		03/31/2023									740	740			
P4230331016	HEATH	TX		04/14/2023									3,639	3,639			
P4230331050	ACWORTH	GA		04/28/2023									1,081	1,081			
P4230331052	PORT ST. LUCIE	FL		03/30/2023									1,051	1,051			
P4230331079	PILOT POINT	TX		04/19/2023									16,300	16,300			
P4230331135	PLANO	TX		04/05/2023									1,864	1,864			
P4230331149	BATON ROUGE	LA		04/26/2023									1,107	1,107			
P4230331174	SAN ANTONIO	TX		05/05/2023									799	799			
P4230331197	SALEM	OR		04/20/2023									6,195	6,195			
P4230331220	MOUNT PLEASANT	TN		04/28/2023									561	561			
P4230331229	KATY	TX		04/14/2023									2,371	2,371			
P4230331322	FLEMING ISLAND	FL		04/17/2023									639	639			
P4230331372	GAINESVILLE	VA		05/03/2023									2,603	2,603			
P4230331374	WEST PARK	FL		04/26/2023									1,149	1,149			
P4230331418	LAS VEGAS	NV		04/21/2023									1,350	1,350			
P4230331516	HENDERSON	NV		04/21/2023									1,895	1,895			
P4230331530	FORT LAUDERDALE	FL		04/19/2023									960	960			
P4230331546	PANAMA CITY BEACH	FL		04/24/2023									5,309	5,309			
P4230331596	PHOENIX	AZ		05/31/2023									465	465			
P4230331599	COLUMBUS	OH		04/24/2023									3,076	3,076			
P4230331603	MONTGOMERY	TX		05/26/2023									1,101	1,101			
P4230331680	JOHNS ISLAND	SC		04/17/2023									1,989	1,989			
P4230331693	LEESBURG	VA		05/09/2023									2,478	2,478			
P4230331694	PHOENIX	AZ		04/28/2023									718	718			

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P4230331728	DAYTONA BEACH	FL		06/12/2023									1,101	1,101			
P4230331740	WOLFFORTH	TX		04/27/2023									556	556			
P4230331759	WESLEY CHAPEL	FL		04/28/2023									2,741	2,741			
P4230331768	CRESTON	OH		05/18/2023									899	899			
P4230331776	WEST HAVEN	CT		04/28/2023									1,042	1,042			
P4230331782	JACKSONVILLE	FL		04/21/2023									827	827			
P4230431817	CLEARWATER	FL		05/02/2023									700	700			
P4230431837	BRIGANTINE	NJ		06/12/2023									2,330	2,330			
P4230431852	OAK HILLS	CA		04/20/2023									1,252	1,252			
P4230431887	DESTIN	FL		05/12/2023									845	845			
P4230431924	MIAMI BEACH	FL		04/21/2023									2,711	2,711			
P4230431928	PALM DESERT	CA		04/25/2023									1,551	1,551			
P4230432011	MIAMI	FL		05/05/2023									1,052	1,052			
P4230432014	STAFFORD	VA		04/21/2023									1,063	1,063			
P4230432036	NORTH PALM BEACH	FL		07/20/2023									858	858			
P4230432087	MIAMI GARDENS	FL		05/03/2023									715	715			
P4230432098	CHICAGO	IL		05/23/2023									525	525			
P4230432201	WILLIAMSBURG	VA		05/08/2023									2,314	2,314			
P4230432202	PITTSBURGH	PA		05/11/2023									743	743			
P4230432213	GLENVIEW	IL		04/24/2023									1,282	1,282			
P4230432225	CASTLE ROCK	WA		05/18/2023									1,849	1,849			
P4230432246	RENO	NV		06/15/2023									530	530			
P4230432263	SANTA FE	NM		04/28/2023									926	926			
P4230432283	TYLER	TX		05/17/2023									3,732	3,732			
P4230432334	CARLSBAD	CA		05/08/2023									601	601			
P4230432336	JOSHUA TREE	CA		06/27/2023									1,293	1,293			
P4230432364	ORANGE CITY	FL		06/02/2023									452	452			
P4230432380	HOUSTON	TX		04/28/2023									1,522	1,522			
P4230432389	BLUE RIDGE	GA		05/19/2023									1,839	1,839			
P4230432403	PLYMOUTH MEETING	PA		06/14/2023									750	750			
P4230432463	TAMPA	FL		05/05/2023									1,527	1,527			
P4230432493	KILGORE	TX		05/10/2023									316	316			
P4230432495	CLERMONT	FL		05/05/2023									1,626	1,626			
P4230432497	MESA	AZ		05/15/2023									1,618	1,618			
P4230432511	NORFOLK	VA		06/21/2023									447	447			
P4230432519	LUBBOCK	TX		04/24/2023									5,193	5,193			
P4230432545	APOPKA	FL		05/10/2023									1,124	1,124			
P4230432585	COCONUT CREEK	FL		05/26/2023									1,853	1,853			
P4230432594	BONITA	CA		05/30/2023									1,830	1,830			
P4230432599	CLARKSVILLE	TN		05/16/2023									656	656			
P4230432605	PARK FOREST	IL		05/12/2023									335	335			
P4230432612	CAPE CORAL	FL		05/04/2023									95,383	95,383			
P4230432628	HOMESTEAD	FL		05/19/2023									2,592	2,592			
P4230432637	HUTTO	TX		05/05/2023									3,389	3,389			
P4230432642	PARK FOREST	IL		05/12/2023									287	287			
P4230432646	DALLAS	TX		05/10/2023									3,136	3,136			
P4230432648	HEATHROW	FL		05/15/2023									3,170	3,170			
P4230432680	OAKLAND PARK	FL		04/28/2023									1,140	1,140			
P4230432694	FRESNO	CA		05/08/2023									586	586			
P4230432724	HENDERSON	NV		05/08/2023									1,237	1,237			
P4230432731	CHICAGO	IL		05/19/2023									2,815	2,815			

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P4230432762	LIVE OAK	TX		05/18/2023									891	891			
P4230432845	KISSIMMEE	FL		05/26/2023									3,665	3,665			
P4230432846	PITTSBURGH	PA		05/22/2023									575	575			
P4230432906	WYLIE	TX		05/18/2023									1,198	1,198			
P4230432911	YUCAIPA	CA		05/22/2023									988	988			
P4230432920	JACKSONVILLE	FL		06/06/2023									371	371			
P4230432923	NOBLESVILLE	IN		05/12/2023									1,130	1,130			
P4230432930	CORPUS CHRISTI	TX		05/16/2023									434	434			
P4230433049	CRESCENT CITY	FL		06/09/2023									1,127	1,127			
P4230433067	FALLS CHURCH	VA		05/30/2023									1,072	1,072			
P4230433071	CORAL GABLES	FL		05/18/2023									3,901	3,901			
P4230433139	NORTH LAS VEGAS	NV		05/25/2023									1,037	1,037			
P4230433170	LOUISVILLE	CO		05/25/2023									1,262	1,262			
P4230433235	DAYTON	TN		05/09/2023									723	723			
P4230433294	BONITA SPRINGS	FL		05/18/2023									755	755			
P4230433315	SALEM	OR		06/26/2023									441	441			
P4230433342	GREEN VALLEY	AZ		06/02/2023									642	642			
P4230433423	HOMESTEAD	FL		05/26/2023									1,335	1,335			
P4230433433	BOERNE	TX		05/24/2023									3,513	3,513			
P4230433445	HOMESTEAD	FL		06/08/2023									872	872			
P4230433453	NEW PORT RICHEY	FL		06/05/2023									2,496	2,496			
P4230433465	DAVENPORT	FL		05/23/2023									1,976	1,976			
P4230433467	KISSIMMEE	FL		05/22/2023									859	859			
P4230533474	TAMPA	FL		05/31/2023									1,130	1,130			
P4230533495	SAN ANTONIO	TX		05/30/2023									2,202	2,202			
P4230533518	ANAHUAC	TX		06/12/2023									1,905	1,905			
P4230533564	SANTA ROSA BEACH	FL		06/30/2023									1,606	1,606			
P4230533566	DORAL	FL		05/31/2023									3,084	3,084			
P4230533567	SANTA ROSA BEACH	FL		06/26/2023									1,779	1,779			
P4230533618	FRASER	CO		05/26/2023									1,431	1,431			
P4230533643	GALLATIN	TN		05/26/2023									1,155	1,155			
P4230533659	LAS VEGAS	NV		05/22/2023									1,377	1,377			
P4230533669	MINT HILL	NC		06/16/2023									1,301	1,301			
P4230533696	GALVESTON	TX		05/25/2023									100	100			
P4230533825	THORNTON	CO		05/31/2023									113,455	113,455			
P4230533849	JENISON	MI		05/26/2023									1,117	1,117			
P4230533892	FORNEY	TX		05/23/2023									3,151	3,151			
P4230533941	ARVADA	CO		05/25/2023									1,777	1,777			
P4230534046	BELLEAIR BEACH	FL		05/30/2023									5,424	5,424			
P4230534344	NASHVILLE	TN		05/30/2023									1,508	1,508			
P4230534418	WARRENTON	VA		06/13/2023									872	872			
P4230534447	LAKE WORTH	FL		07/05/2023									1,597	1,597			
P4230534524	GRANBURY	TX		06/16/2023									1,192	1,192			
P4230534585	DENVER	CO		06/20/2023									684	684			
P4230534711	OCALA	FL		07/26/2023									393	393			
P4230534717	DAVENPORT	FL		06/29/2023									1,565	1,565			
P4230534796	CAPE CORAL	FL		06/27/2023									1,185	1,185			
P4230535289	SUFFOLK	VA		07/25/2023									310	310			
P4230535296	KEY LARGO	FL		07/20/2023									3,009	3,009			
P4230535319	NAPLES	FL		06/16/2023									2,927	2,927			
P4230535435	PITTSBURGH	PA		06/28/2023									1,344	1,344			

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P4230635886	WELLINGTON	FL		07/20/2023									479	479			
P4230636081	BAKERSFIELD	CA		06/28/2023									277	277			
P4230636299	SPOKANE	WA		07/03/2023									723	723			
P4230636349	SEATTLE	WA		06/29/2023									1,494	1,494			
P4230636434	NASHVILLE	TN		06/30/2023									1,266	1,266			
P4230636712	HOLLYWOOD	FL		07/21/2023									352	352			
P4230636855	UPPERVILLE	VA		07/24/2023									706	706			
P4230637110	YORKVILLE	IL		09/13/2023									267	267			
P4230637146	CAPE CORAL	FL		07/24/2023									782	782			
P4230637348	HAMPSHIRE	IL		07/27/2023									305	305			
P4230737991	CLIFTON	NJ		08/28/2023									2,205	2,205			
P4230738083	SEMMES	AL		08/25/2023									264	264			
P4230738127	WACO	TX		08/11/2023									46,647	46,647			
P4230738161	LAKE FOREST	CA		08/09/2023									919	919			
P4230738168	INDIANAPOLIS	IN		07/28/2023									657	657			
P4230738241	KATY	TX		07/31/2023									830	830			
P4230738343	SANTA FE	NM		08/18/2023									528	528			
P4230738355	HOLLYWOOD	FL		08/28/2023									364	364			
P480439	EASTPOINTE	MI		07/11/2022									953	953			
P480447	DETROIT	MI		09/15/2022									754	754			
P480449	DETROIT	MI		09/19/2022									392	392			
P480465	REDFORD	MI		05/01/2023									355	355			
P480468	DETROIT	MI		06/28/2023									287	287			
P5210212018	MYRTLE BEACH	SC		02/26/2020		101,725							1,527	1,527			
P5210212021	SPLENDORA	TX		03/09/2020		166,238							7,613	7,613			
P5210612865	NAPLES	FL		03/28/2022		498,114							7,532	7,532			
P5211114868	LUCAS	TX		05/25/2022		990,853							12,783	12,783			
P5211115025	MIRAMAR	FL		03/21/2022									3,130	3,130			
P5211115208	PALM SPRINGS	CA		01/10/2022		206,235							5,230	5,230			
P5211215260	RANCHO MIRAGE	CA		01/31/2023		2,003,714							43,743	43,743			
P5211215368	PEMBROKE PINES	FL		02/16/2022		206,375							3,013	3,013			
P5211215428	HUTTO	TX		01/28/2022		297,239							14,845	14,845			
P5211215476	KENT	WA		02/21/2022		741,685							11,851	11,851			
P5220115738	ORMOND BEACH	FL		02/04/2022		141,279							27,540	27,540			
P5220115768	DENVER	CO		01/27/2022		296,640							4,869	4,869			
P5220115782	KNOXVILLE	TN		02/01/2022		389,379							4,460	4,460			
P5220115820	INGLEWOOD	CA		03/02/2022		414,007							7,444	7,444			
P5220115828	DECATUR	GA		02/11/2022		280,652							4,763	4,763			
P5220115886	FORT MYERS	FL		02/14/2022		226,415							2,910	2,910			
P5220115898	HUMBLE	TX		03/25/2022		121,438							2,223	2,223			
P5220115932	MUNDELEIN	IL		03/01/2022		248,476							8,106	8,106			
P5220115962	PALM CITY	FL		03/09/2022		594,491							5,184	5,184			
P5220115995	NORTH PALM BEACH	FL		03/29/2022									1,100	1,100			
P5220116030	GOODRICH	TX		03/22/2022		203,714							3,681	3,681			
P5220116031	RANCHO MIRAGE	CA		03/11/2022		1,242,733							17,446	17,446			
P5220116038	LEEDS	ME		04/22/2022		102,628							1,209	1,209			
P5220116058	MARIETTA	GA		02/07/2022		226,835							35,918	35,918			
P5220116068	RIO RICO	AZ		02/16/2022		166,857							1,717	1,717			
P5220116090	HIALEAH	FL		03/23/2022		143,899							1,635	1,635			
P5220116094	BRUCEVILLE	TX		04/01/2022		218,763							3,728	3,728			
P5220116098	MABLETON	GA		02/28/2022		200,203							3,292	3,292			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220116107	ANTIOCH	IL		04/20/2022		419,078							6,119	6,119			
P5220116116	SAN JOSE	CA		03/06/2022		573,836							7,181	7,181			
P5220116155	PORTLAND	OR		02/25/2022		2,038,271							31,173	31,173			
P5220116161	GOLDEN	CO		03/14/2022		252,652							4,052	4,052			
P5220116170	KODAK	TN		02/25/2022		600,022							7,993	7,993			
P5220116207	CARMEL	CA		03/01/2022		983,286							18,407	18,407			
P5220116210	SAN DIEGO	CA		04/12/2022		1,256,986							12,000	12,000			
P5220216234	NEW HAVEN	CT		02/08/2022		122,372							1,215	1,215			
P5220216242	TAMPA	FL		03/23/2022		437,047							36,136	36,136			
P5220216261	LAND O LAKES	FL		02/23/2022									954	954			
P5220216264	ELLENWOOD	GA		02/09/2022		173,740							4,163	4,163			
P5220216299	SCOTTSDALE	AZ		03/17/2022		1,381,234							27,624	27,624			
P5220216301	HOOVER	AL		02/18/2022		221,927							4,639	4,639			
P5220216306	CONROE	TX		03/01/2022		900,098							12,191	12,191			
P5220216309	MILLBRAE	CA		04/07/2022		795,769							12,760	12,760			
P5220216310	TEMPE	AZ		04/07/2022		207,889							2,854	2,854			
P5220216315	JOLIET	IL		03/16/2022		229,017							2,625	2,625			
P5220216317	KNIGHTDALE	NC		02/18/2022		500,827							9,654	9,654			
P5220216327	GILBERT	AZ		03/22/2022		406,257							7,990	7,990			
P5220216329	PHOENIX	AZ		02/25/2022		243,568							3,667	3,667			
P5220216330	PHOENIX	AZ		02/25/2022		243,568							3,667	3,667			
P5220216331	PHOENIX	AZ		03/02/2022		243,867							3,652	3,652			
P5220216332	WESTLAKE VILLAGE	CA		04/06/2022									5,492	5,492			
P5220216333	MANALAPAN	NJ		03/18/2022		155,067							5,349	5,349			
P5220216336	SUFFOLK	VA		03/25/2022		1,052,438							15,345	15,345			
P5220216350	BAY ST LOUIS	MS		03/25/2022		106,177							1,243	1,243			
P5220216361	HIALEAH	FL		03/04/2022		199,970							1,953	1,953			
P5220216365	AMELIA COURT HOUSE	VA		03/25/2022									152	152			
P5220216384	EAGLE LAKE	FL		04/25/2022		235,722							2,248	2,248			
P5220216419	CORPUS CHRISTI	TX		03/28/2022		179,158							2,198	2,198			
P5220216429	ZION	IL		03/11/2022		157,589							2,970	2,970			
P5220216434	SAN RAFAEL	CA		03/17/2022		686,022							14,737	14,737			
P5220216440	NORFOLK	MA		03/21/2022		230,760							7,758	7,758			
P5220216442	DURANGO	CO		03/03/2022		420,910							6,676	6,676			
P5220216456	LUBBOCK	TX		03/21/2022		332,342							4,149	4,149			
P5220216473	HARKER HEIGHTS	TX		03/04/2022		405,176							5,131	5,131			
P5220216474	OLNEY	MT		04/08/2022		1,435,126							60,841	60,841			
P5220216482	KISSIMMEE	FL		03/26/2022		415,381							3,318	3,318			
P5220216492	PAOLA	KS		03/17/2022		165,873							9,277	9,277			
P5220216494	GREENACRES	FL		03/04/2022		102,614							2,658	2,658			
P5220216518	NORWOOD	MA		02/28/2022		358,605							5,104	5,104			
P5220216523	SARASOTA	FL		03/17/2022		512,098							7,608	7,608			
P5220216537	POULSBO	WA		03/21/2022		461,219							7,589	7,589			
P5220216538	SCOTTSDALE	AZ		03/04/2022		408,397							5,728	5,728			
P5220216546	INDIANAPOLIS	IN		03/22/2022		135,515							1,572	1,572			
P5220216565	SAINT CHARLES	IL		03/15/2022		832,155							8,778	8,778			
P5220216567	ANNAPOLIS	MD		03/29/2022		102,083							1,428	1,428			
P5220216572	COLORADO SPRINGS	CO		03/18/2022		215,094							3,884	3,884			
P5220216576	TUCSON	AZ		03/18/2022		591,923							7,900	7,900			
P5220216602	PALM BEACH GARDENS	FL		03/15/2022		343,852							4,767	4,767			
P5220216632	LA PLATA	MD		04/04/2022		254,672							2,568	2,568			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220216634	ATHENS	GA		03/28/2022		181,422							1,931	1,931			
P5220216636	DAVENPORT	FL		03/15/2022		247,569							3,645	3,645			
P5220216644	CAYCE	SC		03/28/2022		321,572							3,449	3,449			
P5220216650	NEW BALTIMORE	MI		03/22/2022		266,565							2,541	2,541			
P5220216654	TULSA	OK		03/28/2022									5,975	5,975			
P5220216679	COLORADO SPRINGS	CO		03/23/2022		107,869							1,033	1,033			
P5220216681	BOISE	ID		04/01/2022		502,777							237	237			
P5220216683	KYLE	TX		02/25/2022		247,431							3,307	3,307			
P5220216685	REUNION	FL		03/29/2022		188,779							2,720	2,720			
P5220216706	FORT MILL	SC		04/11/2022		287,877							3,732	3,732			
P5220216716	AUSTIN	TX		04/13/2022		2,027,894							27,557	27,557			
P5220216719	ENGLEWOOD	OH		03/21/2022		224,877							8,416	8,416			
P5220216728	LAKE HAVASU CITY	AZ		03/21/2022		162,640							26,705	26,705			
P5220216760	DELTA	CO		01/31/2023									2,122	2,122			
P5220216768	WEST PALM BEACH	FL		03/28/2022		454,145							5,103	5,103			
P5220216773	INVERNESS	IL		03/25/2022									1,528	1,528			
P5220216782	MANVEL	TX		03/11/2022		617,264							8,326	8,326			
P5220216796	RIVERWOODS	IL		03/09/2022		314,543							3,291	3,291			
P5220216800	KISSIMMEE	FL		04/14/2022		491,384							5,403	5,403			
P5220216810	BELVEDERE TIBURON	CA		04/12/2022		1,782,685							23,856	23,856			
P5220216822	HUNTINGTON BEACH	CA		03/21/2022									29,459	29,459			
P5220216827	FREDERICKSBURG	TX		03/14/2022		382,442							5,013	5,013			
P5220316846	HUBER HEIGHTS	OH		03/25/2022		338,366							3,863	3,863			
P5220316850	BARKHAMSTED	CT		03/17/2022		264,404							3,278	3,278			
P5220316869	SANTA CLARITA	CA		03/14/2022		779,741							2,762	2,762			
P5220316880	HUNTINGTON BEACH	CA		03/18/2022		2,392,428							29,655	29,655			
P5220316887	CARLSBAD	CA		03/11/2022		1,166,923							17,153	17,153			
P5220316889	SUMMERVILLE	SC		01/31/2023									102,855	102,855			
P5220316892	HENDERSON	NV		03/15/2022		1,365,515							18,044	18,044			
P5220316897	VENTURA	CA		02/03/2022		749,242							8,685	8,685			
P5220316909	MEDLEY	FL		03/28/2022		407,667							5,688	5,688			
P5220316912	DAPHNE	AL		04/13/2022		503,224							4,012	4,012			
P5220316916	BELLE ISLE	FL		03/31/2022		744,625							9,816	9,816			
P5220316920	MIAMI	FL		01/31/2023		430,286							6,285	6,285			
P5220316927	IRVING	TX		03/31/2022		215,134							5,876	5,876			
P5220316934	KNOXVILLE	TN		04/07/2022		637,196							5,597	5,597			
P5220316941	PARADISE VALLEY	AZ		04/08/2022		2,588,510							34,773	34,773			
P5220316942	SANTA ROSA	CA		03/07/2022		1,372,359							17,922	17,922			
P5220316945	TUCSON	AZ		03/31/2022		232,421							4,435	4,435			
P5220316949	HOUSTON	TX		03/25/2022		396,264							3,485	3,485			
P5220316972	DANVILLE	PA		04/02/2022		142,215							3,877	3,877			
P5220316974	BURBANK	CA		04/13/2022		514,422							6,955	6,955			
P5220317005	WINSTON SALEM	NC		08/01/2022		274,437							2,287	2,287			
P5220317016	HALLANDALE BEACH	FL		04/15/2022		534,435							7,351	7,351			
P5220317021	CINCINNATI	OH		04/13/2022		105,106							1,319	1,319			
P5220317036	LA QUINTA	CA		03/18/2022		706,769							9,045	9,045			
P5220317051	DRIPPING SPRINGS	TX		04/01/2022		538,012							6,365	6,365			
P5220317067	SPRING	TX		04/21/2022		157,000							3,992	3,992			
P5220317087	FAIR OAKS	CA		04/15/2022		414,702							11,089	11,089			
P5220317092	HEMET	CA		04/13/2022		110,466							1,422	1,422			
P5220317117	MANALAPAN	NJ		04/07/2022		129,919							5,382	5,382			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220317125	KODAK	TN		01/31/2023		437,836							5,085	5,085			
P5220317135	HOCKLEY	TX		04/25/2022		649,782							19,677	19,677			
P5220317136	EL CAJON	CA		03/17/2022		460,396							6,583	6,583			
P5220317151	COLUMBIA	TN		07/31/2022		201,469							2,904	2,904			
P5220317173	COOPERSBURG	PA		04/08/2022		457,827							3,603	3,603			
P5220317175	NAVARRE	FL		05/06/2022									1,593	1,593			
P5220317177	PALMETTO BAY	FL		03/24/2022		479,314							5,983	5,983			
P5220317179	MANCHESTER	NH		04/11/2022		264,577							10,667	10,667			
P5220317183	FAIRVIEW	NC		04/11/2022		203,295							1,932	1,932			
P5220317189	MULBERRY	FL		03/10/2022		108,547							2,227	2,227			
P5220317193	TAYLORSVILLE	KY		07/31/2022		456,940							4,617	4,617			
P5220317219	MIAMI	FL		04/25/2022		189,634							3,768	3,768			
P5220317221	MONROE	NC		04/16/2022		129,976							2,507	2,507			
P5220317228	SAN DIEGO	CA		04/19/2022		418,257							5,045	5,045			
P5220317230	DACULA	GA		04/01/2022		365,580							4,025	4,025			
P5220317239	ARLINGTON	TX		04/21/2022		213,437							3,053	3,053			
P5220317241	TUSTIN	CA		04/26/2022		490,189							7,103	7,103			
P5220317262	SWANTON	VT		06/10/2022		236,017							2,703	2,703			
P5220317265	SAN JOSE	CA		04/15/2022		724,369							8,914	8,914			
P5220317276	SEASIDE	OR		04/19/2022		1,138,876							14,242	14,242			
P5220317293	RICHMOND	VA		01/31/2023		242,320							2,787	2,787			
P5220317300	HUNTINGTON BEACH	CA		04/14/2022		523,709							5,824	5,824			
P5220317310	GRAND TERRACE	CA		04/21/2022		292,628							4,310	4,310			
P5220317312	LA QUINTA	CA		04/08/2022		404,757							4,462	4,462			
P5220317326	SAN JOSE	CA		04/12/2022		782,792							8,659	8,659			
P5220317333	GREENWOOD	IN		04/01/2022		153,255							2,713	2,713			
P5220317344	TAMPA	FL		01/31/2023		227,619							2,833	2,833			
P5220317362	MENIFEE	CA		04/04/2022		104,061							2,461	2,461			
P5220317366	NEW BRAUNFELS	TX		03/30/2022		325,353							6,019	6,019			
P5220317394	GLENDALE	CA		03/22/2022		931,802							12,518	12,518			
P5220317404	RICHMOND	VA		01/31/2023		191,667							1,803	1,803			
P5220317405	PALMETTO	FL		04/06/2022		452,834							3,424	3,424			
P5220317409	LAGUNA NIGUEL	CA		04/19/2022		578,622							6,649	6,649			
P5220317435	ROSLYN	PA		01/31/2023		251,168							2,421	2,421			
P5220317464	STUART	FL		01/31/2023		818,133							7,800	7,800			
P5220317476	ANTIOCH	CA		04/08/2022		401,354							4,868	4,868			
P5220317533	ORLANDO	FL		04/29/2022		348,664							3,048	3,048			
P5220317541	SOUTHWEST RANCHES	FL		01/31/2023		1,222,754							19,095	19,095			
P5220317545	GLEN ALLEN	VA		04/11/2022		395,631							3,090	3,090			
P5220317558	NASHVILLE	TN		01/31/2023		1,094,177							11,463	11,463			
P5220317562	MIAMI	FL		04/14/2022		588,187							68,398	68,398			
P5220317600	SHASTA LAKE	CA		01/31/2023		189,011							1,626	1,626			
P5220317605	MYRTLE BEACH	SC		03/29/2022		135,165							1,631	1,631			
P5220317632	ROCHESTER	NY		04/27/2022		124,934							1,517	1,517			
P5220317649	SCOTTSDALE	AZ		04/20/2022		1,220,056							8,927	8,927			
P5220317673	REUNION	FL		01/31/2023		441,524							8,016	8,016			
P5220317676	TAMPA	FL		06/15/2022		242,262							2,417	2,417			
P5220317706	IDAHO SPRINGS	CO		04/23/2022		478,608							4,966	4,966			
P5220317709	HOUSTON	TX		05/18/2022		103,394							902	902			
P5220317717	KISSIMMEE	FL		01/31/2023		204,724							2,412	2,412			
P5220317720	ST PETERSBURG	FL		04/21/2022		700,620							7,782	7,782			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220317723	CHARLOTTE	NC		04/25/2022		378,819							3,309	3,309			
P5220317734	STUDIO CITY	CA		01/31/2023		2,174,950							28,595	28,595			
P5220317740	DENTON	TX		05/23/2022		249,269							3,037	3,037			
P5220317780	MENIFEE	CA		04/01/2022		302,637							3,554	3,554			
P5220317782	DALLAS	TX		07/31/2022		385,226							5,042	5,042			
P5220417805	HAMPTON BAYS	NY		05/05/2022		553,161							6,592	6,592			
P5220417811	FORT WALTON BEACH	FL		04/29/2022		251,475							4,461	4,461			
P5220417815	HIGHLAND	CA		04/06/2022		282,924							3,017	3,017			
P5220417828	MESA	AZ		04/26/2022		1,103,787							9,070	9,070			
P5220417920	PEPPER PIKE	OH		01/31/2023		593,313							4,836	4,836			
P5220417925	KATY	TX		07/31/2022		184,476							2,984	2,984			
P5220417935	NEWPORT BEACH	CA		01/31/2023		526,123							5,353	5,353			
P5220417943	MCKINNEY	TX		01/31/2023		540,276							4,959	4,959			
P5220417946	FAIRHOPE	AL		05/13/2022		876,519							16,695	16,695			
P5220417972	SNELLVILLE	GA		04/19/2022		437,148							4,795	4,795			
P5220418010	ATLANTA	GA		07/31/2022		448,384							3,852	3,852			
P5220418013	SCOTTSDALE	AZ		04/20/2022		741,591							5,863	5,863			
P5220418032	KINGSLAND	TX		05/10/2022		185,267							2,067	2,067			
P5220418035	KINGSLAND	TX		01/31/2023		186,592							2,067	2,067			
P5220418059	NORFOLK	VA		07/31/2022		126,333							940	940			
P5220418060	NAPLES	FL		07/31/2022		372,172							4,034	4,034			
P5220418065	WHITTIER	CA		01/31/2023		683,032							7,172	7,172			
P5220418149	MARTINDALE	TX		05/06/2022		271,369							1,223	1,223			
P5220418169	SAN FRANCISCO	CA		05/04/2022		1,240,607							15,242	15,242			
P5220418192	MONTCLAIR	CA		04/22/2022		551,640							5,564	5,564			
P5220418195	WEST CHICAGO	IL		05/03/2022		297,075							2,423	2,423			
P5220418198	DETROIT	MI		01/31/2023		112,884							834	834			
P5220418203	FRISCO	TX		05/13/2022		1,045,168							9,708	9,708			
P5220418213	JACKSONVILLE	FL		01/31/2023		524,483							4,840	4,840			
P5220418255	GALVESTON	TX		07/31/2022									477	477			
P5220418279	SARASOTA	FL		05/05/2022		221,887							2,652	2,652			
P5220418288	ALPHARETTA	GA		05/05/2022		485,372							6,285	6,285			
P5220418325	SAINT JOHNS	FL		06/30/2022		471,937							6,216	6,216			
P5220418330	WILKES BARRE	PA		07/31/2022		110,243							1,005	1,005			
P5220418358	LOS ANGELES	CA		05/01/2022		1,333,837							11,847	11,847			
P5220418364	HALEIWA	HI		07/14/2022		1,506,058							13,247	13,247			
P5220418391	PHILADELPHIA	PA		01/31/2023		147,704							1,574	1,574			
P5220418419	CLARKSVILLE	TN		07/05/2022		207,077							1,562	1,562			
P5220418427	STONE MOUNTAIN	GA		05/18/2022		114,808							3,205	3,205			
P5220418434	SPRING	TX		01/31/2023		174,257							2,989	2,989			
P5220418442	ROCKWALL	TX		07/31/2022		175,823							2,751	2,751			
P5220418444	FARMINGTON	MI		06/06/2022		126,570							1,034	1,034			
P5220418464	RED BANK	NJ		01/31/2023		441,557							10,228	10,228			
P5220418520	CATHEDRAL CITY	CA		05/19/2022		317,956							3,728	3,728			
P5220418533	ANDOVER	KS		05/20/2022		246,090							2,584	2,584			
P5220418549	TUCSON	AZ		06/07/2022		337,157							3,197	3,197			
P5220418555	GREER	AZ		05/10/2022		224,504							2,088	2,088			
P5220418562	ANDOVER	KS		05/20/2022		246,298							2,570	2,570			
P5220418565	ANDOVER	KS		07/31/2022		244,519							2,570	2,570			
P5220418566	LEAD	SD		01/31/2023		272,682							7,097	7,097			
P5220418582	SAN JOSE	CA		05/16/2022		1,249,004							11,030	11,030			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220418602	CORPUS CHRISTI	TX		07/31/2022									2,789	2,789			
P5220418611	JOHNSTOWN	CO		01/31/2023		488,283							3,520	3,520			
P5220418614	SCOTTSDALE	AZ		05/13/2022									4,561	4,561			
P5220418616	CORONA	CA		01/31/2023									828	828			
P5220418620	AUSTIN	TX		07/31/2022		846,247							9,205	9,205			
P5220418622	MIAMI	FL		01/31/2023		940,457							8,712	8,712			
P5220418625	WINTER HAVEN	FL		06/01/2022		133,768							1,423	1,423			
P5220518640	TAMPA	FL		05/31/2022		415,026							3,075	3,075			
P5220518643	FRANKLIN	TN		01/31/2023		841,602							10,522	10,522			
P5220518645	INDIANAPOLIS	IN		01/31/2023		217,866							2,062	2,062			
P5220518653	HOUSTON	TX		01/31/2023		1,130,232							12,720	12,720			
P5220518661	PORT ORCHARD	WA		05/21/2022		426,948							4,788	4,788			
P5220518681	PLANO	TX		01/31/2023		432,718							3,428	3,428			
P5220518694	ELIZABETHTON	TN		09/01/2022		104,536							923	923			
P5220518716	RIVERDALE	GA		07/25/2022		113,764							1,015	1,015			
P5220518724	BRANDON	FL		01/31/2023		485,621							5,059	5,059			
P5220518729	AUSTIN	TX		01/31/2023		1,175,462							14,202	14,202			
P5220518756	TOMBALL	TX		07/31/2022		293,672							2,583	2,583			
P5220518780	MOUNTAIN HOME	AR		08/31/2022		210,108							1,616	1,616			
P5220518785	CHESTER	PA		01/31/2023		131,771							1,270	1,270			
P5220518786	BALTIMORE	MD		07/31/2022		113,375							1,337	1,337			
P5220518792	COLLIERVILLE	TN		07/31/2022									2,707	2,707			
P5220518794	VISTA	CA		08/11/2022		848,596							6,340	6,340			
P5220518798	OAK LAWN	IL		01/31/2023		141,906							1,214	1,214			
P5220518807	BROOKLYN	OH		07/25/2022		95,773							661	661			
P5220518813	CARROLLTON	TX		06/03/2022		470,653							6,297	6,297			
P5220518815	OKLAHOMA CITY	OK		08/31/2022		220,949							1,904	1,904			
P5220518834	BELLA VISTA	AR		07/31/2022		184,425							1,253	1,253			
P5220518848	RALEIGH	NC		01/31/2023		485,862							3,954	3,954			
P5220518853	CONYERS	GA		07/31/2022		287,536							3,334	3,334			
P5220518856	LAS VEGAS	NV		05/19/2022		452,175							1,900	1,900			
P5220518862	CELINA	TX		01/31/2023		640,587							5,257	5,257			
P5220518863	SAN DIEGO	CA		06/10/2022		467,546							3,515	3,515			
P5220518864	BURNET	TX		01/31/2023		455,852							5,701	5,701			
P5220518884	SCOTTSDALE	AZ		05/31/2022		333,191							4,077	4,077			
P5220518909	WOLFFORTH	TX		07/31/2022		1,156,222							12,045	12,045			
P5220518912	ORANGE BEACH	AL		07/31/2022		797,124							146,899	146,899			
P5220518919	NAMPA	ID		06/30/2022		848,256							18,906	18,906			
P5220518922	ALEDO	TX		07/31/2022		151,090							1,882	1,882			
P5220518963	LE ROY	MN		07/31/2022		211,203							2,488	2,488			
P5220518965	TAVARES	FL		06/21/2022		705,276							6,643	6,643			
P5220518978	HEBRON	KY		06/02/2022		389,571							3,067	3,067			
P5220519003	PONTE VEDRA	FL		06/24/2022		744,612							6,498	6,498			
P5220519008	MESA	AZ		07/31/2022		436,740							2,676	2,676			
P5220519019	CAPE CANAVERAL	FL		05/17/2022		146,159							9,420	9,420			
P5220519022	NORTH PALM BEACH	FL		05/27/2022		373,070							3,986	3,986			
P5220519040	NEW ORLEANS	LA		07/07/2022		262,903							5,053	5,053			
P5220519042	DETROIT	MI		07/08/2022		386,395							37,315	37,315			
P5220519054	PHILADELPHIA	PA		05/26/2022		153,881							2,720	2,720			
P5220519056	DICKSON	TN		06/15/2022		95,095							774	774			
P5220519073	ANNANDALE	VA		06/29/2022		745,434							7,569	7,569			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220519080	FRISCO	TX		06/20/2022		566,749							4,283	4,283			
P5220519098	MISSOURI CITY	TX		09/07/2022		643,259							4,627	4,627			
P5220519106	NORTH PORT	FL		07/31/2022									342	342			
P5220519112	NEWBURGH	NY		07/31/2022		225,110							4,080	4,080			
P5220519113	ROCKPORT	TX		08/02/2022		158,457							1,430	1,430			
P5220519123	PHILIPSBURG	PA		01/31/2023		325,638							45,576	45,576			
P5220519125	PERRIS	CA		07/31/2022		264,630							4,367	4,367			
P5220519148	HIALEAH GARDENS	FL		07/19/2022		394,629							3,225	3,225			
P5220519154	ROANOKE	TX		07/31/2022		206,790							2,780	2,780			
P5220519155	SEBRING	FL		07/18/2022		389,835							7,522	7,522			
P5220519162	BROKEN BOW	OK		01/31/2023		1,061,396							9,006	9,006			
P5220519166	JACKSONVILLE	FL		07/11/2022		441,843							1,386	1,386			
P5220519198	HEBRON	IN		01/31/2023		224,729							1,879	1,879			
P5220519201	APPLE VALLEY	CA		07/08/2022		525,321							6,283	6,283			
P5220519210	JURUPA VALLEY	CA		06/28/2022		765,211							7,952	7,952			
P5220519221	LAS VEGAS	NV		07/31/2022		680,033							5,768	5,768			
P5220519229	SAN ANTONIO	TX		07/31/2022		204,164							1,998	1,998			
P5220519240	INTERVALE	NH		07/26/2022		286,109							5,977	5,977			
P5220519242	ATHENS	GA		07/18/2022									755	755			
P5220519245	PORT SAINT LUCIE	FL		08/29/2022		290,460							2,583	2,583			
P5220519249	IRON STATION	NC		06/23/2022		229,529							2,079	2,079			
P5220519250	PARKER	CO		06/24/2022		1,992,886							27,469	27,469			
P5220519264	PALM BEACH GARDENS	FL		07/31/2022		540,180							6,019	6,019			
P5220519316	NEWBERG	OR		01/31/2023									3,485	3,485			
P5220519358	FORT WORTH	TX		01/31/2023		183,076							1,319	1,319			
P5220519382	EL DORADO HILLS	CA		01/31/2023		1,384,902							19,173	19,173			
P5220519426	KISSIMMEE	FL		05/31/2022		308,446							3,585	3,585			
P5220519432	SPICEWOOD	TX		06/24/2022		420,472							5,291	5,291			
P5220519439	LABELLE	FL		06/30/2022		170,871							2,073	2,073			
P5220519448	KITTRELL	NC		08/10/2022		220,924							1,845	1,845			
P5220519449	GLENVIEW	IL		01/31/2023		903,844							9,422	9,422			
P5220519537	DAVENPORT	FL		07/06/2022		586,086							5,436	5,436			
P5220519547	MIAMI	FL		01/31/2023		217,727							2,402	2,402			
P5220619577	LIBERTY TOWNSHIP	OH		07/07/2022									2,811	2,811			
P5220619599	NORTH BAY VILLAGE	FL		07/22/2022		379,438							4,726	4,726			
P5220619608	MCKINNEY	TX		01/31/2023		409,404							5,564	5,564			
P5220619610	WHITING	NJ		08/08/2022		190,726							1,270	1,270			
P5220619612	CINCINNATI	OH		08/12/2022		97,186							527	527			
P5220619614	KISSIMMEE	FL		06/24/2022		432,280							4,776	4,776			
P5220619633	APPLE VALLEY	MN		06/30/2022		207,940							1,780	1,780			
P5220619637	ORLANDO	FL		01/31/2023		139,738							959	959			
P5220619660	PLAINVIEW	TX		06/22/2022		145,099							1,638	1,638			
P5220619663	SARASOTA	FL		01/31/2023		563,557							5,704	5,704			
P5220619665	BONITA SPRINGS	FL		08/01/2022		487,977							4,184	4,184			
P5220619667	GRANDVIEW	TX		01/31/2023		533,010							12,294	12,294			
P5220619670	ORANGE	TX		06/27/2022		347,647							3,798	3,798			
P5220619680	CHAPEL HILL	NC		01/31/2023		372,260							2,826	2,826			
P5220619710	HEBRON	KY		07/06/2022		201,352							1,392	1,392			
P5220619714	ORLANDO	FL		06/30/2022		377,146							3,000	3,000			
P5220619737	NAPLES	FL		07/08/2022		420,048							5,115	5,115			
P5220619739	YORBA LINDA	CA		06/15/2022		1,144,157							10,985	10,985			

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P5220619748	GALENA PARK	TX		07/08/2022		108,703							4,359	4,359			
P5220619753	HATFIELD	PA		07/18/2022		255,499							1,845	1,845			
P5220619765	BIRMINGHAM	AL		07/28/2022									242	242			
P5220619773	PLAINFIELD	IL		08/08/2022		206,354							2,136	2,136			
P5220619820	ELLENWOOD	GA		08/01/2022		199,426							1,581	1,581			
P5220619829	LOS ANGELES	CA		07/07/2022		345,330							68,296	68,296			
P5220619831	TUCSON	AZ		07/22/2022		769,690							7,391	7,391			
P5220619840	MIMS	FL		07/14/2022		592,279							4,496	4,496			
P5220619842	MONACA	PA		08/22/2022		149,681							2,458	2,458			
P5220619860	KATY	TX		08/17/2022		263,391							1,841	1,841			
P5220619866	OPELIKA	AL		01/31/2023		200,878							1,369	1,369			
P5220619878	GREENVILLE	SC		07/11/2022		142,620							6,155	6,155			
P5220619908	MEQUON	WI		07/22/2022		534,848							2,996	2,996			
P5220619911	NEW CASTLE	DE		07/19/2022									301	301			
P5220619928	CHICAGO	IL		08/11/2022									1,378	1,378			
P5220619972	SACRAMENTO	CA		06/30/2022		1,109,355							8,192	8,192			
P5220619997	CATONSVILLE	MD		06/29/2022		717,426							5,010	5,010			
P5220620079	EDGEWATER	NJ		08/08/2022		383,499							4,954	4,954			
P5220620095	STOCKBRIDGE	GA		07/20/2022		217,120							1,620	1,620			
P5220620097	CHARLOTTE	NC		01/31/2023		328,147							3,173	3,173			
P5220620121	SPRINGTOWN	TX		01/31/2023		104,300							700	700			
P5220620163	MIAMI	FL		09/13/2022		504,408							4,839	4,839			
P5220620189	ASHLAND	VA		07/20/2022		175,063							9,437	9,437			
P5220620207	MIAMI	FL		10/07/2022		203,349							9,698	9,698			
P5220620211	FORT WASHINGTON	MD		08/01/2022									1,642	1,642			
P5220620216	PENSACOLA	FL		06/13/2022		217,490							1,794	1,794			
P5220620250	GARLAND	TX		07/15/2022		432,550							3,124	3,124			
P5220620294	NAPLES	FL		01/31/2023									1,850	1,850			
P5220620298	RIVERSIDE	CA		07/22/2022		438,003							2,406	2,406			
P5220620306	ORLANDO	FL		07/27/2022									328	328			
P5220620322	MCHENRY	IL		08/22/2022		114,907							6,809	6,809			
P5220620327	LAVISTA	NE		07/25/2022		245,219							2,473	2,473			
P5220620332	AVENTURA	FL		08/22/2022		442,597							4,515	4,515			
P5220620343	COTTONWOOD	AZ		08/04/2022		613,066							7,761	7,761			
P5220620355	SAN DIEGO	CA		01/31/2023		204,925							152,976	152,976			
P5220620385	ORLANDO	FL		07/27/2022		333,659							2,770	2,770			
P5220620395	SANGER	TX		01/31/2023		378,797							1,457	1,457			
P5220620401	RIVERSIDE	CA		06/24/2022		657,430							5,824	5,824			
P5220620404	PAHRUMP	NV		01/31/2023		239,819							1,866	1,866			
P5220620425	NORTH LAS VEGAS	NV		07/27/2022		328,534							2,314	2,314			
P5220620429	AUSTIN	TX		08/03/2022									1,346	1,346			
P5220620431	ALISO VIEJO	CA		07/01/2022		1,083,951							7,275	7,275			
P5220620445	TOLEDO	OH		06/22/2022		126,587							759	759			
P5220620474	APTOS	CA		06/06/2022		1,903,440							25,207	25,207			
P5220620497	SEVIERVILLE	TN		07/29/2022		550,659							3,977	3,977			
P5220620498	COLUMBUS	OH		08/04/2022		406,986							3,984	3,984			
P5220620511	KNOXVILLE	TN		07/18/2022		243,745							1,896	1,896			
P5220620520	EL PRADO	NM		07/22/2022									853	853			
P5220620527	PUNTA GORDA	FL		09/12/2022									314,783	314,783			
P5220620529	UNIVERSITY HEIGHTS	OH		08/17/2022		554,419							3,778	3,778			
P5220620536	PLACENTIA	CA		06/18/2022									1,586	1,586			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220620544	HULL	MA		07/29/2022		682,005							6,246	6,246			
P5220720552	KEY BISCAYNE	FL		08/10/2022		2,023,177							15,536	15,536			
P5220720554	PHOENIX	AZ		08/16/2022		533,210							3,808	3,808			
P5220720559	BURNSVILLE	NC		07/21/2022		277,528							2,398	2,398			
P5220720564	LEANDER	TX		01/31/2023		1,230,815							8,261	8,261			
P5220720568	CHICAGO	IL		08/02/2022		163,831							1,247	1,247			
P5220720573	KATY	TX		07/22/2022		149,027							18,104	18,104			
P5220720577	SAN DIEGO	CA		07/25/2022		348,952							3,193	3,193			
P5220720602	DORCHESTER CENTER	MA		08/05/2022		668,020							11,087	11,087			
P5220720608	MARVIN	NC		07/26/2022									2	2			
P5220720610	LOS ANGELES	CA		07/23/2022		711,754							2,888	2,888			
P5220720614	CLARENDON HILLS	IL		08/03/2022		428,714							6,981	6,981			
P5220720628	LAS VEGAS	NV		07/20/2022									4,433	4,433			
P5220720634	ORMOND BEACH	FL		08/04/2022		221,093							1,959	1,959			
P5220720643	MIAMI	FL		08/03/2022									825	825			
P5220720660	JOHNSTON	RI		01/31/2023		394,101							3,429	3,429			
P5220720664	ATLANTA	GA		08/01/2022		153,482							3,251	3,251			
P5220720665	PAWTUCKET	RI		01/31/2023		330,489							3,413	3,413			
P5220720666	SILVER SPRING	MD		07/29/2022		1,410,198							11,876	11,876			
P5220720667	MIRAMAR BEACH	FL		06/24/2022									9,135	9,135			
P5220720669	DAPHNE	AL		07/15/2022		228,078							1,553	1,553			
P5220720671	PROVIDENCE	RI		06/24/2022		283,898							12,742	12,742			
P5220720686	COVINGTON	KY		07/13/2022		284,684							2,108	2,108			
P5220720692	DOTHAN	AL		07/29/2022		204,378							27,828	27,828			
P5220720700	NAPLES	FL		08/04/2022		392,424							2,606	2,606			
P5220720705	PANAMA CITY BEACH	FL		08/05/2022		435,411							2,917	2,917			
P5220720707	CAMPBELL	CA		08/05/2022									10,274	10,274			
P5220720710	BURLEY	ID		07/20/2022		219,501							2,237	2,237			
P5220720724	ORINDA	CA		07/25/2022		933,092							12,391	12,391			
P5220720734	BAKERSFIELD	CA		08/03/2022		217,176							1,584	1,584			
P5220720735	EL PASO	TX		08/29/2022		125,613							1,337	1,337			
P5220720757	TURNER	ME		01/31/2023									858	858			
P5220720764	CANTON	TX		08/12/2022		287,447							1,846	1,846			
P5220720796	SAINT CLAIR SHORES	MI		07/29/2022		197,121							1,475	1,475			
P5220720801	ARLINGTON	TX		07/25/2022		278,445							3,005	3,005			
P5220720807	DENVER	CO		08/03/2022		695,118							5,752	5,752			
P5220720824	BALTIMORE	MD		06/30/2022		730,494							6,426	6,426			
P5220720851	BEN LOMOND	CA		08/02/2022		1,064,302							8,219	8,219			
P5220720853	SEBASTIAN	FL		07/29/2022		328,741							3,555	3,555			
P5220720890	CLARKSTON	MI		08/17/2022		433,126							3,027	3,027			
P5220720901	DANIEL ISLAND	SC		09/06/2022		1,669,544							5,000	5,000			
P5220720912	CONVERSE	TX		09/22/2022		148,223							1,017	1,017			
P5220720921	FORT WORTH	TX		08/22/2022		209,282							1,546	1,546			
P5220720947	SEVIERVILLE	TN		09/01/2022		470,151							3,603	3,603			
P5220720961	ATHENS	TX		08/09/2022		489,324							5,105	5,105			
P5220720965	CORTLAND	IL		06/07/2022		208,465							2,195	2,195			
P5220720986	BELTON	TX		08/19/2022		331,334							2,333	2,333			
P5220720994	GRAHAM	TX		08/02/2022		127,916							1,010	1,010			
P5220720996	GRAHAM	TX		07/29/2022		129,936							1,026	1,026			
P5220721000	GRAHAM	TX		08/02/2022		120,854							813	813			
P5220721030	AURORA	CO		08/19/2022		403,969							2,696	2,696			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5220721053	OTTSVILLE	PA		08/25/2022		607,236							4,095	4,095			
P5220721054	WASHINGTON	DC		08/01/2022		235,497							3,020	3,020			
P5220721066	GUYTON	GA		08/22/2022		283,705							2,324	2,324			
P5220721074	ONTARIO	CA		07/29/2022		545,991							5,697	5,697			
P5220721076	WOODLAND PARK	NJ		09/23/2022		362,689							2,591	2,591			
P5220721086	BELLEVILLE	NJ		08/22/2022		329,594							2,269	2,269			
P5220721095	TAMPA	FL		08/18/2022		462,483							3,817	3,817			
P5220721096	LOS ANGELES	CA		08/26/2022		1,437,337							9,615	9,615			
P5220721104	PHOENIX	AZ		07/25/2022		203,359							1,702	1,702			
P5220721106	PHOENIX	AZ		07/25/2022		176,190							1,334	1,334			
P5220721116	HAMDEN	CT		07/14/2022		335,930							2,749	2,749			
P5220721119	COSTA MESA	CA		08/17/2022		2,440,099							22,028	22,028			
P5220721147	SCIENCE HILL	KY		08/04/2022		90,000							688	688			
P5220721152	ORLANDO	FL		08/17/2022		253,486							2,246	2,246			
P5220721156	MOUNTAIN VIEW	CA		08/15/2022		662,380							6,367	6,367			
P5220721163	LAS VEGAS	NV		08/05/2022		281,257							2,704	2,704			
P5220721175	LAFAYETTE	LA		08/10/2022		192,739							1,495	1,495			
P5220721182	REUNION	FL		08/29/2022		840,949							7,935	7,935			
P5220721188	PHILADELPHIA	PA		10/04/2022		167,498							1,275	1,275			
P5220721212	ANAHEIM	CA		09/28/2022		591,275							5,911	5,911			
P5220721217	EAGLE	CO		08/29/2022		1,235,256							12,826	12,826			
P5220721219	CORONA	CA		08/08/2022		505,677							623	623			
P5220721229	MARS	PA		09/19/2022		618,617							5,107	5,107			
P5220721244	ROSEDALE	MD		08/12/2022		378,479							3,162	3,162			
P5220721255	BALTIMORE	MD		09/08/2022		172,192							1,772	1,772			
P5220721258	PORTSMOUTH	VA		08/16/2022		163,540							1,366	1,366			
P5220721274	CHARLOTTE	NC		08/26/2022		174,872							1,637	1,637			
P5220721278	CHICAGO	IL		08/27/2022									5,753	5,753			
P5220721281	TRUTH	NM		08/09/2022		148,714							1,126	1,126			
P5220721289	FORT LAUDERDALE	FL		08/29/2022		987,620							9,101	9,101			
P5220721305	FORT WORTH	TX		07/29/2022		217,019							2,119	2,119			
P5220721308	WEST PALM BEACH	FL		07/27/2022		1,705,108							565	565			
P5220721310	WEST PALM BEACH	FL		07/27/2022		1,821,840							603	603			
P5220721319	CLEVELAND	OH		09/09/2022		367,461							6,687	6,687			
P5220721322	ARLINGTON	TX		08/02/2022		210,066							1,716	1,716			
P5220721346	SWANSBORO	NC		09/28/2022									1,080	1,080			
P5220721363	FONTANA	CA		08/22/2022		507,400							4,372	4,372			
P5220721369	WINDER	GA		08/09/2022		215,994							1,445	1,445			
P5220721380	LELAND	NC		06/17/2022		347,915							4,127	4,127			
P5220721390	ANNA	TX		07/28/2022		606,201							4,940	4,940			
P5220721399	FREDERICKSBURG	TX		05/02/2022		453,177							4,800	4,800			
P5220721401	BOSTON	MA		08/08/2022		1,315,697							10,307	10,307			
P5220721410	VICTORVILLE	CA		07/26/2022		208,869							2,201	2,201			
P5220721425	BALTIMORE	MD		08/24/2022		168,750							1,149	1,149			
P5220721427	LAREDO	TX		09/19/2022									166	166			
P5220721428	LONG BEACH TOWNSHIP	NJ		09/14/2022		675,410							5,884	5,884			
P5220721432	FRANKTOWN	CO		06/14/2022		679,843							6,126	6,126			
P5220721456	COLORADO SPRINGS	CO		09/02/2022									2,179	2,179			
P5220721459	SEVIERVILLE	TN		09/16/2022		401,680							1,463	1,463			
P5220721462	PANAMA CITY	FL		08/24/2022		290,575							2,184	2,184			
P5220721470	KINGSPORT	TN		09/12/2022		319,604							2,050	2,050			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220721474	TEMPLE	TX		08/13/2022		350,513							4,007	4,007			
P5220721475	GOLD CANYON	AZ		08/20/2022									3,281	3,281			
P5220721488	COLUMBUS	GA		09/07/2022		203,851							1,871	1,871			
P5220721489	GASTONIA	NC		08/25/2022		83,445							2,482	2,482			
P5220721504	ESTERO	FL		07/07/2022		704,941							8,842	8,842			
P5220721511	HANFORD	CA		09/02/2022									923	923			
P5220721519	ATLANTA	GA		08/24/2022		1,012,924							11,411	11,411			
P5220721535	COLUMBIA	MD		08/18/2022		190,134							2,156	2,156			
P5220721550	OCEAN	NJ		08/24/2022		486,424							4,653	4,653			
P5220721555	ROSHARON	TX		08/31/2022		256,706							1,901	1,901			
P5220721559	ATHENS	TX		09/12/2022		479,713							4,073	4,073			
P5220721566	CHICAGO	IL		09/09/2022		285,470							1,441	1,441			
P5220721568	WALLIS	TX		11/01/2022		806,902							4,938	4,938			
P5220821582	HOUSTON	TX		09/16/2022		794,887							35,744	35,744			
P5220821591	HUMBLE	TX		10/12/2022		104,100							908	908			
P5220821603	SARASOTA	FL		08/15/2022		663,811							5,024	5,024			
P5220821605	AUBURN	WA		08/19/2022									2,222	2,222			
P5220821621	LIBERTY	UT		09/08/2022		232,293							2,498	2,498			
P5220821622	LAS VEGAS	NV		08/15/2022									1,200	1,200			
P5220821640	BROKEN BOW	OK		06/10/2022		1,238,585							13,252	13,252			
P5220821662	LEBANON	NJ		08/29/2022		853,373							7,672	7,672			
P5220821669	ROSENBERG	TX		10/05/2022		335,996							12,429	12,429			
P5220821671	MIAMI	FL		09/16/2022		418,026							4,458	4,458			
P5220821678	LAS VEGAS	NV		08/25/2022		210,739							1,635	1,635			
P5220821682	LAKEWAY	TX		08/18/2022		941,124							33,577	33,577			
P5220821699	FAYETTEVILLE	AR		09/14/2022		542,271							3,973	3,973			
P5220821716	TUSCALOOSA	AL		08/24/2022		172,815							1,575	1,575			
P5220821718	MEDINA	OH		08/30/2022		1,168,534							6,618	6,618			
P5220821721	BASS LAKE	CA		08/18/2022		305,858							2,537	2,537			
P5220821728	CHICAGO	IL		09/01/2022		336,442							2,454	2,454			
P5220821729	LEBANON	TN		08/30/2022									983	983			
P5220821734	TIFFIN	IA		09/09/2022		141,392							1,248	1,248			
P5220821749	CHICAGO	IL		09/02/2022									14,626	14,626			
P5220821753	ATLANTA	GA		08/26/2022		514,087							3,891	3,891			
P5220821754	JACKSONVILLE	FL		07/18/2022		237,657							2,423	2,423			
P5220821755	LOMPOC	CA		09/01/2022		364,522							3,028	3,028			
P5220821759	RICHBURG	SC		09/06/2022		186,519							1,547	1,547			
P5220821776	NEEDLES	CA		08/11/2022		109,061							830	830			
P5220821796	ST LOUIS	MO		09/20/2022		194,612							2,644	2,644			
P5220821806	MARIETTA	GA		08/16/2022		779,134							5,213	5,213			
P5220821813	ANNA	TX		09/01/2022		307,754							2,885	2,885			
P5220821815	CHICAGO	IL		09/08/2022		184,262							1,380	1,380			
P5220821822	COLDWATER	MS		08/25/2022		415,491							2,780	2,780			
P5220821836	ZEPHYRHILLS	FL		09/16/2022		175,731							1,432	1,432			
P5220821839	LEHIGH ACRES	FL		10/18/2022									973	973			
P5220821841	DUNWOODY	GA		09/10/2022		544,115							12,537	12,537			
P5220821843	WESLACO	TX		07/18/2022		310,734							2,750	2,750			
P5220821846	EUREKA	CA		09/03/2022		246,497							2,429	2,429			
P5220821848	DURANT	OK		09/29/2022		101,115							1,137	1,137			
P5220821855	SAN ANTONIO	TX		08/19/2022		203,810							2,188	2,188			
P5220821858	SCHERTZ	TX		08/19/2022		184,033							1,976	1,976			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220821868	CARROLLTON	TX		10/17/2022		346,168							2,289	2,289			
P5220821895	MINNEAPOLIS	MN		09/30/2022		331,611							66,269	66,269			
P5220821940	DAVIE	FL		08/31/2022		1,641,318							18,693	18,693			
P5220821955	NEW ORLEANS	LA		09/13/2022		216,783							1,556	1,556			
P5220821961	RIVIERA BEACH	FL		09/13/2022		174,602							1,159	1,159			
P5220821964	DISCOVERY BAY	CA		09/06/2022		364,343							4,016	4,016			
P5220821970	OVIEDO	FL		09/07/2022		433,095							2,902	2,902			
P5220821975	SEMINOLE	TX		09/15/2022									240	240			
P5220821988	PLANT CITY	FL		08/25/2022		335,499							2,297	2,297			
P5220822011	WASHINGTON	DC		08/17/2022		970,188							10,299	10,299			
P5220822015	COLTS NECK	NJ		09/09/2022		1,320,868							27,109	27,109			
P5220822031	MONTEBELLO	CA		08/05/2022		229,141							3,092	3,092			
P5220822043	LIVERMORE	CO		09/13/2022		274,186							1,903	1,903			
P5220822044	DAYTONA BEACH	FL		10/12/2022		504,972							7,345	7,345			
P5220822056	ARIZONA CITY	AZ		07/18/2022		247,142							766	766			
P5220822067	HOMESTEAD	FL		09/08/2022		192,889							1,603	1,603			
P5220822068	HOMESTEAD	FL		09/15/2022		192,544							1,485	1,485			
P5220822076	MARIETTA	GA		09/01/2022		527,683							3,224	3,224			
P5220822078	SAINT CLOUD	FL		09/02/2022		264,949							2,897	2,897			
P5220822085	HASLET	TX		08/26/2022		467,320							2,444	2,444			
P5220822094	BROKEN BOW	OK		09/12/2022		1,706,137							29,106	29,106			
P5220822117	CAPE CORAL	FL		09/13/2022		419,650							6,320	6,320			
P5220822121	SARASOTA	FL		08/31/2022		224,440							2,482	2,482			
P5220822126	LARGO	FL		09/23/2022		151,666							1,536	1,536			
P5220822146	BEAVERTON	OR		09/26/2022		861,301							5,758	5,758			
P5220822150	FOLEY	AL		09/06/2022		168,521							1,635	1,635			
P5220822164	BIRMINGHAM	AL		09/01/2022		138,462							1,048	1,048			
P5220822165	PHOENIX	AZ		08/24/2022		728,580							6,223	6,223			
P5220822167	HOMER GLEN	IL		09/27/2022		506,272							3,608	3,608			
P5220822174	CHICAGO	IL		07/27/2022		270,742							2,364	2,364			
P5220822178	FRISCO	TX		09/09/2022		1,392,618							9,702	9,702			
P5220822182	LEEDS	AL		09/30/2022		121,319							1,115	1,115			
P5220822200	ANGLETON	TX		09/15/2022		506,920							4,052	4,052			
P5220822202	REX	GA		09/09/2022		166,026							1,241	1,241			
P5220822206	MILWAUKEE	WI		09/20/2022		138,218							1,012	1,012			
P5220822226	SAN ANTONIO	TX		07/22/2022		240,211							1,000	1,000			
P5220822252	PITTSBURGH	PA		08/31/2022		112,686							754	754			
P5220822261	UNIVERSITY PLACE	WA		08/29/2022		1,063,592							7,468	7,468			
P5220822262	JONESBORO	AR		09/13/2022		112,231							886	886			
P5220822263	MARIETTA	GA		09/08/2022		311,639							2,943	2,943			
P5220822265	PORTSMOUTH	VA		10/19/2022		235,091							1,172	1,172			
P5220822278	SOUTH PADRE ISLAND	TX		09/15/2022		1,083,411							7,548	7,548			
P5220822295	OCOEE	FL		09/14/2022		457,275							3,106	3,106			
P5220822303	STAMFORD	CT		09/19/2022									585	585			
P5220822312	LAHAINA	HI		09/21/2022		307,417							3,901	3,901			
P5220822319	GREENFIELD	MA		09/19/2022		202,899							1,380	1,380			
P5220822320	MACOMB	MI		09/26/2022		694,091							6,141	6,141			
P5220822340	MIAMI	FL		10/17/2022		564,212							24,744	24,744			
P5220822346	RANGELEY	ME		09/09/2022		185,058							1,359	1,359			
P5220822348	LAKE CHARLES	LA		10/28/2022		286,861							2,062	2,062			
P5220822351	CLEVELAND	TN		09/26/2022									1,740	1,740			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220822365	HASLET	TX		10/19/2022		543,421							4,359	4,359			
P5220822372	ENCINO	CA		09/08/2022		272,940							2,590	2,590			
P5220822380	PANAMA CITY	FL		10/06/2022		1,139,656							10,075	10,075			
P5220822384	PAGOSA SPRINGS	CO		08/29/2022		291,411							8,992	8,992			
P5220822391	GRANBURY	TX		10/10/2022		386,777							3,340	3,340			
P5220822400	LINCOLN	NE		10/07/2022		163,218							1,497	1,497			
P5220822403	SPOTSYLVANIA	VA		08/31/2022		288,244							2,690	2,690			
P5220822433	HARLINGEN	TX		10/07/2022		176,572							1,415	1,415			
P5220822466	QUEEN CREEK	AZ		09/08/2022		402,196							2,802	2,802			
P5220822483	TAMPA	FL		09/16/2022		364,029							2,473	2,473			
P5220822504	HOPKINS	SC		09/09/2022		204,535							1,541	1,541			
P5220822512	PALM SPRINGS	CA		09/03/2022		614,161							5,842	5,842			
P5220822515	STAR	ID		09/13/2022		394,863							4,984	4,984			
P5220822519	LAKE JACKSON	TX		09/23/2022		337,399							2,228	2,228			
P5220822520	RICKREALL	OR		10/03/2022		888,026							9,008	9,008			
P5220822533	LEXINGTON	KY		10/31/2022		155,117							2,500	2,500			
P5220822544	HAYDEN	ID		09/23/2022									1,404	1,404			
P5220822547	ATLANTA	GA		10/04/2022		313,447							2,156	2,156			
P5220822573	KATY	TX		09/29/2022		185,388							1,863	1,863			
P5220822579	POWELL	TN		10/17/2022		310,835							2,213	2,213			
P5220822586	DOUGLASVILLE	GA		09/30/2022		578,983							31,026	31,026			
P5220822599	EDGEWATER	FL		10/24/2022		230,025							2,268	2,268			
P5220822616	QUEEN CREEK	AZ		09/23/2022		901,403							51,442	51,442			
P5220822618	ANTIOCH	CA		09/02/2022		537,573							5,591	5,591			
P5220822619	SEWARD	NE		10/04/2022		259,756							2,141	2,141			
P5220822622	SHELTON	CT		10/07/2022		278,963							2,176	2,176			
P5220822626	HOUSTON	TX		10/07/2022		171,630							1,452	1,452			
P5220822628	ORANGE BEACH	AL		09/16/2022		2,068,657							30,034	30,034			
P5220822657	GLENDALE	AZ		09/07/2022		502,078							3,332	3,332			
P5220822683	MOUNT PLEASANT	SC		09/29/2022		1,372,489							7,749	7,749			
P5220822749	SUGARLOAF	CA		09/22/2022		172,184							1,842	1,842			
P5220922756	GREENSBORO	NC		09/30/2022		1,432,483							8,709	8,709			
P5220922771	SANTA ROSA BEACH	FL		10/14/2022		526,287							4,150	4,150			
P5220922785	WEST PALM BEACH	FL		09/27/2022		134,913							1,051	1,051			
P5220922804	WALKERTON	IN		10/21/2022		122,295							517	517			
P5220922813	SCOTTSDALE	AZ		08/25/2022		463,799							25,980	25,980			
P5220922828	HOLLISTER	CA		08/23/2022		341,667							3,170	3,170			
P5220922835	DAVENPORT	FL		09/15/2022		289,797							3,251	3,251			
P5220922838	BROKEN BOW	OK		08/26/2022		414,180							4,600	4,600			
P5220922843	CLERMONT	FL		08/25/2022		331,132							3,672	3,672			
P5220922846	CLERMONT	FL		08/25/2022		331,846							3,680	3,680			
P5220922851	FAR ROCKAWAY	NY		09/12/2022		490,483							5,102	5,102			
P5220922874	NAPLES	FL		10/14/2022		586,708							5,912	5,912			
P5220922906	COSTA MESA	CA		09/20/2022		579,235							271,369	271,369			
P5220922933	EAGLE	ID		10/03/2022		1,552,254							15,027	15,027			
P5220922938	SPLENDORA	TX		10/06/2022		543,297							10,788	10,788			
P5220922952	CANTON	GA		10/15/2022		206,423							1,780	1,780			
P5220922958	COLLEGE STATION	TX		09/20/2022									573	573			
P5220922967	TUCSON	AZ		09/22/2022		517,034							5,092	5,092			
P5220922970	OKLAHOMA CITY	OK		10/12/2022		134,878							733	733			
P5220922974	DUNEDIN	FL		10/03/2022									686	686			

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P5220922997	DOUGLASVILLE	GA		09/14/2022		388,455							3,844	3,844			
P5220923004	ARGYLE	TX		10/31/2022		498,577							4,896	4,896			
P5220923025	ROY	UT		10/03/2022		766,379							5,140	5,140			
P5220923032	BRIGHTON	CO		10/07/2022		650,147							7,211	7,211			
P5220923044	BRENTWOOD	CA		09/14/2022		547,135							5,674	5,674			
P5220923048	ORLANDO	FL		09/27/2022		475,075							23,868	23,868			
P5220923054	MARCO ISLAND	FL		11/17/2022		305,548							2,710	2,710			
P5220923083	BAKERSFIELD	CA		09/01/2022		535,373							4,428	4,428			
P5220923085	RICHMOND HILL	NY		09/06/2022		469,233							4,751	4,751			
P5220923103	MONTEREY PARK	CA		09/29/2022		393,549							27,221	27,221			
P5220923134	QUAKERTOWN	PA		11/29/2022									2,092	2,092			
P5220923136	PANAMA CITY	FL		09/19/2022		201,632							2,035	2,035			
P5220923141	WATERBURY	CT		10/14/2022		242,212							1,754	1,754			
P5220923170	SUN CITY WEST	AZ		10/07/2022		403,172							4,063	4,063			
P5220923181	WEATHERFORD	TX		09/20/2022		1,534,468							12,714	12,714			
P5220923193	TURLOCK	CA		08/30/2022		333,511							3,092	3,092			
P5220923195	CROYDON	PA		08/22/2022		328,504							2,581	2,581			
P5220923199	ATLANTA	GA		08/19/2022		196,018							25,630	25,630			
P5220923203	HOUSTON	TX		08/31/2022		198,681							3,236	3,236			
P5220923209	STAFFORD SPRINGS	CT		09/02/2022		243,323							2,645	2,645			
P5220923211	CHULA VISTA	CA		08/31/2022		160,564							8,789	8,789			
P5220923214	BOULDER	CO		08/20/2022		108,438							850	850			
P5220923216	REUNION	FL		08/29/2022		158,937							1,564	1,564			
P5220923221	HILTON HEAD ISLAND	SC		08/19/2022		369,966							3,779	3,779			
P5220923225	SEMINOLE	FL		08/31/2022		134,959							1,135	1,135			
P5220923229	CHARLOTTE	NC		08/31/2022		257,548							2,325	2,325			
P5220923235	MORGANTON	GA		08/31/2022		505,614							4,810	4,810			
P5220923237	KISSIMMEE	FL		08/30/2022		263,618							3,921	3,921			
P5220923239	PORTLAND	OR		09/02/2022		268,696							2,222	2,222			
P5220923261	GULF SHORES	AL		09/02/2022		550,087							5,178	5,178			
P5220923314	WESLEY CHAPEL	FL		11/03/2022		821,946							4,867	4,867			
P5220923322	EAGLE	ID		10/25/2022		730,431							2,360	2,360			
P5220923330	WELLINGTON	FL		10/25/2022		561,561							3,147	3,147			
P5220923353	LITTLE ROCK	AR		09/30/2022		87,716							644	644			
P5220923362	ORLANDO	FL		09/19/2022		164,468							1,112	1,112			
P5220923377	DESOTO	TX		10/15/2022		182,844							1,258	1,258			
P5220923401	BROOKLYN	NY		10/28/2022		942,747							8,545	8,545			
P5220923403	LOUISVILLE	KY		10/27/2022		113,902							656	656			
P5220923413	REDONDO BEACH	CA		10/17/2022		684,076							6,495	6,495			
P5220923417	FONTANA	CA		10/06/2022		548,272							97,577	97,577			
P5220923422	GWYNN OAK	MD		10/24/2022		245,680							1,341	1,341			
P5220923430	MIAMI	FL		10/07/2022		611,739							6,264	6,264			
P5220923432	LOS ANGELES	CA		09/20/2022		357,272							2,329	2,329			
P5220923468	BRONX	NY		09/29/2022		698,550							7,244	7,244			
P5220923470	BRONX	NY		09/29/2022		812,326							8,424	8,424			
P5220923474	PHILADELPHIA	PA		10/31/2022		202,487							1,132	1,132			
P5220923518	LIVE OAK	TX		10/14/2022		229,021							1,895	1,895			
P5220923519	NEWTON	NJ		10/26/2022		278,986							23,936	23,936			
P5220923535	EL PASO	TX		10/03/2022		529,259							3,027	3,027			
P5220923542	LA VERGNE	TN		10/25/2022		263,179							1,327	1,327			
P5220923546	ST PETE BEACH	FL		10/24/2022		242,204							1,461	1,461			

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P5220923549	STOCKTON	CA		08/25/2022		682,588							6,174	6,174			
P5220923550	LORAIN	OH		10/12/2022									333	333			
P5220923563	CHANDLER	AZ		10/19/2022		255,692							1,749	1,749			
P5220923568	BARRINGTON	IL		10/11/2022		416,546							2,649	2,649			
P5220923571	STOCKTON	CA		10/14/2022		326,142							2,672	2,672			
P5220923588	HARRINGTON	DE		11/07/2022									2,190	2,190			
P5220923590	MIAMI	FL		09/19/2022		659,860							6,857	6,857			
P5220923597	ALBUQUERQUE	NM		09/13/2022		215,023							2,182	2,182			
P5220923599	RIO RANCHO	NM		09/15/2022		212,505							2,156	2,156			
P5220923601	BIXBY	OK		09/14/2022		1,083,173							10,991	10,991			
P5220923603	NAPLES	FL		09/06/2022		397,891							3,754	3,754			
P5220923605	HOUSTON	TX		09/16/2022		703,418							6,799	6,799			
P5220923607	POWAY	CA		08/27/2022		831,728							35,222	35,222			
P5220923619	QUEEN CREEK	AZ		10/17/2022		722,114							7,440	7,440			
P5220923631	PORT ST LUCIE	FL		09/30/2022		487,045							2,204	2,204			
P5220923634	LOGANVILLE	GA		08/05/2022		1,272,230							7,898	7,898			
P5220923656	WILMINGTON	DE		11/22/2022									538	538			
P5220923661	GILBERT	AZ		10/19/2022		612,545							4,573	4,573			
P5220923666	BETHANY	CT		10/22/2022		639,638							3,858	3,858			
P5220923685	FORT MYERS	FL		01/09/2023									2,589	2,589			
P5220923696	MIAMI BEACH	FL		10/27/2022									1,487	1,487			
P5220923704	FORT THOMAS	KY		10/07/2022									763	763			
P5220923710	WATERBURY	CT		10/05/2022		132,065							910	910			
P5220923714	LAKEWOOD	WA		10/29/2022		545,333							3,426	3,426			
P5220923742	RIVERSIDE	CA		10/25/2022		232,649							1,911	1,911			
P5220923767	FREEHOLD	NJ		10/24/2022		258,023							2,279	2,279			
P5220923770	WEBSTER CITY	IA		10/31/2022		312,551							1,571	1,571			
P5220923780	TRENTON	MI		10/14/2022		266,433							1,800	1,800			
P5220923816	CALHOUN	GA		10/31/2022		136,560							912	912			
P5220923817	HENRICO	VA		10/20/2022		164,954							1,530	1,530			
P5220923830	CLEVELAND	TN		10/28/2022									1,005	1,005			
P5220923832	NASHVILLE	TN		09/30/2022		553,581							3,271	3,271			
P5220923868	KATY	TX		11/08/2022		267,808							200,876	200,876			
P5220923959	CAPE CORAL	FL		10/26/2022		292,287							1,489	1,489			
P5220923972	CORAL SPRINGS	FL		09/13/2022		586,684							5,996	5,996			
P5220923996	MIAMI	FL		10/17/2022		696,549							2,123	2,123			
P5220924043	JERSEY CITY	NJ		11/14/2022		1,429,508							3,971	3,971			
P5220924050	MADISON	MS		10/21/2022		270,091							1,817	1,817			
P5220924051	DALLAS	GA		10/24/2022		297,141							1,536	1,536			
P5221024122	WOODBRIDGE	VA		10/21/2022		366,336							2,298	2,298			
P5221024140	DIBERVILLE	MS		11/16/2022		195,633							5,480	5,480			
P5221024150	ARIZONA CITY	AZ		09/01/2022		194,652							1,267	1,267			
P5221024151	DALLAS	TX		11/16/2022		1,297,922							8,279	8,279			
P5221024157	KALAMA	WA		06/20/2022		289,264							5,466	5,466			
P5221024164	WEATHERFORD	TX		11/14/2022									985	985			
P5221024166	HIALEAH	FL		07/06/2022		707,280							5,382	5,382			
P5221024172	HOUSTON	TX		11/01/2022		156,736							2,276	2,276			
P5221024218	ORANGE BEACH	AL		11/10/2022									6,706	6,706			
P5221024231	HERRIMAN	UT		10/27/2022		1,007,436							7,622	7,622			
P5221024232	LA PLACE	LA		10/31/2022		171,996							771	771			
P5221024239	WINNETKA	IL		10/27/2022		1,567,359							10,621	10,621			

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P5221024244	PHOENIX	AZ		10/25/2022		1,546,469							11,547	11,547			
P5221024248	TORRINGTON	CT		11/15/2022									58	58			
P5221024250	FULSHEAR	TX		12/08/2022									3,768	3,768			
P5221024255	HOUSTON	TX		11/14/2022		359,170							2,238	2,238			
P5221024267	BROOKFIELD	CT		11/09/2022		415,048							1,850	1,850			
P5221024270	AMELIA COURT HOUSE	VA		11/04/2022		256,655							9,704	9,704			
P5221024276	JACKSONVILLE	FL		11/07/2022		228,067							2,333	2,333			
P5221024282	MIAMI	FL		10/24/2022		433,432							3,508	3,508			
P5221024285	LAS VEGAS	NV		09/29/2022		313,353							1,915	1,915			
P5221024287	SANTA MARIA	CA		09/30/2022		663,799							5,884	5,884			
P5221024298	ALSTEAD	NH		11/17/2022		245,077							1,261	1,261			
P5221024334	PORT HUENEME	CA		10/14/2022		415,188							10,308	10,308			
P5221024350	TIMONIUM	MD		10/17/2022		692,490							4,054	4,054			
P5221024352	OXNARD	CA		10/14/2022		404,828							13,432	13,432			
P5221024357	DURANT	OK		11/09/2022		187,638							1,823	1,823			
P5221024362	KATY	TX		11/04/2022		365,793							4,055	4,055			
P5221024371	COCHRANVILLE	PA		10/31/2022		364,953							2,756	2,756			
P5221024398	LITTLETON	CO		11/10/2022		682,588							5,766	5,766			
P5221024423	MANISTEE	MI		10/25/2022		101,500							784	784			
P5221024427	MONTGOMERY	AL		11/10/2022		220,473							1,697	1,697			
P5221024470	SPRINGDALE	AR		11/08/2022		577,141							6,265	6,265			
P5221024525	OAKWOOD	GA		11/03/2022		442,284							3,537	3,537			
P5221024527	OAKWOOD	GA		11/03/2022		443,242							3,537	3,537			
P5221024537	NORTH RICHLAND HILLS	TX		10/06/2022		278,163							4,938	4,938			
P5221024539	LAS VEGAS	NV		10/07/2022		279,594							2,357	2,357			
P5221024543	LANSING	IL		10/12/2022		255,972							2,355	2,355			
P5221024544	LOMPOC	CA		11/04/2022		560,964							2,283	2,283			
P5221024547	WATERBURY	CT		08/08/2022		289,407							2,147	2,147			
P5221024550	OAKLAND	CA		10/22/2022									1,908	1,908			
P5221024555	SPOKANE	WA		10/06/2022		354,936							2,070	2,070			
P5221024565	FLOWER MOUND	TX		09/30/2022		359,428							71,548	71,548			
P5221024584	LONG BEACH	CA		10/19/2022		304,286							2,303	2,303			
P5221024595	PIEDMONT	SC		11/10/2022		271,700							2,937	2,937			
P5221024597	PALM BAY	FL		12/16/2022									1,410	1,410			
P5221024603	HOHENWALD	TN		11/10/2022		417,964							3,496	3,496			
P5221024611	CEDAR LAKE	IN		10/31/2022		364,851							1,725	1,725			
P5221024617	NORTH MYRTLE BEACH	SC		11/04/2022		375,309							11,100	11,100			
P5221024625	MEMPHIS	TN		11/03/2022									157	157			
P5221024633	HOUSTON	TX		11/18/2022		1,003,200							6,728	6,728			
P5221024653	RICHMOND	TX		10/21/2022		359,403							2,615	2,615			
P5221024673	SANTA MARIA	CA		11/03/2022									2,690	2,690			
P5221024675	MIDLAND	TX		11/01/2022		794,144							3,864	3,864			
P5221024678	WINTHROP	MA		11/14/2022									421	421			
P5221024687	FROSTPROOF	FL		11/04/2022									701	701			
P5221024703	HUGER	SC		12/09/2022									2,403	2,403			
P5221024714	LOWELL	MA		08/26/2022		182,111							1,600	1,600			
P5221024716	LEMONT	IL		09/23/2022		131,941							4,504	4,504			
P5221024718	MONROE	CT		09/30/2022		151,327							4,018	4,018			
P5221024748	ATTLEBORO	MA		10/24/2022		303,540							2,556	2,556			
P5221024774	LEMONT	IL		09/28/2022		144,549							3,274	3,274			
P5221024820	MARATHON	FL		11/08/2022		1,321,399							9,063	9,063			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5221024830	CARLTON	OR		11/15/2022		271,631							2,103	2,103			
P5221024832	LOUISVILLE	KY		11/15/2022		133,226							1,136	1,136			
P5221024842	HUNTINGTON BEACH	CA		10/27/2022		795,257							5,889	5,889			
P5221024850	SPRING HILL	FL		11/22/2022		264,337							1,597	1,597			
P5221024860	MIRAMAR	FL		11/03/2022		301,460							1,624	1,624			
P5221024875	CHANDLER	AZ		11/08/2022									1,222	1,222			
P5221024881	WOODSTOCK	GA		11/03/2022		289,140							5,685	5,685			
P5221024888	FRESNO	CA		11/16/2022									2,276	2,276			
P5221024890	SOUTH EUCLID	OH		08/24/2022									826	826			
P5221024892	CHEEKTOWAGA	NY		10/05/2022		198,788							6,570	6,570			
P5221024914	AUSTIN	TX		11/14/2022		346,172							2,569	2,569			
P5221024920	NORTH CONWAY	NH		10/28/2022		392,213							2,079	2,079			
P5221024959	HOT SPRINGS	AR		11/21/2022		313,422							1,525	1,525			
P5221024975	HASLET	TX		11/09/2022									5,442	5,442			
P5221024988	DULUTH	GA		11/22/2022									6,166	6,166			
P5221025002	MILL CREEK	IN		01/06/2023									1,963	1,963			
P5221025004	CHALMETTE	LA		11/14/2022		179,363							1,046	1,046			
P5221025007	SPANISH FORT	AL		11/22/2022									674	674			
P5221025053	MIAMI	FL		11/14/2022		1,567,364							10,099	10,099			
P5221025061	BLAINE	TN		11/14/2022		393,539							4,807	4,807			
P5221025067	CENTER BARNSTEAD	NH		11/18/2022		243,512							1,155	1,155			
P5221025073	STRONGSVILLE	OH		11/29/2022									895	895			
P5221025099	JACKSON	TN		11/10/2022		153,824							1,868	1,868			
P5221025114	CHERRY LOG	GA		11/04/2022		277,915							4,020	4,020			
P5221025116	HERMITAGE	TN		11/22/2022									7,357	7,357			
P5221025117	OCEANSIDE	CA		11/11/2022									1,982	1,982			
P5221025123	HERNANDO	MS		11/17/2022									3,025	3,025			
P5221025131	ATLANTA	GA		11/15/2022									1,542	1,542			
P5221025147	BENTON	IL		11/18/2022									343	343			
P5221025164	WESTBURY	NY		10/31/2022									2,678	2,678			
P5221025168	JACKSONVILLE	FL		11/10/2022		216,607							1,353	1,353			
P5221025192	EUHARLEE	GA		11/17/2022									105	105			
P5221025199	HAMILTON	NJ		10/17/2022		143,417							1,120	1,120			
P5221025201	ORLANDO	FL		10/06/2022		1,025,751							8,272	8,272			
P5221025203	LAREDO	TX		12/22/2022									971	971			
P5221025213	CANTON	GA		11/28/2022									1,596	1,596			
P5221025231	POMPANO BEACH	FL		10/21/2022		208,751							1,701	1,701			
P5221025234	GROTON	CT		12/15/2022									997	997			
P5221025241	BRASELTON	GA		11/18/2022									5,289	5,289			
P5221025245	ALLEN	TX		11/07/2022		509,004							12,209	12,209			
P5221025268	GROSSE POINTE SHORES	MI		12/15/2022									2,818	2,818			
P5221025270	LAUREL	MD		11/02/2022		436,689							3,049	3,049			
P5221025296	PHILADELPHIA	PA		12/27/2022									547	547			
P5221025331	KILGORE	TX		12/30/2022									1,159	1,159			
P5221025332	DALLAS	TX		12/05/2022									68,862	68,862			
P5221025335	AURORA	CO		12/02/2022									1,873	1,873			
P5221125388	SAINT LOUIS	MO		12/19/2022									1,117	1,117			
P5221125394	CAPE CORAL	FL		05/09/2022		378,826							3,057	3,057			
P5221125396	DELRAY BEACH	FL		11/23/2022									2,926	2,926			
P5221125407	SPRINGFIELD	MA		01/13/2023									645	645			
P5221125412	DALLAS	TX		11/23/2022									5,197	5,197			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5221125434	TAYLOR	UT		11/28/2022									2,919	2,919			
P5221125437	MOUNT AIRY	MD		01/05/2023									1,493	1,493			
P5221125449	SHELTON	WA		11/15/2022									2,053	2,053			
P5221125451	LAKE FOREST	CA		10/29/2022									766,939	766,939			
P5221125453	ROWLETT	TX		10/26/2022		294,875							2,249	2,249			
P5221125455	WINTER HAVEN	FL		10/31/2022		280,201							1,845	1,845			
P5221125457	BOYNTON BEACH	FL		10/26/2022		274,443							2,108	2,108			
P5221125464	SOUTH KINGSTOWN	RI		10/31/2022		372,825							6,831	6,831			
P5221125468	FORT WORTH	TX		11/21/2022		306,928							2,169	2,169			
P5221125471	MORROW	GA		12/09/2022									1,353	1,353			
P5221125516	ALAMO HEIGHTS	TX		12/01/2022									3,511	3,511			
P5221125522	MONTGOMERY	TX		11/16/2022									2,150	2,150			
P5221125524	ROME	GA		11/15/2022									936	936			
P5221125527	STONE MOUNTAIN	GA		12/09/2022									1,074	1,074			
P5221125528	JACKSONVILLE	FL		12/12/2022									1,344	1,344			
P5221125530	SAN ANTONIO	TX		12/19/2022									7,367	7,367			
P5221125575	CORRALES	NM		12/09/2022									29,952	29,952			
P5221125579	IRVINE	CA		12/06/2022									16,445	16,445			
P5221125583	VISALIA	CA		01/04/2023									917	917			
P5221125586	TUTTLE	OK		11/23/2022									1,880	1,880			
P5221125593	LOXAHATCHEE	FL		11/18/2022									2,671	2,671			
P5221125615	ANKENY	IA		12/14/2022									3,658	3,658			
P5221125661	SHREVEPORT	LA		11/18/2022		132,870							937	937			
P5221125689	EL CAJON	CA		11/28/2022									5,445	5,445			
P5221125695	DAVENPORT	FL		12/12/2022									1,898	1,898			
P5221125757	ANNAPOLIS	MD		11/02/2022		418,137							2,993	2,993			
P5221125759	BAILEY	CO		11/01/2022		169,753							1,274	1,274			
P5221125761	HOFFMAN ESTATES	IL		11/08/2022		270,395							1,829	1,829			
P5221125764	JOLIET	IL		11/07/2022		564,118							3,349	3,349			
P5221125787	SCOTTDALE	GA		12/02/2022									1,660	1,660			
P5221125811	ORLANDO	FL		12/30/2022									5,258	5,258			
P5221125825	BRISTOL	TN		12/19/2022									702	702			
P5221125828	PORTERVILLE	CA		01/04/2023									848	848			
P5221125832	LOUISVILLE	KY		12/23/2022									2,850	2,850			
P5221125837	ROSWELL	GA		12/06/2022									4,157	4,157			
P5221125856	DECATUR	GA		12/19/2022									678	678			
P5221125868	ORANGE BEACH	AL		12/09/2022									1,634	1,634			
P5221125870	CHANDLER	AZ		12/01/2022									2,015	2,015			
P5221125872	TYRONE	GA		12/06/2022									1,740	1,740			
P5221125874	SUGAR LAND	TX		11/10/2022		681,013							3,440	3,440			
P5221125876	WEDOWEE	AL		11/10/2022									205,000	205,000			
P5221125880	CYPRESS	TX		10/28/2022		476,324							4,186	4,186			
P5221125882	HURRICANE	UT		11/10/2022									1,799	1,799			
P5221125884	LARGO	FL		11/10/2022		346,969							2,426	2,426			
P5221125891	LAREDO	TX		12/15/2022									1,408	1,408			
P5221125906	JACKSONVILLE	FL		12/15/2022									811	811			
P5221125921	CLEARWATER	FL		12/16/2022									3,129	3,129			
P5221125934	PINELLAS PARK	FL		12/06/2022									4,078	4,078			
P5221125937	SLIDELL	LA		12/12/2022									1,446	1,446			
P5221125959	MONROE	GA		12/09/2022									1,515	1,515			
P5221125980	DENTON	TX		12/06/2022									588	588			

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P5221125993	SOUR LAKE	TX		12/07/2022									1,013	1,013			
P5221126020	NEWPORT NEWS	VA		12/02/2022									5,349	5,349			
P5221126049	PLYMOUTH	MN		12/16/2022									2,153	2,153			
P5221126056	LOUISVILLE	KY		12/22/2022									4,453	4,453			
P5221126062	BENTON	KY		12/22/2022									291	291			
P5221126073	STRATFORD	CT		12/05/2022									1,806	1,806			
P5221126093	HAMPTON	NJ		11/29/2022									2,776	2,776			
P5221126099	BENTON	IL		12/09/2022									409	409			
P5221126108	READING	PA		12/23/2022									627	627			
P5221126114	LAS VEGAS	NV		11/28/2022									1,964	1,964			
P5221126121	SCOTTSDALE	AZ		01/19/2023													
P5221126134	MIAMI	FL		01/09/2023									154,960	154,960			
P5221126142	ROYAL PALM BEACH	FL		12/02/2022									1,429	1,429			
P5221126151	HUNTERSVILLE	NC		12/14/2022									1,351	1,351			
P5221126153	BRIDGEPORT	CT		01/20/2023									1,328	1,328			
P5221126164	LYNDHURST	OH		12/14/2022									1,438	1,438			
P5221126176	NEW ORLEANS	LA		12/07/2022									557	557			
P5221126177	BEAUMONT	TX		01/06/2023									1,280	1,280			
P5221126185	LEANDER	TX		01/13/2023									1,532	1,532			
P5221126191	CUTLER BAY	FL		12/09/2022									68,328	68,328			
P5221126198	ALLENTOWN	PA		12/07/2022									585	585			
P5221126235	TOMBALL	TX		12/21/2022									3,988	3,988			
P5221126250	PORT SAINT LUCIE	FL		12/07/2022									2,611	2,611			
P5221126253	BROOMFIELD	CO		12/27/2022									6,909	6,909			
P5221126264	JACKSON	MS		01/09/2023									646	646			
P5221126271	DUNEDIN	FL		01/27/2023									289	289			
P5221126272	HEBER SPRINGS	AR		12/16/2022									579	579			
P5221126273	SUGAR LAND	TX		12/29/2022									1,633	1,633			
P5221126277	CHARLESTOWN	MA		12/13/2022									4,691	4,691			
P5221126282	BOCA RATON	FL		12/12/2022									5,154	5,154			
P5221126291	NAPLES	FL		12/29/2022									3,205	3,205			
P5221126299	GREENEVILLE	TN		12/22/2022									1,470	1,470			
P5221126313	FRISCO	TX		11/17/2022									3,465	3,465			
P5221126319	PEORIA	AZ		12/28/2022									215,122	215,122			
P5221126323	FREEPORT	FL		12/20/2022									1,732	1,732			
P5221126332	LAKELAND	FL		12/09/2022									1,966	1,966			
P5221126334	GLOCESTER	RI		12/16/2022									6,805	6,805			
P5221126336	MIRAMAR BEACH	FL		12/19/2022									59,627	59,627			
P5221126344	CONVERSE	TX		01/03/2023									1,687	1,687			
P5221126361	CHICAGO	IL		12/29/2022									1,664	1,664			
P5221126369	RIVER EDGE	NJ		02/06/2023									2,799	2,799			
P5221126380	KELLER	TX		12/16/2022									1,995	1,995			
P5221126392	WODSTOCK	VA		12/09/2022									1,343	1,343			
P5221126399	HOSCHTON	GA		12/08/2022									2,623	2,623			
P5221126420	WYOMING	MN		12/15/2022									5,734	5,734			
P5221126421	DAVIDSONVILLE	MD		01/09/2023									3,528	3,528			
P5221226441	HENDERSON	NV		12/21/2022									13,202	13,202			
P5221226451	IMPERIAL BCH	CA		12/20/2022									34,979	34,979			
P5221226471	CHERRY LOG	GA		01/04/2023									1,666	1,666			
P5221226492	DUNN	NC		04/10/2023									351	351			
P5221226509	DAYTON	OH		12/22/2022									698	698			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5221226513	OCEANSIDE	CA		12/13/2022									1,706	1,706			
P5221226516	CHELSEA	AL		01/10/2023									3,106	3,106			
P5221226527	ABBEVILLE	AL		01/17/2023									1,093	1,093			
P5221226545	LAKE WORTH	FL		12/09/2022									888	888			
P5221226548	TARPON SPRINGS	FL		01/24/2023									1,062	1,062			
P5221226581	SEASIDE	CA		12/12/2022									83,678	83,678			
P5221226585	BARTLETT	TN		12/20/2022									32,319	32,319			
P5221226595	WITTMANN	AZ		12/15/2022									3,360	3,360			
P5221226603	THEODORE	AL		02/10/2023									1,068	1,068			
P5221226605	PANAMA CITY BEACH	FL		12/30/2022									836	836			
P5221226614	BLOOMFIELD HILLS	MI		01/17/2023									3,147	3,147			
P5221226624	RANCHO CUCAMONGA	CA		12/30/2022									6,523	6,523			
P5221226626	WESTMINSTER	CO		12/22/2022									1,422	1,422			
P5221226639	CLAYTON	NC		01/05/2023									42,773	42,773			
P5221226655	ATLANTA	GA		12/23/2022									3,900	3,900			
P5221226664	BEAUFORT	SC		12/27/2022									4,851	4,851			
P5221226694	LILBURN	GA		12/27/2022									1,472	1,472			
P5221226699	MANCHESTER	MI		01/12/2023									1,191	1,191			
P5221226701	CUMBERLAND	VA		01/06/2023									879	879			
P5221226709	DENTON	TX		12/30/2022									1,780	1,780			
P5221226714	HILLSBORO	TX		01/09/2023									711	711			
P5221226717	PALM BEACH GARDENS	FL		01/26/2023									5,660	5,660			
P5221226720	ZEPHYRHILLS	FL		01/27/2023									137,185	137,185			
P5221226730	NASHUA	NH		01/06/2023									1,654	1,654			
P5221226757	PORT SAINT LUCIE	FL		12/15/2022									1,912	1,912			
P5221226768	SAN ANTONIO	TX		01/04/2023									3,625	3,625			
P5221226779	BALTIMORE	MD		01/25/2023									859	859			
P5221226785	MASON	OH		12/21/2022									6,382	6,382			
P5221226787	KINGSPORT	TN		01/11/2023									628	628			
P5221226796	CASTLE ROCK	CO		12/29/2022									251,087	251,087			
P5221226800	TRAVELERS REST	SC		01/06/2023									2,236	2,236			
P5221226805	NEW MILFORD	CT		01/26/2023									1,852	1,852			
P5221226832	ALVA	FL		12/22/2022									2,479	2,479			
P5221226859	SOUTHLAKE	TX		01/16/2023									7,697	7,697			
P5221226863	CORONA	CA		01/06/2023									103,452	103,452			
P5221226882	OXFORD	GA		01/10/2023									1,530	1,530			
P5221226884	LITTLETON	CO		12/21/2022									4,428	4,428			
P5221226893	PALISADE	CO		12/29/2022									2,120	2,120			
P5221226909	MORROW	GA		01/10/2023									1,220	1,220			
P5221226961	HATTIESBURG	MS		02/10/2023									608	608			
P5221226975	LAS VEGAS	NV		01/13/2023									2,720	2,720			
P5221227000	MIAMI	FL		01/19/2023									2,797	2,797			
P5221227002	CRYSTAL BEACH	TX		01/26/2023									13,559	13,559			
P5221227006	ACWORTH	GA		01/13/2023									1,648	1,648			
P5221227018	ABERDEEN	WA		01/04/2023									2,473	2,473			
P5221227053	HUNTSVILLE	AL		02/03/2023									1,234	1,234			
P5221227066	REDFORD	MI		12/30/2022									437	437			
P5221227077	REDFORD	MI		12/30/2022									434	434			
P5221227097	NORTH MYRTLE BEACH	SC		02/01/2023									3,925	3,925			
P5221227105	ROYSE CITY	TX		01/13/2023									1,559	1,559			
P5221227112	JUPITER	FL		01/09/2023									2,284	2,284			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5221227113	REDFORD	MI		12/30/2022									565	565			
P5221227124	GREENSBORO	GA		01/30/2023									3,825	3,825			
P5221227126	EDMONDS	WA		12/29/2022									5,949	5,949			
P5221227149	BALTIMORE	MD		12/28/2022									984	984			
P5221227154	COVINGTON	GA		01/06/2023									713	713			
P5221227159	WILLIAMSBURG	VA		01/20/2023									966	966			
P5221227192	SALEM	OR		01/19/2023									1,606	1,606			
P5221227203	WELLINGTON	FL		01/09/2023									3,284	3,284			
P5221227224	SEFFNER	FL		01/17/2023									4,001	4,001			
P5221227241	HAMPTON	VA		03/06/2023									915	915			
P5221227242	STORRS	CT		01/13/2023									948	948			
P5221227249	BURLESON	TX		01/17/2023									1,913	1,913			
P5221227252	ELIZABETH	NJ		12/27/2022									1,566	1,566			
P5221227253	PHOENIX	AZ		12/28/2022									4,369	4,369			
P5221227254	SCOTTSDALE	AZ		12/28/2022									5,206	5,206			
P5221227268	DORAL	FL		01/24/2023									2,525	2,525			
P5221227304	SCOTTSDALE	AZ		01/24/2023									11,578	11,578			
P5221227318	KANSAS CITY	MO		12/21/2022									595	595			
P5221227320	MIDLOTHIAN	VA		12/22/2022									1,255	1,255			
P5221227324	SAN ANTONIO	TX		12/27/2022									58	58			
P5230127353	WASHINGTON	IN		01/30/2023									440	440			
P5230127371	SOUTHAVEN	MS		01/20/2023									1,859	1,859			
P5230127387	BROWNS MILLS	NJ		01/27/2023									1,237	1,237			
P5230127410	MILPITAS	CA		02/06/2023									1,495	1,495			
P5230127414	NAPLES	FL		01/26/2023									7,052	7,052			
P5230127416	HAMMONTON	NJ		02/03/2023									125	125			
P5230127448	BOERNE	TX		01/13/2023									1,673	1,673			
P5230127504	HAINES CITY	FL		01/31/2023									1,261	1,261			
P5230127509	THOMASVILLE	NC		01/19/2023									626	626			
P5230127552	EDMOND	OK		01/20/2023									1,452	1,452			
P5230127571	DUNCANVILLE	TX		01/31/2023									751	751			
P5230127630	MCDONOUGH	GA		02/03/2023									2,366	2,366			
P5230127642	LEAVENWORTH	WA		02/08/2023									3,759	3,759			
P5230127773	SANDIA PARK	NM		02/10/2023									74,250	74,250			
P5230127892	SOUTH LAKE TAHOE	CA		02/06/2023									11,648	11,648			
P5230127897	SOUTH JORDAN	UT		01/25/2023									2,524	2,524			
P5230127912	BLOOMINGTON	CA		01/26/2023									1,851	1,851			
P5230127917	JAMAICA	NY		01/26/2023									2,004	2,004			
P5230127918	SACHSE	TX		02/23/2023									1,697	1,697			
P5230127935	COVINGTON	LA		02/13/2023									2,822	2,822			
P5230127955	BEDFORD	TX		01/31/2023									1,452	1,452			
P5230127964	MYRTLE BEACH	SC		02/24/2023									1,524	1,524			
P5230127967	COOKEVILLE	TN		03/07/2023									3,584	3,584			
P5230128015	LAKE ARROWHEAD	CA		01/27/2023									10,583	10,583			
P5230128026	LAKE ARROWHEAD	CA		02/03/2023									5,575	5,575			
P5230128032	CANTON	GA		01/31/2023									2,293	2,293			
P5230128038	NEW ORLEANS	LA		01/30/2023									416	416			
P5230128054	SPRINGVILLE	UT		01/09/2023									2,283	2,283			
P5230128070	EATONTON	GA		02/13/2023									2,304	2,304			
P5230128130	MANCHESTER	NJ		03/13/2023									1,839	1,839			
P5230128191	SAN ANTONIO	TX		03/01/2023									1,051	1,051			

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P5230128205	WESLEY CHAPEL	FL		03/30/2023									1,249	1,249			
P5230128207	EL PRADO	NM		03/13/2023									2,823	2,823			
P5230128226	BRIDGEPORT	CT		10/14/2022									488	488			
P5230128277	NEW ORLEANS	LA		02/24/2023									48,225	48,225			
P5230128292	QUINLAN	TX		02/22/2023									809	809			
P5230128313	DALLAS	TX		01/23/2023									640	640			
P5230128376	RICHMOND	TX		03/22/2023									2,460	2,460			
P5230128388	MABANK	TX		02/03/2023									1,553	1,553			
P5230128414	LEBANON	TN		02/24/2023									5,100	5,100			
P5230128415	LUBBOCK	TX		05/02/2023									358	358			
P5230128442	FORT MYERS	FL		02/28/2023									1,997	1,997			
P5230128450	SPRING	TX		02/27/2023									7,717	7,717			
P5230128461	MIAMI	FL		02/28/2023									2,151	2,151			
P5230128491	CYPRESS	TX		02/28/2023									1,471	1,471			
P5230128501	NORTH MIAMI BEACH	FL		03/17/2023									2,184	2,184			
P5230228584	ODESSA	TX		03/23/2023									919	919			
P5230228606	FLAGSTAFF	AZ		02/24/2023									2,728	2,728			
P5230228725	ATLANTA	GA		03/31/2023									743	743			
P5230228727	HALLANDALE BEACH	FL		03/02/2023									2,127	2,127			
P5230228748	SAN ANTONIO	TX		02/22/2023									2,174	2,174			
P5230228799	DESTIN	FL		02/10/2023									5,025	5,025			
P5230228801	AUSTIN	TX		03/03/2023									780	780			
P5230228822	LA PUENTE	CA		02/17/2023									2,464	2,464			
P5230228855	TEMPE	AZ		03/01/2023									1,254	1,254			
P5230228856	QUEEN CREEK	AZ		03/01/2023									1,176	1,176			
P5230228857	TEMPE	AZ		03/01/2023									1,274	1,274			
P5230228858	TEMPE	AZ		03/01/2023									1,170	1,170			
P5230228861	QUEEN CREEK	AZ		03/01/2023									1,381	1,381			
P5230228862	TEMPE	AZ		03/09/2023									1,176	1,176			
P5230228863	QUEEN CREEK	AZ		03/01/2023									1,512	1,512			
P5230228865	TEMPE	AZ		03/01/2023									1,289	1,289			
P5230228866	TEMPE	AZ		03/01/2023									1,254	1,254			
P5230228867	TEMPE	AZ		03/09/2023									1,254	1,254			
P5230228920	WEST HAVEN	CT		03/09/2023									2,674	2,674			
P5230228939	ATLANTA	GA		03/14/2023									91	91			
P5230228942	DENVER	CO		03/07/2023									762	762			
P5230228944	DENVER	CO		03/07/2023									884	884			
P5230228958	COPLEY	OH		02/23/2023									483	483			
P5230228969	JACKSONVILLE	FL		05/15/2023									2,251	2,251			
P5230228977	RUSKIN	FL		03/16/2023									1,131	1,131			
P5230228980	KIAWAH ISLAND	SC		02/28/2023									1,485	1,485			
P5230228983	FAIRPLAY	MD		03/22/2023									894	894			
P5230228996	NOBLESVILLE	IN		03/24/2023									930	930			
P5230229004	BARSTOW	CA		02/24/2023									925	925			
P5230229005	BARSTOW	CA		02/24/2023									889	889			
P5230229032	HOOVER	AL		03/06/2023									1,756	1,756			
P5230229035	LAGUNA WOODS	CA		03/22/2023									1,794	1,794			
P5230229048	ROANOKE	VA		03/15/2023									2,227	2,227			
P5230229053	SAN ANTONIO	TX		04/18/2023									729	729			
P5230229055	MILLINGTON	TN		03/09/2023									729	729			
P5230229059	MORGANVILLE	NJ		03/28/2023									6,028	6,028			

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P5230229063	LEESBURG	FL		03/03/2023									2,407	2,407			
P5230229078	CAPE CORAL	FL		03/16/2023									1,306	1,306			
P5230229089	CHICOPEE	MA		03/22/2023									1,148	1,148			
P5230229091	RICHFIELD	OH		03/20/2023									1,057	1,057			
P5230229118	KATY	TX		03/15/2023									1,993	1,993			
P5230229124	BOCA RATON	FL		02/17/2023									1,630	1,630			
P5230229180	KINNELON	NJ		01/26/2023									2,105	2,105			
P5230229188	SAN JOSE	CA		03/15/2023									3,093	3,093			
P5230229194	SAN TAN VALLEY	AZ		03/09/2023									1,767	1,767			
P5230229196	HIGHLAND PARK	IL		03/08/2023									908	908			
P5230229198	DIAMOND BAR	CA		03/08/2023									1,332	1,332			
P5230229206	BRUNSWICK	GA		03/14/2023									2,310	2,310			
P5230229219	PALO ALTO	CA		03/15/2023									1,753	1,753			
P5230229230	NORTH BRUNSWICK	NJ		04/11/2023									1,320	1,320			
P5230229233	MYRTLE BEACH	SC		03/17/2023									660	660			
P5230229251	BURLINGTON	WI		03/16/2023									2,255	2,255			
P5230229257	HAMMOND	LA		03/08/2023									1,088	1,088			
P5230229291	NORTH AURORA	IL		03/03/2023									934	934			
P5230229296	CLIFTON	NJ		01/10/2023									908	908			
P5230229305	COLLEGEVILLE	PA		03/14/2023									1,053	1,053			
P5230229323	POINCIANA	FL		03/03/2023									1,390	1,390			
P5230229332	OLDSMAR	FL		03/11/2023									2,194	2,194			
P5230229351	BRASELTON	GA		03/03/2023									1,419	1,419			
P5230229373	FORT WORTH	TX		02/28/2023									4,039	4,039			
P5230229389	IRVING	TX		03/22/2023									644	644			
P5230229401	BURIEN	WA		04/20/2023									2,543	2,543			
P5230229410	HEBER CITY	UT		03/14/2023									8,298	8,298			
P5230229425	LITHONIA	GA		04/29/2023									450	450			
P5230229447	SAN ANTONIO	TX		03/31/2023									1,159	1,159			
P5230229448	ATLANTA	GA		03/31/2023									872	872			
P5230229463	LAKE ELSINORE	CA		02/23/2023									41,838	41,838			
P5230229464	MIAMI	FL		02/28/2023									2,019	2,019			
P5230229465	NAPLES	FL		04/14/2023									750	750			
P5230229474	IRVINE	CA		03/01/2023									4,389	4,389			
P5230229477	MECHANICSVILLE	VA		03/09/2023									683	683			
P5230229483	FORT WORTH	TX		03/03/2023									104,660	104,660			
P5230229486	ENGLEWOOD	FL		03/06/2023									850	850			
P5230229516	SARASOTA	FL		04/25/2023									1,646	1,646			
P5230229522	LAS VEGAS	NV		03/16/2023									4,730	4,730			
P5230229530	MESA	AZ		03/06/2023									1,457	1,457			
P5230229536	CORPUS CHRISTI	TX		03/07/2023									870	870			
P5230229550	MEMPHIS	TN		03/20/2023									4,739	4,739			
P5230229555	PROSPER	TX		04/03/2023									249	249			
P5230229598	CHICAGO	IL		03/24/2023									2,034	2,034			
P5230229649	LITTLE TORCH KEY	FL		04/06/2023									3,138	3,138			
P5230229655	CRYSTAL BEACH	TX		03/03/2023									4,818	4,818			
P5230229670	ORANGE BEACH	AL		03/31/2023									3,315	3,315			
P5230229700	CASA GRANDE	AZ		03/06/2023									1,511	1,511			
P5230229717	BALTIMORE	MD		03/20/2023									48,608	48,608			
P5230229722	MADISON	GA		03/17/2023									3,919	3,919			
P5230229729	AUSTELL	GA		03/17/2023									716	716			

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P5230229741	GARDEN VALLEY	ID		03/15/2023									4,056	4,056			
P5230229767	ALBUQUERQUE	NM		03/14/2023									538	538			
P5230229768	DENHAM SPRINGS	LA		03/31/2023									166	166			
P5230229780	BRONX	NY		02/28/2023									1,790	1,790			
P5230229788	PORT SAINT JOE	FL		03/16/2023									4,557	4,557			
P5230229823	LITTLE RIVER	SC		03/20/2023									948	948			
P5230229826	KEY WEST	FL		04/13/2023									2,634	2,634			
P5230229855	HIALEAH	FL		04/14/2023									1,403	1,403			
P5230229859	CEDAR LAKE	IN		03/31/2023									1,296	1,296			
P5230229867	FORT WORTH	TX		03/24/2023									1,099	1,099			
P5230229878	HOUSTON	TX		03/10/2023									337	337			
P5230229909	LOS ANGELES	CA		03/15/2023									6,670	6,670			
P5230229978	SAN ANTONIO	TX		04/07/2023									478	478			
P5230229998	CLAYTON	NC		03/09/2023									582	582			
P5230230006	ROSEMARY BEACH	FL		03/27/2023									2,841	2,841			
P5230330098	HOOVER	AL		03/23/2023									4,232	4,232			
P5230330101	POTTSTOWN	PA		03/08/2023									7,003	7,003			
P5230330114	HOMESTEAD	FL		03/30/2023									762	762			
P5230330115	DEERFIELD BEACH	FL		03/27/2023									4,933	4,933			
P5230330121	INDEPENDENCE	OH		03/27/2023									1,906	1,906			
P5230330134	VENICE	FL		03/08/2023									1,922	1,922			
P5230330193	HOUSTON	TX		04/14/2023									2,448	2,448			
P5230330201	SAN ANTONIO	TX		03/31/2023									992	992			
P5230330217	THOUSAND PALMS	CA		02/18/2023									1,684	1,684			
P5230330222	PEMBROKE PINES	FL		04/05/2023									1,535	1,535			
P5230330270	UNION	KY		04/04/2023									5,216	5,216			
P5230330301	SCOTCH PLAINS	NJ		03/16/2023									5,357	5,357			
P5230330335	HOUSTON	TX		03/29/2023									5,628	5,628			
P5230330352	LEHIGH ACRES	FL		03/22/2023									1,420	1,420			
P5230330376	SNELLVILLE	GA		04/27/2023									1,515	1,515			
P5230330409	BONITA SPRINGS	FL		04/27/2023									748	748			
P5230330413	MACON	GA		04/13/2023									784	784			
P5230330415	MISSOURI CITY	TX		03/23/2023									3,931	3,931			
P5230330434	WESTWOOD	MA		04/14/2023									6,335	6,335			
P5230330445	NORTH JUDSON	IN		04/10/2023									492	492			
P5230330460	HUMBLE	TX		03/14/2023									1,748	1,748			
P5230330462	POWDER SPGS	GA		04/06/2023									1,110	1,110			
P5230330466	NEW MILFORD	CT		04/14/2023									1,047	1,047			
P5230330497	CORINTH	TX		03/30/2023									1,964	1,964			
P5230330510	NEWBURG	PA		04/10/2023									3,034	3,034			
P5230330530	TUCSON	AZ		04/03/2023									6,077	6,077			
P5230330532	NORTHBROOK	IL		05/18/2023									1,016	1,016			
P5230330533	LAS VEGAS	NV		03/18/2023									1,758	1,758			
P5230330535	NOKOMIS	FL		05/05/2023									3,445	3,445			
P5230330553	LAS VEGAS	NV		04/06/2023									1,475	1,475			
P5230330556	HOLLYWOOD	FL		04/26/2023									1,898	1,898			
P5230330563	PUEBLO WEST	CO		04/07/2023									1,620	1,620			
P5230330581	SPRING	TX		04/03/2023									590	590			
P5230330594	LONGBOAT KEY	FL		04/24/2023									12,316	12,316			
P5230330610	INDIANAPOLIS	IN		03/31/2023									2,250	2,250			
P5230330613	MIRAMAR	FL		03/29/2023									4,145	4,145			

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P5230330614	EL PASO	TX		04/06/2023									8,445	8,445			
P5230330619	KISSIMMEE	FL		04/21/2023									1,081	1,081			
P5230330644	KATY	TX		03/22/2023									667	667			
P5230330656	LAUDERDALE LAKES	FL		03/31/2023									514	514			
P5230330659	DALLAS	TX		04/25/2023									3,744	3,744			
P5230330663	TOMBALL	TX		03/22/2023									3,287	3,287			
P5230330665	HUMBLE	TX		04/10/2023									444	444			
P5230330709	MIAMI	FL		04/27/2023									2,545	2,545			
P5230330721	BATON ROUGE	LA		04/13/2023									826	826			
P5230330727	JACKSONVILLE	FL		03/21/2023									1,128	1,128			
P5230330732	TALLAHASSEE	FL		03/20/2023									1,047	1,047			
P5230330733	PALM HARBOR	FL		04/17/2023									2,848	2,848			
P5230330737	PARSONFIELD	ME		04/03/2023									387	387			
P5230330748	DANBURY	CT		04/21/2023									563	563			
P5230330766	WOODSTOCK	GA		03/31/2023									1,288	1,288			
P5230330773	MIAMI	FL		04/26/2023									5,106	5,106			
P5230330787	CAMDENTON	MO		04/14/2023									1,384	1,384			
P5230330791	PENDLETON	IN		04/14/2023									1,010	1,010			
P5230330794	PHOENIX	AZ		04/10/2023									370	370			
P5230330818	MIAMI	FL		05/02/2023									125,500	125,500			
P5230330820	MANASSAS PARK	VA		03/24/2023									917	917			
P5230330836	KEIZER	OR		04/06/2023									1,387	1,387			
P5230330848	PRESCOTT VALLEY	AZ		04/07/2023									1,366	1,366			
P5230330882	CUMMING	GA		04/13/2023									1,301	1,301			
P5230330889	HAMPTON	VA		03/23/2023									414	414			
P5230330892	SPOKANE VALLEY	WA		03/29/2023									1,387	1,387			
P5230330901	YORK	PA		03/30/2023									305	305			
P5230330915	GULF BREEZE	FL		03/29/2023									1,065	1,065			
P5230330916	BURLESON	TX		08/09/2023									487	487			
P5230330967	ATLANTA	GA		04/14/2023									426	426			
P5230330969	NORTH MYRTLE BEACH	SC		05/01/2023									1,806	1,806			
P5230330990	KERRVILLE	TX		05/05/2023									4,941	4,941			
P5230330997	BALTIMORE	MD		03/30/2023									416	416			
P5230331000	DALLAS	TX		04/18/2023									599	599			
P5230331010	SCOTTSDALE	AZ		03/31/2023									4,952	4,952			
P5230331021	OCEAN CITY	MD		04/03/2023									30,960	30,960			
P5230331026	HAINES CITY	FL		04/04/2023									463	463			
P5230331059	TAMARAC	FL		04/20/2023									317	317			
P5230331068	SEVIERVILLE	TN		04/28/2023									2,205	2,205			
P5230331094	TAVERNIER	FL		03/31/2023									7,223	7,223			
P5230331114	VILLAGE OF LAKEWOOD	IL		05/04/2023									1,043	1,043			
P5230331116	KNOXVILLE	TN		04/18/2023									565	565			
P5230331124	SARASOTA	FL		04/19/2023									418	418			
P5230331127	BLOOMINGTON	IN		04/19/2023									645	645			
P5230331191	PORT SAINT LUCIE	FL		04/21/2023									1,181	1,181			
P5230331194	HOLLYWOOD	FL		04/03/2023									1,456	1,456			
P5230331248	SURFSIDE	FL		04/28/2023									2,106	2,106			
P5230331253	PINETOP	AZ		04/13/2023									12,058	12,058			
P5230331261	VALLEJO	CA		04/12/2023									584	584			
P5230331286	PERRIS	CA		02/27/2023									1,521	1,521			
P5230331298	CYPRESS	TX		04/26/2023									2,135	2,135			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5230331312	CELEBRATION	FL		04/20/2023									1,358	1,358			
P5230331317	MIAMI	FL		04/18/2023									2,394	2,394			
P5230331319	CHESTER	NJ		05/03/2023									102,140	102,140			
P5230331346	WAXHAW	NC		04/14/2023									3,620	3,620			
P5230331357	WESLEY CHAPEL	FL		04/17/2023									1,062	1,062			
P5230331358	CHESTERFIELD	VA		04/19/2023									1,605	1,605			
P5230331370	ORLANDO	FL		04/21/2023									435	435			
P5230331371	CRANFORD	NJ		05/11/2023									630	630			
P5230331373	PARKER	CO		05/22/2023									2,151	2,151			
P5230331383	NEW SMYRNA BEACH	FL		05/05/2023									860	860			
P5230331386	NORTH PORT	FL		04/21/2023									606	606			
P5230331397	EMPORIA	KS		06/05/2023									348	348			
P5230331423	SAINT LOUIS	MO		04/05/2023									312	312			
P5230331444	NAMPA	ID		04/21/2023									1,791	1,791			
P5230331468	CEDAR CREEK	TX		03/23/2023									9,299	9,299			
P5230331473	MIAMI	FL		03/17/2023									1,183	1,183			
P5230331481	MCCORDSVILLE	IN		03/24/2023									2,023	2,023			
P5230331495	WONDER LAKE	IL		05/17/2023									560	560			
P5230331500	LONGWOOD	FL		03/15/2023									1,822	1,822			
P5230331510	MIRAMAR BEACH	FL		04/28/2023									1,155	1,155			
P5230331512	CINNAMINSON	NJ		04/07/2023									784	784			
P5230331525	BUSHNELL	FL		04/06/2023									1,395	1,395			
P5230331550	WINSTON SALEM	NC		04/28/2023									736	736			
P5230331554	LEHIGH ACRES	FL		05/11/2023									2,658	2,658			
P5230331555	LAWTON	OK		05/22/2023									350	350			
P5230331559	CARROLLTON	TX		04/27/2023									1,503	1,503			
P5230331567	PANAMA CITY BEACH	FL		04/20/2023									1,074	1,074			
P5230331572	EADS	TN		04/10/2023									2,259	2,259			
P5230331588	ZEPHYRHILLS	FL		06/26/2023									440	440			
P5230331601	SLIDELL	LA		04/28/2023									797	797			
P5230331604	HIGHLAND	IL		05/12/2023									290	290			
P5230331633	CARY	NC		03/29/2023									670	670			
P5230331672	CONWAY	SC		04/21/2023									781	781			
P5230331683	PIGEON	MI		05/04/2023									653	653			
P5230331687	JOHNSON CITY	TX		04/26/2023									5,400	5,400			
P5230331689	JACKSONVILLE BEACH	FL		04/26/2023									1,257	1,257			
P5230331710	PROVO	UT		04/18/2023									2,246	2,246			
P5230331721	WAVERLY	VA		05/12/2023									1,650	1,650			
P5230331766	EAST STROUDSBURG	PA		04/06/2023									2,164	2,164			
P5230331786	VAN ALSTYNE	TX		05/04/2023									916	916			
P5230331791	SARASOTA	FL		04/28/2023									430	430			
P5230431824	AUSTIN	TX		05/24/2023									1,094	1,094			
P5230431830	BETHEL	CT		04/28/2023									1,086	1,086			
P5230431850	CATONSVILLE	MD		04/14/2023									2,352	2,352			
P5230431868	BULLHEAD CITY	AZ		04/25/2023									647	647			
P5230431875	MUSTANG	OK		04/24/2023									462	462			
P5230431898	BOCA RATON	FL		04/21/2023									2,059	2,059			
P5230431917	HOUSTON	TX		03/23/2023									1,837	1,837			
P5230431922	TUCSON	AZ		05/09/2023									2,007	2,007			
P5230431933	SAN DIEGO	CA		05/09/2023									664	664			
P5230431944	NAPERVILLE	IL		04/19/2023									1,776	1,776			

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P5230431957	ORLANDO	FL		05/03/2023									1,271	1,271			
P5230431999	KANSAS CITY	MO		05/19/2023									271	271			
P5230432001	KANSAS CITY	MO		06/30/2023									196	196			
P5230432012	CHANDLER	AZ		05/02/2023									1,857	1,857			
P5230432026	NORFOLK	VA		05/22/2023									397	397			
P5230432035	HENRICO	VA		05/09/2023									383	383			
P5230432048	DAVENPORT	FL		04/28/2023									878	878			
P5230432050	DAVENPORT	FL		04/21/2023									9,511	9,511			
P5230432059	PALM HARBOR	FL		04/14/2023									7,088	7,088			
P5230432060	SURPRISE	AZ		05/04/2023									1,603	1,603			
P5230432065	SAINT AUGUSTINE	FL		04/28/2023									2,237	2,237			
P5230432067	PALM SPRINGS	CA		05/12/2023									1,097	1,097			
P5230432068	SPRINGDALE	AR		05/30/2023									414	414			
P5230432074	PLANO	TX		05/11/2023									2,367	2,367			
P5230432102	RIPON	CA		08/17/2022									2,709	2,709			
P5230432109	MANTECA	CA		05/04/2023									1,487	1,487			
P5230432113	PHILADELPHIA	PA		02/22/2023									765	765			
P5230432127	PITMAN	NJ		07/01/2022									1,473	1,473			
P5230432150	JACKSONVILLE	FL		06/20/2023									1,637	1,637			
P5230432168	CARTERSVILLE	GA		04/28/2023									666	666			
P5230432170	CORAL SPRINGS	FL		05/30/2023									1,028	1,028			
P5230432180	STERLING	VA		04/28/2023									4,474	4,474			
P5230432194	HAINES CITY	FL		04/28/2023									1,062	1,062			
P5230432199	ST. GEORGE	UT		05/11/2023									3,246	3,246			
P5230432205	ALLENDALE	MI		06/05/2023									1,551	1,551			
P5230432206	NORTHBROOK	IL		05/11/2023									1,263	1,263			
P5230432215	ORLANDO	FL		05/02/2023									674	674			
P5230432222	ALBUQUERQUE	NM		05/05/2023									767	767			
P5230432236	NORTH BABYLON	NY		05/10/2023									383	383			
P5230432252	WEST PALM BEACH	FL		05/01/2023									2,959	2,959			
P5230432261	MARY ESTHER	FL		05/05/2023									454	454			
P5230432270	SUMMERVILLE	SC		05/17/2023									800	800			
P5230432298	PEMBROKE PINES	FL		04/19/2023									866	866			
P5230432309	MCDONOUGH	GA		05/16/2023									924	924			
P5230432381	COLUMBIA	MD		05/04/2023									1,342	1,342			
P5230432383	LAS VEGAS	NV		05/01/2023									819	819			
P5230432396	LOS ANGELES	CA		04/24/2023									1,515	1,515			
P5230432406	CHANNELVIEW	TX		04/26/2023									488	488			
P5230432409	TAMPA	FL		05/19/2023									564	564			
P5230432410	MIAMI	FL		05/09/2023									1,226	1,226			
P5230432417	LAGUNA BEACH	CA		04/05/2023									4,456	4,456			
P5230432419	EAGLE PASS	TX		04/10/2023									1,166	1,166			
P5230432429	LAS VEGAS	NV		04/07/2023									971	971			
P5230432431	MAUMEE	OH		04/10/2023									1,388	1,388			
P5230432435	CAPE CORAL	FL		03/31/2023									817	817			
P5230432437	PAWLEYS ISLAND	SC		04/04/2023									1,395	1,395			
P5230432443	PACIFIC CITY	OR		04/07/2023									5,341	5,341			
P5230432465	GREENVILLE	SC		05/26/2023									577	577			
P5230432478	ROCKTON	IL		05/04/2023									1,018	1,018			
P5230432510	TULSA	OK		05/23/2023									106,634	106,634			
P5230432557	SPRING	TX		05/18/2023									447	447			

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P5230432584	MILLINGTON	MI		05/09/2023									541	541			
P5230432592	DINUBA	CA		05/15/2023									1,078	1,078			
P5230432607	TUSKEGEE INSTITUTE	AL		06/01/2023									686	686			
P5230432649	GATLINBURG	TN		06/02/2023									2,397	2,397			
P5230432671	SAINT CLOUD	FL		07/25/2023									1,120	1,120			
P5230432672	EAST HARTFORD	CT		05/19/2023									309	309			
P5230432677	MIDLOTHIAN	TX		04/26/2023									825	825			
P5230432706	NORTH MYRTLE BEACH	SC		05/17/2023									615	615			
P5230432720	KINSTON	NC		05/31/2023									463	463			
P5230432753	WELLINGTON	CO		05/19/2023									1,475	1,475			
P5230432780	OCEANSIDE	CA		06/19/2023									1,092	1,092			
P5230432786	COLUMBUS	GA		05/12/2023									672	672			
P5230432796	ARCADIA	FL		05/23/2023									850	850			
P5230432823	MIAMI	FL		04/26/2023									2,322	2,322			
P5230432848	DELRAY BEACH	FL		06/08/2023									768	768			
P5230432872	PAINESVILLE	OH		05/30/2023									401	401			
P5230432873	MISSION	TX		06/02/2023									1,783	1,783			
P5230432886	MOUNT PLEASANT	SC		05/26/2023									1,955	1,955			
P5230432891	QUEEN CREEK	AZ		05/15/2023									2,869	2,869			
P5230432899	INGLEWOOD	CA		05/08/2023									1,942	1,942			
P5230432922	SAN DIEGO	CA		04/26/2023									4,633	4,633			
P5230432927	WAKE FOREST	NC		05/16/2023									415	415			
P5230432936	DALLAS	TX		05/03/2023									2,224	2,224			
P5230432939	NEWBERG	OR		05/01/2023									839	839			
P5230432947	POMPANO BEACH	FL		05/16/2023									559	559			
P5230432975	WINCHESTER	TN		11/16/2022									1,892	1,892			
P5230432986	SAN ANGELO	TX		12/13/2022									187,329	187,329			
P5230432988	NORTH SMITHFIELD	RI		12/12/2022									968	968			
P5230432990	ONTARIO	CA		05/06/2023									1,205	1,205			
P5230432992	ST. JOHNS	FL		05/08/2023									4,632	4,632			
P5230432995	WASHINGTON	DC		12/30/2022									1,035	1,035			
P5230433030	TAYLOR	UT		06/02/2023									1,954	1,954			
P5230433055	TAMPA	FL		05/22/2023									3,482	3,482			
P5230433058	PHOENIX	AZ		05/09/2023									660	660			
P5230433097	MESA	AZ		05/15/2023									576	576			
P5230433098	HURRICANE	UT		05/09/2023									2,309	2,309			
P5230433105	DULUTH	GA		05/31/2023									945	945			
P5230433136	TUCSON	AZ		05/18/2023									520	520			
P5230433148	HOUSTON	TX		05/12/2023									3,741	3,741			
P5230433162	EL CAJON	CA		04/03/2023									1,904	1,904			
P5230433167	GROVELAND	FL		05/24/2023									458,733	458,733			
P5230433169	HENDERSON	NV		05/30/2023									667	667			
P5230433175	SAN DIEGO	CA		05/15/2023									5,725	5,725			
P5230433180	SAN JOSE	CA		05/16/2023									4,853	4,853			
P5230433208	PINELLAS PARK	FL		05/23/2023									982	982			
P5230433239	HENDERSON	NV		05/24/2023									1,536	1,536			
P5230433243	WEST PALM BEACH	FL		05/19/2023									1,307	1,307			
P5230433246	LOXAHATCHEE	FL		05/03/2023									1,215	1,215			
P5230433253	SCOTTSDALE	AZ		05/09/2023									2,268	2,268			
P5230433287	WHITEHALL	NY		05/16/2023									341	341			
P5230433293	COLUMBIA	TN		05/23/2023									1,261	1,261			

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P5230433339	AVENTURA	FL		04/27/2023									3,189	3,189			
P5230433341	BOYNTON BEACH	FL		05/05/2023									1,121	1,121			
P5230433347	MISSION	TX		06/02/2023									5,096	5,096			
P5230433361	GREENSBORO	NC		05/26/2023									766	766			
P5230433364	GILBERT	AZ		05/25/2023									710	710			
P5230433367	SAN TAN VALLEY	AZ		05/25/2023									592	592			
P5230433369	CASA GRANDE	AZ		05/24/2023									769	769			
P5230433386	NORTH CHESTERFIELD	VA		06/12/2023									621	621			
P5230433395	CHARLOTTESVILLE	VA		05/31/2023									960	960			
P5230433408	CRESTVIEW	FL		04/03/2023									872	872			
P5230433412	SODDY DAISY	TN		04/11/2023									2,143	2,143			
P5230433414	BUDA	TX		04/05/2023									558	558			
P5230433418	MATTAPAN	MA		06/12/2023									536	536			
P5230433430	PORT SAINT LUCIE	FL		05/26/2023									980	980			
P5230433440	ATLANTA	GA		06/21/2023									151	151			
P5230433442	BIG TIMBER	MT		05/22/2023									486	486			
P5230433456	LOOMIS	CA		05/30/2023									862	862			
P5230533480	JENSEN BEACH	FL		05/22/2023									1,639	1,639			
P5230533509	MEMPHIS	TN		05/12/2023									339	339			
P5230533526	PARKLAND	FL		06/30/2023									941	941			
P5230533552	SARASOTA	FL		05/26/2023									1,656	1,656			
P5230533554	CHARLESTON	SC		06/21/2023									469	469			
P5230533561	CASA GRANDE	AZ		05/24/2023									767	767			
P5230533578	MIAMI GARDENS	FL		05/30/2023									428	428			
P5230533586	LAKE WORTH	FL		06/06/2023									897	897			
P5230533591	APEX	NC		05/25/2023									662	662			
P5230533594	FOUNTAIN HILLS	AZ		05/17/2023									2,335	2,335			
P5230533596	NEW HILL	NC		05/25/2023									1,105	1,105			
P5230533600	CARY	NC		05/25/2023									1,093	1,093			
P5230533606	LIBERTY	NC		06/16/2023									229	229			
P5230533617	PEORIA	AZ		06/07/2023									2,324	2,324			
P5230533653	SEATTLE	WA		05/22/2023									716,259	716,259			
P5230533683	BALTIMORE	MD		06/02/2023									1,879	1,879			
P5230533687	HOUMA	LA		05/19/2023									1,030	1,030			
P5230533721	BIRMINGHAM	AL		05/16/2023									1,111	1,111			
P5230533743	LOXAHATCHEE	FL		05/18/2023									1,441	1,441			
P5230533745	ANTIOCH	TN		05/30/2023									656	656			
P5230533764	CASTRO VALLEY	CA		05/20/2023									4,129	4,129			
P5230533788	SAN ANTONIO	TX		05/31/2023									429	429			
P5230533806	PHOENIX	AZ		05/16/2023									100	100			
P5230533844	KEY LARGO	FL		05/23/2023									1,639	1,639			
P5230533862	FORT LUPTON	CO		07/12/2023									2,492	2,492			
P5230533866	WINTER HAVEN	FL		03/28/2023									817	817			
P5230533868	CARY	NC		06/02/2023									882	882			
P5230533889	BELLEVIEW	FL		06/16/2023									445	445			
P5230533942	HOT SPRINGS	AR		05/26/2023									1,555	1,555			
P5230533958	SAINT GEORGE	UT		06/06/2023									1,175	1,175			
P5230533979	BATON ROUGE	LA		06/27/2023									481	481			
P5230533993	SAINT REGIS	MT		06/09/2023									1,129	1,129			
P5230534003	CANTON	GA		05/25/2023									451,783	451,783			
P5230534052	OXNARD	CA		05/15/2023									2,771	2,771			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5230534073	EDMOND	OK		05/26/2023									1,232	1,232			
P5230534091	MENTOR	OH		05/18/2023									481	481			
P5230534136	FORT MYERS	FL		06/15/2023									749	749			
P5230534169	EL PASO	TX		05/15/2023									423	423			
P5230534181	ORANGE BEACH	AL		05/31/2023									337	337			
P5230534185	ARLINGTON	TX		05/22/2023									888	888			
P5230534230	GILCHRIST	TX		05/22/2023									1,716	1,716			
P5230534256	SEATTLE	WA		06/06/2023									1,111	1,111			
P5230534258	HUTTO	TX		06/27/2023									419	419			
P5230534272	PORT ST LUCIE	FL		05/23/2023									275	275			
P5230534294	LAS VEGAS	NV		05/16/2023									3,873	3,873			
P5230534322	ANTIOCH	CA		06/01/2023									1,215	1,215			
P5230534328	KNOXVILLE	TN		06/22/2023									2,824	2,824			
P5230534355	UNIVERSITY HEIGHTS	OH		06/07/2023									1,382	1,382			
P5230534363	GRIFFIN	GA		05/26/2023									276	276			
P5230534420	EAST HAMPTON	NY		02/01/2023									2,357	2,357			
P5230534424	ATHENS	ME		12/12/2022									517	517			
P5230534426	MIAMI	FL		06/05/2023									651	651			
P5230534429	HAPPY VALLEY	OR		11/05/2022									197,515	197,515			
P5230534431	SUPERIOR	CO		11/10/2022									702	702			
P5230534437	PORT SAINT LUCIE	FL		09/13/2022									877	877			
P5230534443	BRONX	NY		11/04/2022									1,331	1,331			
P5230534448	CHEEKTOWAGA	NY		09/02/2022									450	450			
P5230534480	BRENTWOOD	TN		06/05/2023									3,387	3,387			
P5230534488	QUINCY	MA		11/09/2022									1,160	1,160			
P5230534491	NORTH ATTLEBORO	MA		12/02/2022									1,281	1,281			
P5230534495	BINGHAMTON	NY		12/16/2022									190	190			
P5230534498	LEWISTON	NY		10/28/2022									439	439			
P5230534504	MECHANICSBURG	PA		11/03/2022									307	307			
P5230534506	CHEEKTOWAGA	NY		11/10/2022									359	359			
P5230534508	ATLANTIC CITY	NJ		11/21/2022									327	327			
P5230534510	ALBANY	GA		11/09/2022									433	433			
P5230534512	WINTER HAVEN	FL		11/03/2022									265	265			
P5230534514	CAPE CORAL	FL		12/29/2022									673	673			
P5230534527	DULUTH	GA		05/30/2023									3,047	3,047			
P5230534534	MACON	GA		06/12/2023									672	672			
P5230534541	NORTH MIAMI BEACH	FL		01/10/2023									529	529			
P5230534544	MOUNT VERNON	NY		12/23/2022									1,205	1,205			
P5230534549	GREENVILLE	SC		11/01/2022									12,701	12,701			
P5230534551	PROVIDENCE	RI		11/01/2022									776	776			
P5230534553	TUCSON	AZ		11/18/2022									558	558			
P5230534557	ATLANTIC BEACH	FL		11/03/2022									573	573			
P5230534559	CHEEKTOWAGA	NY		01/05/2023									349	349			
P5230534562	GARLAND	TX		11/09/2022									446	446			
P5230534564	LINDEN	NJ		11/14/2022									800	800			
P5230534567	BUFFALO	NY		02/02/2023									249	249			
P5230534569	SELMA	CA		01/04/2023									892	892			
P5230534573	LITCHFIELD	CT		12/13/2022									492	492			
P5230534579	MIAMI	FL		12/19/2022									923	923			
P5230534581	WOODSIDE	NY		01/24/2023									1,286	1,286			
P5230534588	BROOKLYN	NY		01/23/2023									1,529	1,529			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5230534591	HOUSTON	TX		12/12/2022									454	454			
P5230534595	BERLIN	NH		01/04/2023									242	242			
P5230534600	BOYNTON BEACH	FL		12/20/2022									800	800			
P5230534602	HOLLYWOOD	FL		01/06/2023									233	233			
P5230534607	PHOENIX	AZ		06/19/2023									640	640			
P5230534616	ESPANOLA	NM		01/13/2023									2,561	2,561			
P5230534619	PATERSON	NJ		01/17/2023									545	545			
P5230534622	MASTIC	NY		01/10/2023									756	756			
P5230534630	ALBANY	NY		02/01/2023									383	383			
P5230534634	BRONX	NY		01/27/2023									1,611	1,611			
P5230534663	AUBREY	TX		07/05/2023									847	847			
P5230534672	GEORGETOWN	TX		06/09/2023									2,293	2,293			
P5230534709	SPRINGFIELD	TN		06/16/2023									369	369			
P5230534733	KENDALL PARK	NJ		05/08/2023									1,422	1,422			
P5230534757	RICHMOND	VA		06/06/2023									1,565	1,565			
P5230534764	KISSIMMEE	FL		06/28/2023									359	359			
P5230534792	FREDERICK	MD		06/05/2023									793	793			
P5230534795	BOULDER	CO		05/24/2023									915	915			
P5230534849	HOCKLEY	TX		06/09/2023									1,270	1,270			
P5230534855	GREELEY	CO		06/19/2023									784	784			
P5230534863	JACKSONVILLE BEACH	FL		06/21/2023									1,277	1,277			
P5230534866	SCOTTSDALE	AZ		06/12/2023									577	577			
P5230534871	LAS VEGAS	NV		06/16/2023									1,584	1,584			
P5230534902	MESA	AZ		06/02/2023									905	905			
P5230534903	HENRICO	VA		06/12/2023									608	608			
P5230534914	DAMASCUS	OR		06/07/2023									62,168	62,168			
P5230534946	HOCKLEY	TX		05/09/2023									426	426			
P5230534955	PHILADELPHIA	PA		05/10/2023									674	674			
P5230534959	PANAMA CITY BEACH	FL		05/11/2023									639	639			
P5230534963	ARLINGTON	TX		05/05/2023									367	367			
P5230534965	TEMPLE HILLS	MD		04/28/2023									25,561	25,561			
P5230534971	WILMINGTON	NC		05/08/2023									478	478			
P5230534977	SEVIERVILLE	TN		05/08/2023									1,946	1,946			
P5230534982	SAINT PAUL	MN		05/05/2023									589	589			
P5230534992	PEMBROKE PINES	FL		04/28/2023									1,938	1,938			
P5230535002	TEMPE	AZ		04/27/2023									193	193			
P5230535009	WEST PALM BEACH	FL		05/08/2023									1,035	1,035			
P5230535012	BETHESDA	MD		03/30/2023									5,851	5,851			
P5230535014	SARASOTA	FL		04/28/2023									724	724			
P5230535018	NORTH MIAMI BEACH	FL		05/11/2023									307	307			
P5230535075	CAPE CORAL	FL		06/09/2023									930	930			
P5230535135	DINGMANS FERRY	PA		09/22/2022									794	794			
P5230535419	AZUSA	CA		06/05/2023									1,883	1,883			
P5230535453	MECHANICSVILLE	VA		06/27/2023									905	905			
P5230535470	BOSTON	MA		05/16/2023									2,382	2,382			
P5230535474	FORT WORTH	TX		05/19/2023									1,077	1,077			
P5230535478	BRISTOL	PA		05/17/2023									454	454			
P5230535480	PANAMA CITY	FL		05/10/2023									417	417			
P5230535489	DAVENPORT	FL		05/15/2023									554	554			
P5230535495	BRIAN HEAD	UT		05/10/2023									1,396	1,396			
P5230635666	KISSIMMEE	FL		05/24/2023									802	802			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5230635672	KEYSTONE	CO		05/24/2023									693	693			
P5230635674	LAS VEGAS	NV		05/23/2023									579	579			
P5230635702	NAVARRE	FL		05/26/2023									1,076	1,076			
P5230635704	WOODBURN	OR		05/11/2023									864	864			
P5230635822	JACKSONVILLE	FL		06/08/2023									367	367			
P5230635916	MIAMI LAKES	FL		07/17/2023									820	820			
P5230635976	NEW ORLEANS	LA		05/11/2023									1,338	1,338			
P5230636013	PHILADELPHIA	PA		06/20/2023									5,779	5,779			
P5230636221	WINDERMERE	FL		07/28/2023													
P5230636553	HARRISBURG	PA		02/27/2023									198	198			
P5230636566	WYOMING	MI		03/03/2023									413	413			
P5230636572	MASTIC	NY		04/07/2023									515	515			
P5230636586	ROEBLING	NJ		04/19/2023									478	478			
P5230636591	NEWARK	DE		04/24/2023									484	484			
P5230636740	SEVIERVILLE	TN		07/13/2023									13,026	13,026			
P5230636959	OCKLAWAHA	FL		08/14/2023									109	109			
P5230637065	DORAVILLE	GA		07/26/2023									293	293			
P5230637189	WEST CALDWELL	NJ		07/11/2023									805	805			
P5230637246	DOWNINGTOWN	PA		07/20/2023									432	432			
P5230637318	ORLANDO	FL		08/10/2023									243	243			
P5230637336	CHEYENNE	WY		07/25/2023									193	193			
P5230637471	AZLE	TX		07/28/2023									375	375			
P5230737522	SARASOTA	FL		08/16/2023									251	251			
P5230737872	LAWRENCEVILLE	GA		07/28/2023									400	400			
P5230737912	LEESBURG	FL		07/27/2023									117	117			
P5230738009	KISSIMMEE	FL		08/29/2023									211	211			
P5230738162	ACTON	CA		08/14/2023									278	278			
P5230738173	VIRGINIA BEACH	VA		07/28/2023									1,387	1,387			
P5230738184	NAPERVILLE	IL		08/11/2023									341	341			
P5230738185	LUTSEN	MN		09/07/2023									153	153			
P5230738199	KERNERSVILLE	NC		07/31/2023									191	191			
P5230738200	FORT WORTH	TX		08/03/2023									415	415			
P5230738202	MONTEREY	CA		07/27/2023									2,925	2,925			
P5230738204	MEMPHIS	TN		08/25/2023									85	85			
P5230738211	WILMINGTON	NC		08/16/2023									115	115			
P5230738215	WILLIAMSPORT	MD		08/18/2023									2,261	2,261			
P5230738223	GRANBY	CO		08/10/2023									1,111	1,111			
P5230738244	MANCHESTER	TN		09/05/2023									168	168			
P5230738245	CHINO	CA		08/16/2023									669	669			
P5230738249	BRADENTON	FL		07/26/2023									295	295			
P5230738254	CHICAGO	IL		08/09/2023									210	210			
P5230738257	BUDA	TX		08/15/2023									524	524			
P5230738289	MONTVERDE	FL		08/04/2023									574	574			
P5230738297	FORT LEE	NJ		08/15/2023									445	445			
P5230738334	BROOKSVILLE	FL		08/11/2023									1,592	1,592			
P5230738340	WOODMERE	NY		07/26/2023									633	633			
P5230738358	PUEBLO	CO		08/30/2023									84	84			
P5230738379	ODESSA	FL		08/28/2023									3,171	3,171			
P5230738387	TITUSVILLE	FL		07/12/2023									213	213			
P5230738388	SAN JUAN CAPISTRANO	CA		08/16/2023									602	602			
P5230738405	CLEVELAND	OH		08/10/2023									626	626			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5230738432	MAPLE PLAIN	MN		08/25/2023									724	724			
P5230738464	LAGUNA VISTA	TX		08/15/2023									229	229			
P5230738487	SAN PEDRO	CA		08/04/2023									1,590	1,590			
P5230738499	LEWIS CENTER	OH		08/28/2023									172	172			
P5230738502	LEHI	UT		08/04/2023									1,178	1,178			
P600555	CHICAGO	IL		07/26/2023									205,499	205,499			
P600559	CHICAGO	IL		07/26/2023									113,045	113,045			
P600571	STREAMWOOD	IL		07/26/2023									1,000	1,000			
P6230224462	NEWNAN	GA		03/30/2023									413	413			
P6230224470	NEWNAN	GA		03/30/2023									472	472			
P6230224473	OPELIKA	AL		03/28/2023									922	922			
P6230324480	ANNVILLE	PA		05/03/2023									237	237			
P6230324494	SAINT LOUIS	MO		04/27/2023									554	554			
P6230424537	NAVARRE	FL		05/01/2023									544	544			
P6230424562	SHARPSBURG	GA		06/21/2023									1,067	1,067			
P6230424570	RIFLE	CO		05/12/2023									547	547			
P6230424601	DALLAS	TX		05/15/2023									910	910			
P6230524645	MAITLAND	FL		05/17/2023									770	770			
P700050	NEW ORLEANS	LA		03/08/2023									1,499	1,499			
P700052	NEW ORLEANS	LA		04/05/2023									347	347			
P700058	WESTWEGO	LA		08/25/2023									256	256			
P700059	WESTWEGO	LA		08/25/2023									195	195			
P751033	LONGVIEW	TX		06/16/2022									1,216	1,216			
P8220500005	HERCULES	CA		05/24/2022									185	185			
P850520	PHOENIX	AZ		06/08/2023									1,513	1,513			
P850521	PHOENIX	AZ		06/08/2023									1,513	1,513			
P850522	PHOENIX	AZ		06/08/2023									1,513	1,513			
P919641	SACRAMENTO	CA		07/25/2022									3,773	3,773			
P919654	RANCHO CORDOVA	CA		07/25/2022									2,410	2,410			
P921502	RICHMOND	CA		05/01/2023									1,259	1,259			
P921503	EL SOBRANTE	CA		05/01/2023									1,441	1,441			
P921504	SAN PABLO	CA		04/24/2023									1,463	1,463			
P921505	PITTSBURG	CA		04/27/2023									1,227	1,227			
P921603	MADERA	CA		07/10/2023									639	639			
R2004959454	PRINCETON	TX	R	10/31/2023									550	550			
VC29921	ORLANDO	FL		01/16/2020		6,257,088							184,591	184,591			
VC29946	ORLANDO	FL		01/16/2020		1,293,621							38,163	38,163			
VC29947	ORLANDO	FL		01/16/2020		642,223							18,946	18,946			
VC29948	ORLANDO	FL		01/16/2020		2,382,342							70,282	70,282			
VC29949	ORLANDO	FL		01/16/2020		951,102							28,059	28,059			
VC29950	ORLANDO	FL		01/16/2020		1,379,251							40,690	40,690			
VC29951	ORLANDO	FL		01/16/2020		2,443,506							72,086	72,086			
VC29952	ORLANDO	FL		01/16/2020		859,356							25,352	25,352			
VC29904	CHARLESTON	SC		01/02/2020		10,579,114							447,608	447,608			
0299999. Mortgages with partial repayments						4,539,655,498							213,252,060	213,256,660			
A320873	PORT CHARLOTTE	FL		06/28/2021		360,000							360,000	360,000		(19,904)	(19,904)
A320899	PORT CHARLOTTE	FL		06/11/2021		461,250				(39,565)	(39,565)		357,234	357,234		(143,581)	(143,581)
A320909	PORT CHARLOTTE	FL		07/09/2021		375,000				(29,116)	(29,116)		268,927	268,927		(135,189)	(135,189)
A600443	CHICAGO	IL		03/29/2021		161,200							161,200	95,713		(19,174)	(19,174)
A751023	AUSTIN	TX		05/24/2022		415,500				(4,346)	(4,346)		307,420	307,420		(112,426)	(112,426)
A751024	AUSTIN	TX		05/23/2022		409,500				(4,408)	(4,408)		355,370	355,370		(58,538)	(58,538)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A751025	AUSTIN	TX		05/23/2022		409,500				4,357	4,357		308,211	308,211		(105,646)	(105,646)
A751026	AUSTIN	TX		05/23/2022		409,500				4,097	4,097		355,690	355,690		(57,907)	(57,907)
A751027	AUSTIN	TX		05/20/2022		415,500				4,143	4,143		308,225	308,225		(111,418)	(111,418)
A751028	AUSTIN	TX		05/20/2022		415,500				4,540	4,540		307,420	307,420		(112,620)	(112,620)
A751029	AUSTIN	TX		05/20/2022		415,500				1,984	1,984		306,497	306,497		(110,987)	(110,987)
A751031	AUSTIN	TX		05/19/2022		415,500				4,431	4,431		308,211	308,211		(111,720)	(111,720)
A912832	LOS GATOS	CA		04/13/2018		2,027,455				64,946	64,946		2,054,248	2,054,248			
A916208	LOS ANGELES	CA		05/14/2020		1,301,500				15,423	15,423		1,305,391	1,305,391			
A918824	OAKLAND	CA		10/15/2021		355,000							355,000	355,000		(5,510)	(5,510)
VC29990	HOFFMAN ESTATES	IL		11/02/2020		5,000,000							5,000,000	5,000,000			
0499999. Mortgages transferred						13,347,405				181,354	181,354		12,419,043	12,353,557		(1,104,620)	(1,104,620)
0599999 - Totals						5,601,809,504	24,805,839	(85,812)	746,693	181,354	24,154,688		1,491,317,448	1,489,388,005		(8,453,086)	(8,453,086)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Ace Fund Holdings, LLC		Wilmington	DE	Ace Fund Eleanor Holdings		05/02/2023		89,358,338	96,318,000	96,318,000	6,959,662					(23,723)		92.300
000000-00-0	Blue Ocean Income Fund II LP		Wilmington	DE	Blue Ocean GP LLC		09/22/2020		1,067,132	7,446,007	7,446,007	1,316,166						32,868	1.100
000000-00-0	Capital Alignment Partners III, L.P.		Dover	DE	Capital Alignment Partners		09/09/2016		10,099,609	10,229,849	10,229,849	(580,592)						2,100,000	16.870
000000-00-0	Carlyle Energy Mezzanine Opportunities Fund		Washington	DC	The Carlyle Group		06/30/2012			53,354	53,354	11,701						4,715,578	1.810
000000-00-0	CCSD II, LP		Dover	DE	CCSD GP II, LLC		06/28/2012		1,204,326	771,830	771,830	29,186						3,950,000	16.850
000000-00-0	Claritas Capital Specialty Debt Fund LP		Dover	DE	Capital Alignment Partners		02/03/2011		663,486	26,486	26,486	(24,192)						625,000	12.640
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.		Dover	DE	iSquared Capital		11/10/2021		39,125,274	39,125,274	39,125,274	(512,314)						50,448,064	100.000
000000-00-0	Monroe Capital Private Credit STARR Fund LP		Chicago	IL	Monroe Capital		01/14/2022			1	1	(4,364,685)					692,522		0.000
000000-00-0	Napier Park Aircraft Leasing Rollover Fund I LLC		New York	NY	Napier Park Global Capital		08/09/2017		6,167,815	7,816,035	7,816,035	801,001						3,932,464	3.140
000000-00-0	Napier Park Aircraft Leasing Vehicle I LLC		New York	NY	Napier Park Global Capital		11/14/2014		6,325,748	6,333,263	6,333,263	(51,577)						2,038,596	3.310
000000-00-0	Napier Park Railcar Lease Fund, LLC		New York	NY	Napier Park Global Capital		05/02/2013		17,047,519	27,693,426	27,693,426	(187,991)					(244,807)	2,503,761	5.400
000000-00-0	NP Railcar Investments II LLC		New York	NY	Napier Park Global Capital		12/18/2015		18,697,467	20,703,850	20,703,850	49,215					(303,925)	851,581	10.850
000000-00-0	NP Railcar Investments III LP		New York	NY	Napier Park Global Capital		12/28/2018		17,854,584	27,543,699	27,543,699	(181,343)					(211,580)	1,967,742	18.150
000000-00-0	PEG Secondary Investors III		Dover	DE	JP Morgan Asset Management		08/10/2016		1,772,506	2,153,814	2,153,814	(123,585)					(21,267)	1,446,790	1.230
000000-00-0	Pret SFR Fund V LP Trch 5		DOVER	DE	Pretium Partners		08/25/2023		3,073,324	3,073,324	3,073,324							41,653,070	5.120
000000-00-0	Pretium Holdings		Dover	DE	Pretium CV Holdings GP, LLC		10/26/2020		44,363,497	184,630,536	171,579,638	(13,437,249)	(4,350,300)						12.430
000000-00-0	Pretium Residential Credit Fund II, LP		Dover	DE	Pretium Holdings GP, LLC		04/20/2021		107,298,631	129,417,173	129,417,173	9,829,686						25,220,853	13.010
000000-00-0	Pretium Residential Opportunities Fund I, LP		Dover	DE	Pretium Residential Opportunities Fund I		10/27/2021		21,760,944	20,421,892	20,383,791	(852,927)	(38,101)				193,044	4,724,978	18.880
000000-00-0	Rockbridge Hospitality Fund VII, L.P.		Wilmington	DE	RBC Partners VIII, LLC		06/30/2017		6,299,597	8,375,052	8,375,052	223,313						1,868,275	2.400
1999999. Joint Venture Interests - Common Stock - Unaffiliated									392,179,796	592,132,864	579,043,865	(1,096,525)	(4,388,400)				80,264	148,079,619	XXX
000000-00-0	Agam International LLC		Wilmington	DE	HTIM		12/06/2023										(250,000)	30,000,000	0.000
000000-00-0	M-A LPI Holdings, LLC		Torch Key	FL	Mast Capital		12/27/2022		43,478,604	43,463,636	43,463,636	(14,968)							46.760
000000-00-0	BH JV (Berm FW) Multifamily Investor, LLC		Wilmington	DE	BH Real Estate Partners, LLC		12/23/2022		10,261,367	7,548,709	7,548,709	(2,712,658)							95.000
000000-00-0	BH JV Multifamily Investors LLC		Wilmington	DE	BH Real Estate Partners, LLC		03/14/2022		46,458,348	36,049,378	36,049,378	(15,130,737)						414,758,112	95.000
2099999. Joint Venture Interests - Common Stock - Affiliated									100,198,319	87,061,723	87,061,723	(17,858,363)					(250,000)	444,758,112	XXX
000000-00-0	Oconee Real Estate Holdings VI - Green LLC		Wilmington	DE	Voya Investment Management		12/07/2023		5,000,000	5,068,759	5,068,759	68,759							20.830
000000-00-0	PRETIUM SFR I LP LIFEGEN		Dover	DE	Pretium REO II, LLC		06/14/2021		143,643,752	145,806,698	145,806,698	(5,612,556)						83,938,053	100.000
000000-00-0	Pretium SFR I-Berm FW, LP		Dover	DE	Pretium		09/26/2022		5,141,136	4,047,447	4,047,447	(1,080,083)							100.000
000000-00-0	Pretium SFR I-Verm FW, LP		Dover	DE	Pretium		12/29/2022		6,599,034	9,436,798	9,436,798	2,837,764							100.000
000000-00-0	Single Family Rental I-Talon FW GP, LP		Dover	DE	High Threstle		06/06/2023		2,948,025	2,837,904	2,837,904	(110,121)							100.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									163,331,947	167,197,606	167,197,606	(3,896,237)						83,938,053	XXX
000000-00-0	AltsCo Core		Wilmington	DE	Apollo Global Management		04/01/2022		91,920,507	98,334,014	98,334,014	3,534,479							
000000-00-0	Apollo Hybrid Value Fund, L.P.		Wilmington	DE	Apollo Global Management		07/05/2018		7,440,108	7,697,045	7,697,045	256,937						9,989,689	0.550
000000-00-0	Apollo USRE Granite Coinvest L.P.		Wilmington	DE	Apollo Global Management		06/30/2021		8,166,713	17,704,154	17,704,154	1,436,697						6,369,914	5.310
2599999. Joint Venture Interests - Other - Unaffiliated									107,527,328	123,735,213	123,735,213	5,228,112						16,359,603	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE GUARDN 7 3/8 09/30/39 7.375% 09/30/39	0	NEW YORK	NY	Tax Free Exchange	1.D FE	10/01/2011		1,979,907	2,237,994	1,984,224		514				147,500		
41020V-AA-9	JOHN HANCOCK LIFE INS CO MFCON 7 3/8 02/15/24 7.375% 02/15/24	0	BOSTON	MA	JP MORGAN SECURITIES	1.F FE	10/05/2010		20,598,680	19,724,349	19,700,682		(5,776)				1,452,875		
575767-AQ-1	MASSACHUSETTSMUTUALLIFEINSU SUBCORPBND144A 3.375% 04/15/50		SPRINGFIELD	MA	Third Party Trades	1.D FE	11/17/2021		5,333,000	3,673,320	5,316,853		(7,800)				168,750		
628312-AA-8	MUTUAL OF OMAHA INS CO MUTOMA 6.8 06/15/36 6.800% 06/15/36	0	OMAHA	NE	No Broker	1.G FE	08/01/2009		906,930	1,057,424	934,787		3,055				68,000		
628312-AB-6	MUTUAL OF OMAHA INS CO MUTOMA 6.95 10/15/40 6.950% 10/15/40	0	OMAHA	NE	JP MORGAN SECURITIES	1.G FE	10/12/2010		3,677,571	4,002,576	3,694,372		8,531				278,000		

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
638671-AC-1	NATIONWIDE MUTUAL INSURA NATMUT 8 1/4 12/01/31 8.250% 12/01/31	0	COLUMBUS	OH	BANK OF AMERICA	2.A FE	07/08/2010		15,273,626	16,866,532	15,079,575		(22,633)				1,222,815		
638671-AN-7	NATIONWIDE MUTUAL INSURA NATMUT 4.35 04/30/50 4.350% 04/30/50	0	COLUMBUS	OH	STIFEL NICOLAUS	1.G FE	03/23/2021		50,406,162	36,618,721	50,159,403		(107,897)				1,979,381		
64952G-AT-5	NEW YORK LIFE INSURANCE BASIC 3.750% 05/15/50	0	NEW YORK	NY	Third Party Trades	1.C FE	10/12/2021		70,262,155	50,049,066	69,826,643		(204,077)				2,325,000		
668138-AC-4	NORTHWESTERNMUTUALLIFEINSUR SUBCORPBND144A 3.625% 09/30/59	0	MILWAUKEE	WI	Third Party Trades	1.C FE	12/02/2021		56,126	37,477	55,939		(92)				1,813		
668138-AE-0	NORTHWESTERNMUTUALLIFEINSUR SUBCORPBND144A 3.450% 03/30/51		MILWAUKEE	WI	Third Party Trades	1.C FE	11/17/2021		10,330,015	7,153,510	10,290,663		(19,037)				327,750		
694475-AA-2	PACIFIC LIFE INSURANCE C PACLIF 9 1/4 06/15/39 9.250% 06/15/39	0	NEWPORT BEACH	CA	No Broker	1.F FE	06/16/2009		10,911,113	8,910,472	10,566,380		(173,914)				634,088		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP_BND 144A 3.85% Due 9/30/2047 MS30	0	HORSHAM	PA	ROBERT W. BAIRD	1.C FE	01/04/2022		6,228,112	5,364,488	6,223,790		3,389				180,180		
707567-AE-3	PENNMUTUALLIFEINSURANCE SENIORCORPBND144A 3.800% 04/29/61	0	HORSHAM	PA	Third Party Trades	1.F FE	10/29/2021		6,117,604	3,835,566	6,106,269		(5,420)				216,220		
878091-BD-8	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44		NEW YORK	NY	JP MORGAN SECURITIES	1.D FE	12/31/2017		39,291,547	36,363,072	39,177,898		(21,724)				1,881,600		
878091-BF-3	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.27 05/15/47 4.270% 05/15/47	0	NEW YORK	NY	JP MORGAN SECURITIES	1.D FE	12/31/2017		18,840,427	14,783,455	18,711,820		(47,987)				725,900		
878091-BG-1	TEACHERSINS&ANNASSOCOFAM SUBCORPBND144A 3.300% 05/15/50	0	NEW YORK	NY	Third Party Trades	1.D FE	10/26/2021		15,774,550	11,073,038	15,737,789		(17,274)				496,650		
95765P-AE-9	WESTERNANDSOUTHERNLIFEINSU SUBCORPBND144A 3.750% 04/28/61	0	CINCINNATI	OH	Third Party Trades	1.F FE	12/02/2021		56,882	33,537	56,689		(96)				1,875		
BRTAF2-V8-5	FARMERS MUTUAL HAIL INSURANCE	0	West Des Monies	IA	Third Party Trades	2.C FE	03/31/2015		30,000,000	32,995,800	30,000,000						2,212,500		
2799999. Surplus Debentures, etc - Unaffiliated									306,044,405	254,780,396	303,623,775		(618,239)				14,320,896		XXX
BMS179-MN-8	BP COMMERCIAL FUNDING TRUST II SERIES SPL-IV	0	Wilmington	DE	Direct		07/08/2022		57,000,000	57,000,000	57,000,000						7,492,333		
BMS1XF-JC-3	BOP 450 WEST 33 LLC/BOP 450 WE CASH COLLATERAL 6.8% Due 4/5/2024 JAJO5	0	Wilmington	DE	Direct		04/07/2023		38,000,000	38,084,265	38,000,000						1,245,984		
BMS1XF-JG-4	BOP NY PROPERTY SUBHOLDINGS I CASH COLLATERAL 7% Due 4/5/2024 JAJO5	0	Wilmington	DE	Direct		04/07/2023		30,000,000	30,070,431	30,000,000						1,012,603		
BMS1XF-JH-2	BOP 450 WEST 33 LLC/BOP 450 WE CASH COLLATERAL 6.35% Due 4/5/2024 MJSD30	0	Wilmington	DE	Direct		04/07/2023		79,843,050	80,072,331	79,844,937		1,887				2,340,466		
BMS1XF-JF-6	BOP MANHATTAN WEST HOLDINGS LL CASH COLLATERAL 6 1/2% Due 4/5/2024 JAJO5	0	Wilmington	DE	Direct		04/07/2023		45,000,000	45,082,087	45,000,000						1,410,411		
BMS1XF-JE-9	BOP BROOKFIELD PLACE HOLDING L CASH COLLATERAL 5.8% Due 4/5/2024 JAJO5	0	Wilmington	DE	Direct		04/07/2023		37,000,000	37,013,979	37,000,000						1,034,784		
2999999. Collateral Loans - Unaffiliated									286,843,050	287,323,094	286,844,937		1,887				14,536,580		XXX
BMS18X-4T-1	SPARROW SINGLE-PAY SPE CLASS B		Wilmington	DE	Direct		07/08/2022		218,750	218,750	218,750						391,136		100.000
BMS18X-4U-8	SPARROW MULTI-PAY SPE CLASS C		Wilmington	DE	Direct		07/08/2022		4,375,000	4,375,000	4,375,000						625,941		100.000
BMSOVO-YD-1	ASP SUMMA 1 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		10,292,500	10,425,675	10,292,500						2,441,456	2,207,500	100.000
BMSOVO-YG-4	ASP SUMMA 2 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		10,583,400	10,569,631	10,583,400						2,329,228	1,916,600	100.000
BMSOVO-YK-5	ASP SUMMA 3 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		12,001,650	12,018,068	12,001,650						2,770,122	498,350	100.000
BMSOVO-YY-5	ASP SUMMA 4 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		10,014,050	10,006,492	10,013,337		109				2,181,062	2,486,950	100.000
BMSOVO-Z6-5	ASP SUMMA 5 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		2,616,350	2,651,218	2,616,350						516,163	9,883,650	100.000
BMSOVO-ZB-4	ASP SUMMA 6 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		2,911,400	2,952,663	2,911,400						690,618	9,588,600	100.000
BMSOVO-ZF-5	ASP SUMMA 7 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		2,816,600	2,854,517	2,816,600						529,491	9,683,400	100.000
BMSOVO-ZL-2	ASP SUMMA 8 LLC		CHICAGO	IL	ADAMS STREET		10/28/2021		2,818,350	2,859,509	2,818,350						483,197	9,681,650	100.000
BMS12H-NV-6	BAIN CAPITAL CREDIT CLO BCC_22			AUS	3RDPARTY		04/04/2022			11,727,849							121,338		100.000
55067@-AD-4	LUX AETERNA 2022-1 LLC		ROSEVILLE	CA	Direct		10/13/2022		3,436,485	10,857,220	4,033,424		530,005				550,935		93.580
55068*-AD-5	LUX AETERNA 2022-2 LLC		ROSEVILLE	CA	Direct		10/13/2022		3,036,077	10,327,544	3,238,889		159,279				1,549,791		93.590

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
BMS27K-XA-7 ..	MONROE CAPITAL STARR CLO II LL ABS_ABS Adj % Due 12/13/2031 FMAN15		CHICAGO	IL	Direct		12/13/2023		89,050,177	89,063,457	89,026,987		(23,190)					14,523,826	96.110
BMS27K-ZN-7 ..	MONROE CAPITAL STARR CLO I LLC ABS_ABS Adj % Due 12/13/2031 FMAN15		CHICAGO	IL	Direct		12/13/2023		85,747,080	85,752,662	85,738,443		(8,637)					16,307,198	95.950
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									239,917,869	266,660,256	240,685,080		657,566				15,180,477	76,777,724	XXX
000000-00-0 .	AERL,LC		DES MOINES	IA	AERL, LC					487,197	487,197								
5999999. Any Other Class of Assets - Affiliated										487,197	487,197								XXX
6099999. Total - Unaffiliated									1,495,844,396	1,691,829,428	1,701,130,476	235,350	(4,347,186)				44,118,216	325,154,999	XXX
6199999. Total - Affiliated									100,198,319	87,548,920	87,548,920	(17,858,363)					(250,000)	444,758,112	XXX
6299999 - Totals									1,596,042,715	1,779,378,347	1,788,679,396	(17,623,013)	(4,347,186)				43,868,216	769,913,111	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$ 86,397,034	1D ..$ 80,928,584	1E ..$	1F ..$ 36,430,019 1G ..$ 54,788,563
1B	2A ...$ 15,079,575	2B ..$	2C ..$ 30,000,000			
1C	3A ...$	3B ..$	3C ..$			
1D	4A ...$	4B ..$	4C ..$			
1E	5A ...$	5B ..$	5C ..$			
1F	6 .....$					

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Ace Fund Holdings, LLC	Wilmington	DE	Ace Fund Eleanor Holdings	05/02/2023		91,627,451			92.300
000000-00-0	Blue Ocean Income Fund II LP	Wilmington	DE	Blue Ocean GP LLC	09/22/2020			271,976		1.100
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	iSquared Capital	11/10/2021			18,052,491		100.000
000000-00-0	Monroe Capital Private Credit STARR Fund LP	Chicago	IL	Monroe Capital	01/14/2022			108,250,000		
000000-00-0	Napier Park Aircraft Leasing Rollover Fund I LLC	New York	NY	Napier Park Global Capital	08/09/2017			56,468		3.140
000000-00-0	Napier Park Aircraft Leasing Vehicle I LLC	New York	NY	Napier Park Global Capital	11/14/2014			226,855		3.310
000000-00-0	PEG Secondary Investors III	Dover	DE	JP Morgan Asset Management	08/10/2016			86,420		1.230
000000-00-0	Pret SFR Fund V LP Trch 5	DOVER	DE	Pretium Partners	08/25/2023		1,221,420	1,851,903		5.120
000000-00-0	Pretium Residential Credit Fund II, LP	Dover	DE	Pretium Holdings GP, LLC	04/20/2021			7,442,325		13.010
000000-00-0	Pretium Residential Opportunities Fund I, LP	Dover	DE	Pretium Residential Opportunities Fund I	10/27/2021			(3,200,955)		18.880
000000-00-0	Rockbridge Hospitality Fund VII, L.P.	Wilmington	DE	RBC Partners VIII, LLC	06/30/2017			717,026		2.400
1999999. Joint Venture Interests - Common Stock - Unaffiliated							92,848,871	133,754,510		XXX
000000-00-0	ISQ ACE FUND, LLC	Wilmington	DE	iSquared Capital	02/15/2023		98,627,451			98.040
000000-00-0	BH JV (Berm FW) Multifamily Investor, LLC	Wilmington	DE	BH Real Estate Partners, LLC	12/23/2022			325,967		95.000
000000-00-0	BH JV Multifamily Investors LLC	Wilmington	DE	BH Real Estate Partners, LLC	03/14/2022			1,432,995		95.000
2099999. Joint Venture Interests - Common Stock - Affiliated							98,627,451	1,758,962		XXX
000000-00-0	Oconee Real Estate Holdings VI - Green LLC	Wilmington	DE	Voya Investment Management	12/07/2023		5,000,000			20.830
000000-00-0	PRETIUM SFR I LP LIFEGEN	Dover	DE	Pretium REO II, LLC	06/14/2021			41,781,299		100.000
000000-00-0	Pretium SFR I-Berm FW, LP	Dover	DE	Pretium	09/26/2022			1,620,000		100.000
000000-00-0	Pretium SFR I-Verm FW, LP	Dover	DE	Pretium	12/29/2022			6,449,034		100.000
000000-00-0	Single Family Rental I-Talon FW GP, LP	Dover	DE	High Threstle	06/06/2023		2,500,000	448,025		100.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							7,500,000	50,298,358		XXX
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Apollo Global Management	07/05/2018			672,812		0.550
2599999. Joint Venture Interests - Other - Unaffiliated								672,812		XXX
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP_BND 144A 3.85% Due 9/30/2047 MS30	HORSHAM	PA	3rd Party	01/04/2022		1,803,448	3,246,960		
2799999. Surplus Debentures, etc - Unaffiliated							1,803,448	3,246,960		XXX
BMS1XF-JC-3	BOP 450 WEST 33 LLC/BOP 450 WE CASH COLLATERAL 6.8% Due 4/5/2024 JAJO5			Direct	04/07/2023		38,000,000			
BMS1XF-JG-4	BOP NY PROPERTY SUBHOLDINGS I CASH COLLATERAL 7% Due 4/5/2024 JAJO5			Direct	04/07/2023		30,000,000			
BMS1XF-JH-2	BOP 450 WEST 33 LLC/BOP 450 WE CASH COLLATERAL 6.35% Due 4/5/2024 MJSD30			Direct	04/07/2023		37,000,000	42,843,050		
BMS1XF-JF-6	BOP MANHATTAN WEST HOLDINGS LL CASH COLLATERAL 6 1/2% Due 4/5/2024 JAJO5			Direct	04/07/2023		45,000,000			
BMS1XF-JE-9	BOP BROOKFIELD PLACE HOLDING L CASH COLLATERAL 5.8% Due 4/5/2024 JAJO5			Direct	04/07/2023		37,000,000			
2999999. Collateral Loans - Unaffiliated							187,000,000	42,843,050		XXX
BMSOVO-YD-1	ASP SUMMA 1 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			2,125,000		100.000
BMSOVO-YG-4	ASP SUMMA 2 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			2,042,500		100.000
BMSOVO-YK-5	ASP SUMMA 3 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			2,382,500		100.000
BMSOVO-YY-5	ASP SUMMA 4 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			1,870,000		100.000
BMSOVO-Z6-5	ASP SUMMA 5 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			507,200		100.000
BMSOVO-ZB-4	ASP SUMMA 6 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			860,300		100.000
BMSOVO-ZF-5	ASP SUMMA 7 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			670,000		100.000
BMSOVO-ZL-2	ASP SUMMA 8 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021			792,500		100.000
BMS1MD-EE-1	LUX AETERNA 2022-1 LLC	ROSEVILLE	CA	Direct	10/13/2022			1,137,571		93.580
BMS1MS-G8-9	LUX AETERNA 2022-2 LLC	ROSEVILLE	CA	Direct	10/13/2022			1,059,680		93.590
BMS27K-XA-7	MONROE CAPITAL STARR CLO II LL ABS_ABS Adj % Due 12/13/2031 FMAN15	CHICAGO	IL	Direct	12/13/2023		89,050,177			96.110
BMS27K-ZN-7	MONROE CAPITAL STARR CLO I LLC ABS_ABS Adj % Due 12/13/2031 FMAN15	CHICAGO	IL	Direct	12/13/2023		85,747,080			95.950
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							174,797,257	13,447,251		XXX
6099999. Total - Unaffiliated							463,949,576	244,262,941		XXX
6199999. Total - Affiliated							98,627,451	1,758,962		XXX
6299999 - Totals							562,577,027	246,021,903		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Pretium Holdings	Dover	DE	Capital Distribution	10/26/2020	08/25/2023	13,583,766							13,583,766	13,617,306				(33,540)
000000-00-0	PEG Secondary Investors III	Dover	DE	Capital Distribution	08/10/2016	06/09/2023	536,948							536,948	216,943				320,005
000000-00-0	Napier Park Railcar Lease Fund, LLC	New York	NY	Capital Distribution	05/02/2013	08/04/2023	1,529,487							1,529,487	845,966				683,521
000000-00-0	Capital Alignment Partners III, L.P.	Dover	DE	Capital Distribution	09/09/2016	11/14/2023	1,029,281							1,029,281	1,029,281				
000000-00-0	NP Railcar Investments III LP	New York	NY	Capital Distribution	12/28/2018	09/29/2023	513,865							513,865	438,729				75,136
000000-00-0	Pretium Residential Credit Fund II, LP	Dover	DE	Capital Distribution	04/20/2021	09/15/2023	5,163,178							5,163,178					5,163,178
000000-00-0	NP Railcar Investments II LLC	New York	NY	Capital Distribution	12/18/2015	09/29/2023	822,711							822,711	822,711				
000000-00-0	Ace Fund Holdings, LLC	Wilmington	DE	Capital Distribution	05/02/2023	10/24/2023	2,194,819							2,194,819	2,194,819				
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	Capital Distribution	11/10/2021	09/21/2023	27,042,670							27,042,670	4,844,278				22,198,392
000000-00-0	Monroe Capital Private Credit STARR Fund LP	Chicago	IL	Capital Distribution	01/14/2022	08/24/2023	260,632,900							260,632,900	211,987,457				48,645,443
000000-00-0	Ace Fund Holdings, LLC	Wilmington	DE	Capital Distribution	05/02/2023	10/24/2023	74,294							74,294	74,294				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							313,123,919							313,123,919	236,071,784				77,052,135
000000-00-0	ISQ ACE FUND, LLC	Wilmington	DE	Sale	02/15/2023	02/05/2023	98,627,451							98,627,451	98,627,451				
000000-00-0	M-A LPI Holdings, LLC	Torch Key	FL	Capital Distribution	12/27/2022	02/17/2023	880,555							880,555	880,555				
000000-00-0	M-A LPI Holdings, LLC	Torch Key	FL	Capital Distribution	12/27/2022	02/17/2023	23,027							23,027	23,027				
000000-00-0	M-A LPI Holdings, LLC	Torch Key	FL	Capital Distribution	12/27/2022	02/17/2023	86,469							86,469	86,469				
000000-00-0	BH JV Multifamily Investors LLC	Wilmington	DE	Capital Distribution	03/14/2022	05/03/2023	2,105,783							2,105,783	2,105,783				
000000-00-0	BH JV (Berm FW) Multifamily Investor, LLC	Wilmington	DE	Capital Distribution	12/23/2022	06/22/2023	64,600							64,600	64,600				
2099999. Joint Venture Interests - Common Stock - Affiliated							101,787,885							101,787,885	101,787,885				
000000-00-0	AltsCo Core	Wilmington	DE	Capital Distribution	04/01/2022	08/01/2023	70,000,000							70,000,000	60,893,117				9,106,883
000000-00-0	Apollo USRE Granite Coinvest L.P.	Wilmington	DE	Capital Distribution	06/30/2021	06/08/2023	1,154,424							1,154,424	1,035,405				119,019
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Capital Distribution	07/05/2018	07/28/2023	5,302,187							5,302,187	4,401,544				900,643
2599999. Joint Venture Interests - Other - Unaffiliated							76,456,611							76,456,611	66,330,066				10,126,545
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE CO SUB CORP_BND 144A 7 3/8% Due 2/15/2024 FA15	BOSTON	MA	Sale	10/05/2010	07/24/2023	307,675		(3,842)			(3,842)		303,834	301,794		(2,040)	(2,040)	20,957
694475-AA-2	PACIFIC LIFE INSURANCE COMPANY SUB CORP_BND 144A 9 1/4% Due 6/15/2039 JD15	NEWPORT BEACH	CA	Sale	10/20/2021	07/14/2023	5,997,503		(700,960)			(700,960)		5,296,542	7,782,576		2,486,034	2,486,034	328,375
707567-AA-1	TEACHERS INSURANCE AND ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39	NEW YORK	NY	Sale	09/21/2009	07/21/2023	20,336,289		25,969			25,969		20,362,259	21,598,902		1,236,643	1,236,643	1,171,563
628312-AA-8	MUTUAL OF OMAHA INS CO MUTOMA 6.8 06/15/36 6.800% 06/15/36	OMAHA	NE	Sale	08/01/2009	05/23/2023	14,552,044		(98,134)			(98,134)		14,453,910	15,808,721		1,354,811	1,354,811	489,288
878091-BC-0	TEACHERS INSURANCE AND ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39	NEW YORK	NY	Sale	12/31/2017	05/19/2023	999,042		(96,744)			(96,744)		902,298	1,106,240		203,942	203,942	29,874
694606-AA-2	PACIFIC LIFE INSURANCE C PACLIF 7.9 12/30/23 7.900% 12/30/23	NEWPORT BEACH	CA	Maturity	03/04/2010	12/30/2023	3,020,433		(20,433)			(20,433)		3,000,000	3,000,000				237,000
000000-00-0	SN UNWIND ADJUSTMENTS								912,691			912,691							
2799999. Surplus Debentures, etc - Unaffiliated							45,212,986		18,547			18,547		44,318,843	49,598,233		5,279,390	5,279,390	2,277,057
BMSOV0-YD-1	ASP SUMMA 1 LLC	CHICAGO	IL	Redemption	10/28/2021	06/01/2022	(5,108)							(5,108)	(5,108)				
BMSOV0-YG-4	ASP SUMMA 2 LLC	CHICAGO	IL	Redemption	10/28/2021	06/01/2022	(6,368)							(6,368)	(6,368)				
BMSOV0-YK-5	ASP SUMMA 3 LLC	CHICAGO	IL	Redemption	10/28/2021	01/15/2022	(168,352)							(168,352)	(168,352)				
BMSOV0-YY-5	ASP SUMMA 4 LLC	CHICAGO	IL	Redemption	10/28/2021	06/01/2022	(14,233)							(14,233)	(14,233)				
BMSOV0-Z6-5	ASP SUMMA 5 LLC	CHICAGO	IL	Redemption	10/28/2021	06/01/2022	(472,646)							(472,646)	(472,646)				
BMSOV0-ZB-4	ASP SUMMA 6 LLC	CHICAGO	IL	Redemption	10/28/2021	01/15/2022	(452,193)							(452,193)	(452,193)				
BMSOV0-ZF-5	ASP SUMMA 7 LLC	CHICAGO	IL	Redemption	10/28/2021	06/01/2022	(477,844)							(477,844)	(477,844)				
BMSOV0-ZL-2	ASP SUMMA 8 LLC	CHICAGO	IL	Redemption	10/28/2021	06/01/2022	(466,059)							(466,059)	(466,059)				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							(2,062,803)							(2,062,803)	(2,062,803)				
6099999. Total - Unaffiliated							432,730,713		18,547			18,547		431,836,570	349,937,280		5,279,390	5,279,390	89,455,737
6199999. Total - Affiliated							101,787,885							101,787,885	101,787,885				
6299999 - Totals							534,518,598		18,547			18,547		533,624,455	451,725,165		5,279,390	5,279,390	89,455,737

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-B6-6	UNITED STATES TREASURY SENIOR GOVT_BND				1.A	146,792	99.6720	139,541	140,000	140,137		(1,112)			2.750	2.180	FA	1,454	3,850	09/13/2017	02/15/2024
912828-B6-6	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A	940,966	99.6720	907,014	910,000	910,587		(4,770)			2.750	2.180	FA	9,452	25,025	09/13/2017	02/15/2024
912828-K7-4	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A	487,754	96.2340	481,172	500,000	497,805		1,314			2.000	2.277	FA	3,777	10,000	09/15/2015	08/15/2025
912828-WJ-5	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A	148,383	99.0000	148,500	150,000	149,932		181			2.500	2.624	MN	484	3,750	06/17/2014	05/15/2024
912828-Y8-7	UNITED STATES TREASURY SENIOR GOVT_BND				1.A	5,016,731	98.0940	4,904,688	5,000,000	5,002,142		(3,644)			1.750	1.676	JJ	36,617	87,500	11/19/2019	07/31/2024
912828-YD-6	UNITED STATES TREASURY SENIOR GOVT_BND				1.A	5,593,528	93.2500	5,277,950	5,660,000	5,634,901		9,006			1.375	1.483	FA	26,298	77,825	10/23/2020	08/31/2026
912828-YD-6	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A	357,345	93.2500	317,050	340,000	347,966		(2,964)			1.375	1.483	FA	1,580	4,675	10/23/2020	08/31/2026
912828-YG-9	UNITED STATES TREASURY SENIOR GOVT_BND				1.A	4,958,345	93.7810	4,689,063	5,000,000	4,982,761		6,069			1.625	1.754	MS	20,646	81,250	11/20/2019	09/30/2026
912828-YH-7	UNITED STATES TREASURY TREASURYNOTE				1.A	4,965,336	97.4530	4,872,656	5,000,000	4,994,527		7,225			1.500	1.648	MS	19,057	75,000	11/14/2019	09/30/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						22,615,180	XXX	21,737,634	22,700,000	22,660,758		11,305			XXX	XXX	XXX	119,365	368,875	XXX	XXX
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	1,657,421	3.8000	570,234		1,022,858		(153,236)			1.779	4.260	MON	22,252	301,451	11/20/2015	11/20/2065
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	527,333	2.7460	456,699		527,333		(136,456)	425,773		1.491	31.848	MON	20,662	255,391	02/01/2023	03/20/2066
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,184,754	XXX	1,026,933		1,550,191		(289,692)	425,773		XXX	XXX	XXX	42,914	556,842	XXX	XXX
36194S-PD-4	GOVERNMENT NATIONAL MORTGAGE A APROJ_MBS			4	1.A	97,798,139	92.2960	88,629,661	96,027,629	97,298,406		548,126			3.020	2.861	MON	241,670	2,900,034	08/23/2016	09/15/2041
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						97,798,139	XXX	88,629,661	96,027,629	97,298,406		548,126			XXX	XXX	XXX	241,670	2,900,034	XXX	XXX
0109999999. Total - U.S. Government Bonds						122,598,073	XXX	111,394,228	118,727,629	121,509,355		269,739	425,773		XXX	XXX	XXX	403,949	3,825,751	XXX	XXX
656836-AC-7	NORTH AMERICAN DEVELOPMENT BAN SENIOR CO	0			1.C FE	50,000,000	91.4370	45,718,300	50,000,000	50,000,000					3.300	3.300	JD	64,167	1,650,000	12/10/2012	12/17/2030
03666H-AE-1	ANTARES HOLDINGS LP SENIOR CORP_BND 144A	0		2	2.B FE	1,980,120	90.2110	1,804,222	2,000,000	1,986,644		3,451			3.750	3.954	JJ	34,583	75,000	01/21/2022	07/15/2027
125094-AC-6	CDP FINANCIAL INC SENIOR CORP_BND 144A		A	1	1.A FE	19,494,675	107.4220	17,724,696	16,500,000	18,717,846		(94,552)			5.600	4.415	MN	92,400	924,000	02/05/2014	11/25/2039
65334H-AA-0	CNOOC PETROLEUM NORTH AMERICA SENIOR COR	0	A	1	1.E FE	1,829,320	120.2410	2,404,816	2,000,000	1,900,406		8,028			7.875	8.738	MS	46,375	157,500	01/09/2009	03/15/2032
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR SENIOR CO	0	A	2	1.E FE	50,290	81.1380	40,569	50,000	50,234		(28)			2.500	2.432	AO	264	1,250	12/02/2021	10/15/2031
00386S-AB-8	ABU DHABI NATIONAL ENERGY COMP SENIOR CO	0	D		1.D FE	11,718,506	117.4390	12,565,973	10,700,000	11,662,378		(50,215)			6.500	5.512	AO	123,644	695,500	11/16/2022	10/27/2036
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMP SENIOR CO	0	D		1.D FE	2,000,000	83.8150	1,676,296	2,000,000	2,000,000					4.000	4.000	AO	19,556	80,000	09/27/2019	10/03/2049
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMP SENIOR CO		D	2	1.D FE	5,168,750	74.6080	3,730,395	5,000,000	5,160,750		(3,727)			3.400	3.220	AO	29,278	170,000	10/19/2021	04/29/2051
00401M-AA-4	ABU DHABI CRUDE OIL PIPELINE L SECURED C	0	D	1	1.C FE	3,000,000	94.6450	2,839,350	3,000,000	3,000,000					3.650	3.649	JD	304	109,500	10/27/2017	11/02/2029
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA SENIOR COR	0	D		1.G FE	4,666,020	90.3750	4,292,813	4,750,000	4,692,236		3,894			4.950	5.096	JJ	99,275	235,125	09/25/2015	07/29/2035
141844-AF-7	CARIBBEAN DEVELOPMENT BANK SENIOR CORP_B	0	D		1.B FE	21,440,000	95.2580	20,423,251	21,440,000	21,440,000					4.375	4.374	MN	135,489	938,000	11/06/2012	11/09/2027
168863-DW-5	CHILE REPUBLIC OF SENIOR CORP_BND		D	2	1.F FE	26,040,245	82.1710	21,602,835	26,290,000	26,048,818		4,547			4.000	4.055	JJ	441,088	1,051,600	01/27/2022	01/31/2052
168863-DY-1	CHILE REPUBLIC OF SENIOR CORP_BND		D	2	1.F FE	21,168,052	89.4540	18,950,788	21,185,000	21,169,063		566			4.340	4.346	MS	291,153	919,429	03/02/2022	03/07/2042
168863-DY-1	CHILE REPUBLIC OF SENIOR CORP_BND	0	D	2	1.F FE	1,253,996	89.4540	1,122,645	1,255,000	1,254,056		34			4.340	4.346	MS	17,248	54,467	03/02/2022	03/07/2042
210314-AB-6	CONSORCIO TRANSMANTARO SA SENIOR CORP_BN	0	D	1	2.C FE	2,121,000	93.7500	1,875,000	2,000,000	2,088,854		(8,948)			4.700	4.058	AO	19,583	94,000	03/12/2020	04/16/2034
21987B-AU-2	CORPORACION NACIONAL DEL COBRE SENIOR CO		D		2.A FE	17,828,490	86.1710	15,510,762	18,000,000	17,857,547		3,841			4.875	4.936	MN	138,938	877,500	10/29/2014	11/04/2044
21987B-BA-5	CORPORACION NACIONAL DEL COBRE SENIOR CO		D	2	2.A FE	23,879,348	72.0000	17,589,600	24,430,000	23,905,195		11,561			3.700	3.831	JJ	379,140	903,910	10/19/2021	01/30/2050
21987B-BD-9	CORPORACION NACIONAL DEL COBRE SENIOR CO	0	D	2	2.A FE	1,203,750	65.2500	978,750	1,500,000	1,213,520		5,473			3.150	4.359	JJ	21,788	47,250	03/09/2022	01/15/2051
23330J-AA-9	DP WORLD LTD SENIOR CORP_BND 144A	0	D		2.B FE	1,322,500	110.0000	1,100,000	1,000,000	1,265,897		(14,332)			6.850	4.243	JJ	34,060	68,500	10/07/2019	07/02/2037
23371D-AG-9	DAE FUNDING LLC CORP_BND 144A		C	2	2.C FE	20,562,000	92.0020	18,400,360	20,000,000	20,376,064		(86,207)			3.375	2.880	MS	189,375	675,000	10/18/2021	03/20/2028
24820R-AG-3	EQUINOR ASA SENIOR CORP_BND 144A	0	D		1.D FE	4,182,390	108.7790	4,327,229	3,978,000	4,175,566		(6,824)			6.500	5.338	JD	21,548	129,285	10/16/2023	12/01/2028
268317-AC-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		D		2.A FE	6,051,100	113.3480	5,667,400	5,000,000	5,749,584		(31,360)			6.950	5.852	JJ	149,618	347,500	12/01/2010	01/26/2039
268317-AC-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	0	D		2.A FE	3,042,042	113.3480	3,287,092	2,900,000	3,003,847		(3,942)			6.950	5.852	JJ	86,778	201,550	04/21/2009	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		D		2.A FE	8,906,783	99.1900	8,183,175	8,250,000	8,722,045		(18,643)			5.600	5.075	JJ	197,633	462,000	09/16/2010	01/27/2040
268317-AE-4	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	0	D		2.A FE	1,079,610	99.1900	991,900	1,000,000	1,057,218		(2,260)			5.600	5.075	JJ	23,956	56,000	09/16/2010	01/27/2040
268317-AQ-7	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	0	D	2	2.A FE	5,441,850	90.4380	4,521,900	5,000,000	5,420,223		(11,822)			4.950	4.341	AO	53,625	247,500	02/09/2022	10/13/2045
268317-AT-1	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		D	1	2.A FE	16,431,337	92.1120	12,389,104	13,450,000	16,243,108		(70,352)			5.000	3.699	MS	186,806	672,500	03/26/2021	09/21/2048
268317-AT-1	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	0	D	1	2.A FE	3,103,194	92.1120	2,348,864	2,550,000	3,068,035		(13,003)			5.000	3.699	MS	35,417	127,500	03/12/2021	09/21/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
268317-AV-6	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	0	D	1	2.A FE	2,917,830	90.7730	2,723,196	3,000,000	2,932,236		3,030			4.875	5.095	MS	40,625	146,250	09/18/2018	09/21/2038
279158-AN-9	ECOPETROL SA SENIOR CORP_BND	0	D	1	3.A FE	2,426,000	98.7500	1,975,000	2,000,000	2,295,915		(42,057)			6.875	4.100	AO	23,681	137,500	10/06/2020	04/29/2030
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO		D	1	1.G FE	8,025,571	87.0410	7,149,548	8,214,000	8,047,712		3,694			5.000	5.151	JJ	177,970	410,700	01/19/2017	01/25/2047
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO	0	D	1	1.G FE	1,745,029	87.0410	1,554,552	1,786,000	1,749,843		803			5.000	5.151	JJ	38,697	89,300	01/19/2017	01/25/2047
302154-BK-4	EXPORT-IMPORT BANK OF KOREA SENIOR CORP_	0	D		1.C FE	15,524,581	99.9660	15,994,512	16,000,000	15,986,354		371,414			4.000	4.370	JJ	296,889	640,000	01/07/2014	01/14/2024
302154-BN-8	EXPORT-IMPORT BANK OF KOREA SENIOR CORP_		D		1.C FE	24,798,750	96.3090	24,077,300	25,000,000	24,945,996		19,462			3.250	3.337	FA	313,715	812,500	06/23/2015	08/12/2026
31424E-AC-6	UNITED ARAB EMIRATES GOVERNME SENIOR CO		D		1.D FE	19,350,000	75.6510	15,130,280	20,000,000	19,403,493		24,803			2.875	3.094	AO	115,000	575,000	10/19/2021	10/19/2041
48126P-AA-0	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A	0	D	1	2.B FE	1,000,000	82.8750	828,750	1,000,000	1,000,000					3.500	3.500	AO	7,486	35,000	10/06/2020	04/14/2033
55276V-AK-8	MDGH GMTN RSC LTD SENIOR CORP_BND 144A		D	2	1.C FE	21,650,000	79.6150	15,922,960	20,000,000	21,565,558		(39,318)			3.700	3.245	MN	111,000	740,000	10/19/2021	11/07/2049
62630C-AC-5	KUNTARAHOITUS OYJ CORP_BND 144A		D	2	1.B FE	50,000,000	91.0040	45,501,759	50,000,000	50,000,000					3.660	3.660	MS	462,583	1,830,000	09/16/2014	09/30/2039
636203-AA-9	NATIONAL GAS COMPANY OF TRINID SENIOR CO		D	1	3.B FE	19,042,715	90.6250	18,057,031	19,925,000	19,340,749		31,417			6.050	6.403	JJ	555,852	1,205,463	06/23/2010	01/15/2036
63983T-AR-6	NEDERLANDSE WATERSCHAPSBANK NV CORP_BND		D	2	1.A FE	39,200,000	92.7800	36,369,823	39,200,000	39,200,000					3.910	3.910	MN	161,787	1,532,720	04/29/2014	05/23/2039
63983T-AR-6	NEDERLANDSE WATERSCHAPSBANK NV CORP_BND	0	D	2	1.A FE	5,800,000	92.7800	5,381,249	5,800,000	5,800,000					3.910	3.910	MN	23,938	226,780	04/29/2014	05/23/2039
69370P-AA-9	PERTAMINA PERSERO PT SENIOR CORP_BND 144	0	D		2.B FE	1,781,250	109.0000	1,635,000	1,500,000	1,752,514		(6,897)			6.450	5.112	MN	8,331	96,750	06/10/2019	05/30/2044
69370P-AE-1	PERTAMINA PERSERO PT SENIOR CORP_BND 144		D		2.B FE	3,219,900	88.3750	2,651,250	3,000,000	3,210,485		(4,488)			4.700	4.248	JJ	59,142	141,000	10/20/2021	07/30/2049
698299-BL-7	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	0	D	1	2.C FE	2,258,300	59.8750	1,197,500	2,000,000	2,246,859		(3,660)			3.870	3.278	JJ	33,970	77,400	09/22/2020	07/23/2060
706451-BG-5	PETROLEOS MEXICANOS SENIOR CORP_BND		D	1	4.A FE	5,416,479	76.2500	3,812,500	5,000,000	5,266,915		(15,850)			6.625	5.975	JD	14,722	331,250	10/01/2010	06/15/2035
71645W-AQ-4	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_		D	1	3.B FE	14,556,250	102.2500	12,781,250	12,500,000	14,016,970		(56,539)			6.875	5.710	JJ	384,332	859,375	10/27/2010	01/20/2040
716743-AJ-8	PETRONAS CAPITAL LTD SENIOR CORP_BND 144	0	D		1.G FE	1,883,375	98.2030	1,865,857	1,900,000	1,897,653		1,860			3.500	3.605	MS	19,026	66,500	03/11/2015	03/18/2025
74730D-AD-5	QATAR ENERGY SENIOR CORP_BND 144A		D	2	1.D FE	10,050,000	72.6410	7,264,050	10,000,000	10,047,983		(1,091)			3.300	3.273	JJ	154,917	330,000	10/19/2021	07/12/2051
74730D-AE-3	QATAR ENERGY SENIOR CORP_BND 144A		D	2	1.D FE	10,020,000	76.4820	7,648,150	10,000,000	10,018,542		(815)			3.125	3.111	JJ	146,701	312,500	10/19/2021	07/12/2041
78462Q-AD-1	SP POWERASSETS LTD SENIOR CORP_BND 144A	0	D		1.B FE	3,192,128	97.1560	3,108,992	3,200,000	3,198,304		853			3.250	3.279	MN	10,689	104,000	11/17/2015	11/24/2025
80413T-AC-3	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND		D		1.E FE	28,593,750	88.0170	22,004,250	25,000,000	28,391,256		(94,276)			4.500	3.621	AO	203,125	1,125,000	10/19/2021	10/26/2046
80413T-AK-5	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	0	D		1.E FE	3,961,152	99.6190	3,984,748	4,000,000	3,964,693		3,541			4.375	4.565	AO	36,458	87,500	06/05/2023	04/16/2029
80413T-AZ-2	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND		D		1.E FE	34,275,850	70.5920	24,707,305	35,000,000	34,306,761		14,832			3.250	3.360	MN	139,028	1,137,500	11/09/2021	11/17/2051
80414L-2E-4	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		D		1.E FE	20,823,810	88.8730	18,663,330	21,000,000	20,852,910		6,677			4.250	4.313	AO	185,938	892,500	04/09/2019	04/16/2039
857006-AK-6	STATE GRID OVERSEAS INVESTMENT SENIOR CO		D	1	1.E FE	20,000,000	87.2410	17,448,200	20,000,000	20,000,000					4.000	4.000	MN	126,667	800,000	04/26/2017	05/04/2047
85771P-AE-2	EQUINOR ASA SENIOR CORP_BND		D	1	1.D FE	11,005,070	92.4730	10,171,975	11,000,000	11,003,739		(137)			4.250	4.247	MN	49,347	467,500	11/17/2011	11/23/2041
85771P-AK-8	EQUINOR ASA SENIOR CORP_BND	0	D	1	1.D FE	5,311,570	99.8930	5,494,104	5,500,000	5,499,201		20,359			2.650	3.029	JJ	67,207	145,750	05/28/2013	01/15/2024
G10367-AG-8	BERMUDA GOVERNMENT OF CORP_BND	0	D	2	1.E FE	9,031,500	70.3920	6,335,307	9,000,000	9,030,246		(714)			3.375	3.356	FA	110,531	303,750	10/19/2021	08/20/2050
G8850L-AD-2	THREE GORGES FINANCE I CAYMAN THREEGORG	0	D	1	1.E FE	1,035,794	73.9880	739,880	1,000,000	1,034,112		(890)			3.200	3.006	AO	6,667	32,000	01/19/2022	10/16/2049
M0152W-AL-5	ABU DHABI EMIRATE OF SENIOR CORP_BND	0	D		1.C FE	8,844,500	63.4100	6,341,040	10,000,000	8,867,435		10,512			2.700	3.166	MS	89,250	270,000	10/14/2021	09/02/2070
M28505-AF-8	DP WORLD LTD SENIOR CORP_BND	0	D	2	2.B FE	1,029,319	84.3750	843,750	1,000,000	1,028,251		(591)			4.700	4.511	MS	11,881	47,000	01/19/2022	09/30/2049
M87068-AT-5	ISRAEL STATE OF SENIOR CORP_BND	0	D		1.D FE	8,920,000	71.6040	5,728,320	8,000,000	8,892,910		(12,641)			3.800	3.273	MN	40,533	304,000	10/19/2021	05/13/2060
PPFQKG-SG-3	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	0	D		2.A FE	14,255,670	100.7560	14,408,055	14,300,000	14,259,435		3,765			6.420	6.585	MN	132,609	459,030	10/31/2023	11/09/2025
PPFZ3H-XF-6	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	0	D		2.A FE	14,411,540	101.9680	14,581,481	14,300,000	14,407,695		(3,845)			6.450	6.227	MN	133,228	461,175	10/31/2023	11/09/2027
R2284#-AB-6	STATNETT SF CORP_BND		D		1.F	5,000,000	93.7290	4,686,450	5,000,000	5,000,000					3.170	3.170	JJ	70,004	158,500	01/22/2013	01/22/2028
R2284#-AF-7	STATNETT SF CORP_BND		D		1.F	3,000,000	90.1760	2,705,280	3,000,000	3,000,000					3.220	3.219	MS	29,248	96,600	06/12/2013	06/12/2029
Y20721-BE-8	INDONESIA REPUBLIC OF SENIOR CORP_BND	0	D		2.B FE	7,087,845	97.9030	5,874,180	6,000,000	7,015,121		(36,657)			4.625	3.420	AO	58,583	277,500	12/22/2021	04/15/2043
Y6421X-BY-3	NTPC LTD SENIOR CORP_BND	0	D		2.C FE	2,777,063	98.4350	2,706,963	2,750,000	2,764,790		(6,458)			4.250	3.987	FA	40,582	116,875	01/19/2022	02/26/2026
Y7138A-AF-7	PERTAMINA PERSERO PT SENIOR CORP_BND	0	D		2.B FE	2,255,000	101.1250	2,022,500	2,000,000	2,226,401		(7,013)			5.625	4.727	MN	12,813	112,500	07/23/2019	05/20/2043
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						750,442,959	XXX	654,145,712	734,103,000	748,698,171		(191,735)			XXX	XXX	XXX	7,637,841	29,966,034	XXX	XXX
0309999999. Total - All Other Government Bonds						750,442,959	XXX	654,145,712	734,103,000	748,698,171		(191,735)			XXX	XXX	XXX	7,637,841	29,966,034	XXX	XXX
011770-T9-5	ALASKA STATE OF SENIOR MUNITAX_BND GO	0			1.D FE	150,000	104.2090	156,314	150,000	150,000					5.442	5.442	FA	3,401	8,163	12/08/2010	08/01/2028
13063D-X3-7	CALIFORNIA STATE OF MUNI_BND GO	0			1.C FE	408,676	100.0400	410,164	410,000	408,846		132			3.500	3.542	MS	4,783	14,350	09/23/2022	09/01/2031
20772J-AC-6	CONNECTICUT STATE OF SENIOR MUNITAX_BND	0			1.D FE	1,520,070	100.8050	1,562,478	1,550,000	1,541,671		2,234			5.090	5.267	AO	19,724	78,895	11/01/2010	10/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373384-X7-6	GEORGIA STATE OF MUNITAX_BND GO	0		2	1.A FE	3,010,000	96.4540	2,903,265	3,010,000	3,010,000					4.000	3.999	FA	50,167	120,400	06/18/2014	02/01/2034
373384-ZT-6	GEORGIA STATE OF MUNITAX_BND GO	0		2	1.A FE	2,252,248	92.7770	2,166,343	2,335,000	2,292,458		4,219			3.300	3.550	JJ	38,528	77,055	08/21/2012	07/01/2032
373385-FM-0	GEORGIA STATE OF MUNITAX_BND GO			1	1.A FE	10,000,000	83.5100	8,351,000	10,000,000	10,000,000					3.100	3.099	JJ	155,000	310,000	06/20/2019	07/01/2039
419792-C7-9	HAWAII STATE OF MUNITAX_BND GO			2	1.C FE	9,733,600	75.4550	7,545,500	10,000,000	9,754,594		11,094			2.850	3.038	AO	71,250	285,000	02/03/2022	10/01/2040
594612-BF-9	MICHIGAN STATE OF MUNITAX_BND GO	0		2	1.B FE	1,180,000	95.3750	1,125,425	1,180,000	1,180,000					3.400	3.400	MN	5,126	40,120	04/11/2013	05/15/2029
605581-QW-0	MISSISSIPPI STATE OF MUNITAX_BND GO			2	1.C FE	8,000,000	79.4230	6,353,840	8,000,000	8,000,000					2.537	2.537	AO	50,740	202,960	11/19/2021	10/01/2036
68609T-3T-3	OREGON STATE OF MUNITAX_BND GO			2	1.B FE	6,475,000	75.3060	4,876,064	6,475,000	6,475,000					2.765	2.764	MN	29,839	179,034	10/20/2021	11/01/2041
882724-DK-0	TEXAS STATE OF MUNITAX_BND GO	0		2	1.A FE	5,655,000	91.6750	5,184,221	5,655,000	5,655,000					3.820	3.818	FA	90,009	216,021	05/24/2017	08/01/2037
93974C-PL-8	WASHINGTON STATE OF MUNITAX_BND GO	0			1.B FE	1,123,188	102.9610	1,132,571	1,100,000	1,106,589		(1,665)			5.381	5.192	FA	24,663	59,191	07/13/2010	08/01/2029
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						49,507,782	XXX	41,767,185	49,865,000	49,574,158		16,014			XXX	XXX	XXX	543,230	1,591,189	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						49,507,782	XXX	41,767,185	49,865,000	49,574,158		16,014			XXX	XXX	XXX	543,230	1,591,189	XXX	XXX
015302-2L-5	ALEXANDRIA VA MUNITAX_BND GO	0			1.A FE	89,998	96.6790	87,011	90,000	89,999					3.500	3.500	JJ	1,453	3,150	07/24/2015	07/15/2028
044357-RH-6	ASHLAND MASS MUNITAX_BND GO	0		2	1.A FE	168,496	97.4320	160,763	165,000	165,501		(387)			3.500	3.250	AO	1,444	5,775	03/25/2015	04/01/2028
044357-RJ-2	ASHLAND MASS MUNITAX_BND GO	0		2	1.A FE	174,136	97.8210	166,296	170,000	170,597		(460)			3.750	3.460	AO	1,594	6,375	03/25/2015	04/01/2029
044357-RK-9	ASHLAND MASS MUNITAX_BND GO	0		2	1.A FE	179,011	97.7490	171,061	175,000	175,583		(448)			3.875	3.600	AO	1,695	6,781	03/25/2015	04/01/2030
044357-RL-7	ASHLAND MASS MUNITAX_BND GO	0		2	1.A FE	189,603	97.7550	180,847	185,000	185,671		(516)			4.000	3.700	AO	1,850	7,400	03/25/2015	04/01/2031
044357-RM-5	ASHLAND MASS MUNITAX_BND GO	0		2	1.A FE	194,704	97.3930	185,047	190,000	190,689		(529)			4.100	3.800	AO	1,948	7,790	03/25/2015	04/01/2032
044357-RN-3	ASHLAND MASS MUNITAX_BND GO	0		2	1.A FE	204,528	96.9390	193,878	200,000	200,664		(510)			4.125	3.850	AO	2,063	8,250	03/25/2015	04/01/2033
044357-RQ-6	ASHLAND MASS MUNITAX_BND GO	0		2	1.A FE	430,349	96.1060	403,645	420,000	421,502		(1,164)			4.200	3.900	AO	4,410	17,640	03/25/2015	04/01/2035
052396-S2-5	AUSTIN TX CITY OF SENIOR MUNITAX_BND GO	0			1.B FE	1,350,000	93.1620	1,257,687	1,350,000	1,350,000					3.500	3.500	MS	15,750	47,250	08/24/2012	09/01/2032
052396-UV-8	AUSTIN TX CITY OF SENIOR MUNITAX_BND GO	0			1.B FE	1,052,100	102.4660	1,075,893	1,050,000	1,050,481		(172)			5.310	5.290	MS	18,585	55,755	11/18/2010	09/01/2029
052397-GQ-3	AUSTIN TX CITY OF SENIOR MUNITAX_BND GO	0		2	1.B FE	1,000,000	87.1730	871,730	1,000,000	1,000,000					3.061	3.061	MS	10,203	30,610	09/08/2016	09/01/2034
052397-GR-1	AUSTIN TX CITY OF SENIOR MUNITAX_BND GO	0		2	1.B FE	1,525,000	85.3170	1,301,084	1,525,000	1,525,000					3.161	3.161	MS	16,068	48,205	09/08/2016	09/01/2036
052397-RP-3	AUSTIN TX CITY OF MUNITAX_BND GO			2	1.B FE	7,185,000	80.2120	5,763,232	7,185,000	7,185,000					2.926	2.925	MS	70,078	210,233	09/11/2019	09/01/2039
052397-SF-4	AUSTIN TX CITY OF MUNITAX_BND GO			2	1.B FE	3,000,000	80.2120	2,406,360	3,000,000	3,000,000					2.926	2.925	MS	29,260	87,780	09/11/2019	09/01/2039
052430-FC-4	AUSTIN TEX INDPT SCH DIST MUNITAX_BND GO	0			1.B FE	650,000	103.1490	670,469	650,000	650,000					5.141	5.141	FA	13,924	33,417	08/11/2010	08/01/2030
052430-FD-2	AUSTIN TEX INDPT SCH DIST MUNITAX_BND GO	0			1.B FE	550,000	104.3160	573,738	550,000	550,000					5.241	5.241	FA	12,011	28,826	08/11/2010	08/01/2035
055033-RR-7	AZUSA CALIF UNI SCH DIST MUNITAX_BND GO			2	1.D FE	5,600,000	76.3690	4,276,664	5,600,000	5,600,000					2.901	2.901	FA	67,690	162,456	08/28/2019	08/01/2041
05914F-JT-8	BALTIMORE CNTY MD SENIOR MUNITAX_BND GO	0			1.A FE	1,530,532	101.8470	1,578,629	1,550,000	1,541,101		1,068			4.900	5.000	MN	12,658	75,950	10/28/2010	11/01/2030
074527-NG-3	BEAUMONT TEX INDPT SCH DIST MUNITAX_BND	0		2	1.A FE	1,536,675	100.0530	1,500,795	1,500,000	1,499,375		(189)			5.810	5.469	FA	32,923	87,150	07/07/2010	02/15/2038
084509-XE-3	BERKS CNTY PA MUNITAX_BND GO			2	1.A FE	3,025,000	83.1510	2,515,318	3,025,000	3,025,000					2.965	2.965	MN	11,461	89,691	08/07/2019	11/15/2037
094808-CQ-3	BLOOMINGTON MINN PORT AUTH MUNITAX_BND G	0		2	1.A FE	4,065,000	94.1410	3,826,832	4,065,000	4,065,000					3.600	3.596	FA	60,975	146,340	10/05/2015	02/01/2035
111746-JK-0	BROCKTON MASS MUNITAX_BND GO	0		2	1.E FE	9,901,720	83.3440	8,184,381	9,820,000	9,887,154		(7,550)			3.038	2.939	MN	49,722	298,332	11/05/2021	11/01/2035
138735-XL-4	CANUTILLO TEX INDPT SCH DIST MUNITAX_BND	0		2	1.A FE	2,000,000	84.5930	1,691,860	2,000,000	2,000,000					2.964	2.964	FA	22,395	59,280	09/11/2019	02/15/2036
150461-N4-9	CEDAR PARK TEX MUNITAX_BND GO	0		2	1.A FE	400,000	95.4600	381,840	400,000	400,000					3.900	3.900	FA	5,893	15,600	03/26/2015	08/15/2032
150461-N5-6	CEDAR PARK TEX MUNITAX_BND GO	0		2	1.A FE	250,000	95.4640	238,660	250,000	250,000					4.000	4.000	FA	3,778	10,000	03/26/2015	08/15/2033
159195-SM-9	CHANNELVIEW TEX INDPT SCH DIST MUNITAX_B	0		2	1.A FE	653,822	100.2330	651,515	650,000	649,723		(84)			5.926	5.848	FA	14,552	38,519	03/24/2010	08/15/2035
164231-KS-0	CHEROKEE CNTY GA SCH SYS SENIOR MUNITAX_	0			1.B FE	850,000	103.2820	877,897	850,000	850,000					5.626	5.626	FA	19,925	47,821	11/12/2010	08/01/2028
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO SENIOR MU	0			1.B FE	248,125	106.6780	266,695	250,000	248,731		63			5.720	5.775	JD	1,192	14,300	04/07/2011	12/01/2038
167560-WW-7	CHICAGO ILL MET WTR RECLAMATIO MUNITAX_B			2	1.B FE	3,550,000	77.3200	2,744,860	3,550,000	3,550,000					3.060	3.060	JD	9,053	108,630	11/17/2021	12/01/2041
180848-N2-5	CLARK COUNTY OF NEVADA MUNITAX_BND GO			2	1.B FE	9,785,000	78.4830	7,679,562	9,785,000	9,785,000					3.150	3.149	JJ	154,114	308,228	10/02/2019	07/01/2041
185468-RU-1	CLEBURNE TX MUNITAX_BND GO	0		2	1.D FE	150,000	95.6050	143,408	150,000	150,000					4.434	4.426	FA	2,513	6,651	01/13/2016	08/15/2036
189342-F8-6	CLOVIS CALIF UNI SCH DIST MUNITAX_BND GO	0		2	1.C FE	678,594	99.1790	694,253	700,000	682,609		859			4.125	4.360	FA	12,031	28,875	10/04/2018	08/01/2038
189342-N2-0	CLOVIS CALIF UNI SCH DIST MUNITAX_BND GO			2	1.C FE	6,925,000	78.2090	5,415,973	6,925,000	6,925,000					3.067	3.067	FA	88,496	212,390	10/22/2021	08/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
198036-5L-5	COLUMBIA MO SCH DIST MUNITAX_BND GO	0			1.B FE	350,000	102.7660	359,681	350,000	350,000					5.189	5.189	MS	6,054	18,162	11/09/2010	09/01/2029
223093-VV-4	COVINA-VALLEY CALIF UNI SCH DI MUNITAX_B			2	1.C FE	2,250,000	81.5270	1,834,358	2,250,000	2,250,000					3.071	3.071	FA	28,791	69,098	08/14/2019	08/01/2039
234554-GB-3	DALLAS CENTER GRIMES IOWA CMNT MUNITAX_B				1.C FE	9,425,000	100.0820	9,432,729	9,425,000	9,425,000					5.625	5.625	JD	44,180	530,156	11/09/2010	06/01/2029
234554-GB-3	DALLAS CENTER GRIMES IOWA CMNT MUNITAX_B	0			1.C FE	850,000	100.0820	850,697	850,000	850,000					5.625	5.625	JD	3,984	47,813	11/09/2010	06/01/2029
234667-JH-7	DALLAS CNTY TEX HOSP DIST MUNITAX_BND GO	0			1.D FE	410,220	100.6340	402,536	400,000	401,526		(882)			5.248	5.000	FA	7,930	20,992	11/19/2010	08/15/2025
244415-JP-1	DEERFIELD ILL SENIOR MUNITAX_BND GO	0			1.A FE	950,000	98.4110	934,904	950,000	950,000					4.000	3.998	JD	3,167	38,000	09/27/2011	12/01/2028
250375-MC-3	DESERT CALIF CMNTY COLLEGE DIS MUNITAX_B			2	1.C FE	3,160,000	80.8010	2,553,312	3,160,000	3,160,000					2.978	2.978	FA	39,210	94,105	11/24/2021	08/01/2037
30747M-6B-7	FARGO N D SENIOR MUNITAX_BND GO	0		1	1.C FE	1,560,000	95.7260	1,493,326	1,560,000	1,560,000					4.000	4.000	MN	10,400	62,400	12/09/2014	05/01/2034
30747M-6G-6	FARGO N D SENIOR MUNITAX_BND GO			1	1.C FE	2,035,000	93.9210	1,911,292	2,035,000	2,035,000					4.250	4.250	MN	14,415	86,488	12/09/2014	05/01/2039
30747M-6G-6	FARGO N D SENIOR MUNITAX_BND GO	0		1	1.C FE	300,000	93.9210	281,763	300,000	300,000					4.250	4.250	MN	2,125	12,750	12/09/2014	05/01/2039
343534-NL-3	FLOWOOD MISS MUNITAX_BND GO	0		2	1.B FE	1,000,000	91.7910	917,910	1,000,000	1,000,000					3.772	3.772	MN	6,287	37,720	11/03/2017	11/01/2037
349545-K9-3	FORT ZUMWALT MO SCH DIST MUNITAX_BND GO	0			1.B FE	800,000	101.8260	814,608	800,000	800,000					5.300	5.297	MS	14,133	42,400	11/16/2010	03/01/2029
360046-Q9-0	FULTON CNTY GA MUNITAX_BND GO				1.B FE	14,285,000	101.4420	14,490,990	14,285,000	14,285,000					5.148	5.146	JJ	367,696	735,392	09/15/2010	07/01/2039
365298-Z8-4	GARDEN GROVE CALIF UNI SCH DIS MUNITAX_B			2	1.D FE	17,000,000	81.2140	13,806,380	17,000,000	17,000,000					3.237	3.237	FA	229,288	550,290	09/25/2019	08/01/2040
376087-GL-0	GILROY CALIF UNI SCH DIST MUNITAX_BND GO			2	1.D FE	10,000,000	81.6480	8,164,800	10,000,000	10,000,000					3.214	3.214	FA	133,917	321,400	10/09/2019	08/01/2039
385478-EU-2	GRAND FORKS N D PUB SCH DIST N SENIOR MU	0			1.E FE	800,000	104.5110	836,088	800,000	800,000					6.000	6.000	FA	20,000	48,000	12/14/2010	08/01/2028
401784-YV-9	GUILFORD CNTY N C MUNITAX_BND GO	0		2	1.A FE	245,715	94.8780	237,195	250,000	247,825		221			3.934	4.060	MS	3,278	9,835	03/14/2012	03/01/2032
416791-DV-0	HARTFORD WIS JT SCH DIST NO 1 MUNITAX_BN	0			1.D FE	257,675	101.8910	254,728	250,000	251,594		(652)			5.550	5.246	AO	3,469	13,875	04/12/2011	04/01/2026
416848-TR-0	HARTLAND MICH CONS SCH DIST MUNITAX_BND	0		2	1.C FE	250,000	101.5080	253,770	250,000	250,000					6.650	6.649	MN	2,771	16,625	04/20/2010	05/01/2027
442403-FQ-9	HOUSTON TEX INDPT SCH DIST SENIOR MUNITA	0		1	1.B FE	153,855	100.2660	150,399	150,000	150,000					6.068	5.694	FA	3,439	9,102	01/21/2010	02/15/2029
462668-FS-8	IREDELL CNTY N C SENIOR MUNITAX_BND GO			2	1.A FE	12,259,206	93.7350	11,445,044	12,210,000	12,216,296		(5,586)			3.950	3.901	FA	200,956	482,295	02/17/2015	02/01/2035
463777-8V-7	IRVING TEX MUNITAX_BND GO			2	1.A FE	9,974,046	77.8120	7,683,935	9,875,000	9,955,839		(9,295)			2.980	2.860	MS	86,648	294,275	11/22/2021	09/15/2041
478898-FD-6	JOHNSON CNTY TEX MUNITAX_BND GO	0		2	1.C FE	150,000	98.7970	148,196	150,000	150,000					4.082	4.082	FA	2,313	6,123	11/09/2015	02/15/2029
49474E-4A-8	KING CNTY WASH SENIOR MUNITAX_BND GO				1.A FE	8,700,000	107.2580	9,331,446	8,700,000	8,700,000					6.047	6.046	JD	43,841	526,089	11/16/2010	12/01/2030
494791-SK-3	KING CNTY WASH PUB HOSP DIST N MUNITAX_B			2	1.E FE	5,458,034	77.8560	4,173,082	5,360,000	5,439,492		(8,857)			3.001	2.791	JD	13,404	160,854	11/05/2021	12/01/2038
494791-SZ-0	KING CNTY WASH PUB HOSP DIST N MUNITAX_B			2	1.E FE	6,191,371	79.5050	4,917,384	6,185,000	6,190,256		(584)			2.851	2.839	JD	14,695	176,334	10/25/2021	12/01/2036
502811-HD-7	LA CROSSE WIS SCH DIST MUNITAX_BND GO	0			1.C FE	1,814,265	100.0250	1,780,445	1,780,000	1,780,000					5.500	5.250	MS	32,633	97,900	02/08/2011	03/01/2024
514264-EX-4	LANCASTER OHIO CITY SCH DIST MUNITAX_BND			2	1.B FE	605,622	79.9540	479,724	600,000	603,463		(344)			3.322	3.245	AO	4,983	19,932	11/20/2019	10/01/2041
514264-EX-4	LANCASTER OHIO CITY SCH DIST MUNITAX_BND			2	1.B FE	6,429,778	79.9540	5,109,061	6,390,000	6,414,403		(4,013)			3.322	3.245	AO	53,069	212,276	11/20/2019	10/01/2041
528828-XD-3	LEWISVILLE TEX INDPT SCH DIST MUNITAX_BN	0			1.B FE	256,105	100.7360	251,840	250,000	250,000					6.024	5.690	FA	5,689	15,060	01/22/2010	08/15/2028
534247-PJ-4	LINCOLN NEB ARPT AUTH MUNITAX_BND GO	0		2	1.B FE	1,750,000	92.2050	1,613,588	1,750,000	1,750,000					3.571	3.571	JJ	31,246	62,493	10/13/2016	07/01/2033
534366-AW-9	LINCOLN WEST HAYMARKET NEB JT MUNITAX_BN				1.B FE	11,920,000	107.6340	12,829,973	11,920,000	11,920,000					5.800	5.799	JD	30,727	691,360	11/19/2010	12/15/2035
54930L-QV-0	LUCAS CNTY OHIO MUNITAX_BND GO	0		2	1.C FE	2,655,000	90.0860	2,391,783	2,655,000	2,655,000					3.730	3.730	AO	24,758	99,032	06/30/2017	10/01/2037
54930L-QW-8	LUCAS CNTY OHIO MUNITAX_BND GO			2	1.C FE	1,000,000	86.9850	869,850	1,000,000	1,000,000					3.850	3.850	AO	9,625	38,500	06/30/2017	10/01/2040
56155C-AL-2	MAMMOTH LAKES CALIF MUNITAX_BND GO	0		2	1.E FE	1,235,938	94.0850	1,176,063	1,250,000	1,241,567		1,041			4.250	4.364	AO	13,281	53,125	10/12/2017	10/01/2032
563657-SB-2	MANKATO MINN MUNITAX_BND GO	0		2	1.C FE	1,585,000	92.0030	1,458,248	1,585,000	1,585,000					3.800	3.798	FA	25,096	60,230	02/10/2015	02/01/2037
567288-RT-4	MARICOPA CNTY ARIZ UNI SCH DIS MUNITAX_B	0			1.C FE	363,328	107.7990	377,296	350,000	354,358		(763)			6.209	5.654	JJ	10,866	21,732	01/03/2011	07/01/2028
57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B				1.B FE	23,745,182	81.2160	19,284,887	23,745,182	23,745,182					2.663	2.663	MS	210,778	632,334	08/27/2019	09/01/2039
584002-QB-8	MECKLENBURG CNTY N C MUNITAX_BND GO	0			1.A FE	1,300,000	100.0030	1,300,039	1,300,000	1,300,000					4.349	4.349	AO	14,134	56,537	10/13/2011	10/01/2030
586145-WM-2	MEMPHIS TENN MUNITAX_BND GO	0			1.C FE	400,000	106.1540	424,616	400,000	400,000					5.792	5.792	JJ	11,584	23,168	06/24/2010	07/01/2029
586145-WN-0	MEMPHIS TENN MUNITAX_BND GO	0			1.C FE	550,000	106.9810	588,396	550,000	550,000					5.842	5.842	JJ	16,066	32,131	06/24/2010	07/01/2030
586840-NM-8	MENLO PK CALIF CITY SCH DIST MUNITAX_BND			2	1.A FE	2,600,000	81.7670	2,125,942	2,600,000	2,600,000					2.969	2.968	JJ	38,597	77,194	09/11/2019	07/01/2038
586840-NM-8	MENLO PK CALIF CITY SCH DIST MUNITAX_BND	0		2	1.A FE	400,000	81.7670	327,068	400,000	400,000					2.969	2.968	JJ	5,938	11,876	09/11/2019	07/01/2038
592112-PC-4	MET GOVT NASHVILLE & DAVIDSON SENIOR MUN	0			1.B FE	500,000	95.2180	476,090	500,000	500,000					3.493	3.493	JJ	8,733	17,465	02/11/2015	07/01/2029
602245-UM-2	MILWAUKEE CNTY WIS MUNITAX_BND GO	0			1.C FE	4,209,131	106.7010	4,413,032	4,135,886	4,157,085		(4,605)			6.840	6.662	JD	23,575	282,895	03/23/2009	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60374Y-7Z-4	MINNEAPOLIS MINN MUNITAX_BND GO	...0..		2	1.A FE	200,000	99.5520	199,104	200,000	200,000					4.114	4.114	MS	2,743	8,228	02/13/2014	03/01/2029
60374Y-8A-8	MINNEAPOLIS MINN MUNITAX_BND GO	...0..		2	1.A FE	2,610,000	98.9440	2,582,438	2,610,000	2,610,000					4.379	4.377	MS	38,097	114,292	02/13/2014	03/01/2034
655867-B8-1	NORFOLK VA MUNITAX_BND GO			1	1.C FE	12,129,616	76.3940	9,388,823	12,290,000	12,158,806		7,223			2.820	2.911	AO	86,645	346,578	09/10/2019	10/01/2039
669402-F9-5	NORWICH CONN MUNITAX_BND GO			2	1.C FE	6,845,000	82.7140	5,661,773	6,845,000	6,845,000					3.551	3.550	FA	101,277	243,066	02/11/2022	08/01/2041
678519-RZ-4	OKLAHOMA CITY OKLA SENIOR MUNITAX_BND GO	...0..		2	1.A FE	2,451,438	95.8660	2,372,684	2,475,000	2,461,076		1,224			4.000	4.074	MS	33,000	99,000	07/16/2014	09/01/2034
685585-FF-3	ORCHARD CALIF SCH DIST MUNITAX_BND GO	...0..		2	1.C FE	1,978,760	89.9530	1,799,060	2,000,000	1,984,342		1,004			3.750	3.832	FA	31,250	75,000	12/08/2017	08/01/2036
692039-SV-3	OXNARD CALIF UN HIGH SCH DIST MUNITAX_BN			2	1.C FE	5,977,800	76.1370	4,503,504	5,915,000	5,965,631		(5,903)			3.177	3.049	FA	78,300	187,920	12/01/2021	08/01/2043
724581-UX-9	PITTSBURG CALIF UNI SCH DIST MUNITAX_BND			2	1.E FE	10,580,000	79.4040	8,400,943	10,580,000	10,580,000					3.528	3.528	FA	155,526	373,262	11/27/2019	08/01/2042
724581-UX-9	PITTSBURG CALIF UNI SCH DIST MUNITAX_BND	...0..		2	1.E FE	1,000,000	79.4040	794,040	1,000,000	1,000,000					3.528	3.528	FA	14,700	35,280	11/27/2019	08/01/2042
742327-FL-8	PRINCETON OHIO CITY SCH DIST MUNITAX_BND			2	1.C FE	12,800,096	82.3250	10,529,368	12,790,000	12,795,777		(1,073)			3.315	3.304	JD	35,332	423,989	12/02/2019	12/01/2039
748508-B5-6	QUINCY MASS MUNITAX_BND GO			2	1.C FE	13,500,000	77.5390	10,467,765	13,500,000	13,500,000					2.990	2.989	JD	17,940	403,650	12/15/2021	12/15/2039
76541V-HL-4	RICHMOND VA CITY OF MUNITAX_BND GO	...0..			1.B FE	450,000	100.0280	450,126	450,000	450,000					5.270	5.270	MN	3,953	23,715	11/03/2010	11/01/2029
76541V-KK-2	RICHMOND VA CITY OF MUNITAX_BND GO	...0..			1.B FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					4.150	4.150	JJ	95,681	207,500	06/14/2012	01/15/2033
76541V-NK-9	RICHMOND VA CITY OF MUNITAX_BND GO	...0..			1.B FE	198,856	101.5750	203,150	200,000	199,478		76			4.650	4.701	MS	3,100	9,300	09/12/2013	03/01/2030
76541V-RD-1	RICHMOND VA CITY OF MUNITAX_BND GO	...0..		2	1.B FE	897,434	95.8120	867,099	905,000	901,147		523			3.625	3.700	JD	2,734	32,806	11/18/2015	06/01/2030
76541V-RE-9	RICHMOND VA CITY OF MUNITAX_BND GO	...0..		2	1.B FE	926,285	94.7910	891,035	940,000	932,445		869			3.625	3.750	JD	2,840	34,075	11/18/2015	06/01/2031
76541V-RF-6	RICHMOND VA CITY OF MUNITAX_BND GO	...0..		2	1.B FE	969,062	94.6190	922,535	975,000	971,508		346			3.750	3.800	JD	3,047	36,563	11/18/2015	06/01/2032
772487-Q9-8	ROCK ISLAND ILL SENIOR MUNITAX_BND GO	...0..			1.G FE	4,253,512	94.3800	4,063,059	4,305,000	4,273,422		2,631			4.250	4.345	JD	15,247	182,963	12/09/2014	12/01/2034
779223-DP-8	ROUND ROCK TEX MUNITAX_BND GO	...0..			1.A FE	1,250,000	86.5190	1,081,488	1,250,000	1,250,000					2.266	2.266	FA	10,701	28,325	02/03/2022	08/15/2031
779223-DX-1	ROUND ROCK TEX MUNITAX_BND GO			2	1.A FE	1,750,000	77.7190	1,360,083	1,750,000	1,750,000					2.966	2.966	FA	19,609	51,905	02/03/2022	08/15/2039
788634-AH-6	ST CLAIR CNTY ILL SCH DIST NO MUNITAX_BN	...0..		2	1.E FE	645,000	100.1270	645,819	645,000	645,000					6.875	6.871	AO	11,086	44,351	08/05/2009	04/01/2039
791697-BP-9	ST LOUIS MO SPL ADMINISTRATIVE MUNITAX_B	...0..			1.B FE	4,000,000	103.2580	4,130,320	4,000,000	4,000,000					6.250	6.250	AO	62,500	250,000	12/10/2010	04/01/2026
791697-BX-2	ST LOUIS MO SPL ADMINISTRATIVE MUNITAX_B	...0..			1.B FE	950,000	100.3780	953,591	950,000	950,000					4.750	4.750	AO	11,281	45,125	09/21/2011	04/01/2029
791697-CH-6	ST LOUIS MO SPL ADMINISTRATIVE MUNITAX_B	...0..			1.B FE	200,000	99.7050	199,410	200,000	200,000					4.600	4.600	AO	2,300	9,200	09/21/2011	04/01/2027
793028-UR-0	ST PAUL MINN PORT AUTH MUNITAX_BND GO	...0..			1.A FE	2,750,000	94.0540	2,586,485	2,750,000	2,750,000					3.350	3.350	FA	38,385	92,125	01/31/2013	02/01/2033
796237-5K-7	SAN ANTONIO TX SENIOR MUNITAX_BND GO	...0..		2	1.A FE	1,295,000	88.3460	1,144,081	1,295,000	1,295,000					3.228	3.228	FA	17,418	41,803	08/03/2016	02/01/2035
796237-5L-5	SAN ANTONIO TX SENIOR MUNITAX_BND GO	...0..		2	1.A FE	500,000	87.5430	437,715	500,000	500,000					3.278	3.278	FA	6,829	16,390	08/03/2016	02/01/2036
797272-RG-8	SAN DIEGO CALIF CMNTY COLLEGE MUNITAX_BN			2	1.B FE	17,450,000	79.3940	13,854,253	17,450,000	17,450,000					3.316	3.316	FA	241,101	578,642	09/18/2019	08/01/2041
797272-RG-8	SAN DIEGO CALIF CMNTY COLLEGE MUNITAX_BN	...0..		2	1.B FE	2,550,000	79.3940	2,024,547	2,550,000	2,550,000					3.316	3.316	FA	35,233	84,558	09/18/2019	08/01/2041
797356-DU-3	SAN DIEGO CALIF UNI SCH DIST MUNITAX_BND			2	1.A FE	17,604,125	76.1320	13,323,100	17,500,000	17,582,684		(9,702)			2.907	2.837	JJ	254,363	508,725	10/18/2021	07/01/2042
797646-NT-9	SAN FRANCISCO CALIF CITY & CNT SENIOR MU	...0..			1.A FE	302,214	107.0120	321,036	300,000	300,893		(135)			6.030	5.965	JD	804	18,090	04/16/2010	06/15/2029
79771T-GE-1	SAN FRANCISCO CALIF UNIFIED SC MUNITAX_B	...0..			1.D FE	654,485	102.7750	668,038	650,000	651,233		(342)			5.735	5.669	JD	1,657	37,278	07/08/2010	06/15/2030
799017-VU-9	SAN MATEO CALIF UN HIGH SCH DI MUNITAX_B			2	1.A FE	2,500,000	80.8230	2,020,575	2,500,000	2,500,000					3.282	3.280	MS	27,350	82,050	07/17/2019	09/01/2041
812626-5Z-8	SEATTLE CITY OF SENIOR MUNITAX_BND GO	...0..		2	1.A FE	200,000	97.2610	194,522	200,000	200,000					3.630	3.630	AO	1,815	7,260	05/07/2015	04/01/2029
812626-6A-2	SEATTLE CITY OF SENIOR MUNITAX_BND GO	...0..		2	1.A FE	200,000	96.9620	193,924	200,000	200,000					3.730	3.730	AO	1,865	7,460	05/07/2015	04/01/2030
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIS MUNITAX_B	...0..			1.C FE	1,332,344	104.2060	1,354,678	1,300,000	1,308,868		(2,395)			6.220	5.984	AO	20,215	80,860	05/07/2009	10/01/2028
833086-CM-1	SNOHOMISH CNTY WASH SENIOR MUNITAX_BND G	...0..			1.A FE	627,604	94.7590	596,982	630,000	628,091		240			3.500	3.550	JD	1,838	22,050	12/17/2021	12/01/2030
833086-CN-9	SNOHOMISH CNTY WASH SENIOR MUNITAX_BND G	...0..			1.A FE	836,247	93.5940	790,869	845,000	837,800		772			3.500	3.625	JD	2,465	29,575	12/17/2021	12/01/2031
833086-CP-4	SNOHOMISH CNTY WASH SENIOR MUNITAX_BND G	...0..			1.B FE	841,219	93.2490	787,954	845,000	841,823		297			3.600	3.650	JD	2,535	30,420	12/17/2021	12/01/2032
849476-MD-5	SPRING BRANCH TEX INDPT SCH DI MUNITAX_B	...0..		1	1.A FE	200,000	100.3850	200,770	200,000	200,000					5.538	5.531	FA	4,615	11,076	11/12/2010	02/01/2030
864813-T7-5	SUFFOLK VA SENIOR MUNITAX_BND GO	...0..		2	1.A FE	1,145,000	88.3160	1,011,218	1,145,000	1,145,000					2.850	2.850	FA	13,597	32,633	07/14/2016	02/01/2033
864813-T8-3	SUFFOLK VA SENIOR MUNITAX_BND GO	...0..		2	1.A FE	1,175,000	87.7910	1,031,544	1,175,000	1,175,000					2.950	2.950	FA	14,443	34,663	07/14/2016	02/01/2034
864813-T9-1	SUFFOLK VA SENIOR MUNITAX_BND GO	...0..		2	1.A FE	1,000,000	86.8590	868,590	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	07/14/2016	02/01/2035
864855-4W-8	SUGAR LAND TEX SUB MUNITAX_BND GO				1.A FE	5,250,000	94.8280	4,978,470	5,250,000	5,250,000					4.300	4.299	JD	10,033	225,750	11/05/2014	12/15/2039
866854-RH-7	SUN PRAIRIE WIS AREA SCH DIST MUNI_BND G			2	1.C FE	1,475,690	98.3790	1,515,037	1,540,000	1,492,485		2,736			3.500	3.800	MS	17,967	53,900	01/20/2017	03/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
866854-RH-7	SUN PRAIRIE WIS AREA SCH DIST MUNI_BND G	0		2	1.C FE	191,648	98.3790	196,758	200,000	193,829		355			3.500	3.800	MS	2,333	7,000	01/20/2017	03/01/2037
867578-VA-1	SUNNYVALE CALIF SCH DIST MUNITAX_BND GO			2	1.B FE	7,570,000	77.6420	5,877,499	7,570,000	7,570,000					2.947	2.946	MS	74,363	223,088	09/06/2019	09/01/2039
87122N-EP-0	SYCAMORE OHIO CMNTY SCH DIST MUNITAX_BND	0			1.B FE	1,314,378	105.7240	1,374,412	1,300,000	1,305,458		(936)			5.850	5.751	JD	6,338	76,050	12/09/2010	12/01/2028
873465-XX-1	TACOMA WASH SENIOR MUNITAX_BND GO	0			1.C FE	200,000	103.1250	206,250	200,000	200,000					5.398	5.397	JD	900	10,796	10/27/2010	12/01/2030
891381-5N-1	TORRANCE CALIF UNI SCH DIST MUNITAX_BND			2	1.D FE	7,500,000	83.1610	6,237,075	7,500,000	7,500,000					3.344	3.344	FA	104,500	250,800	10/16/2019	08/01/2039
949493-UY-4	WELLESLEY MASS MUNITAX_BND GO	SD		2	1.A FE	100,000	95.6050	95,605	100,000	100,000					3.500	3.500	JD	292	3,500	05/28/2015	06/01/2030
949493-UY-4	WELLESLEY MASS MUNITAX_BND GO	0		2	1.A FE	825,000	95.6050	788,741	825,000	825,000					3.500	3.500	JD	2,406	28,875	05/28/2015	06/01/2030
949493-UZ-1	WELLESLEY MASS MUNITAX_BND GO	0		2	1.A FE	948,394	94.5530	907,709	960,000	953,794		718			3.500	3.600	JD	2,800	33,600	05/28/2015	06/01/2031
949493-VA-5	WELLESLEY MASS MUNITAX_BND GO	0		2	1.A FE	985,637	94.2590	937,877	995,000	989,638		534			3.625	3.700	JD	3,006	36,069	05/28/2015	06/01/2032
949493-VB-3	WELLESLEY MASS MUNITAX_BND GO	0		2	1.A FE	811,586	93.2710	769,486	825,000	816,877		707			3.625	3.750	JD	2,492	29,906	05/28/2015	06/01/2033
952734-KU-4	WEST FARGO N D PUB SCH DIST NO MUNITAX_B	0			1.E FE	251,300	103.0640	257,660	250,000	250,364		(97)			5.750	5.701	MN	2,396	14,375	11/30/2010	05/01/2027
971668-N9-5	WILMINGTON N C SENIOR MUNITAX_BND GO	0		2	1.A FE	130,000	97.3560	126,563	130,000	130,000					4.100	4.100	JD	444	5,330	06/20/2014	06/01/2032
971668-P2-8	WILMINGTON N C SENIOR MUNITAX_BND GO	0		2	1.A FE	150,000	97.0370	145,556	150,000	150,000					4.150	4.150	JD	519	6,225	06/20/2014	06/01/2033
971668-P3-6	WILMINGTON N C SENIOR MUNITAX_BND GO	0		2	1.A FE	120,000	96.9970	116,396	120,000	120,000					4.200	4.200	JD	420	5,040	06/20/2014	06/01/2034
985697-AA-9	YELLOWSTONE CNTY MONT SCH DIST MUNITAX_B	0			1.D FE	700,700	103.4100	723,870	700,000	700,196		(50)			5.400	5.391	JD	1,680	37,800	12/02/2010	06/15/2027
987388-HB-4	YOSEMITE CALIF CMNTY COLLEGE D MUNITAX_B			2	1.C FE	8,250,000	87.0790	7,184,018	8,250,000	8,250,000					2.607	2.607	FA	89,616	215,078	01/28/2022	08/01/2032
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						422,727,294	XXX	366,413,457	422,356,068	422,480,931		(44,716)			XXX	XXX	XXX	4,509,898	15,506,196	XXX	XXX
49474F-H6-0	KING CNTY WASH MUNITAX_BND GO			2	1.A FE	13,183,671	75.5370	10,265,478	13,590,000	13,213,351		15,719			2.730	2.929	JD	30,917	371,007	02/03/2022	12/01/2041
0649999999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						13,183,671	XXX	10,265,478	13,590,000	13,213,351		15,719			XXX	XXX	XXX	30,917	371,007	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						435,910,965	XXX	376,678,935	435,946,068	435,694,282		(28,997)			XXX	XXX	XXX	4,540,815	15,877,203	XXX	XXX
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS SENIOR MUN			1	1.C FE	8,966,742	77.0880	6,706,656	8,700,000	8,949,981		(6,323)			3.387	3.216	AO	62,208	294,669	04/01/2021	10/15/2049
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS SENIOR MUN	0		1	1.C FE	1,397,827	77.0880	1,040,688	1,350,000	1,394,895		(1,154)			3.387	3.216	AO	9,653	45,725	12/02/2021	10/15/2049
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP MUNITAX_BND			2	1.C FE	13,866,000	68.2190	9,459,247	13,866,000	13,866,000					2.795	2.795	MN	49,521	387,555	10/27/2021	11/15/2051
010268-CX-6	ALABAMA FEDERAL AID HIGHWAY FI MUNITAX_B			2	1.C FE	4,021,400	78.9800	3,159,200	4,000,000	4,016,966		(1,991)			2.650	2.588	MS	35,333	106,000	10/18/2021	09/01/2037
01030L-BS-3	ALABAMA INCENTIVES FING AUTH MUNITAX_BND	0			1.F FE	477,000	102.9490	489,008	475,000	475,481		(98)			6.042	5.999	MS	9,567	28,700	10/14/2009	09/01/2029
01959L-AE-2	ALLINA HEALTH SYSTEM SECURED MUNITAX_BND			2	1.D FE	9,760,689	67.3810	6,549,433	9,720,000	9,758,735		(932)			2.902	2.881	MN	36,043	282,074	11/19/2021	11/15/2051
04048R-DS-2	ARIZONA BRD REGENTS MUNITAX_BND REV				1.C FE	715,484	105.6720	739,704	700,000	705,546		(1,042)			6.204	5.999	JJ	21,714	43,428	04/16/2010	07/01/2030
04184R-CK-4	ARLINGTON TEX SENIOR MUNITAX_BND REV	0			1.C FE	1,000,000	88.7530	887,530	1,000,000	1,000,000					4.215	4.215	FA	15,923	42,150	03/08/2018	02/15/2041
04184R-CK-4	ARLINGTON TEX SENIOR MUNITAX_BND REV				1.C FE	500,000	88.7530	443,765	500,000	500,000					4.215	4.215	FA	7,962	21,075	03/08/2018	02/15/2041
050589-RK-8	AUBURN UNIVERSITY MUNITAX_BND REV			2	1.D FE	4,192,800	65.6690	3,283,450	5,000,000	4,223,289		17,380			2.681	3.597	JD	11,171	134,050	03/18/2022	06/01/2050
051245-CK-2	AUGUSTA GA URBAN REDEV AGY MUNITAX_BND R	0		2	5.B GI	150,000	99.3290	148,994	150,000	150,000					4.100	4.100	AO	1,538	6,150	05/09/2018	10/01/2038
052405-FY-8	AUSTIN TEX CMNTY COLLEGE DIST MUNITAX_BN	0		2	1.D FE	2,839,990	78.3050	2,435,286	3,110,000	2,874,650		18,584			2.208	3.050	FA	28,612	68,669	02/09/2022	08/01/2034
052414-NR-6	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE	0		1	1.D FE	3,000,000	96.4790	2,894,370	3,000,000	3,000,000					3.156	3.156	MN	12,098	94,680	12/05/2012	11/15/2027
052414-TJ-8	AUSTIN TX CITY OF MUNITAX_BND REV			1	1.D FE	5,000,000	84.4520	4,222,600	5,000,000	5,000,000					3.336	3.336	MN	21,313	166,800	07/31/2019	11/15/2039
06654D-AG-2	BANNER HEALTH SENIOR MUNITAX_BND REV			2	1.D FE	10,786,000	73.9120	7,972,148	10,786,000	10,786,000					2.907	2.906	JJ	156,775	313,549	10/21/2021	01/01/2042
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA I SENIOR MU			1	1.E FE	2,389,208	86.4220	1,944,495	2,250,000	2,364,961		(4,362)			4.342	3.941	MN	12,483	97,695	11/13/2017	11/15/2041
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA I SENIOR MU	0		1	1.E FE	1,539,712	86.4220	1,253,119	1,450,000	1,524,086		(2,811)			4.342	3.941	MN	8,045	62,959	11/13/2017	11/15/2041
072024-YC-0	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND			2	1.D FE	18,520,000	76.6210	14,190,209	18,520,000	18,520,000					3.176	3.176	AO	147,049	588,195	12/09/2021	04/01/2041
072031-AQ-0	BAY AREA CALIF WTR SPPLY & CON MUNITAX_B	0			1.D FE	300,000	95.6560	286,968	300,000	300,000					3.465	3.465	AO	2,599	10,395	02/01/2013	10/01/2028
08352P-AA-9	BEREA COLLEGE MUNI_BND REV			1	1.A FE	6,750,000	67.3830	4,548,353	6,750,000	6,750,000					3.592	3.592	JD	20,205	242,460	03/31/2021	06/01/2071
08352P-AA-9	BEREA COLLEGE MUNI_BND REV	0		1	1.A FE	10,500,000	67.3830	7,075,215	10,500,000	10,500,000					3.592	3.592	JD	31,430	377,160	03/31/2021	06/01/2071
088632-DC-5	BI STATE DEV AGY MO ILL MUNITAX_BND REV			2	1.C FE	2,253,460	77.9770	1,797,370	2,305,000	2,257,538		2,136			2.929	3.087	AO	16,878	67,513	02/02/2022	10/01/2040
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD SENIOR MUNITAX			2	1.C FE	17,450,000	87.4510	15,260,200	17,450,000	17,450,000					3.463	3.463	JJ	302,147	604,294	11/06/2019	01/01/2039
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD SENIOR MUNITAX	0		2	1.C FE	2,550,000	87.4510	2,230,001	2,550,000	2,550,000					3.463	3.463	JJ	44,153	88,307	11/06/2019	01/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
101427-CR-1	BOULDER COLO MUNITAX_BND REV			2	1.B FE	6,010,000	78.5160	4,718,812	6,010,000	6,010,000					2.900	2.900	MN	29,048	174,290	09/11/2019	11/01/2039
102291-AB-7	BOWDOIN COLLEGE SENIOR MUNITAX_BND REV			2	1.C FE	2,350,000	81.7560	1,921,266	2,350,000	2,350,000					4.061	4.061	JJ	47,717	95,434	03/28/2017	07/01/2047
102291-AB-7	BOWDOIN COLLEGE SENIOR MUNITAX_BND REV	0		2	1.C FE	2,650,000	81.7560	2,166,534	2,650,000	2,650,000					4.061	4.061	JJ	53,808	107,617	03/28/2017	07/01/2047
119807-AS-4	BUFFALO STATE COLLEGE FOUNDATI SECURED M			2	1.C FE	5,810,000	77.2310	4,487,121	5,810,000	5,810,000					3.500	3.500	MN	33,892	203,350	01/17/2020	11/01/2041
119807-AS-4	BUFFALO STATE COLLEGE FOUNDATI SECURED M	0		2	1.C FE	550,000	77.2310	424,771	550,000	550,000					3.500	3.500	MN	3,208	19,250	01/17/2020	11/01/2041
130179-LE-2	CALIFORNIA EDUCATIONAL FACILIT MUNITAX_B	0		2	1.F FE	3,365,000	84.2350	2,834,508	3,365,000	3,365,000					3.731	3.731	AO	31,387	125,548	11/09/2017	04/01/2037
130179-LF-9	CALIFORNIA EDUCATIONAL FACILIT MUNITAX_B			1	1.F FE	2,320,000	78.8790	1,829,993	2,320,000	2,320,000					3.787	3.787	AO	21,965	87,858	11/09/2017	04/01/2042
130179-LF-9	CALIFORNIA EDUCATIONAL FACILIT MUNITAX_B	0		1	1.F FE	1,000,000	78.8790	788,790	1,000,000	1,000,000					3.787	3.787	AO	9,468	37,870	11/09/2017	04/01/2042
13032U-D9-6	CALIFORNIA HEALTH FACS FING AU SENIOR MU			2	1.D FE	10,790,000	90.6050	9,776,280	10,790,000	10,790,000					4.353	4.353	JD	39,141	469,689	03/30/2022	06/01/2041
13034V-AA-2	CALIFORNIA INSTITUTE OF TECHNO SENIOR MU			1	1.D FE	31,522,883	88.5850	20,533,117	23,179,000	31,483,899		(14,942)			4.700	3.412	MN	181,569	1,089,413	04/19/2021	11/01/2111
13077D-HW-5	CALIFORNIA STATE UNIVERSITY MUNITAX_BND			2	1.D FE	3,087,265	84.3130	2,579,978	3,060,000	3,076,749		(2,577)			3.470	3.365	MN	17,697	106,182	07/16/2019	11/01/2039
13077D-NK-4	CALIFORNIA STATE UNIVERSITY MUNITAX_BND			2	1.D FE	2,934,234	73.4440	2,456,702	3,345,000	2,948,692		8,211			2.897	3.572	MN	16,151	96,905	03/18/2022	11/01/2051
13077D-RV-6	CALIFORNIA STATE UNIVERSITY MUNITAX_BND			2	1.D FE	6,902,147	71.0660	5,834,519	8,210,000	6,943,717		23,753			2.939	3.827	MN	40,215	241,292	03/23/2022	11/01/2052
180848-FR-9	CLARK COUNTY OF NEVADA SENIOR MUNITAX_B	0			1.B FE	135,000	106.4920	143,764	135,000	135,000					6.554	6.553	JJ	4,424	8,848	01/14/2010	07/01/2030
183596-CY-9	BALTIMORE MD BRD SCH COMMRS MUNITAX_BND	0		1	1.B FE	500,000	100.8300	504,150	500,000	500,000					5.692	5.692	JD	1,265	28,460	02/03/2011	12/15/2025
18600T-AA-0	CLEVELAND CLINIC FOUNDATION SENIOR MUNIT			1	1.C FE	30,751,555	93.8970	21,062,036	22,431,000	30,718,436		(12,985)			4.858	3.367	JJ	544,849	1,089,698	04/08/2021	01/01/2114
18600T-AA-0	CLEVELAND CLINIC FOUNDATION SENIOR MUNIT	0		1	1.C FE	21,065,400	93.8970	13,145,580	14,000,000	21,036,502		(13,686)			4.858	3.367	JJ	340,060	680,120	10/19/2021	01/01/2114
186387-WU-6	CLEVELAND OHIO SUB MUNITAX_BND REV			2	1.D FE	850,000	76.4820	650,097	850,000	850,000					3.072	3.072	AO	6,528	26,112	02/14/2020	10/01/2041
186387-WU-6	CLEVELAND OHIO SUB MUNITAX_BND REV	0		2	1.D FE	1,150,000	76.4820	879,543	1,150,000	1,150,000					3.072	3.072	AO	8,832	35,328	02/14/2020	10/01/2041
186398-JN-4	CLEVELAND OHIO SENIOR MUNITAX_BND REV	0		2	1.G FE	1,150,000	100.2740	1,153,151	1,150,000	1,150,000					5.500	5.497	MN	8,082	63,250	10/23/2014	11/15/2038
190760-HQ-4	COBB-MARIETTA GA COLISEUM & EX MUNITAX_B	0		2	1.A FE	547,190	97.0320	533,676	550,000	548,828		229			3.650	3.700	JJ	10,038	20,075	08/26/2015	07/01/2028
19648F-NU-4	COLORADO HEALTH FACILITIES AUT MUNITAX_B				1.E FE	3,932,402	83.9560	3,118,965	3,715,000	3,899,958		(8,779)			3.696	3.290	MN	22,884	137,306	02/12/2020	11/01/2039
19648F-NU-4	COLORADO HEALTH FACILITIES AUT MUNITAX_B	0			1.E FE	1,058,520	83.9560	839,560	1,000,000	1,049,787		(2,363)			3.696	3.290	MN	6,160	36,960	02/12/2020	11/01/2039
19648F-NV-2	COLORADO HEALTH FACILITIES AUT MUNITAX_B				1.E FE	8,376,329	79.6550	6,408,245	8,045,000	8,341,044		(9,471)			3.796	3.545	MN	50,898	305,388	01/21/2020	11/01/2044
19648F-NV-2	COLORADO HEALTH FACILITIES AUT MUNITAX_B	0			1.E FE	1,041,090	79.6550	796,550	1,000,000	1,036,714		(1,175)			3.796	3.545	MN	6,327	37,960	01/21/2020	11/01/2044
19648F-VT-8	COLORADO HEALTH FACILITIES AUT COLORADOH			2	5.B GI	18,826,413	74.2660	13,981,632	18,826,413	18,826,413					5.000	5.000	JJ	470,660	766,130	09/08/2022	07/01/2040
196707-R4-7	COLORADO ST BRD GOVERNORS MUNITAX_BND RE			2	1.C FE	1,619,320	77.9700	1,274,810	1,635,000	1,620,856		813			2.742	2.817	MS	14,944	44,832	12/16/2021	03/01/2038
196707-R5-4	COLORADO ST BRD GOVERNORS MUNITAX_BND RE			2	1.C FE	10,000,000	74.0370	7,403,700	10,000,000	10,000,000					2.881	2.881	MS	96,033	288,100	12/15/2021	03/01/2042
198504-B5-0	COLUMBIA S C MUNITAX_BND REV			2	1.B FE	3,460,000	84.2730	2,915,846	3,460,000	3,460,000					3.156	3.156	FA	45,499	109,198	11/21/2019	02/01/2039
198504-B5-0	COLUMBIA S C MUNITAX_BND REV	0		2	1.B FE	500,000	84.2730	421,365	500,000	500,000					3.156	3.156	FA	6,575	15,780	11/21/2019	02/01/2039
198504-B6-8	COLUMBIA S C MUNITAX_BND REV			2	1.B FE	2,600,000	79.1300	2,057,380	2,600,000	2,600,000					3.256	3.256	FA	35,273	84,656	11/21/2019	02/01/2043
198504-B6-8	COLUMBIA S C MUNITAX_BND REV	0		2	1.B FE	400,000	79.1300	316,520	400,000	400,000					3.256	3.256	FA	5,427	13,024	11/21/2019	02/01/2043
20281P-CT-7	COMMONWEALTH FINANCING AUTHORI SENIOR MU	0			1.E FE	1,000,000	107.1520	1,071,520	1,000,000	1,000,000					6.218	6.217	JD	5,182	62,180	11/04/2009	06/01/2039
20281P-KT-8	COMMONWEALTH FINANCING AUTHORI MUNITAX_B	0			1.E FE	4,000,000	91.0790	3,643,160	4,000,000	4,000,000					3.864	3.864	JD	12,880	154,560	01/11/2018	06/01/2038
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR AG				1.A	4,408,470	89.1670	3,814,547	4,278,000	4,367,588		(5,918)			3.477	3.108	JJ	68,175	148,746	06/28/2016	01/16/2037
231266-GC-5	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN				1.B FE	15,863,600	108.3290	17,007,653	15,700,000	15,821,507		(4,301)			5.792	5.719	MN	151,557	909,344	12/10/2010	11/01/2041
231266-LF-2	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN				1.B FE	650,000	97.2470	632,106	650,000	650,000					4.874	4.874	MN	5,280	31,681	11/13/2013	11/01/2043
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B	0		1	1.E FE	507,202	80.1520	400,760	500,000	505,039		(660)			3.089	2.707	MN	2,574	15,445	08/26/2020	11/01/2040
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B			1	1.E FE	7,156,042	80.1520	5,562,549	6,940,000	7,110,726		(22,496)			3.089	2.707	MN	35,729	214,377	12/14/2021	11/01/2040
235036-8L-7	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B			2	1.E FE	5,000,800	80.7040	4,035,200	5,000,000	5,000,659		(74)			2.841	2.839	MN	23,675	142,050	11/22/2021	11/01/2036
235036-8N-3	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B			2	1.E FE	7,620,000	75.2560	5,734,507	7,620,000	7,620,000					2.843	2.842	MN	36,106	216,637	10/28/2021	11/01/2046
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B			2	1.E FE	8,875,000	93.3500	8,284,813	8,875,000	8,875,000					4.507	4.507	MN	66,666	399,996	04/06/2022	11/01/2051
235241-WM-4	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX			2	1.B FE	21,735,000	69.6310	15,134,298	21,735,000	21,735,000					2.613	2.613	JD	47,328	567,936	11/10/2021	12/01/2048
237450-AA-2	DARTMOUTH-HITCHCOCK HEALTH SECURED MUNIT			1	1.F FE	13,119,889	79.0760	9,780,120	12,368,000	13,071,515		(18,745)			4.178	3.875	FA	215,306	516,735	04/28/2021	08/01/2048
237450-AA-2	DARTMOUTH-HITCHCOCK HEALTH SECURED MUNIT	0		1	1.F FE	2,948,124	79.0760	2,332,742	2,950,000	2,948,323		38			4.178	3.875	FA	51,355	123,251	03/05/2018	08/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24917D-AG-8	DENVER COLO CITY & CNTY MUNITAX_BND REV	0		2	1.D FE	4,000,000	94.4240	3,776,960	4,000,000	4,000,000					3.818	3.817	FA	63,633	152,720	03/24/2016	08/01/2032
254845-TH-3	DISTRICT OF COLUMBIA WATER AND SUB MUNIT			2	1.C FE	13,695,000	80.9990	11,092,813	13,695,000	13,695,000					3.526	3.526	AO	120,721	482,886	02/25/2022	10/01/2044
259561-PJ-1	DOUGLAS CNTY WASH PUB UTIL DIS MUNITAX_B				1.C FE	13,674,286	103.6680	14,098,848	13,600,000	13,646,725		(2,769)			5.450	5.410	MS	247,067	741,200	09/02/2010	09/01/2040
26442T-AD-9	DUKE UNIVERSITY SENIOR MUNITAX_BND REV				1.B FE	15,700,000	83.4130	13,095,841	15,700,000	15,700,000					3.199	3.199	AO	125,561	502,243	10/12/2016	10/01/2038
26442T-AD-9	DUKE UNIVERSITY SENIOR MUNITAX_BND REV	0			1.B FE	2,300,000	83.4130	1,918,499	2,300,000	2,300,000					3.199	3.199	AO	18,394	73,577	10/12/2016	10/01/2038
26442T-AE-7	DUKE UNIVERSITY SENIOR MUNITAX_BND REV				1.B FE	10,000,000	79.8280	7,982,800	10,000,000	10,000,000					3.299	3.299	AO	82,475	329,900	10/12/2016	10/01/2046
29270C-WJ-0	ENERGY NORTHWEST SENIOR MUNITAX_BND REV				1.C FE	14,627,853	100.3180	14,500,967	14,455,000	14,463,897		(17,110)			5.710	5.583	JJ	412,690	825,381	02/16/2011	07/01/2024
295139-AR-0	ERIE CNTY OHIO MUNITAX_BND REV	0			1.D	2,610,750	93.4410	2,439,507	2,610,750	2,610,750					4.520	4.520	AO	29,501	118,006	05/01/2018	04/01/2038
29634E-ER-9	ESCONDIDO CALIF JT PWRS FING A MUNITAX_B			2	1.D FE	6,670,000	81.7710	5,454,126	6,670,000	6,670,000					3.510	3.509	MS	78,039	234,117	11/14/2019	09/01/2041
303891-YQ-2	FAIRFAX CNTY VA WTR AUTH MUNITAX_BND REV	0		1	1.A FE	200,000	96.4510	192,902	200,000	200,000					3.085	3.085	AO	1,543	6,170	02/15/2013	04/01/2027
303891-YS-8	FAIRFAX CNTY VA WTR AUTH MUNITAX_BND REV	0		1	1.A FE	350,000	95.2030	333,211	350,000	350,000					3.305	3.305	AO	2,892	11,568	02/15/2013	04/01/2029
303891-YT-6	FAIRFAX CNTY VA WTR AUTH MUNITAX_BND REV	0		1	1.A FE	2,645,000	94.5680	2,501,324	2,645,000	2,645,000					3.405	3.405	AO	22,516	90,062	02/15/2013	04/01/2030
31315P-2Q-1	FEDERAL AGRICULTURAL MORTGAGE AGENCY_BND				1.A	8,000,000	99.2370	7,938,960	8,000,000	8,000,000					3.900	3.900	MN	52,000	312,000	04/24/2014	05/01/2029
31331K-PH-7	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	6,722,769	101.8980	6,341,100	6,223,000	6,498,937		(27,086)			4.500	3.880	JD	11,668	280,035	04/07/2014	06/16/2032
31331X-Z6-2	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	6,377,986	108.9420	5,942,775	5,455,000	5,902,971		(55,459)			5.670	4.270	AO	54,127	309,299	08/19/2013	10/28/2030
313383-PK-1	FEDERAL HOME LOAN BANKS AGENCY_BND				1.A	9,608,366	98.9890	9,884,072	9,985,000	9,764,516		18,286			4.140	4.427	JJ	202,096	413,379	08/16/2013	07/05/2033
3133EA-E7-9	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	2,808,831	92.7230	2,902,242	3,130,000	2,975,763		20,350			2.840	3.690	FA	37,038	88,892	06/17/2014	08/01/2030
3133EA-G6-9	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	6,331,913	92.8440	6,948,408	7,484,000	6,885,663		65,188			3.100	4.347	FA	93,446	232,004	09/18/2013	08/06/2031
3133EA-GS-1	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	4,610,085	95.6820	4,773,590	4,989,000	4,796,409		22,579			3.480	4.105	MS	52,567	173,617	03/11/2014	03/12/2031
3133EA-R4-2	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	2,512,440	91.6620	2,749,848	3,000,000	2,711,553		23,393			3.210	4.443	MS	30,763	96,300	08/19/2013	09/06/2033
3133EA-ZR-2	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	8,374,500	92.4190	9,241,890	10,000,000	9,160,890		91,945			3.020	4.333	JJ	131,706	302,000	08/16/2013	07/24/2031
3133EC-MS-0	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	2,506,268	92.0610	2,531,667	2,750,000	2,616,227		13,447			3.080	3.766	AO	14,587	84,700	06/19/2014	04/29/2032
3133EC-VZ-4	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	9,081,456	98.6690	9,363,650	9,490,000	9,249,779		19,741			4.100	4.427	FA	162,121	389,090	08/16/2013	08/01/2033
3133EC-YZ-1	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	10,064,600	100.4240	10,042,370	10,000,000	10,035,946		(3,355)			4.310	4.260	MS	134,089	431,000	08/29/2013	09/09/2032
3133ED-2L-5	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	4,992,500	100.5800	5,029,000	5,000,000	4,996,071		420			4.300	4.312	MS	58,528	215,000	09/17/2013	09/23/2031
3133ED-EJ-7	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	5,117,803	99.4950	4,787,675	4,812,000	4,982,131		(16,561)			4.170	3.686	FA	82,494	200,660	06/16/2014	08/03/2032
3133ED-FJ-6	FEDERAL FARM CREDIT BANKS FUND AGENCY_BN				1.A	40,000,000	99.5430	39,817,120	40,000,000	40,000,000					4.200	4.200	FA	620,667	1,680,000	02/11/2014	02/18/2033
34531X-AC-8	FORD FOUNDATION SENIOR MUNITAX_BND REV			1	1.A FE	450,290	63.7450	318,725	500,000	451,501		448			2.815	3.215	JD	1,173	14,075	03/30/2021	06/01/2070
34531X-AC-8	FORD FOUNDATION SENIOR MUNITAX_BND REV	0		1	1.A FE	8,608,992	63.7450	6,087,648	9,550,000	8,631,922		8,473			2.815	3.215	JD	22,403	268,833	12/02/2021	06/01/2070
346609-MA-5	FORSYTH CNTY GA WTR & SEW AUTH MUNITAX_B			2	1.A FE	3,500,000	80.4550	2,815,925	3,500,000	3,500,000					3.390	3.390	AO	29,663	118,650	02/18/2022	04/01/2044
353187-EK-9	FRANKLIN CNTY OHIO MUNITAX_BND REV			2	1.C FE	7,244,640	76.5570	6,124,560	8,000,000	7,272,846		15,951			3.382	3.946	MN	45,093	270,560	03/10/2022	11/01/2050
359900-8V-2	FULTON CNTY GA DEV AUTH MUNITAX_BND REV	0			1.B FE	1,900,000	95.9870	1,823,753	1,900,000	1,900,000					3.812	3.812	MN	12,071	72,428	02/16/2017	11/01/2032
359900-8W-0	FULTON CNTY GA DEV AUTH MUNITAX_BND REV	0			1.B FE	6,009,810	93.5960	5,615,760	6,000,000	6,007,073		(438)			4.029	4.017	MN	40,290	241,740	03/07/2017	11/01/2038
359900-8X-8	FULTON CNTY GA DEV AUTH MUNITAX_BND REV				1.B FE	7,000,000	89.3630	6,255,410	7,000,000	7,000,000					4.234	4.234	MN	49,397	296,380	02/16/2017	11/01/2047
366133-SJ-6	GARLAND TEX SUB MUNITAX_BND REV			2	1.E FE	6,907,590	75.6470	5,219,643	6,900,000	6,906,871		(1,021)			2.950	2.932	MS	67,850	203,550	10/28/2021	03/01/2041
372546-AT-8	GEORGE WASHINGTON UNIVERSITY SENIOR MUNI			1	1.E FE	16,450,000	87.4150	14,379,768	16,450,000	16,450,000					4.300	4.300	MS	208,275	707,350	07/29/2014	09/15/2044
372546-AT-8	GEORGE WASHINGTON UNIVERSITY SENIOR MUNI	0		1	1.E FE	1,000,000	87.4150	874,150	1,000,000	1,000,000					4.300	4.300	MS	12,661	43,000	07/29/2014	09/15/2044
372546-AU-5	GEORGE WASHINGTON UNIVERSITY SENIOR MUNI				1.E FE	7,993,995	96.8960	6,608,307	6,820,000	7,936,599		(32,814)			4.868	3.758	MS	97,755	331,998	03/18/2022	09/15/2045
37310P-AB-7	GEORGETOWN UNIVERSITY SENIOR MUNITAX_BND			1	1.G FE	11,505,356	95.4220	7,732,999	8,104,000	11,494,691		(4,150)			5.215	3.640	AO	105,656	422,624	04/19/2021	10/01/2118
37310P-AB-7	GEORGETOWN UNIVERSITY SENIOR MUNITAX_BND	0		1	1.G FE	1,419,560	95.4220	954,220	1,000,000	1,418,245		(512)			5.215	3.640	AO	13,038	52,150	04/19/2021	10/01/2118
38122N-D5-8	GOLDEN STATE TOBACCO SECURITIZ SENIOR MU	0		2	1.G FE	5,000,000	76.1930	3,809,650	5,000,000	5,000,000					3.714	3.714	JD	15,475	185,700	12/08/2021	06/01/2041
386289-GA-4	GRAND RAPIDS MICH MUNITAX_BND REV				1.C FE	10,000,000	116.0510	11,605,100	10,000,000	10,000,000					6.720	6.718	JJ	336,000	672,000	12/02/2010	01/01/2041
403720-EG-6	GWINNETT CNTY GA DEV AUTH MUNITAX_BND RE	0		2	1.A FE	2,536,607	86.7540	2,316,332	2,670,000	2,573,136		5,930			3.500	3.868	JJ	46,725	93,450	02/07/2017	01/01/2038
404530-AA-5	HACKENSACK MERIDIAN HEALTH SENIOR MUNITA			1	1.D FE	1,907,505	90.2720	1,354,080	1,500,000	1,890,253		(6,569)			4.500	3.215	JJ	33,750	67,500	04/14/2021	07/01/2057
404530-AA-5	HACKENSACK MERIDIAN HEALTH SENIOR MUNITA	0		1	1.D FE	10,809,195	90.2720	7,673,120	8,500,000	10,711,431		(37,225)			4.500	3.215	JJ	191,250	382,500	04/14/2021	07/01/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404530-AC-1	HACKENSACK MERIDIAN HEALTH SECURED MUNIT			2	1.D FE	4,735,017	71.2060	3,617,265	5,080,000	4,760,274		13,361			2.675	3.142	MS	45,297	135,890	02/01/2022	09/01/2041
409327-DR-1	HAMPTON ROADS SANTN DIST VA MUNITAX_BND				1.B FE	104,423	102.4160	102,416	100,000	101,244		(333)			5.814	5.399	MN	969	5,814	02/25/2011	11/01/2029
409327-LQ-4	HAMPTON ROADS SANTN DIST VA SUB MUNITAX_			1	1.C FE	13,700,000	74.2360	10,170,332	13,700,000	13,700,000					2.782	2.782	FA	158,806	381,134	08/30/2019	02/01/2039
416498-EX-7	HARTFORD CNTY CONN MET DIST MUNITAX_BND			2	1.C FE	7,967,048	75.1000	6,064,325	8,075,000	7,974,310		3,845			2.952	3.038	MN	39,729	238,374	02/01/2022	11/01/2042
429754-AS-3	HIGH POINT N C MUNITAX_BND REV			2	1.D FE	1,850,000	87.9470	1,627,020	1,850,000	1,850,000					3.780	3.779	AO	17,483	69,930	01/20/2018	10/01/2038
429754-AS-3	HIGH POINT N C MUNITAX_BND REV			2	1.D FE	150,000	87.9470	131,921	150,000	150,000					3.780	3.779	AO	1,418	5,670	01/20/2018	10/01/2038
43232B-BR-5	HILLSBOROUGH CNTY FLA MUNITAX_BND REV			2	1.D FE	915,000	94.6300	865,865	915,000	915,000					4.000	4.000	AO	9,150	36,600	01/24/2017	10/01/2030
43232B-BT-1	HILLSBOROUGH CNTY FLA MUNITAX_BND REV			2	1.D FE	985,000	93.0620	916,661	985,000	985,000					4.100	4.100	AO	10,096	40,385	01/24/2017	10/01/2032
43371H-AA-1	HOAG MEM HOSP PRESBYTERIAN MUNITAX_BND R			2	1.C FE	11,247,000	82.0570	9,228,951	11,247,000	11,247,000					3.803	3.803	JJ	197,228	427,723	03/23/2022	07/15/2052
438701-XD-1	HONOLULU HAWAII CITY & CNTY WA SENIOR MU			2	1.C FE	650,000	99.5730	647,225	650,000	650,000					4.411	4.411	JJ	14,336	28,672	07/24/2015	07/01/2035
44244C-TT-4	HOUSTON CITY OF SUB MUNITAX_BND REV			2	1.C FE	2,600,000	91.7860	2,386,436	2,600,000	2,600,000					4.172	4.172	MN	13,860	108,472	08/08/2018	11/15/2038
44244C-TT-4	HOUSTON CITY OF SUB MUNITAX_BND REV			2	1.C FE	400,000	91.7860	367,144	400,000	400,000					4.172	4.172	MN	2,132	16,688	08/08/2018	11/15/2038
44244C-YA-9	HOUSTON CITY OF SUB MUNITAX_BND REV			1	1.C FE	16,930,066	76.7740	13,078,451	17,035,000	16,930,693		352			2.984	3.020	MN	64,953	508,324	09/11/2019	11/15/2042
44244C-YA-9	HOUSTON CITY OF SUB MUNITAX_BND REV			1	1.C FE	2,449,425	76.7740	1,919,350	2,500,000	2,457,968		2,121			2.984	3.020	MN	9,532	74,600	09/11/2019	11/15/2042
451152-2A-9	IDAHO BD BK AUTH MUNITAX_BND REV			2	1.B FE	1,000,000	89.0890	890,890	1,000,000	1,000,000					4.250	4.250	MS	12,514	42,500	03/02/2017	09/15/2046
451152-Y4-8	IDAHO BD BK AUTH MUNITAX_BND REV			2	1.B FE	1,175,000	95.6070	1,123,382	1,175,000	1,175,000					3.800	3.799	MS	13,147	44,650	03/02/2017	09/15/2032
451152-Y9-7	IDAHO BD BK AUTH MUNITAX_BND REV			2	1.B FE	710,000	92.6750	657,993	710,000	710,000					4.000	4.000	MS	8,362	28,400	03/02/2017	09/15/2037
451443-A9-6	IDAHO STATE BUILDING AUTHORITY MUNITAX_B			1	1.C FE	7,000,000	91.1670	6,381,690	7,000,000	7,000,000					4.124	4.124	MS	96,227	288,680	04/05/2018	09/01/2039
451443-G5-8	IDAHO STATE BUILDING AUTHORITY MUNITAX_B			1	1.C FE	1,300,000	83.9250	1,091,025	1,300,000	1,300,000					3.202	3.202	MS	13,875	41,626	11/21/2019	09/01/2037
451443-G5-8	IDAHO STATE BUILDING AUTHORITY MUNITAX_B			1	1.C FE	200,000	83.9250	167,850	200,000	200,000					3.202	3.202	MS	2,135	6,404	11/21/2019	09/01/2037
451443-ZR-9	IDAHO STATE BUILDING AUTHORITY MUNITAX_B			1	1.C FE	150,000	98.3880	147,582	150,000	150,000					3.790	3.790	MS	1,895	5,685	12/11/2017	09/01/2037
451443-ZS-7	IDAHO STATE BUILDING AUTHORITY MUNITAX_B			1	1.C FE	200,000	98.6560	197,312	200,000	200,000					3.870	3.870	MS	2,580	7,740	12/11/2017	09/01/2043
45204E-D4-7	ILLINOIS FINANCE AUTHORITY MUNITAX_BND R				1.D FE	8,700,000	82.0530	7,138,611	8,700,000	8,700,000					3.944	3.944	FA	129,626	343,128	01/11/2018	08/15/2047
45204E-D4-7	ILLINOIS FINANCE AUTHORITY MUNITAX_BND R				1.D FE	1,300,000	82.0530	1,066,689	1,300,000	1,300,000					3.944	3.944	FA	19,369	51,272	01/11/2018	08/15/2047
45204E-E5-3	ILLINOIS FINANCE AUTHORITY MUNITAX_BND R				1.C FE	4,500,000	87.2430	3,925,935	4,500,000	4,500,000					3.951	3.950	AO	44,449	177,795	02/23/2018	10/01/2040
454624-U5-4	INDIANA BOND BANK MUNITAX_BND REV				1.B FE	480,561	100.0080	470,038	470,000	469,955		(411)			5.490	5.222	JJ	11,898	25,803	11/22/2010	01/15/2024
45506E-DD-2	INDIANA FINANCE AUTHORITY MUNITAX_BND RE				1.E FE	4,410,297	77.6850	3,445,330	4,435,000	4,412,846		1,247			2.876	2.919	MS	42,517	127,551	11/15/2021	03/01/2038
45506E-DG-5	INDIANA FINANCE AUTHORITY MUNITAX_BND RE			2	1.E FE	7,017,230	71.3870	4,997,090	7,000,000	7,013,484		(1,562)			3.313	3.284	MS	77,303	231,910	10/15/2021	03/01/2051
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO SENIOR MU			1	1.D FE	8,242,119	84.7610	7,374,207	8,700,000	8,308,075		10,472			3.837	4.148	MN	42,655	333,819	11/23/2016	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO SENIOR MU			1	1.D FE	1,231,581	84.7610	1,101,893	1,300,000	1,241,437		1,565			3.837	4.148	MN	6,374	49,881	11/23/2016	05/15/2046
48305Q-AD-5	KAISER FOUNDATION HOSPITALS SENIOR MUNIT			1	1.D FE	14,857,650	88.3340	13,250,100	15,000,000	14,875,926		3,082			4.150	4.206	MN	103,750	622,500	04/25/2017	05/01/2047
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNITAX_B				1.F FE	1,254,147	100.0180	1,286,531	1,286,305	1,270,740		1,363			6.093	6.371	MN	10,015	78,375	07/27/2009	05/15/2033
516393-KX-2	LANSING MICH BLDG AUTH MUNITAX_BND REV			2	1.E FE	910,000	91.4800	832,468	910,000	910,000					3.925	3.925	JD	2,976	35,718	12/16/2017	06/01/2034
516447-CG-2	LANSING MICH TAX INCREMENT FIN MUNITAX_B			2	1.E FE	1,240,000	91.4800	1,134,352	1,240,000	1,240,000					3.925	3.925	JD	4,056	48,670	12/16/2017	06/01/2034
533282-CD-9	LINCOLN CNTY NEB HOSP AUTH NO MUNITAX_BN			2	1.F FE	9,834,320	79.5220	7,793,156	9,800,000	9,822,537		(3,249)			3.384	3.314	MN	55,272	331,632	02/21/2020	11/01/2040
533282-CD-9	LINCOLN CNTY NEB HOSP AUTH NO MUNITAX_BN			2	1.F FE	1,028,600	79.5220	795,220	1,000,000	1,018,781		(2,708)			3.384	3.314	MN	5,640	33,840	02/21/2020	11/01/2040
537011-BA-5	LITTLE BLUE VY SWR DIST MO MUNITAX_BND R				1.D FE	1,650,000	105.2110	1,735,982	1,650,000	1,650,000					6.200	6.200	MS	34,100	102,300	11/18/2010	09/01/2030
53945C-HK-9	LOS ANGELES CALIF SUB MUNITAX_BND REV			1	1.C FE	12,000,000	90.3400	10,840,800	12,000,000	12,000,000					4.029	4.029	JD	40,290	483,480	05/10/2017	06/01/2039
544445-A2-5	LOS ANGELES DEPARTMENT OF AIRP SUB MUNIT			2	1.D FE	2,500,000	79.5260	1,988,150	2,500,000	2,500,000					3.450	3.449	MN	11,021	86,250	02/03/2022	05/15/2042
54465A-GW-6	LOS ANGELES CNTY REDEVELOPMENT MUNITAX_B			2	1.C FE	2,952,660	89.3140	2,679,420	3,000,000	2,974,916		3,334			3.000	3.140	MS	30,000	90,000	08/05/2016	09/01/2030
54465A-GY-2	LOS ANGELES CNTY REDEVELOPMENT MUNITAX_B			2	1.C FE	3,256,143	85.5780	2,824,074	3,300,000	3,271,258		2,298			3.375	3.477	MS	37,125	111,375	08/05/2016	09/01/2035
54589S-EC-4	LOUDOUN CNTY VA ECONOMIC DEV A MUNITAX_B			2	1.B FE	21,183,857	91.4080	19,442,482	21,270,000	21,201,099		3,806			4.200	4.232	JD	74,445	893,340	08/02/2018	06/01/2038
54589S-EC-4	LOUDOUN CNTY VA ECONOMIC DEV A MUNITAX_B			2	1.B FE	3,087,445	91.4080	2,833,648	3,100,000	3,089,958		555			4.200	4.232	JD	10,850	130,200	08/02/2018	06/01/2038
54627R-AP-5	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B				1.A FE	2,335,000	96.8650	2,261,798	2,335,000	2,335,000					4.475	4.473	FA	43,538	125,390	05/12/2022	08/01/2039
546540-SL-0	LOUISIANA ST UNIV & AGRIC & ME MUNITAX_B			2	1.E FE	8,110,000	72.6990	5,895,889	8,110,000	8,110,000					2.967	2.966	JJ	120,312	240,624	12/02/2021	07/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY MUNI_BND	0		2	1.D FE	4,139,142	93.3180	3,891,361	4,170,000	4,148,468		1,413			3.000	3.050	MN	15,985	125,100	08/10/2016	05/15/2036
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY MUNI_BND			2	1.D FE	4,069,695	92.4890	3,810,547	4,120,000	4,083,932		2,151			3.000	3.080	MN	15,793	123,600	08/10/2016	05/15/2037
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY MUNI_BND	0		2	1.D FE	592,674	92.4890	554,934	600,000	594,747		313			3.000	3.080	MN	2,300	18,000	08/10/2016	05/15/2037
54660D-AS-8	LOUISVILLE/JEFFERSON CNTY KY M MUNITAX_B			1	2.A FE	18,312,503	91.1150	16,459,925	18,065,000	18,296,583		(9,464)			4.764	4.650	MN	109,968	860,617	03/25/2022	05/15/2042
56045R-BX-6	MAINE MUNICIPAL BOND BANK MUNITAX_BND RE	0			1.E FE	565,928	101.0420	555,731	550,000	552,757		(1,395)			5.692	5.401	MN	5,218	31,306	05/05/2011	11/01/2025
56052F-DE-2	MAINE STATE HOUSING AUTHORITY SENIOR MUN			2	1.B FE	2,099,738	94.3810	1,986,720	2,105,000	2,100,919		185			3.850	3.866	MN	10,355	81,043	01/12/2017	11/15/2040
564393-HQ-2	MANSFIELD TEX PK FACS DEV CORP MUNITAX_B			2	1.C FE	1,475,000	90.8470	1,339,993	1,475,000	1,475,000					4.250	4.247	FA	26,120	62,688	06/26/2018	08/01/2041
564393-HQ-2	MANSFIELD TEX PK FACS DEV CORP MUNITAX_B	0		2	1.C FE	200,000	90.8470	181,694	200,000	200,000					4.250	4.247	FA	3,542	8,500	06/26/2018	08/01/2041
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN MUNITAX_BND	0		2	1.B FE	3,757,105	87.2990	3,356,647	3,845,000	3,780,185		4,416			3.797	3.982	MS	48,665	145,995	04/12/2018	03/01/2039
575718-AB-7	MASSACHUSETTS INSTITUTE OF TEC SENIOR MU			1	1.A FE	13,697,200	94.8360	9,483,600	10,000,000	13,681,382		(6,167)			4.678	3.373	JJ	233,900	467,800	04/08/2021	07/01/2114
575718-AE-1	MASSACHUSETTS INSTITUTE OF TEC SENIOR MU				1.A FE	10,988,021	92.6280	10,142,766	10,950,000	10,977,175		(1,497)			3.959	3.935	JJ	216,755	433,511	09/01/2015	07/01/2038
57584X-6P-1	MASSACHUSETTS ST DEV FIN AGY MUNITAX_BND	0		2	1.D FE	8,485,000	88.1950	7,483,346	8,485,000	8,485,000					3.805	3.803	JJ	161,427	322,854	12/13/2017	01/01/2037
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY MUNITAX_BND			2	1.D FE	17,480,000	84.2960	14,734,941	17,480,000	17,480,000					3.955	3.953	JJ	345,667	691,334	12/13/2017	01/01/2042
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY MUNITAX_BND	0		2	1.D FE	1,650,000	84.2960	1,390,884	1,650,000	1,650,000					3.955	3.953	JJ	32,629	65,258	12/13/2017	01/01/2042
576000-B7-7	MASSACHUSETTS SCHOOL BUILDING SUB MUNITA	0		2	1.C FE	12,647,830	78.2470	10,172,110	13,000,000	12,693,676		21,204			2.400	2.628	FA	117,867	312,000	10/18/2021	02/15/2036
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH MUNITAX_BN			2	1.B FE	23,725,104	77.4490	18,971,133	24,495,000	23,792,771		38,565			2.823	3.072	FA	288,122	691,494	03/18/2022	08/01/2041
576051-ZU-3	MASSACHUSETTS ST WTR RES AUTH MUNITAX_BN			2	1.B FE	2,630,000	72.9820	1,919,427	2,630,000	2,630,000					2.973	2.973	FA	32,579	78,190	12/10/2021	08/01/2044
578454-AB-6	MAYO CLINIC SENIOR MUNITAX_BND REV				1.C FE	1,015,894	86.0030	946,033	1,100,000	1,032,937		2,396			3.774	4.258	MN	5,305	41,514	09/30/2015	11/15/2043
578454-AB-6	MAYO CLINIC SENIOR MUNITAX_BND REV	0			1.C FE	138,531	86.0030	129,005	150,000	140,855		327			3.774	4.258	MN	723	5,661	09/30/2015	11/15/2043
578454-AF-7	MAYO CLINIC SENIOR MUNITAX_BND REV			1	1.C FE	6,477,990	68.6220	4,460,430	6,500,000	6,478,844		282			3.196	3.213	MN	26,545	207,740	03/30/2021	11/15/2061
578454-AF-7	MAYO CLINIC SENIOR MUNITAX_BND REV	0		1	1.C FE	8,962,740	68.6220	6,175,980	9,000,000	8,964,169		483			3.196	3.213	MN	36,754	287,640	03/29/2021	11/15/2061
579086-BH-1	MC ALLEN TEX DEV CORP MUNITAX_BND REV	0		2	1.A FE	1,510,000	92.5560	1,397,596	1,510,000	1,510,000					3.150	3.148	FA	17,969	47,565	07/12/2016	08/15/2031
579086-BN-8	MC ALLEN TEX DEV CORP MUNITAX_BND REV	0		2	1.A FE	1,780,000	88.3030	1,571,793	1,780,000	1,780,000					3.500	3.498	FA	23,536	62,300	07/12/2016	08/15/2036
579086-CB-3	MC ALLEN TEX DEV CORP MUNITAX_BND REV	0		2	1.A FE	1,950,000	94.4830	1,842,419	1,950,000	1,950,000					3.840	3.839	FA	28,288	74,880	03/08/2017	08/15/2032
579086-CF-4	MC ALLEN TEX DEV CORP MUNITAX_BND REV	0		2	1.A FE	1,250,000	92.8750	1,160,938	1,250,000	1,250,000					4.070	4.069	FA	19,219	50,875	03/08/2017	08/15/2036
591745-8C-1	METROPOLITAN ATLANTA RAPID TRA MUNITAX_B			2	1.A FE	15,000,000	73.5800	11,037,000	15,000,000	15,000,000					2.981	2.981	JJ	223,575	447,150	12/10/2021	07/01/2045
592041-XV-4	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN	0			1.A FE	2,500,000	88.0320	2,200,800	2,500,000	2,500,000					3.237	3.237	AO	20,231	80,925	10/27/2016	10/01/2036
592041-XW-2	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN				1.A FE	7,500,000	81.9960	6,149,700	7,500,000	7,500,000					3.437	3.437	AO	64,444	257,775	10/27/2016	10/01/2046
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN			2	1.F FE	27,214,923	66.5630	17,882,816	26,866,000	27,199,622		(7,377)			3.235	3.167	JJ	434,558	869,115	12/01/2021	07/01/2052
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN			2	1.C FE	6,211,311	71.6660	4,375,209	6,105,000	6,189,505		(10,000)			2.942	2.736	JJ	89,805	179,609	10/15/2021	07/01/2043
592643-EH-9	METROPOLITAN WASHINGTON AIRPOR SENIOR MU			2	1.E FE	14,895,000	81.6850	12,166,981	14,895,000	14,895,000					3.562	3.560	AO	132,640	530,560	01/21/2022	10/01/2041
59333P-3W-6	MIAMI-DADE CNTY FLA MUNITAX_BND REV			2	1.E FE	4,935,231	90.7990	4,222,154	4,650,000	4,807,050		(29,996)			4.280	3.499	AO	49,755	199,020	06/14/2019	10/01/2041
59333P-3W-6	MIAMI-DADE CNTY FLA MUNITAX_BND REV	0		2	1.E FE	1,963,479	90.7990	1,679,782	1,850,000	1,912,482		(11,934)			4.280	3.499	AO	19,795	79,180	06/14/2019	10/01/2041
59334N-FU-1	MIAMI-DADE CNTY FLA HEALTH FAC MUNITAX_B				1.F FE	3,850,928	73.0150	2,781,872	3,810,000	3,847,698		(1,498)			3.131	3.061	FA	49,705	119,291	11/10/2021	08/01/2042
59334P-JT-5	MIAMI-DADE CNTY FLA TRANSIT SA MUNITAX_B			2	1.C FE	10,531,296	75.1460	8,175,885	10,880,000	10,559,740		13,083			2.600	2.805	JJ	141,440	282,880	10/19/2021	07/01/2042
59447T-KA-0	MICHIGAN STATE FINANCE AUTHORI MUNITAX_B	0			1.D FE	15,000,000	93.3330	13,999,950	15,000,000	15,000,000					3.260	3.260	MN	81,500	489,000	07/29/2016	11/01/2031
60414F-PQ-7	MINNESOTA ST COLLEGES & UNIV MUNITAX_BND	0		2	1.E FE	2,961,660	93.7840	2,813,520	3,000,000	2,979,052		2,280			3.700	3.804	AO	27,750	111,000	02/12/2015	10/01/2032
60414F-PR-5	MINNESOTA ST COLLEGES & UNIV MUNITAX_BND	0		2	1.E FE	5,000,000	93.1230	4,656,150	5,000,000	5,000,000					4.000	3.999	AO	50,000	200,000	02/11/2015	10/01/2035
60416H-3Q-5	MINNESOTA ST HIGHER ED FACS AU MUNI_BND	0		2	1.C FE	250,000	100.0130	250,033	250,000	250,000					3.750	3.750	MS	3,125	9,375	04/28/2017	03/01/2038
604204-RD-1	MINNETONKA MINN INDPT SCH DIST SENIOR MU	0			1.B FE	140,000	96.1750	134,645	140,000	140,000					3.630	3.630	FA	2,118	5,082	03/24/2016	02/01/2028
604204-RE-9	MINNETONKA MINN INDPT SCH DIST SENIOR MU	0			1.B FE	145,000	95.7720	138,869	145,000	145,000					3.730	3.730	FA	2,254	5,409	03/24/2016	02/01/2029
60636A-EC-3	MISSOURI ST HEALTH & EDL FACS SENIOR MUN	0			1.B FE	273,213	92.2060	253,567	275,000	274,045		87			3.535	3.580	FA	3,672	9,721	09/28/2012	02/15/2033
610763-PH-1	MONROE CNTY N Y WTR AUTH MUNITAX_BND REV				1.B FE	7,309,120	112.1270	7,848,890	7,000,000	7,228,775		(8,615)			6.459	6.130	FA	188,388	452,130	01/05/2011	08/01/2042
61204K-MD-0	MONTANA FAC FIN AUTH MUNITAX_BND REV	0			1.F FE	1,500,000	96.7050	1,450,575	1,500,000	1,500,000					4.274	4.274	FA	24,219	64,110	09/12/2018	08/15/2031
61204K-ME-8	MONTANA FAC FIN AUTH MUNITAX_BND REV	0			1.F FE	2,085,000	96.3550	2,009,002	2,085,000	2,085,000					4.334	4.334	FA	34,137	90,364	09/12/2018	08/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61204K-MF-5	MONTANA FAC FIN AUTH MUNITAX_BND REV	0			1.F FE	2,175,000	95.8130	2,083,933	2,175,000	2,175,000					4.354	4.354	FA	35,775	94,700	09/12/2018	08/15/2033
61204K-MG-3	MONTANA FAC FIN AUTH MUNITAX_BND REV			2	1.F FE	5,250,000	92.2630	4,843,808	5,250,000	5,250,000					4.368	4.367	FA	86,632	229,320	09/12/2018	08/15/2038
61204K-MG-3	MONTANA FAC FIN AUTH MUNITAX_BND REV	0		2	1.F FE	750,000	92.2630	691,973	750,000	750,000					4.368	4.367	FA	12,376	32,760	09/12/2018	08/15/2038
61204K-PP-0	MONTANA FAC FIN AUTH MUNITAX_BND REV			2	1.F FE	4,460,000	65.3920	2,916,483	4,460,000	4,460,000					2.996	2.996	FA	50,479	133,622	11/03/2021	08/15/2051
61212L-RA-9	MONTANA ST BRD REGENTS MUNITAX_BND REV			2	1.D FE	8,456,450	79.2090	6,732,765	8,500,000	8,464,177		1,877			3.075	3.110	MN	33,398	261,375	09/17/2019	11/15/2039
613357-BM-3	MONTGOMERY CNTY MD MUNITAX_BND REV	0		2	1.B FE	7,575,101	90.9290	6,906,058	7,595,000	7,578,822		900			4.400	4.421	MN	55,697	334,180	11/08/2018	05/01/2038
613681-K2-0	MONTGOMERY CNTY TEX SENIOR MUNITAX_BND R	0		2	1.B FE	200,000	100.0260	200,052	200,000	200,000					5.200	5.198	MS	3,467	10,400	08/24/2010	03/01/2030
62213L-AA-4	MOUNT NITTANY MEDICAL CENTER SENIOR MUNI				1.E FE	19,886,053	78.7380	15,873,581	20,160,000	19,896,113		5,320			3.799	3.876	MN	97,862	765,878	03/25/2022	11/15/2052
622634-FX-6	MT PLEASANT S C MUNI_BND REV			2	1.B FE	5,402,485	93.4780	5,141,290	5,500,000	5,415,623		2,189			3.750	3.850	JD	17,188	206,250	04/27/2017	06/01/2047
623115-AD-4	MOUNT SINAI HOSPITAL SECURED MUNITAX_BND				1.G FE	7,700,000	81.4780	6,273,806	7,700,000	7,700,000					3.981	3.981	JJ	153,269	306,537	12/15/2017	07/01/2048
623115-AD-4	MOUNT SINAI HOSPITAL SECURED MUNITAX_BND	0			1.G FE	2,300,000	81.4780	1,873,994	2,300,000	2,300,000					3.981	3.981	JJ	45,782	91,563	12/15/2017	07/01/2048
623115-AF-9	MOUNT SINAI HOSPITAL SENIOR MUNITAX_BND			1	2.A FE	17,380,964	69.5400	12,030,420	17,300,000	17,376,619		(1,874)			3.391	3.366	JJ	293,322	586,643	04/12/2021	07/01/2050
623115-AF-9	MOUNT SINAI HOSPITAL SENIOR MUNITAX_BND	0		1	2.A FE	3,712,636	69.5400	2,572,980	3,700,000	3,711,958		(292)			3.391	3.366	JJ	62,734	125,467	04/12/2021	07/01/2050
627496-AA-0	MUSEUM OF MODERN ART SENIOR MUNITAX_BND			1	1.C FE	9,447,284	68.0010	6,222,092	9,150,000	9,429,684		(6,593)			3.220	3.053	JJ	147,315	294,630	04/15/2021	07/01/2051
627496-AA-0	MUSEUM OF MODERN ART SENIOR MUNITAX_BND	0		1	1.C FE	877,617	68.0010	578,009	850,000	875,982		(612)			3.220	3.053	JJ	13,685	27,370	04/15/2021	07/01/2051
62952E-AA-5	NYU LANGONE HOSPITALS SECURED MUNITAX_BN			1	1.F FE	33,698,352	89.3080	25,441,170	28,487,000	33,209,457		(184,064)			4.428	3.231	JJ	630,702	1,261,404	04/08/2021	07/01/2042
62952E-AA-5	NYU LANGONE HOSPITALS SECURED MUNITAX_BN	0		1	1.F FE	4,436,400	89.3080	3,349,050	3,750,000	4,371,972		(24,244)			4.428	3.231	JJ	83,025	166,050	03/31/2021	07/01/2042
63902H-BF-5	NATURE CONSERVANCY SENIOR MUNITAX_BND RE			2	1.C FE	14,420,300	88.0580	12,646,890	14,362,000	14,418,459		(1,121)			3.957	3.934	MS	189,435	568,304	03/24/2022	03/01/2052
63948W-AR-3	NDSU RESEARCH & TECHNOLOGY PAR SENIOR MU	0		1	1.E FE	3,254,113	93.3710	3,034,558	3,250,000	3,251,090		(460)			3.541	3.525	MN	19,180	115,083	10/11/2016	05/01/2032
63968A-7V-1	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND				1.E FE	48,979	100.0160	50,008	50,000	49,073		86			3.375	3.618	JJ	844	1,688	12/01/2022	01/01/2033
64465P-8G-6	NEW HAMPSHIRE MUN BD BK MUNITAX_BND REV			2	1.B FE	3,000,000	81.8830	2,456,490	3,000,000	3,000,000					3.285	3.285	FA	37,230	98,550	11/22/2019	02/15/2041
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN			2	1.B FE	85,000	99.2370	84,351	85,000	85,000					3.611	3.611	JJ	1,535	3,069	04/27/2017	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN	0		2	1.B FE	610,000	99.5050	606,981	610,000	610,000					4.077	4.076	JJ	12,435	24,870	04/27/2017	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN			2	1.B FE	80,000	99.0630	79,250	80,000	80,000					3.736	3.734	JJ	1,494	2,989	11/17/2017	01/01/2033
646139-W3-5	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B	0			1.E FE	1,000,000	124.5970	1,245,970	1,000,000	1,000,000					7.414	7.414	JJ	37,070	74,140	04/20/2009	01/01/2040
647377-AQ-3	NEW MEXICO ST HOSP EQUIP LN CO MUNITAX_B				3.B FE	2,053,738	91.4110	1,883,067	2,060,000	2,058,151		715			3.850	3.912	JJ	39,655	79,310	07/12/2019	07/01/2026
649322-AC-8	NEW YORK AND PRESBYTERIAN HOSP SENIOR MU	0		1	1.C FE	4,999,850	84.3810	4,219,050	5,000,000	5,000,013		(1)			3.563	3.563	FA	74,229	178,150	06/21/2016	08/01/2036
649322-AE-4	NEW YORK AND PRESBYTERIAN HOSP SENIOR MU			1	1.C FE	25,978,200	87.9150	17,583,000	20,000,000	25,958,703		(7,765)			4.763	3.480	FA	396,917	952,600	04/08/2021	08/01/2116
649322-AE-4	NEW YORK AND PRESBYTERIAN HOSP SENIOR MU	0		1	1.C FE	17,367,120	87.9150	10,549,800	12,000,000	17,348,066		(9,087)			4.763	3.480	FA	238,150	571,560	10/15/2021	08/01/2116
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSP SENIOR MU			1	1.C FE	26,999,250	73.9070	18,476,750	25,000,000	26,993,981		(2,343)			3.954	3.653	FA	411,875	988,500	03/26/2021	08/01/2119
64985H-XA-0	NEW YORK STATE ENVIRONMENTAL F SENIOR MU	0			1.A FE	1,474,650	83.2340	1,248,510	1,500,000	1,482,268		1,178			3.113	3.231	JJ	21,532	46,695	10/25/2016	07/15/2039
64986D-ES-0	NEW YORK STATE ENVIRONMENTAL F SENIOR MU	0		1	1.A FE	11,637,355	92.7850	10,670,275	11,500,000	11,552,390		(13,974)			3.816	3.674	JD	19,504	438,840	04/17/2017	06/15/2034
64986D-ET-8	NEW YORK STATE ENVIRONMENTAL F SENIOR MU	0		1	1.A FE	6,000,000	92.2440	5,534,640	6,000,000	6,000,000					3.866	3.866	JD	10,309	231,960	04/06/2017	06/15/2035
64986D-EU-5	NEW YORK STATE ENVIRONMENTAL F SENIOR MU	0		1	1.A FE	3,300,000	91.7460	3,027,618	3,300,000	3,300,000					3.916	3.916	JD	5,743	129,228	04/06/2017	06/15/2036
64990C-7H-8	DORMITORY AUTHORITY OF STATE O MUNITAX_B	0		1	1.D FE	2,508,042	93.9600	2,358,396	2,510,000	2,508,655		91			3.994	4.000	JJ	50,125	100,249	05/04/2018	07/01/2035
64990C-7J-4	DORMITORY AUTHORITY OF STATE O MUNITAX_B			1	1.D FE	5,000,000	90.3380	4,516,900	5,000,000	5,000,000					4.071	4.068	JJ	101,775	203,550	05/04/2018	07/01/2040
64990C-7K-1	DORMITORY AUTHORITY OF STATE O MUNITAX_B			1	1.D FE	4,573,286	95.6510	4,160,819	4,350,000	4,460,638		(22,056)			4.850	4.218	JJ	105,488	210,975	05/04/2018	07/01/2048
64990C-7K-1	DORMITORY AUTHORITY OF STATE O MUNITAX_B	0		1	1.D FE	683,365	95.6510	621,732	650,000	666,532		(3,296)			4.850	4.218	JJ	15,763	31,525	05/04/2018	07/01/2048
64990C-ER-8	DORMITORY AUTHORITY OF STATE O SENIOR MU			2	1.D FE	10,000,000	83.4650	8,346,500	10,000,000	10,000,000					3.879	3.878	JJ	193,950	387,900	06/02/2016	07/01/2046
64990C-ZV-6	DORMITORY AUTHORITY OF STATE O MUNITAX_B	0		2	1.D FE	2,500,000	93.3220	2,333,050	2,500,000	2,500,000					3.779	3.778	JJ	47,238	94,475	05/18/2017	07/01/2034
64990C-ZW-4	DORMITORY AUTHORITY OF STATE O MUNITAX_B			2	1.D FE	8,000,000	90.3260	7,226,080	8,000,000	8,000,000					3.998	3.998	JJ	159,920	319,840	05/17/2017	07/01/2039
64990F-XE-9	DORMITORY AUTHORITY OF STATE O MUNITAX_B				1.B FE	3,091,020	76.6570	2,299,710	3,000,000	3,084,813		(3,261)			3.190	2.994	FA	36,153	95,700	01/28/2022	02/15/2043
64990G-UE-0	DORMITORY AUTHORITY OF STATE O MUNITAX_B			2	1.E FE	5,000,000	80.6820	4,034,100	5,000,000	5,000,000					3.439	3.438	JJ	85,975	171,950	09/20/2019	07/01/2042
64990G-UE-0	DORMITORY AUTHORITY OF STATE O MUNITAX_B	0		2	1.E FE	1,000,000	80.6820	806,820	1,000,000	1,000,000					3.439	3.438	JJ	17,195	34,390	09/20/2019	07/01/2042
650009-S6-1	NEW YORK ST TWY AUTH MUNITAX_BND REV			2	1.F FE	1,463,126	83.7070	1,268,161	1,515,000	1,467,235		2,318			3.500	3.776	JJ	26,513	53,025	03/18/2022	01/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65000B-HG-6	DORMITORY AUTHORITY OF STATE O MUNITAX_B				1.E FE	5,250,000	70.5470	3,703,718	5,250,000	5,250,000					2.973	2.973	JJ	78,041	156,083	11/19/2021	07/01/2048
65857P-AR-2	NORTH CHARLESTON S C MUNITAX_BND REV			2	1.E FE	1,000,000	96.2200	962,200	1,000,000	1,000,000					4.249	4.249	AO	10,623	42,490	01/25/2017	10/01/2032
65887P-PN-9	NORTH DAKOTA PUB FIN AUTH MUNITAX_BND RE			2	1.D FE	515,000	98.9090	509,381	515,000	515,000					4.250	4.250	JD	1,824	21,888	04/09/2014	06/01/2029
65887P-PP-4	NORTH DAKOTA PUB FIN AUTH MUNITAX_BND RE			2	1.D FE	531,892	98.3400	526,119	535,000	533,518		197			4.250	4.300	JD	1,895	22,738	04/09/2014	06/01/2030
65887P-PQ-2	NORTH DAKOTA PUB FIN AUTH MUNITAX_BND RE			2	1.D FE	556,623	97.9610	548,582	560,000	558,247		196			4.300	4.350	JD	2,007	24,080	04/09/2014	06/01/2031
65887P-PR-0	NORTH DAKOTA PUB FIN AUTH MUNITAX_BND RE			2	1.D FE	583,163	97.7870	572,054	585,000	583,987		98			4.375	4.400	JD	2,133	25,594	04/09/2014	06/01/2032
65887P-PS-8	NORTH DAKOTA PUB FIN AUTH MUNITAX_BND RE			2	1.D FE	604,126	97.2170	593,024	610,000	606,518		292			4.375	4.450	JD	2,224	26,688	04/09/2014	06/01/2033
65887P-PT-6	NORTH DAKOTA PUB FIN AUTH MUNITAX_BND RE			2	1.D FE	375,000	97.5960	365,985	375,000	375,000					4.500	4.500	JD	1,406	16,875	04/09/2014	06/01/2034
660043-AG-5	NORTH HUDSON SEW AUTH N J SENIOR MUNITAX				1.F FE	830,000	101.2520	840,392	830,000	830,000					5.246	5.245	JD	3,628	43,542	05/18/2012	06/01/2032
66285W-E4-4	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN			2	1.D FE	2,982,120	78.6860	2,360,580	3,000,000	2,984,150		909			2.811	2.857	JJ	42,165	84,330	10/20/2021	01/01/2038
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN			2	1.D FE	4,737,575	76.7350	3,710,137	4,835,000	4,744,171		3,449			3.011	3.143	JJ	72,791	145,582	01/28/2022	01/01/2043
664675-AL-9	NORTHEASTERN UNIVERSITY SENIOR MUNITAX_B			1	1.E FE	1,375,000	98.6560	1,356,520	1,375,000	1,375,000					4.611	4.611	MS	21,134	63,401	01/10/2014	03/01/2026
667274-AA-2	NORTHWELL HEALTHCARE INC SECURED MUNITAX			1	1.G FE	7,000,000	80.8010	5,656,070	7,000,000	7,000,000					3.979	3.979	MN	46,422	278,530	09/20/2016	11/01/2046
667274-AA-2	NORTHWELL HEALTHCARE INC SECURED MUNITAX			1	1.G FE	1,000,000	80.8010	808,010	1,000,000	1,000,000					3.979	3.979	MN	6,632	39,790	09/20/2016	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC SENIOR MUNITAX_			1	1.G FE	12,291,065	84.6760	9,928,261	11,725,000	12,251,628		(14,820)			4.260	4.015	MN	83,248	499,485	03/30/2021	11/01/2047
667274-AC-8	NORTHWELL HEALTHCARE INC SENIOR MUNITAX_			1	1.G FE	3,410,402	84.6760	2,878,984	3,400,000	3,409,806		(293)			4.260	4.015	MN	24,140	144,840	12/02/2021	11/01/2047
668444-AM-4	NORTHWESTERN UNIVERSITY SENIOR MUNITAX_B				1.B FE	13,100,000	87.0030	11,397,393	13,100,000	13,100,000					3.688	3.688	JD	40,261	483,128	04/29/2015	12/01/2038
66988A-AJ-3	NOVANT HEALTH INC MUNITAX_BND REV			1	1.D FE	10,692,255	66.6060	6,993,630	10,500,000	10,685,714		(2,534)			3.318	3.236	MN	58,065	348,390	04/14/2021	11/01/2061
66988A-AJ-3	NOVANT HEALTH INC MUNITAX_BND REV			1	1.D FE	9,673,945	66.6060	6,327,570	9,500,000	9,668,027		(2,293)			3.318	3.236	MN	52,535	315,210	04/14/2021	11/01/2061
675553-AA-9	OCHSNER CLINIC FOUNDATION SECURED MUNITA			1	1.G FE	4,850,000	101.5180	4,923,623	4,850,000	4,850,000					5.897	5.897	MN	36,545	286,005	06/17/2015	05/15/2045
677555-YE-8	OHIO STATE OF MUNITAX_BND REV			2	1.B FE	160,000	103.3670	165,387	160,000	160,000					8.000	8.060	MJSD	1,067	12,800	04/16/2009	03/01/2029
67760H-NH-0	OHIO ST TPK COMMN SENIOR MUNITAX_BND REV			2	1.C FE	5,088,824	73.1770	3,805,204	5,200,000	5,094,128		2,828			3.196	3.319	FA	62,784	166,192	02/07/2022	02/15/2048
677632-G8-8	OHIO STATE UNIVERSITY MUNITAX_BND REV			1	1.B FE	12,500,000	83.5950	10,449,375	12,500,000	12,500,000					3.798	3.798	JD	39,563	474,750	03/03/2016	12/01/2046
67777J-AM-0	OHIOHEALTH CORP SECURED MUNITAX_BND REV			2	1.B FE	13,256,000	73.9670	9,805,066	13,256,000	13,256,000					2.834	2.833	MN	48,003	375,675	10/19/2021	11/15/2041
67777J-AM-0	OHIOHEALTH CORP SECURED MUNITAX_BND REV			2	1.B FE	51,668	73.9670	36,984	50,000	51,529		(69)			2.834	2.833	MN	181	1,417	12/02/2021	11/15/2041
678331-CY-3	OKANOGAN CNTY WASH PUB UTIL DI MUNITAX_B				1.E FE	1,041,780	105.0630	1,050,630	1,000,000	1,024,479		(1,810)			5.946	5.619	JD	4,955	59,460	09/22/2010	12/01/2035
67908P-BR-6	OKLAHOMA STATE CAPITAL IMPROVE MUNITAX_B			2	1.D FE	5,480,000	76.0670	4,168,472	5,480,000	5,480,000					2.900	2.899	JJ	79,460	158,920	11/12/2021	07/01/2042
683050-CH-9	ONTARIO CALIF MUNITAX_BND REV			2	1.C FE	3,510,000	77.7650	2,729,552	3,510,000	3,510,000					2.869	2.868	FA	41,959	100,702	12/03/2021	08/01/2039
683050-CJ-5	ONTARIO CALIF MUNITAX_BND REV			2	1.C FE	2,430,000	73.4360	1,784,495	2,430,000	2,430,000					2.949	2.948	FA	29,859	71,661	12/03/2021	08/01/2043
70213H-AD-0	MASS GENERAL BRIGHAM INC SENIOR MUNITAX_			1	1.D FE	13,100,000	83.2380	10,904,178	13,100,000	13,100,000					3.765	3.765	JJ	246,608	493,215	12/15/2017	07/01/2048
70213H-AD-0	MASS GENERAL BRIGHAM INC SENIOR MUNITAX_			1	1.D FE	1,900,000	83.2380	1,581,522	1,900,000	1,900,000					3.765	3.765	JJ	35,768	71,535	12/15/2017	07/01/2048
70213H-AF-5	MASS GENERAL BRIGHAM INC SENIOR MUNITAX_			1	1.D FE	22,722,105	71.3560	15,876,710	22,250,000	22,705,212		(6,596)			3.342	3.248	JJ	371,798	743,595	03/29/2021	07/01/2060
70213H-AF-5	MASS GENERAL BRIGHAM INC SENIOR MUNITAX_			1	1.D FE	7,897,095	71.3560	5,530,090	7,750,000	7,891,871		(2,051)			3.342	3.248	JJ	129,503	259,005	03/29/2021	07/01/2060
709224-4B-2	PENNSYLVANIA ST TURNPIKE COMMI SUB MUNIT			2	1.F FE	13,767,970	81.7290	11,237,738	13,750,000	13,761,236		(1,789)			3.352	3.336	JD	38,408	460,900	02/13/2020	12/01/2040
709224-4B-2	PENNSYLVANIA ST TURNPIKE COMMI SUB MUNIT			2	1.F FE	1,000,000	81.7290	817,290	1,000,000	1,000,000					3.352	3.336	JD	2,793	33,520	02/12/2020	12/01/2040
709235-H9-9	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN				1.C FE	20,595,935	82.3820	16,851,238	20,455,000	20,566,891		(6,526)			3.250	3.200	MS	221,596	664,788	06/13/2019	09/01/2039
709235-ZR-9	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN				1.C FE	5,480,000	88.1820	4,832,374	5,480,000	5,480,000					3.573	3.573	MS	65,267	195,800	04/20/2017	09/01/2037
709235-ZS-7	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN				1.C FE	13,100,000	82.6800	10,831,080	13,100,000	13,100,000					3.793	3.793	MS	165,628	496,883	04/20/2017	09/01/2047
71884A-YF-0	PHOENIX ARIZ CIVIC IMPT CORP SUB MUNITAX			2	1.C FE	845,000	96.3570	814,217	845,000	845,000					3.602	3.602	JJ	15,218	30,437	04/22/2015	07/01/2029
71884A-YH-6	PHOENIX ARIZ CIVIC IMPT CORP SUB MUNITAX			2	1.C FE	4,000,000	94.3720	3,774,880	4,000,000	4,000,000					3.992	3.990	JJ	79,840	159,680	04/22/2015	07/01/2035
72014T-AD-1	PIEDMONT HEALTHCARE INC MUNITAX_BND REV			2	1.E FE	9,747,000	72.0960	7,209,600	10,000,000	9,767,262		9,718			2.719	2.885	JJ	135,950	271,900	11/17/2021	01/01/2042
72014T-AD-1	PIEDMONT HEALTHCARE INC MUNITAX_BND REV			2	1.E FE	49,861	72.0960	36,048	50,000	49,872		5			2.719	2.885	JJ	680	1,360	12/02/2021	01/01/2042
73209G-AX-8	POMONA CALIF MUNITAX_BND REV			2	1.D FE	1,350,000	93.6950	1,264,883	1,350,000	1,350,000					3.750	3.750	MN	8,438	50,625	04/21/2017	05/01/2032
73209G-AY-6	POMONA CALIF MUNITAX_BND REV			2	1.D FE	2,500,000	90.4940	2,262,350	2,500,000	2,500,000					3.850	3.848	MN	16,042	96,250	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CALIF MUNITAX_BND REV			2	1.D FE	5,000,000	84.9560	4,247,800	5,000,000	5,000,000					4.050	4.048	MN	33,750	202,500	04/21/2017	05/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73209G-BH-2	POMONA CALIF MUNITAX_BND REV	0		2	1.D FE	525,000	94.4080	495,642	525,000	525,000					3.900	3.900	JD	1,706	20,475	01/25/2018	12/01/2033
73209G-BJ-8	POMONA CALIF MUNITAX_BND REV			2	1.D FE	480,000	90.1200	432,576	480,000	480,000					4.000	4.000	JD	1,600	19,200	01/25/2018	12/01/2038
73209G-BK-5	POMONA CALIF MUNITAX_BND REV			2	1.D FE	1,715,000	85.0220	1,458,127	1,715,000	1,715,000					4.100	4.100	JD	5,860	70,315	01/25/2018	12/01/2046
73358W-TZ-7	PORT AUTHORITY OF NEW YORK AND SENIOR MU	0		2	1.D FE	1,000,000	97.6320	976,320	1,000,000	1,000,000					4.426	4.425	AO	9,344	44,260	10/08/2014	10/15/2034
73358X-DP-4	PORT AUTHORITY OF NEW YORK AND MUNITAX_B			2	1.D FE	11,450,000	75.2510	8,616,240	11,450,000	11,450,000					3.139	3.138	FA	135,779	359,416	12/16/2021	02/15/2051
733911-CN-9	PORT CORPUS CHRISTI AUTH TEX SENIOR MUNI			1	1.E FE	3,108,533	99.3330	2,930,324	2,950,000	3,033,903		(15,079)			4.875	4.227	JD	11,984	143,813	07/25/2018	12/01/2038
733911-CN-9	PORT CORPUS CHRISTI AUTH TEX SENIOR MUNI	0		1	1.E FE	1,633,297	99.3330	1,539,662	1,550,000	1,594,085		(7,923)			4.875	4.227	JD	6,297	75,563	07/25/2018	12/01/2038
73474T-AP-5	PORT OF MORROW OR SENIOR MUNITAX_BND REV	0			1.C FE	33,881,981	84.9460	28,945,350	34,075,000	33,916,478		10,256			2.987	3.032	MS	339,273	1,017,820	06/25/2019	09/01/2036
735389-XZ-6	SEATTLE WASHINGTON PORT OF SENIOR MUNITA	0		1	1.C FE	230,000	93.5830	215,241	230,000	230,000					3.050	3.050	AO	1,754	7,015	07/20/2016	10/01/2029
735389-YA-0	SEATTLE WASHINGTON PORT OF SENIOR MUNITA	0		1	1.C FE	295,000	92.6530	273,326	295,000	295,000					3.125	3.125	AO	2,305	9,219	07/20/2016	10/01/2030
735389-YB-8	SEATTLE WASHINGTON PORT OF SENIOR MUNITA	0		1	1.C FE	515,000	91.9210	473,393	515,000	515,000					3.230	3.230	AO	4,159	16,635	07/20/2016	10/01/2031
735389-YC-6	SEATTLE WASHINGTON PORT OF SENIOR MUNITA	0		1	1.C FE	280,000	91.3240	255,707	280,000	280,000					3.320	3.320	AO	2,324	9,296	07/20/2016	10/01/2032
73541W-AS-1	PORT ST LUCIE FLA MUNITAX_BND REV	0		2	1.C FE	1,745,000	95.2630	1,662,339	1,745,000	1,745,000					4.357	4.357	JJ	38,015	76,030	04/07/2017	07/01/2035
74052B-AA-5	PREMIER HEALTH PARTNERS SENIOR MUNITAX_B			1	2.A FE	5,000,000	90.3910	4,519,550	5,000,000	5,000,000					2.911	2.911	MN	18,598	145,550	08/24/2016	11/15/2026
74052B-AB-3	PREMIER HEALTH PARTNERS SENIOR MUNITAX_B			1	2.A FE	5,000,000	76.6840	3,834,200	5,000,000	5,000,000					3.992	3.992	MN	25,504	199,600	08/24/2016	11/15/2046
740816-AM-5	PRESIDENT AND FELLOWS OF HARVA SENIOR MU			1	1.A FE	9,983,000	76.9840	7,698,400	10,000,000	9,985,544		434			3.150	3.159	JJ	145,250	315,000	10/06/2016	07/15/2046
74173F-AN-2	PRINCE GEORGES COUNTY MARYLAND MUNITAX_B			2	1.F FE	5,527,582	82.8080	4,492,334	5,425,000	5,489,134		(10,353)			3.523	3.325	FA	79,634	191,123	02/12/2020	08/01/2040
74173F-AN-2	PRINCE GEORGES COUNTY MARYLAND MUNITAX_B	0		2	1.F FE	1,000,000	82.8080	828,080	1,000,000	1,000,000					3.523	3.325	FA	14,679	35,230	01/17/2020	08/01/2040
74173F-AP-7	PRINCE GEORGES COUNTY MARYLAND MUNITAX_B			2	1.F FE	7,403,433	78.8630	5,634,761	7,145,000	7,306,820		(26,139)			3.643	3.213	FA	108,455	260,292	02/25/2020	08/01/2045
74173F-AP-7	PRINCE GEORGES COUNTY MARYLAND MUNITAX_B	0		2	1.F FE	1,800,610	78.8630	1,380,103	1,750,000	1,781,683		(5,100)			3.643	3.213	FA	26,564	63,753	02/10/2020	08/01/2045
743756-AC-2	PROVIDENCE HEALTH AND SERVICES SENIOR MU				1.F FE	4,350,000	76.2300	3,316,005	4,350,000	4,350,000					3.744	3.744	AO	40,716	162,864	09/20/2016	10/01/2047
743756-AC-2	PROVIDENCE HEALTH AND SERVICES SENIOR MU	0			1.F FE	650,000	76.2300	495,495	650,000	650,000					3.744	3.744	AO	6,084	24,336	09/20/2016	10/01/2047
744434-CW-9	PUBLIC PWR GENERATION AGY NEB MUNITAX_BN	0			1.G FE	965,000	111.6840	1,077,751	965,000	965,000					7.242	7.241	JJ	34,943	69,885	07/13/2009	01/01/2041
746189-UH-0	PURDUE UNIV IND MUNITAX_BND REV	0			1.A FE	2,020,805	95.5950	1,864,103	1,950,000	1,987,546		(4,286)			3.808	3.514	JJ	37,128	74,256	02/17/2015	07/01/2032
759136-US-1	REGIONAL TRANSN DIST COLO MUNITAX_BND RE			2	1.C FE	2,600,000	82.9230	2,155,998	2,600,000	2,600,000					3.258	3.258	MN	14,118	84,708	11/18/2019	11/01/2038
759136-US-1	REGIONAL TRANSN DIST COLO MUNITAX_BND RE	0		2	1.C FE	400,000	82.9230	331,692	400,000	400,000					3.258	3.258	MN	2,172	13,032	11/18/2019	11/01/2038
767027-DU-6	RIO CALIF ELEM SCH DIST CMNTY MUNITAX_BN			2	1.C FE	4,791,750	79.7620	3,988,100	5,000,000	4,827,594		9,081			3.500	3.818	MS	58,333	175,000	09/18/2019	09/01/2039
783186-TN-9	RUTGERS UNIVERSITY NEW JERSEY MUNITAX_BN			2	1.E FE	6,000,000	85.8170	5,149,020	6,000,000	6,000,000					4.146	4.144	MN	41,460	248,760	03/23/2018	05/01/2048
783186-TN-9	RUTGERS UNIVERSITY NEW JERSEY MUNITAX_BN	0		2	1.E FE	2,000,000	85.8170	1,716,340	2,000,000	2,000,000					4.146	4.144	MN	13,820	82,920	03/23/2018	05/01/2048
79207T-CG-4	ST LUCIE CNTY FLA MUNITAX_BND REV			2	1.C FE	1,000,000	85.3270	853,270	1,000,000	1,000,000					4.069	4.069	MN	6,782	40,690	01/12/2018	11/01/2047
792897-NH-9	ST PAUL MINN INDPT SCH DIST NO MUNITAX_B			2	1.B FE	7,400,000	84.4960	6,252,704	7,400,000	7,400,000					3.383	3.383	FA	104,309	250,342	06/28/2019	02/01/2039
792905-DU-2	HOUSING AND REDEVELOPMENT AUTH SENIOR MU	0			1.F FE	298,530	98.2810	294,843	300,000	299,743		163			3.969	4.028	JJ	5,954	11,907	06/11/2015	07/01/2025
793578-BM-6	ST TAMMANY PARISH LA MUNITAX_BND REV			2	1.D FE	4,042,267	92.8910	3,906,067	4,205,000	4,073,373		6,815			4.250	4.560	FA	74,464	178,713	12/07/2018	08/01/2038
793578-BM-6	ST TAMMANY PARISH LA MUNITAX_BND REV	0		2	1.D FE	576,780	92.8910	557,346	600,000	581,219		972			4.250	4.560	FA	10,625	25,500	12/07/2018	08/01/2038
795830-AS-7	SALVATION ARMY/UNITED STATES SENIOR MUNI	0			1.E FE	6,297,540	108.0430	6,482,584	6,000,000	6,182,153		(12,402)			5.707	5.330	MS	114,140	342,420	09/07/2011	09/01/2036
79739G-PL-4	SAN DIEGO REG AIRPORT SUB MUNITAX_BND RE			2	1.F FE	24,930,000	75.5280	18,829,130	24,930,000	24,930,000					3.103	3.103	JJ	386,789	773,578	11/18/2021	07/01/2043
79765D-XJ-4	SAN FRANCISCO CALIF CITY & CNT SENIOR MU	0			1.B FE	350,000	104.1390	364,486	350,000	350,000					6.362	6.361	MN	3,711	22,267	09/24/2009	11/01/2029
79765R-P8-6	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B	0		2	1.D FE	8,435,000	92.2700	7,782,975	8,435,000	8,435,000					3.800	3.800	MN	53,422	320,530	11/29/2016	11/01/2033
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B				1.D FE	14,872,500	106.7540	16,013,100	15,000,000	14,921,250		5,339			6.000	6.068	MN	150,000	900,000	06/14/2010	11/01/2040
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B			2	1.D FE	9,446,134	77.4780	7,286,806	9,405,000	9,437,072		(4,213)			2.825	2.770	MN	44,282	265,691	11/01/2021	11/01/2041
79772E-BJ-7	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B	0		2	1.B FE	4,145,588	87.5650	3,721,513	4,250,000	4,173,135		5,007			3.750	3.942	MS	53,125	159,375	12/18/2017	09/01/2037
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B			2	1.B FE	8,542,095	82.2260	7,153,662	8,700,000	8,565,015		4,257			4.000	4.114	MS	116,000	348,000	10/27/2017	09/01/2048
80168Q-EA-6	SANTA CLARA VY CALIF WTR DIST MUNITAX_BN			2	1.B FE	5,363,663	92.0140	4,830,735	5,250,000	5,275,950		(12,867)			4.354	4.081	JD	19,049	228,585	03/29/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VY CALIF WTR DIST MUNITAX_BN			2	1.B FE	5,978,381	93.3220	5,478,001	5,870,000	5,894,609		(12,238)			4.154	3.923	JD	20,320	243,840	03/30/2016	06/01/2038
80182A-AR-0	SANTA CRUZ CNTY CALIF MUNITAX_BND REV			2	1.A FE	8,225,535	73.6580	6,260,930	8,500,000	8,248,565		10,828			2.804	3.024	JD	19,862	238,340	11/23/2021	06/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
810489-RB-2	SCOTTSDALE ARIZ MUN PPTY CORP MUNITAX_BN	0		2	1.B FE	3,865,000	95.6020	3,695,017	3,865,000	3,865,000					4.000	3.999	JJ	77,300	154,600	12/10/2014	07/01/2034
812643-MK-7	SEATTLE CITY OF SENIOR MUNITAX_BND REV			2	1.C FE	20,653,400	89.5950	17,919,000	20,000,000	20,161,864		(76,552)			4.050	3.627	JJ	405,000	810,000	11/01/2016	01/01/2041
81728X-AA-6	SENTARA HEALTHCARE SENIOR MUNITAX_BND RE			2	1.C FE	3,054,390	68.3570	2,050,710	3,000,000	3,051,692		(1,238)			2.927	2.832	MN	14,635	87,810	10/15/2021	11/01/2051
81728X-AA-6	SENTARA HEALTHCARE SENIOR MUNITAX_BND RE	0		2	1.C FE	53,133	68.3570	34,179	50,000	52,982		(74)			2.927	2.832	MN	244	1,464	12/02/2021	11/01/2051
837151-FV-6	SOUTH CAROLINA PUBLIC SERVICE SENIOR MUN	0			1.G FE	21,000,000	98.1310	20,607,510	21,000,000	21,000,000					4.551	4.550	JD	79,643	955,710	04/05/2012	12/01/2030
837227-H9-1	SOUTH CENT CONN REGL WTR AUTH MUNITAX_BN				1.D FE	8,311,212	111.0270	9,170,830	8,260,000	8,295,905		(2,015)			6.393	6.339	FA	220,026	528,062	03/23/2010	08/01/2040
837227-H9-1	SOUTH CENT CONN REGL WTR AUTH MUNITAX_BN	0			1.D FE	1,750,788	111.0270	1,931,870	1,740,000	1,747,563		(424)			6.393	6.339	FA	46,349	111,238	03/23/2010	08/01/2040
83755V-R9-7	SOUTH DAKOTA ST HEALTH & EDL F MUNITAX_B				1.E FE	5,000,000	70.3560	3,517,800	5,000,000	5,000,000					3.103	3.103	MN	25,858	155,150	11/19/2021	11/01/2046
84774B-BA-0	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B				1.E FE	580,000	100.4530	582,627	580,000	580,000					5.876	5.876	FA	14,200	34,081	05/05/2010	02/01/2025
84774B-BA-0	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B	0			1.E FE	100,000	100.4530	100,453	100,000	100,000					5.876	5.876	FA	2,448	5,876	05/05/2010	02/01/2025
84774B-BB-8	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B	0			1.E FE	150,000	107.0620	160,593	150,000	150,000					6.462	6.463	FA	4,039	9,693	05/05/2010	02/01/2030
85434V-AA-6	STANFORD HEALTH CARE SENIOR MUNITAX_BND			1	1.D FE	7,000,000	82.5640	5,779,480	7,000,000	7,000,000					3.795	3.795	MN	33,944	265,650	01/09/2018	11/15/2048
85434V-AA-6	STANFORD HEALTH CARE SENIOR MUNITAX_BND	0		1	1.D FE	1,000,000	82.5640	825,640	1,000,000	1,000,000					3.795	3.795	MN	4,849	37,950	01/09/2018	11/15/2048
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERS SENIOR MU			1	1.A FE	6,999,860	86.4700	6,052,900	7,000,000	7,000,000					3.647	3.647	MN	42,548	255,290	04/04/2017	05/01/2048
85732P-CA-6	PENNSYLVANIA ST PUB SCH BLDG A SENIOR MU	0			1.E FE	680,927	107.9220	701,493	650,000	661,591		(2,072)			6.495	6.054	MS	12,431	42,218	01/04/2011	09/15/2028
857536-QA-7	STATE UNIV IOWA MUNITAX_BND REV	0		2	1.D FE	1,715,000	95.8450	1,643,742	1,715,000	1,715,000					3.500	3.497	JJ	30,013	60,025	08/06/2015	07/01/2029
857536-SM-9	STATE UNIV IOWA MUNITAX_BND REV	0		2	1.D FE	200,000	95.7790	191,558	200,000	200,000					3.750	3.750	JJ	3,750	7,500	10/23/2015	07/01/2030
857536-SN-7	STATE UNIV IOWA MUNITAX_BND REV	0		2	1.D FE	1,635,000	95.3850	1,559,545	1,635,000	1,635,000					3.850	3.850	JJ	31,474	62,948	10/23/2015	07/01/2031
864784-GC-1	SUFFOLK CNTY N Y WTR AUTH MUNI_BND REV			2	1.A FE	8,439,000	91.6660	7,974,942	8,700,000	8,502,533		9,784			3.000	3.188	JD	21,750	261,000	10/19/2016	06/01/2039
864784-GC-1	SUFFOLK CNTY N Y WTR AUTH MUNI_BND REV	0		2	1.A FE	1,261,000	91.6660	1,191,658	1,300,000	1,270,493		1,462			3.000	3.188	JD	3,250	39,000	10/19/2016	06/01/2039
864784-GF-4	SUFFOLK CNTY N Y WTR AUTH MUNI_BND REV			2	1.A FE	8,591,250	90.9370	7,911,519	8,700,000	8,613,145		3,373			3.250	3.323	JD	23,563	282,750	10/19/2016	06/01/2042
864784-GF-4	SUFFOLK CNTY N Y WTR AUTH MUNI_BND REV	0		2	1.A FE	1,283,750	90.9370	1,182,181	1,300,000	1,287,022		504			3.250	3.323	JD	3,521	42,250	10/19/2016	06/01/2042
873519-MN-9	TACOMA WASH MUNITAX_BND REV	0			1.D FE	1,300,000	102.8720	1,337,336	1,300,000	1,300,000					5.641	5.641	JJ	36,667	73,333	07/14/2010	01/01/2027
873547-HN-6	TACOMA WA WTR REV MUNITAX_BND REV	0			1.C FE	250,000	104.2340	260,585	250,000	250,000					5.371	5.368	JD	1,119	13,428	08/11/2010	12/01/2030
875124-EU-9	TAMPA BAY WTR FLA MUNITAX_BND REV			2	1.B FE	10,755,000	94.8950	10,205,957	10,755,000	10,755,000					3.052	3.052	AO	82,061	328,243	02/04/2015	10/01/2028
875124-EU-9	TAMPA BAY WTR FLA MUNITAX_BND REV	0		2	1.B FE	1,550,000	94.8950	1,470,873	1,550,000	1,550,000					3.052	3.052	AO	11,827	47,306	02/04/2015	10/01/2028
875124-EV-7	TAMPA BAY WTR FLA MUNITAX_BND REV	0		2	1.B FE	1,260,000	94.1450	1,186,227	1,260,000	1,260,000					3.152	3.152	AO	9,929	39,715	02/04/2015	10/01/2029
875124-EW-5	TAMPA BAY WTR FLA MUNITAX_BND REV	0		2	1.B FE	4,500,000	93.4430	4,204,935	4,500,000	4,500,000					3.252	3.252	AO	36,585	146,340	02/04/2015	10/01/2030
875124-EX-3	TAMPA BAY WTR FLA MUNITAX_BND REV	0		2	1.B FE	3,975,290	92.6440	3,705,760	4,000,000	3,986,681		1,470			3.332	3.381	AO	33,320	133,280	02/09/2015	10/01/2031
875263-RF-4	TAMPA FLA SPORTS AUTH MUNITAX_BND REV	0		2	1.C FE	3,615,000	95.5150	3,452,867	3,615,000	3,615,000					3.868	3.868	JJ	69,914	139,828	01/20/2017	01/01/2032
880558-FB-2	TENNESSEE STATE SCHOOL BOND AU MUNITAX_B	0		2	1.B FE	900,000	99.3690	894,321	900,000	900,000					4.207	4.207	MN	6,311	37,863	08/07/2014	11/01/2044
882117-3M-4	TEXAS A & M UNIV PERM UNIV FD MUNITAX_BN	0		2	1.A FE	28,795,000	91.4280	26,326,693	28,795,000	28,795,000					3.560	3.559	JJ	512,551	1,025,102	04/02/2015	07/01/2034
88213A-DZ-5	TEXAS A & M UNIVERSITY MUNITAX_BND REV	0		2	1.A FE	4,000,000	93.5990	3,743,960	4,000,000	4,000,000					3.993	3.992	MN	20,409	159,720	03/22/2016	05/15/2037
88213A-ET-8	TEXAS A & M UNIVERSITY MUNITAX_BND REV	0		2	1.A FE	2,204,026	93.5930	2,054,366	2,195,000	2,197,392		(965)			3.993	3.943	MN	11,199	87,646	03/23/2016	05/15/2037
882724-YC-5	TEXAS PUBLIC FINANCE AUTHORITY MUNITAX_B			2	1.A FE	2,310,000	74.3740	1,718,039	2,310,000	2,310,000					2.754	2.754	AO	15,904	63,617	11/03/2021	10/01/2041
88278P-VM-3	TEXAS ST UNIV SYS SENIOR MUNITAX_BND REV	0		2	1.C FE	8,000,000	95.2340	7,618,720	8,000,000	8,000,000					4.123	4.121	MS	97,120	329,840	02/27/2015	03/15/2035
882806-EX-6	TEXAS TECH UNIVERSITY SYSTEM SENIOR MUNI	0		2	1.B FE	4,000,000	94.5770	3,783,080	4,000,000	4,000,000					3.922	3.920	FA	59,266	156,880	03/18/2015	02/15/2035
882806-GD-8	TEXAS TECH UNIVERSITY SYSTEM MUNITAX_BND	0		2	1.B FE	3,000,000	92.6180	2,778,540	3,000,000	3,000,000					4.000	4.000	FA	45,333	120,000	01/31/2017	02/15/2038
882830-AP-7	TEXAS TRANSPORTATION COMMISSIO MUNITAX_B			2	1.A FE	10,204,585	76.1340	8,485,134	11,145,000	10,269,120		35,122			2.562	3.131	AO	71,384	285,535	02/18/2022	04/01/2042
89546R-TF-1	TRI-CNTY MET TRANSN DIST ORE SENIOR MUNI			2	1.A FE	12,573,875	77.7030	9,712,875	12,500,000	12,559,035		(6,821)			2.856	2.787	MS	119,000	357,000	10/29/2021	09/01/2041
89837L-AE-5	TRUSTEES OF PRINCETON UNIVERSI SENIOR MU			1	1.A FE	10,000,000	81.0880	8,108,800	10,000,000	10,000,000					3.627	3.627	JJ	181,350	362,700	03/01/2016	07/01/2046
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE SENIOR MUN			1	1.B FE	8,699,565	79.5730	6,922,851	8,700,000	8,700,007					3.474	3.474	JD	25,187	302,238	04/05/2016	06/01/2046
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE SENIOR MUN	0		1	1.B FE	1,299,935	79.5730	1,034,449	1,300,000	1,300,001					3.474	3.474	JD	3,764	45,162	04/05/2016	06/01/2046
89838L-AF-1	TRUSTEES OF BOSTON COLLEGE SENIOR MUNITA				1.D FE	14,850,000	84.6130	12,565,031	14,850,000	14,850,000					3.993	3.993	JJ	296,480	592,961	01/24/2017	07/01/2047
89838L-AF-1	TRUSTEES OF BOSTON COLLEGE SENIOR MUNITA	0			1.D FE	2,150,000	84.6130	1,819,180	2,150,000	2,150,000					3.993	3.993	JJ	42,925	85,850	01/24/2017	07/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913366-EM-8	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU	0			1.D FE	8,875,000	100.1790	8,890,886	8,875,000	8,875,000					5.635	5.635	MN	63,902	500,106	11/09/2010	05/15/2024
913366-ES-5	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU	0			1.D FE	1,476,951	100.6690	1,494,995	1,485,059	1,484,177		429			5.750	5.811	MN	10,911	85,391	11/12/2010	05/15/2025
913366-KC-3	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV			1	1.D FE	30,724,655	70.9860	21,650,730	30,500,000	30,716,833		(3,152)			3.256	3.222	MN	126,894	993,080	03/29/2021	05/15/2060
914072-4K-6	UNIVERSITY OF ARKANSAS MUNITAX_BND REV			1	1.C FE	8,212,229	82.1980	6,723,796	8,180,000	8,198,611		(3,304)			3.450	3.401	MS	94,070	282,210	10/21/2019	03/01/2042
914072-4K-6	UNIVERSITY OF ARKANSAS MUNITAX_BND REV	0		1	1.C FE	1,204,728	82.1980	986,376	1,200,000	1,202,730		(485)			3.450	3.401	MS	13,800	41,400	10/21/2019	03/01/2042
914073-BW-0	UNIVERSITY OF ARKANSAS MUNITAX_BND REV			2	1.C FE	245,000	71.6990	175,663	245,000	245,000					2.685	2.684	MN	1,096	6,578	11/10/2021	11/01/2043
914119-F5-6	UNIVERSITY OF CINCINNATI MUNITAX_BND REV			2	1.D FE	2,600,000	88.4950	2,300,870	2,600,000	2,600,000					3.949	3.949	JD	8,556	102,674	05/11/2016	06/01/2042
914119-F5-6	UNIVERSITY OF CINCINNATI MUNITAX_BND REV	0		2	1.D FE	400,000	88.4950	353,980	400,000	400,000					3.949	3.949	JD	1,316	15,796	05/11/2016	06/01/2042
914119-V7-4	UNIVERSITY OF CINCINNATI MUNITAX_BND REV			2	1.D FE	11,625,866	83.2200	9,653,520	11,600,000	11,615,481		(2,628)			3.254	3.230	JD	31,455	377,464	11/25/2019	06/01/2039
914119-V7-4	UNIVERSITY OF CINCINNATI MUNITAX_BND REV	0		2	1.D FE	1,700,000	83.2200	1,414,740	1,700,000	1,700,000					3.254	3.230	JD	4,610	55,318	11/21/2019	06/01/2039
91412G-XY-6	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_				1.D FE	4,170,391	91.1770	3,701,786	4,060,000	4,161,272		(5,193)			4.131	3.902	MN	21,431	167,719	03/15/2022	05/15/2045
91412N-AK-6	UNIVERSITY OF CHICAGO SENIOR MUNITAX_BND			1	1.C FE	8,699,304	86.9250	7,562,475	8,700,000	8,699,453		38			4.411	4.411	AO	95,939	383,757	08/06/2014	10/01/2044
91417K-3G-4	UNIVERSITY OF COLORADO MUNITAX_BND REV				1.B FE	4,500,000	80.4780	3,621,510	4,500,000	4,500,000					3.167	3.167	JD	11,876	142,515	07/10/2019	06/01/2043
91417N-BY-0	UNIVERSITY OF COLORADO MUNITAX_BND REV			2	1.B FE	18,610,000	74.2350	13,815,134	18,610,000	18,610,000					2.867	2.866	JD	44,462	533,549	10/21/2021	06/01/2042
914245-BQ-7	UNIVERSITY OF DELAWARE MUNITAX_BND REV				1.B FE	7,450,000	90.4660	6,739,717	7,450,000	7,450,000					4.071	4.071	MN	50,548	303,290	04/05/2018	11/01/2050
914245-BQ-7	UNIVERSITY OF DELAWARE MUNITAX_BND REV	0			1.B FE	3,000,000	90.4660	2,713,980	3,000,000	3,000,000					4.071	4.071	MN	20,355	122,130	04/05/2018	11/01/2050
914302-DM-3	UNIVERSITY OF HOUSTON MUNITAX_BND REV	0		2	1.C FE	4,196,522	90.2150	3,829,627	4,245,000	4,210,440		2,276			3.800	3.887	FA	60,939	161,310	01/20/2017	02/15/2038
914440-LG-5	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU				1.C FE	16,496,626	102.8440	17,046,393	16,575,000	16,542,411		4,680			5.050	5.089	MN	139,506	837,038	10/27/2010	11/01/2029
914440-ST-0	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU			2	1.C FE	6,395,000	83.2980	5,326,907	6,395,000	6,395,000					3.434	3.434	MN	36,601	219,604	01/09/2020	11/01/2040
914440-UW-0	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU			2	1.C FE	10,000,000	94.6000	9,460,000	10,000,000	10,000,000					4.306	4.303	MN	71,767	430,600	03/16/2022	11/01/2045
914460-KW-9	UNIVERSITY OF MINNESOTA SENIOR MUNITAX_B	0			1.C FE	1,190,000	95.2030	1,132,916	1,190,000	1,190,000					3.400	3.400	FA	16,858	40,460	02/07/2013	02/01/2030
914460-KZ-2	UNIVERSITY OF MINNESOTA SENIOR MUNITAX_B	0			1.C FE	1,917,459	92.7650	1,804,279	1,945,000	1,930,792		1,459			3.500	3.603	FA	28,365	68,075	02/07/2013	02/01/2033
914713-K6-8	UNIVERSITY OF NORTH CAROLINA-C MUNITAX_B				1.A FE	17,000,000	94.7690	16,110,730	17,000,000	17,000,000					3.847	3.847	JD	54,499	653,990	09/25/2014	12/01/2034
914716-W8-4	UNIVERSITY OF NORTH CAROLINA-C MUNITAX_B				1.D FE	5,200,000	73.4730	3,820,596	5,200,000	5,200,000					2.762	2.762	AO	35,906	143,624	11/12/2021	04/01/2043
914724-CC-1	UNIVERSITY N D MUNITAX_BND REV	0		2	1.E FE	1,000,000	91.9430	919,430	1,000,000	1,000,000					4.390	4.387	AO	10,975	43,900	09/08/2018	04/01/2038
914744-AC-1	UNIVERSITY OF NOTRE DAME DU LA SENIOR MU			1	1.A FE	2,341,394	82.8970	1,823,734	2,200,000	2,322,449		(4,507)			3.720	3.325	MS	27,280	81,840	07/11/2019	03/01/2043
914744-AC-1	UNIVERSITY OF NOTRE DAME DU LA SENIOR MU	0		1	1.A FE	319,281	82.8970	248,691	300,000	316,698		(615)			3.720	3.325	MS	3,720	11,160	07/11/2019	03/01/2043
914805-FA-9	UNIVERSITY OF PITTSBURGH SENIOR MUNITAX_	0		1	1.B FE	8,360,000	89.0930	7,448,175	8,360,000	8,360,000					3.646	3.646	MS	89,748	304,806	01/06/2017	09/15/2036
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFOR SENIOR MU				1.C FE	39,766,700	82.4450	32,978,000	40,000,000	39,815,109		10,552			3.028	3.069	AO	302,800	1,211,200	06/19/2019	10/01/2039
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR SENIOR MU			1	1.C FE	4,350,000	85.6030	3,723,731	4,350,000	4,350,000					3.841	3.841	AO	41,771	167,084	04/10/2017	10/01/2047
915115-7F-0	UNIVERSITY OF TEXAS PERMANENT MUNITAX_BN			1	1.A FE	7,000,000	87.2030	6,104,210	7,000,000	7,000,000					3.780	3.780	JJ	132,300	264,600	12/02/2015	07/01/2045
915217-RY-1	UNIVERSITY OF VIRGINIA SENIOR MUNITAX_BN			1	1.A FE	16,015,029	113.4220	17,410,277	15,350,000	15,828,520		(18,197)			6.200	5.892	MS	317,233	951,700	04/17/2009	09/01/2039
916544-DZ-9	UPPER SANTA CLARA VY CA JT PWR MUNITAX_B			2	1.B FE	2,471,275	83.2710	2,081,775	2,500,000	2,475,415		771			3.875	3.945	FA	40,365	96,875	01/24/2018	08/01/2048
917567-EX-3	UTAH TRANSIT AUTH SENIOR MUNITAX_BND REV			1	1.C FE	5,250,000	79.8770	4,193,543	5,250,000	5,250,000					3.443	3.441	JD	8,034	180,758	11/07/2019	12/15/2042
917567-EX-3	UTAH TRANSIT AUTH SENIOR MUNITAX_BND REV	0		1	1.C FE	750,000	79.8770	599,078	750,000	750,000					3.443	3.441	JD	1,148	25,823	11/07/2019	12/15/2042
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN	0			1.B FE	1,900,000	103.1850	1,960,515	1,900,000	1,900,000					5.500	5.500	MS	34,833	104,500	10/28/2010	09/01/2030
928077-KC-9	VIRGINIA PORT AUTH MUNITAX_BND REV	0		2	1.F FE	3,000,000	93.5080	2,805,240	3,000,000	3,000,000					4.228	4.227	JJ	63,420	126,840	11/09/2016	07/01/2036
92812V-XT-8	VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV			2	1.B FE	6,940,080	76.6600	5,377,699	7,015,000	6,951,444		2,851			3.050	3.120	AO	53,489	213,958	09/25/2019	10/01/2040
92817Q-4Q-2	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND	0			1.A FE	1,630,000	100.0350	1,630,570	1,630,000	1,630,000					5.100	5.100	MN	13,855	83,130	05/19/2011	11/01/2031
92818A-FB-7	VIRGINIA RESOURCES AUTHORITY SENIOR MUNI	0			1.C FE	412,784	98.5220	394,088	400,000	409,499		(469)			5.053	4.817	MN	3,369	20,212	09/23/2015	11/01/2041
92818L-XP-2	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND	0		2	1.A FE	100,000	99.4770	99,477	100,000	100,000					4.290	4.290	MN	715	4,290	07/29/2015	11/01/2035
92818N-HB-7	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND			2	1.C FE	4,750,840	80.6410	3,890,928	4,825,000	4,764,015		3,407			3.125	3.238	MN	25,130	150,781	10/30/2019	11/01/2039
92818N-HE-1	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND			2	1.C FE	5,819,662	76.8290	4,529,070	5,895,000	5,829,416		2,550			3.250	3.331	MN	31,931	191,588	10/30/2019	11/01/2042
92818N-HE-1	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND	0		2	1.C FE	839,137	76.8290	653,047	850,000	840,543		368			3.250	3.331	MN	4,604	27,625	10/30/2019	11/01/2042
92818N-HZ-4	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND			2	1.A FE	3,200,000	80.5140	2,576,448	3,200,000	3,200,000					3.320	3.320	MN	17,707	106,240	10/30/2019	11/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818N-HZ-4	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND	0		2	1.A FE	450,000	80.5140	362,313	450,000	450,000					3.320	3.320	MN	2,490	14,940	10/30/2019	11/01/2042
93730P-AJ-5	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU	0			1.B FE	940,000	105.6290	992,913	940,000	940,000					6.416	6.414	JJ	30,155	60,310	12/02/2010	07/01/2030
93730P-AJ-5	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU				1.B FE	6,585,000	105.6290	6,955,670	6,585,000	6,585,000					6.416	6.414	JJ	211,247	422,494	12/02/2010	07/01/2030
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A MUNITAX_B			2	1.F FE	5,000,000	79.3750	3,968,750	5,000,000	5,000,000					4.200	4.200	FA	79,333	210,000	10/26/2017	08/15/2047
940094-AT-2	WASHINGTON ST UNIV MUNITAX_BND REV			1	1.E FE	4,000,000	91.9850	3,679,400	4,000,000	4,000,000					4.340	4.339	AO	43,400	173,600	10/24/2018	10/01/2039
940094-AT-2	WASHINGTON ST UNIV MUNITAX_BND REV	0		1	1.E FE	1,000,000	91.9850	919,850	1,000,000	1,000,000					4.340	4.339	AO	10,850	43,400	10/24/2018	10/01/2039
940663-AC-1	WASHINGTON UNIVERSITY MUNITAX_BND REV			2	1.B FE	5,000,000	79.5640	3,978,200	5,000,000	5,000,000					3.524	3.524	AO	37,198	176,200	03/31/2022	04/15/2054
941660-AX-0	WATERLOO IOWA CMNTY SCH DIST MUNITAX_BND	0		2	1.F FE	600,000	100.0650	600,390	600,000	600,000					5.850	5.850	JJ	17,550	35,100	03/29/2011	07/01/2025
94948Q-AQ-3	WELLESLEY COLLEGE SENIOR MUNITAX_BND REV	0			1.B FE	1,800,000	95.4790	1,718,622	1,800,000	1,800,000					4.046	4.046	JJ	36,414	72,828	03/29/2012	07/01/2033
956454-BF-8	WEST VLGS IMPT DIST FLA MUNITAX_BND REV	0		2	1.C FE	4,000,000	91.5430	3,661,720	4,000,000	4,000,000					3.831	3.830	FA	63,850	153,240	12/13/2017	02/01/2038
956695-L3-2	WEST VIRGINIA ST WTR DEV AUTH MUNI_BND R			2	1.F FE	4,263,000	93.9190	4,085,477	4,350,000	4,277,090		2,692			3.625	3.751	MN	26,281	157,688	02/09/2018	11/01/2044
956695-L3-2	WEST VIRGINIA ST WTR DEV AUTH MUNI_BND R	0		2	1.F FE	637,000	93.9190	610,474	650,000	639,105		402			3.625	3.751	MN	3,927	23,563	02/09/2018	11/01/2044
977100-DR-4	WISCONSIN STATE OF SENIOR MUNITAX_BND R				1.C FE	4,350,000	84.5280	3,676,968	4,350,000	4,350,000					3.294	3.293	MN	23,882	143,289	08/03/2016	05/01/2037
977100-DR-4	WISCONSIN STATE OF SENIOR MUNITAX_BND R	0			1.C FE	650,000	84.5280	549,432	650,000	650,000					3.294	3.293	MN	3,569	21,411	08/03/2016	05/01/2037
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,559,176,021	XXX	2,137,574,566	2,509,986,527	2,558,385,866		(315,706)			XXX	XXX	XXX	28,233,502	94,734,532	XXX	XXX
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _			4	1.A	258,277	105.4370	272,319	258,277	258,277					7.351	7.434	MON	1,582	18,985	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO			4	1.A	6,967,056	93.8170	6,542,397	6,973,609	6,961,645		(198)			3.500	3.517	MON	20,340	244,076	09/13/2012	09/25/2042
3136A8-4A-5	FANNIE MAE FNMA_12-112 SENIOR AGENCY_CMO			4	1.A	12,879,602	94.2650	12,655,068	13,424,992	13,188,717		72,340			3.000	3.334	MON	33,562	402,750	05/28/2013	10/25/2032
3136A8-4D-9	FANNIE MAE FNMA_12-112 AGENCY_CMO _12-11			4	1.A	7,837,404	94.8730	7,775,788	8,195,978	8,053,105		56,667			3.000	3.370	MON	20,490	245,879	05/28/2013	10/25/2032
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105			4	1.A	3,381,686	88.5740	3,047,344	3,440,462	3,403,848		(12,026)			3.500	3.599	MON	10,035	118,164	12/01/2023	10/25/2042
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO			4	1.A	7,050,579	86.0790	6,072,888	7,055,043	7,044,348		(802)			3.500	3.518	MON	20,577	242,308	12/01/2023	09/25/2042
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO			4	1.A	6,886,897	84.4070	5,816,762	6,891,296	6,881,143		(791)			3.500	3.518	MON	20,100	236,684	12/01/2023	10/25/2042
3136AA-WM-3	FANNIE MAE FNMA_12-134 SENIOR AGENCY_CMO			4	1.A	13,623,858	94.4420	13,437,756	14,228,572	13,970,900		77,966			3.000	3.350	MON	35,571	426,857	05/29/2013	12/25/2032
3136AB-KG-7	FANNIE MAE FNMA_12-144 SENIOR AGENCY_CMO			4	1.A	7,375,156	94.3640	7,266,008	7,700,000	7,564,043		41,122			3.000	3.351	MON	19,250	231,000	05/29/2013	01/25/2033
3136AC-F6-3	FANNIE MAE FNMA_13-13 SENIOR AGENCY_CMO			4	1.A	12,626,877	93.5140	12,315,905	13,170,145	12,919,612		61,111			3.000	3.327	MON	32,925	395,104	05/28/2013	03/25/2033
3136AC-TY-7	FANNIE MAE FNMA_13-20 SENIOR AGENCY_CMO			4	1.A	2,185,359	93.5710	2,141,206	2,288,334	2,242,897		13,435			3.000	3.366	MON	5,721	68,650	05/30/2013	03/25/2033
3136AD-JD-2	FANNIE MAE FNMA_13-32 AGENCY_CMO _13-32			4	1.A	1,356,303	95.8580	1,301,746	1,358,000	1,355,493		(157)			3.500	3.517	MON	3,961	47,530	06/10/2013	04/25/2033
3136AD-JX-8	FANNIE MAE FNMA_13-32 AGENCY_CMO _13-32			4	1.A	1,242,135	92.8060	1,202,764	1,296,000	1,269,703		5,107			3.000	3.321	MON	3,240	38,880	05/23/2013	04/25/2033
3136AD-T7-4	FANNIE MAE FNMA_13-41 SENIOR AGENCY_CMO			4	1.A	3,034,052	90.2270	2,886,347	3,199,000	3,125,865		23,600			3.000	3.303	MON	7,998	95,970	05/28/2013	05/25/2033
3136AE-2S-5	FANNIE MAE FNMA_13-70 SENIOR AGENCY_CMO			4	1.A	7,828,740	94.8890	7,987,751	8,418,000	8,190,106		97,222			3.000	3.607	MON	21,045	252,540	06/20/2013	07/25/2033
3136AE-4J-3	FANNIE MAE FNMA_13-69 SENIOR AGENCY_CMO			4	1.A	18,576,583	94.6090	18,343,177	19,388,475	19,040,411		103,443			3.000	3.346	MON	48,471	581,654	05/29/2013	07/25/2033
3136AE-QH-3	FANNIE MAE FNMA_13-55 SENIOR AGENCY_CMO			4	1.A	5,712,188	91.7860	5,507,183	6,000,000	5,858,733		13,156			3.000	3.369	MON	15,000	180,000	05/28/2013	06/25/2033
3136AE-YJ-0	FANNIE MAE FNMA_13-56 SENIOR AGENCY_CMO			4	1.A	8,513,688	93.8010	8,329,501	8,879,987	8,716,197		47,853			3.000	3.332	MON	22,200	266,400	05/28/2013	06/25/2033
3136AE-Z9-1	FANNIE MAE FNMA_13-70 SENIOR AGENCY_CMO			4	1.A	2,070,735	92.3680	2,008,081	2,174,000	2,123,806		(22,397)			3.000	3.370	MON	5,435	65,220	06/03/2013	07/25/2033
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO			4	1.A	15,020,866	95.7900	15,430,088	16,108,167	15,686,611		127,206			3.000	3.633	MON	40,270	483,245	06/20/2013	08/25/2033
3136AF-WL-4	FANNIE MAE FNMA_13-66 SENIOR AGENCY_CMO			4	1.A	36,022,418	92.9420	35,156,358	37,826,086	37,004,390		236,650			3.000	3.383	MON	94,565	1,134,783	05/30/2013	07/25/2033
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO			4	1.A	27,701,021	97.2560	31,241,637	32,122,945	30,969,741		162,931			4.000	5.232	MON	107,076	1,284,918	02/04/2011	12/15/2030
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO			4	1.A	13,983,863	96.2960	17,058,909	17,715,107	16,759,495		134,244			3.500	5.345	MON	51,669	620,029	02/04/2011	02/15/2031
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG			4	1.A	1,470,914	85.5850	1,271,793	1,486,002	1,474,319		(3,066)			3.500	3.584	MON	4,334	51,037	12/01/2023	08/15/2042
3137AT-TJ-1	FREDDIE MAC FHLMC_4104 SENIOR AGENCY_CMO			4	1.A	2,583,537	95.9780	2,594,776	2,703,505	2,660,279		17,497			3.000	3.398	MON	6,759	81,105	05/30/2013	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO			4	1.A	6,588,216	94.5330	6,240,316	6,601,192	6,589,910		(731)			3.500	3.535	MON	19,253	226,721	12/01/2023	09/15/2032
3137AX-T6-0	FREDDIE MAC FHLMC_4156 SENIOR AGENCY_CMO			4	1.A	19,125,000	94.6120	18,922,489	20,000,000	19,650,303		131,378			3.000	3.372	MON	50,000	600,000	05/28/2013	01/15/2033
3137AX-U7-6	FREDDIE MAC FHLMC_4160 SENIOR AGENCY_CMO			4	1.A	8,280,261	94.8120	8,228,692	8,678,950	8,514,677		49,502			3.000	3.386	MON	21,697	260,369	05/28/2013	01/15/2033
3137AY-G9-6	FREDDIE MAC FHLMC_4168 SENIOR AGENCY_CMO			4	1.A	2,194,944	92.6830	2,121,860	2,289,381	2,244,266		9,914			3.000	3.325	MON	5,723	68,681	05/23/2013	02/15/2033
3137B0-KJ-2	FREDDIE MAC FHLMC_4181 AGENCY_CMO _4181			4	1.A	2,508,788	92.8990	2,434,883	2,621,000	2,567,031		11,117			3.000	3.336	MON	6,553	78,630	05/23/2013	03/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137B1-MZ-2	FREDDIE MAC FHLMC_4198 SENIOR AGENCY_CMO			4	1.A	4,558,662	92.3500	4,431,491	4,798,592	4,678,214		15,880			3.000	3.384	MON	11,996	143,958	05/29/2013	04/15/2033
3137B2-2C-3	FREDDIE MAC FHLMC_4204 SENIOR AGENCY_CMO			4	1.A	975,112	88.8440	911,925	1,026,434	1,000,738		3,155			3.000	3.383	MON	2,566	30,793	05/28/2013	05/15/2033
3137B2-BU-3	FREDDIE MAC FHLMC_4203 SENIOR AGENCY_CMO			4	1.A	3,954,240	88.6210	3,650,317	4,119,000	4,034,905		8,563			3.000	3.305	MON	10,298	123,570	05/23/2013	05/15/2033
3137B2-NK-2	FREDDIE MAC FHLMC_4219 SENIOR AGENCY_CMO			4	1.A	5,295,150	91.5090	5,450,152	5,955,880	5,673,479		42,508			2.500	3.399	MON	12,408	148,897	06/04/2013	03/15/2033
3137B2-R5-1	FREDDIE MAC FHLMC_4212 SENIOR AGENCY_CMO			4	1.A	29,348,578	95.0870	29,826,641	31,367,885	30,629,184		298,678			3.000	3.575	MON	78,420	941,037	06/20/2013	06/15/2033
3137B2-ZS-2	FREDDIE MAC FHLMC_4213 SENIOR AGENCY_CMO			4	1.A	7,570,200	94.6210	7,702,166	8,140,000	7,914,492		87,231			3.000	3.605	MON	20,350	244,200	06/20/2013	06/15/2033
3137H7-WJ-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	0			1.A	2,473,898	86.3640	2,202,273	2,550,000	2,479,404		3,521			3.500	3.765	MON	7,438	89,250	05/26/2022	09/25/2044
31381R-4H-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,517,713	104.4720	1,522,771	1,457,588	1,495,662		21,261			5.350	5.024	MON	6,715	79,064	07/27/2011	08/01/2041
31381R-G5-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	3,215,852	105.0660	3,310,489	3,150,866	3,190,045		26,190			5.420	5.270	MON	14,706	173,149	05/19/2011	07/01/2041
31381S-PX-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	7,418,929	97.5120	7,023,637	7,202,843	7,335,896		74,173			4.510	4.287	MON	27,973	329,360	09/27/2011	10/01/2041
31381T-7A-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	920,550	96.3800	847,278	879,102	905,518		(1,891)			4.400	4.048	MON	3,331	39,218	02/23/2012	03/01/2042
31381T-WA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,241,868	99.6620	1,168,303	1,172,265	1,217,008		21,789			4.830	4.371	MON	4,718	56,620	01/25/2012	03/01/2042
31381V-BT-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	6,573,031	92.7660	5,963,362	6,428,392	6,518,785		45,762			3.970	3.808	MON	21,976	258,752	05/29/2012	07/01/2042
31381V-J7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	2,289,904	93.5920	2,083,906	2,226,585	2,266,684		20,183			4.070	3.858	MON	7,552	90,622	06/08/2012	07/01/2042
3138L0-VV-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,148,718	92.8230	1,033,963	1,113,909	1,136,330		10,153			3.950	3.717	MON	3,789	44,611	08/21/2012	09/01/2042
3138L2-3B-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	2,400,382	92.0640	2,124,892	2,308,060	2,369,392		25,115			3.900	3.602	MON	7,751	91,265	02/01/2013	03/01/2043
3138L2-GN-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,164,908	93.3240	1,150,411	1,232,707	1,201,445		8,015			3.490	4.183	MON	3,705	43,619	06/24/2013	01/01/2031
3138L2-GP-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,167,190	93.3240	1,152,665	1,235,121	1,203,799		8,031			3.490	4.183	MON	3,712	43,704	06/24/2013	01/01/2031
3138L2-NT-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	2,307,467	91.8630	2,051,745	2,233,483	2,281,973		20,239			3.880	3.632	MON	7,222	86,659	03/07/2013	02/01/2043
3138L2-ZY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	2,122,435	93.1860	1,925,464	2,066,259	2,098,214		10,464			3.730	3.493	MON	6,637	78,142	01/29/2013	03/01/2038
3138L3-AH-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,519,879	92.9010	1,349,969	1,453,126	1,497,450		17,919			4.020	3.675	MON	4,868	58,416	02/11/2013	03/01/2043
3138L3-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	2,894,393	90.6760	2,556,609	2,819,500	2,868,510		20,906			3.730	3.534	MON	9,056	106,628	02/11/2013	03/01/2043
3138L3-AZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	4,302,833	90.3140	3,791,278	4,197,886	4,266,296		29,429			3.690	3.507	MON	13,339	157,053	02/11/2013	03/01/2043
3138L3-CW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	2,998,356	91.4480	2,649,214	2,896,962	2,964,058		27,759			3.820	3.559	MON	9,529	112,201	02/07/2013	03/01/2043
3138L3-H7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,183,317	92.3970	1,051,614	1,138,147	1,168,210		12,097			3.960	3.667	MON	3,881	45,697	03/04/2013	04/01/2043
3138L3-PC-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	2,025,965	90.8160	1,782,525	1,962,787	2,004,564		16,818			3.770	3.535	MON	6,372	75,025	02/26/2013	05/01/2043
3138L3-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,271,096	92.8260	1,134,868	1,222,575	1,255,133		12,795			4.000	3.703	MON	4,211	49,582	03/26/2013	05/01/2043
3138L3-QY-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,061,700	92.8200	947,852	1,021,173	1,048,252		10,865			4.000	3.704	MON	3,517	41,414	03/26/2013	04/01/2043
3138L4-DY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,485,544	92.0760	1,317,596	1,430,988	1,467,705		14,050			3.920	3.636	MON	4,830	56,874	05/23/2013	07/01/2043
3138L4-NZ-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	3,352,881	98.7600	3,260,362	3,301,299	3,312,297		(6,939)			4.110	3.884	MON	11,684	137,568	06/25/2013	08/01/2028
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	7,984,325	97.9720	7,633,940	7,791,961	7,905,023		33,177			4.440	4.223	MON	29,791	350,768	07/26/2013	08/01/2038
3138L4-ZP-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	821,433	100.5320	794,280	790,077	805,193		1,453			4.720	4.280	MON	3,108	37,292	08/19/2013	09/01/2033
3138L5-SM-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	18,297,204	97.8700	17,840,571	18,228,846	18,242,166		3,885			4.290	4.252	MON	67,340	792,879	11/21/2013	01/01/2034
3138L5-YU-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	31,608,518	99.1060	31,262,436	31,544,444	31,514,741		(17,908)			4.200	4.168	MON	114,086	1,343,267	12/18/2013	07/01/2029
3138L9-7L-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	7,855,967	88.8040	7,166,781	8,070,335	7,933,849		(130,982)			3.170	3.459	MON	22,030	259,383	05/05/2015	06/01/2035
3138L9-EG-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	16,148,122	92.3390	14,864,562	16,097,816	16,101,618		15,796			3.030	2.977	MON	42,002	494,538	02/12/2015	04/01/2030
3138LC-3G-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	3,265,592	92.2560	3,014,117	3,267,123	3,262,757		(895)			3.630	3.632	MON	10,212	120,244	12/23/2015	01/01/2033
3138LC-PW-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	11,986,508	92.9530	11,024,681	11,860,490	11,928,719		4,003			3.720	3.605	MON	37,993	447,338	11/13/2015	12/01/2035
3138LC-TZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,491,460	91.7120	1,361,996	1,485,079	1,487,259		(374)			3.640	3.585	MON	4,505	54,057	11/18/2015	12/01/2033
3138LC-UX-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	33,965,415	94.6350	31,697,426	33,494,400	33,761,115		(38,276)			3.840	3.688	MON	110,755	1,304,049	12/03/2015	01/01/2036
3138LC-UZ-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	10,282,652	94.9410	9,591,602	10,102,698	10,206,969		(15,271)			3.870	3.677	MON	33,667	396,405	12/03/2015	01/01/2036
3138LC-WA-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	13,208,506	91.6040	12,054,317	13,159,160	13,175,241		(3,477)			3.600	3.551	MON	40,793	480,309	12/10/2015	01/01/2034
3138LC-Z7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,202,641	97.1570	1,130,644	1,163,729	1,187,139		(2,070)			3.910	3.549	MON	3,918	46,134	12/16/2015	01/01/2036
3138LE-XC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	906,548	85.2380	746,142	875,364	899,372		4,562			3.350	3.092	MON	2,525	29,732	07/18/2016	08/01/2046
3138LE-ZQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,051,227	85.7150	869,277	1,014,148	1,042,612		5,238			3.420	3.153	MON	2,890	34,684	07/22/2016	08/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138LG-PC-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	842,684	89.7850	730,137	813,205	836,402		3,822			3.890	3.624	MON	2,724	32,073	01/01/2017	01/01/2047
3138LH-A2-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	1,389,624	90.2850	1,207,093	1,336,981	1,378,595		6,871			3.920	3.627	MON	4,513	53,138	01/01/2017	01/01/2047
3138NJ-BD-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	5,259,372	88.9820	5,214,367	5,860,025	5,544,492		69,704			3.290	4.538	MON	16,602	195,473	09/12/2013	12/01/2032
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO			4	1.A	5,681,674	101.6560	5,870,178	5,774,563	5,728,025		2,221			5.500	5.666	MON	26,467	317,601	08/24/2003	09/25/2033
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO			4	1.A	10,362,249	97.2590	13,035,670	13,403,071	12,650,982		101,744			3.500	5.355	MON	39,092	469,108	02/24/2011	03/25/2031
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO			4	1.A	4,544,877	95.2900	4,903,975	5,146,392	4,833,967		14,823			4.000	4.864	MON	17,155	205,856	12/02/2010	11/25/2040
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO			4	1.A	2,140,941	97.6260	2,297,675	2,353,541	2,261,571		5,500			4.000	4.782	MON	7,845	94,142	12/07/2010	12/25/2040
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO			4	1.A	2,645,217	95.5440	2,747,108	2,875,236	2,732,206		5,475			4.000	4.701	MON	9,584	115,009	12/07/2010	01/25/2041
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO			4	1.A	2,622,977	94.7290	2,713,686	2,864,685	2,714,361		(35,113)			4.000	4.741	MON	9,549	114,587	12/07/2010	01/25/2041
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12			4	1.A	1,672,803	95.6110	1,801,598	1,884,294	1,778,309		5,088			4.000	4.804	MON	6,281	75,372	12/03/2010	11/25/2040
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13			4	1.A	2,627,772	95.9270	2,852,130	2,973,236	2,764,407		9,316			4.000	4.999	MON	9,911	118,929	12/03/2010	12/25/2040
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO			4	1.A	1,975,281	95.0450	2,122,102	2,232,723	2,099,331		5,397			4.000	4.842	MON	7,442	89,309	12/03/2010	12/25/2040
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO			4	1.A	5,492,009	94.5290	5,857,150	6,196,152	5,854,758		18,796			4.000	4.815	MON	20,654	247,846	12/02/2010	12/25/2040
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO			4	1.A	2,502,100	95.1040	2,684,308	2,822,493	2,660,286		7,787			4.000	4.822	MON	9,408	112,900	12/03/2010	12/25/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						584,483,452	XXX	576,077,479	610,084,186	601,064,978		2,438,304			XXX	XXX	XXX	1,802,794	21,457,539	XXX	XXX
30262S-AR-9	FREMF MORTGAGE TRUST FREMF_15 SUB SUB_CM			4	1.A	15,265,559	97.8950	14,536,455	14,849,000	14,861,576		(53,726)			3.847	3.495	MON	47,609	579,561	01/16/2015	01/27/2048
30262S-AS-7	FREMF MORTGAGE TRUST FREMF_15 SUB SUB_CM			4	1.A	4,798,840	97.4850	4,874,275	5,000,000	4,951,120		27,112			3.847	4.598	MON	16,031	195,152	01/16/2015	01/27/2048
30287E-AG-5	FREMF MORTGAGE TRUST FREMF_14 SUB_CMBS _			4	1.A	6,928,906	97.8590	6,850,163	7,000,000	6,968,440		16,245			3.834	4.166	MON	22,364	272,173	01/24/2018	11/25/2047
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR			4	1.A	4,874,941	92.0050	4,506,316	4,897,900	4,879,476		293			3.380	3.439	MON	13,796	167,859	02/20/2013	01/25/2033
35563B-AL-4	FREMF MORTGAGE TRUST FREMF_14 SUB SUB_CM			4	1.A	15,060,993	99.5670	14,850,486	14,915,000	14,915,000		3,824			4.533	0.174	MON	56,345	692,621	06/20/2016	01/25/2047
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						46,929,239	XXX	45,617,695	46,661,900	46,575,612		(6,252)			XXX	XXX	XXX	156,145	1,907,366	XXX	XXX
60416S-G4-6	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV			2	1.B FE	45,000	99.7020	44,866	45,000	45,000					4.630	4.627	JJ	1,042	2,084	11/16/2018	07/01/2038
60416S-PY-0	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_			2	1.B FE	125,000	99.5040	124,380	125,000	125,000					3.800	3.799	JJ	2,375	4,750	05/26/2016	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_	0		2	1.B FE	195,000	98.9390	192,931	195,000	195,000					4.200	4.199	JJ	4,095	8,190	05/26/2016	07/01/2037
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP MUNITAX_B			2	1.C FE	8,703,287	70.7580	7,058,111	9,975,000	8,787,731		47,844			2.878	3.827	MN	47,847	287,081	03/14/2022	11/01/2041
64972E-UR-8	NEW YORK N Y CITY HSG DEV CORP MUNITAX_B			2	1.C FE	9,070,935	73.5630	6,620,670	9,000,000	9,050,922		(9,195)			2.948	2.828	MN	44,220	265,320	10/18/2021	11/01/2041
92812W-BG-8	VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV			2	1.B FE	11,175,000	74.4640	8,321,352	11,175,000	11,175,000					2.917	2.917	MN	54,329	325,975	10/22/2021	11/01/2041
92812W-BH-6	VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV			2	1.B FE	8,195,000	71.3750	5,849,181	8,195,000	8,195,000					3.017	3.017	MN	41,207	247,243	10/22/2021	11/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						37,509,222	XXX	28,211,491	38,710,000	37,573,653		38,649			XXX	XXX	XXX	195,115	1,140,643	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						3,228,097,934	XXX	2,787,481,231	3,205,442,613	3,243,600,109		2,154,995			XXX	XXX	XXX	30,387,556	119,240,080	XXX	XXX
00003#-AC-7	A&E TELEVISION NETWORKS LLC CORP_BND				1.G YE	5,000,000	98.7140	4,935,700	5,000,000	5,000,000					3.780	3.780	FA	67,725	189,000	08/22/2012	08/22/2024
00036A-AB-1	AARP AMERICAN ASSOCIATION FOR SENIOR COR	0			1.C FE	9,085,650	112.6710	7,886,935	7,000,000	8,002,307		(110,066)			7.500	5.132	MN	87,500	525,000	11/03/2010	05/01/2031
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP_BND			1	1.G FE	29,899,350	91.7560	27,526,800	30,000,000	29,923,404		2,601			4.375	4.379	MN	193,229	1,312,500	05/04/2012	05/08/2042
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP_BND	0		1	1.G FE	4,075,120	91.7560	3,670,240	4,000,000	4,059,194		(2,152)			4.375	4.379	MN	25,764	175,000	07/29/2014	05/08/2042
001055-AD-4	AFLAC INCORPORATED SENIOR CORP_BND	0		1	1.G FE	1,009,430	113.4160	1,134,156	1,000,000	1,007,227		(244)			6.900	6.825	JD	2,683	69,000	01/14/2010	12/17/2039
001055-AY-8	AFLAC INCORPORATED SENIOR CORP_BND	0		2	1.G FE	67,430	94.2190	47,110	50,000	66,497		(458)			4.750	2.868	JJ	1,095	2,375	12/02/2021	01/15/2049
00114*-AB-9	AEP TRANSMISSION COMPANY LLC CORP_BND				1.F	20,000,000	90.2220	18,044,400	20,000,000	20,000,000					4.000	4.000	AO	162,222	800,000	10/18/2012	10/18/2032
00114*-AV-5	AEP TRANSMISSION COMPANY LLC CORP_BND				1.F YE	5,000,000	89.4000	4,470,000	5,000,000	5,000,000					4.530	4.530	MN	29,571	226,500	11/14/2014	11/14/2044
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	0		1	2.A FE	992,980	101.0110	1,010,111	1,000,000	995,696		277			6.000	6.055	AO	15,000	60,000	04/15/2010	10/01/2034
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO			1	2.A FE	17,697,247	85.3090	13,606,738	15,950,000	17,532,887		(59,168)			4.400	3.691	JD	58,483	701,800	04/21/2021	06/01/2043
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	0		1	2.A FE	2,686,044	85.3090	2,119,921	2,485,000	2,642,982		(5,592)			4.400	3.691	JD	9,112	109,340	02/06/2015	06/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	0		1	2.A FE	14,404,616	97.7190	14,657,850	15,000,000	14,632,279		182,001			3.875	4.370	MN	74,271	581,250	11/13/2015	11/15/2025
00138C-AV-0	COREBRIDGE GLOBAL FUNDING SECURED CORP_B	0			1.F FE	7,992,480	103.3260	8,266,080	8,000,000	7,992,852		372			5.900	5.922	MS	133,733		09/14/2023	09/19/2028
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCIN SECURED C	0			1.E FE	1,144,830	109.7530	1,152,402	1,050,000	1,106,847		(5,451)			6.900	6.034	MS	21,333	72,450	12/02/2021	03/15/2032
00195#-AA-9	AMAZON.COM INC CORP_BND				1.E	19,422,496	84.7450	16,459,595	19,422,496	19,422,496					3.570	3.570	MON	1,926	693,531	12/16/2019	10/31/2040
00206R-DF-6	AT&T INC SENIOR CORP_BND	0		1	2.B FE	9,417,791	105.2080	10,520,760	10,000,000	9,441,257		18,472			6.000	6.477	FA	226,667	600,000	03/21/2016	08/15/2040
00206R-DG-4	AT&T INC SENIOR CORP_BND	0		1	2.B FE	1,600,820	110.4440	1,656,662	1,500,000	1,583,134		(2,753)			6.375	5.859	MS	31,875	95,625	03/21/2016	03/01/2041
00206R-DK-5	AT&T INC SENIOR CORP_BND	0		2	2.B FE	885,731	87.9350	879,351	1,000,000	886,957		1,226			4.550	5.374	MS	14,156	22,750	06/15/2023	03/09/2049
00206R-DT-6	AT&T INC SENIOR CORP_BND	0		1	2.B FE	1,988,020	101.5180	2,030,350	2,000,000	1,988,783		112			5.700	5.738	MS	38,000	114,000	01/31/2017	03/01/2057
00206R-FU-1	AT&T INC SENIOR CORP_BND	0		1	2.B FE	4,021,614	96.6600	3,965,972	4,103,000	4,023,202		1,163			5.150	5.205	FA	80,413	159,805	04/06/2023	02/15/2050
00206R-FU-1	AT&T INC SENIOR CORP_BND			1	2.B FE	7,880,486	96.6600	7,633,264	7,897,000	7,882,317		237			5.150	5.205	FA	154,770	406,696	12/04/2018	02/15/2050
00206R-GP-1	AT&T INC SENIOR CORP_BND	0		1	2.B FE	524,026	103.9900	519,952	500,000	513,943		(2,231)			6.500	5.870	MS	9,569	32,500	11/26/2018	03/15/2029
00206R-GX-4	AT&T INC SENIOR CORP_BND	0		1	2.B FE	2,869,313	103.5210	2,588,025	2,500,000	2,778,752		(19,687)			6.550	5.157	JD	7,278	163,750	11/26/2018	06/15/2034
00206R-HJ-4	AT&T INC SENIOR CORP_BND	0		2	2.B FE	5,345,889	98.5310	5,686,230	5,771,000	5,359,874		13,984			4.350	5.972	MS	83,680		10/16/2023	03/01/2029
00206R-JY-9	AT&T INC SENIOR CORP_BND	0		1	2.B FE	998,390	87.5470	875,470	1,000,000	998,864		136			2.750	2.767	JD	2,292	27,500	05/21/2020	06/01/2031
00206R-KE-1	AT&T INC SENIOR CORP_BND			1	2.B FE	17,418,636	71.9000	13,876,739	19,300,000	17,512,333		34,920			3.300	3.842	FA	265,375	636,900	03/26/2021	02/01/2052
00206R-KG-6	AT&T INC SENIOR CORP_BND	0		2	2.B FE	1,293,339	88.9280	1,366,830	1,537,000	1,303,608		10,268			1.650	5.888	FA	10,567		10/16/2023	02/01/2028
00206R-KH-4	AT&T INC SENIOR CORP_BND	0		1	2.B FE	998,190	82.5600	825,595	1,000,000	998,678		147			2.250	2.268	FA	9,375	22,500	07/27/2020	02/01/2032
00206R-LV-2	AT&T INC SENIOR CORP_BND	0		2	2.B FE	11,890,080	71.7100	8,605,212	12,000,000	11,893,433		1,421			3.650	3.695	MS	128,967	438,000	10/13/2021	09/15/2059
00206R-MP-4	AT&T INC SENIOR CORP_BND	0		2	2.B FE	659,661	100.2410	661,587	660,000	659,724		63			5.539	5.560	FA	13,303	18,076	08/08/2023	02/20/2026
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP_BND	0		1	1.D FE	1,169,540	114.6730	1,146,730	1,000,000	1,114,299		(5,575)			6.150	5.000	MN	5,296	61,500	11/01/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES SENIOR CORP_BND	0		1	1.D FE	1,151,090	113.5490	1,135,485	1,000,000	1,105,810		(4,538)			6.000	5.000	AO	15,000	60,000	09/16/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES SENIOR CORP_BND			1	1.D FE	5,948,700	107.0410	5,352,045	5,000,000	5,711,390		(29,908)			5.300	4.100	MN	25,028	265,000	08/19/2014	05/27/2040
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP_BND	0		2	1.D FE	69,613	102.4080	51,204	50,000	68,407		(591)			4.900	2.700	MN	211	2,450	12/02/2021	11/30/2046
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND			1	1.G FE	16,628,044	92.8660	15,601,505	16,800,000	16,666,832		4,432			4.400	4.463	MN	112,933	739,200	08/09/2013	11/06/2042
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND	0		1	1.G FE	1,732,088	92.8660	1,625,157	1,750,000	1,736,128		462			4.400	4.463	MN	11,764	77,000	08/09/2013	11/06/2042
00287Y-AQ-2	ABBVIE INC SENIOR CORP_BND	0		2	1.G FE	1,065,954	98.2000	1,080,202	1,100,000	1,073,406		7,452			3.600	5.458	MN	5,170	19,800	08/08/2023	05/14/2025
00287Y-BX-6	ABBVIE INC SENIOR CORP_BND			1	1.G FE	20,995,216	93.4680	19,628,280	21,000,000	20,996,805		486			3.200	3.203	MN	74,667	672,000	12/01/2020	11/21/2029
00287Y-BX-6	ABBVIE INC SENIOR CORP_BND	0		1	1.G FE	2,999,317	93.4680	2,804,040	3,000,000	2,999,544		69			3.200	3.203	MN	10,667	96,000	12/01/2020	11/21/2029
00287Y-CB-3	ABBVIE INC SENIOR CORP_BND	0		2	1.G FE	60,359	88.8400	44,420	50,000	59,847		(251)			4.250	3.121	MN	236	2,125	12/02/2021	11/21/2049
00287Y-CZ-0	ABBVIE INC SENIOR CORP_BND			2	1.G FE	7,542,750	94.2930	6,741,928	7,150,000	7,519,838		(13,243)			4.625	4.216	AO	82,672	330,688	03/24/2022	10/01/2042
00287Y-CZ-0	ABBVIE INC SENIOR CORP_BND	0		2	1.G FE	896,691	94.2930	801,488	850,000	893,967		(1,574)			4.625	4.216	AO	9,828	39,313	03/24/2022	10/01/2042
00440E-AQ-0	CHUBB INA HOLDINGS INC SENIOR CORP_BND			1	1.F FE	10,839,166	90.0490	9,950,403	11,050,000	10,883,161		5,522			4.150	4.266	MS	137,573	458,575	08/12/2014	03/13/2043
00440E-AQ-0	CHUBB INA HOLDINGS INC SENIOR CORP_BND	0		1	1.F FE	2,697,530	90.0490	2,476,345	2,750,000	2,708,479		1,374			4.150	4.266	MS	34,238	114,125	08/12/2014	03/13/2043
00507V-AN-9	ACTIVISION BLIZZARD INC SENIOR CORP_BND	0		1	1.G FE	60,696	96.7240	48,362	50,000	60,101		(293)			4.500	3.245	JD	100	2,250	12/02/2021	06/15/2047
00510R-AD-5	ACUITY BRANDS LIGHTING INC SENIOR CORP_B	0		2	2.B FE	48,856	83.1650	41,583	50,000	49,096		118			2.150	2.434	JD	48	1,075	12/02/2021	12/15/2030
00817Y-AF-5	AETNA INC SENIOR CORP_BND	0		1	2.B FE	1,812,173	111.9300	1,914,005	1,710,000	1,778,612		(3,633)			6.625	6.161	JD	5,035	113,288	09/17/2010	06/15/2036
00817Y-AG-3	AETNA INC SENIOR CORP_BND	0		1	2.B FE	1,000,634	112.1530	1,177,607	1,050,000	1,017,969		936			6.750	7.063	JD	3,150	70,875	12/02/2021	12/15/2037
00817Y-AJ-7	AETNA INC SENIOR CORP_BND			1	2.B FE	15,587,432	88.4960	13,539,857	15,300,000	15,522,640		(9,039)			4.500	4.376	MN	87,975	688,500	01/13/2015	05/15/2042
00817Y-AZ-1	AETNA INC SENIOR CORP_BND			1	2.B FE	9,220,585	78.4310	7,254,877	9,250,000	9,224,397		652			3.875	3.893	FA	135,410	358,438	08/07/2017	08/15/2047
00817Y-AZ-1	AETNA INC SENIOR CORP_BND	0		1	2.B FE	747,615	78.4310	588,233	750,000	747,924		53			3.875	3.893	FA	10,979	29,063	08/07/2017	08/15/2047
008252-AN-8	AFFILIATED MANAGERS GROUP INC SENIOR COR	0		1	1.G FE	11,083,881	96.9190	11,212,605	11,569,000	11,303,108		157,255			3.500	4.003	FA	168,715	404,915	05/07/2015	08/01/2025
00846U-AL-5	AGILENT TECHNOLOGIES INC SENIOR CORP_BND	0		1	2.A FE	32,487,600	91.4180	30,168,039	33,000,000	32,689,051		49,308			2.750	2.930	MS	267,208	907,500	09/17/2019	09/15/2029
00846U-AN-1	AGILENT TECHNOLOGIES INC SENIOR CORP_BND	0		2	2.A FE	49,442	86.7030	43,352	50,000	49,557		56			2.300	2.435	MS	348	1,150	12/02/2021	03/12/2031
008513-AC-7	AGREE LP SENIOR CORP_BND	0		2	2.B FE	49,517	79.5440	39,772	50,000	49,593		37			2.600	2.698	JD	58	1,300	12/02/2021	06/15/2033
00912X-BA-1	AIR LEASE CORPORATION SENIOR CORP_BND	0		2	2.B FE	8,743,488	97.3210	8,174,972	8,400,000	8,515,239		(113,495)			3.250	1.855	MS	91,000	273,000	12/20/2021	03/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00914A-AE-2	AIR LEASE CORPORATION SENIOR CORP_BND	0		1	2.B FE	16,974,531	90.3240	15,264,807	16,900,000	16,971,812		(12,675)			3.250	3.160	AO	137,313	549,250	12/22/2021	10/01/2029
00914A-AG-7	AIR LEASE CORPORATION SENIOR CORP_BND	0		1	2.B FE	29,371,200	88.9970	26,699,010	30,000,000	29,595,578		59,229			3.000	3.246	FA	375,000	900,000	01/07/2020	02/01/2030
00914A-AS-1	AIR LEASE CORPORATION SENIOR CORP_BND	0		2	2.B FE	1,344,495	84.5820	1,268,726	1,500,000	1,368,547		13,510			2.875	4.169	JJ	19,885	43,125	03/09/2022	01/15/2032
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC SENIOR CO	0		2	1.F FE	50,850	76.2940	38,147	50,000	50,771		(39)			2.700	2.581	MN	173	1,350	12/02/2021	05/15/2040
00928Q-AT-8	AIRCASTLE LTD SENIOR CORP_BND 144A	0		2	2.C FE	4,411,560	98.7300	3,949,188	4,000,000	4,179,814		(114,407)			5.250	2.241	FA	81,667	210,000	12/09/2021	08/11/2025
010392-EE-4	ALABAMA POWER COMPANY SENIOR CORP_BND	0		1	1.G FE	1,053,180	102.8100	1,028,102	1,000,000	1,029,185		(2,418)			5.600	5.197	MS	16,489	56,000	07/28/2010	03/15/2033
01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND				2.C PL	17,558,705	93.5890	16,433,017	17,558,705	17,558,705					4.670	4.697	MJSD	2,278	819,992	12/18/2017	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND				2.C PL	2,082,237	92.9640	1,935,731	2,082,237	2,082,237					4.670	4.670	MJSD	270	97,240	08/23/2019	06/30/2033
012653-AD-3	ALBEMARLE CORP SENIOR CORP_BND	0		2	2.B FE	7,029,332	98.2600	7,271,240	7,400,000	7,048,554		19,222			4.650	6.215	JD	28,675	172,050	10/16/2023	06/01/2027
01400E-AB-9	ALCON FINANCE CORP SENIOR CORP_BND 144A	0		1	2.B FE	39,852,800	90.9790	36,391,720	40,000,000	39,910,311		14,131			3.000	3.043	MS	326,667	1,200,000	09/16/2019	09/23/2029
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	0		1	2.A FE	11,983,080	89.8580	10,782,912	12,000,000	11,988,765		1,272			3.375	3.389	FA	153,000	405,000	07/09/2019	08/15/2031
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	0		2	2.A FE	59,613	79.3030	39,652	50,000	59,134		(236)			4.000	2.975	FA	833	2,000	12/02/2021	02/01/2050
015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	0		1	2.A FE	7,448,745	87.6180	6,571,320	7,500,000	7,468,656		4,737			2.750	2.826	JD	9,167	206,250	09/17/2019	12/15/2029
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	0		2	2.A FE	7,975,890	100.0830	8,507,021	8,500,000	8,039,647		52,261			4.900	5.859	JD	18,511	416,500	10/12/2022	12/15/2030
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	0		2	2.A FE	19,675,974	78.0380	16,428,539	21,052,000	19,909,447		110,439			1.875	2.548	FA	164,469	394,725	11/16/2021	02/01/2033
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	0		2	2.A FE	7,287,778	83.2660	6,086,715	7,310,000	7,290,857		1,583			2.950	2.980	MS	63,495	215,645	02/02/2022	03/15/2034
017175-AD-2	ALLEGHANY CORPORATION SENIOR CORP_BND	0		1	1.E FE	744,855	97.7360	733,022	750,000	745,751		116			4.900	4.944	MS	10,821	36,750	09/03/2014	09/15/2044
017175-AF-7	ALLEGHANY CORPORATION SENIOR CORP_BND	0		2	1.E FE	51,170	75.5030	37,752	50,000	51,119		(26)			3.250	3.127	FA	614	1,625	12/02/2021	08/15/2051
018522-F#-4	ALLETE INC CORP_BND				1.F	7,000,000	92.8770	6,501,390	7,000,000	7,000,000					3.300	3.300	AO	48,767	231,000	04/02/2013	10/15/2028
018522-H@-4	ALLETE INC CORP_BND				1.F	6,000,000	91.4960	5,489,760	6,000,000	6,000,000					4.950	4.950	MS	87,450	297,000	03/04/2014	03/15/2044
018522-K*-2	ALLETE INC ALLETEINCALLETE, INC3.86%D				1.F	6,000,000	90.5460	5,432,760	6,000,000	6,000,000					3.860	3.860	MS	67,550	231,600	09/24/2015	09/16/2030
018522-M*-0	ALLETE INC CORP_BND				1.F	25,000,000	69.3750	17,343,750	25,000,000	25,000,000					3.300	3.300	FA	343,750	825,000	08/03/2020	08/01/2050
020002-AP-6	ALLSTATE CORPORATION THE SENIOR CORP_BN	0		1	2.A FE	5,121,650	106.6870	5,334,365	5,000,000	5,067,679		(5,588)			6.125	5.928	JD	13,611	306,250	03/04/2010	12/15/2032
020002-AQ-4	ALLSTATE CORPORATION THE SENIOR CORP_BN	0		1	2.A FE	959,200	102.7120	1,027,118	1,000,000	976,903		1,813			5.350	5.670	JD	4,458	53,500	07/07/2010	06/01/2033
020002-BA-8	ALLSTATE CORPORATION THE SENIOR CORP_BN	0			2.A FE	62,458	89.3380	44,669	50,000	61,570		(436)			4.500	2.931	JD	100	2,250	12/02/2021	06/15/2043
020002-BC-4	ALLSTATE CORPORATION THE SENIOR CORP_BN			1	2.A FE	30,014,700	84.8460	25,453,740	30,000,000	30,012,596		(393)			4.200	4.197	JD	56,000	1,260,000	12/08/2016	12/15/2046
02005N-BA-7	ALLY FINANCIAL INC SENIOR CORP_BND	0			2.C FE	2,180,009	98.5170	1,969,349	1,999,000	2,068,763		(54,855)			4.625	1.782	MS	23,370	92,454	12/10/2021	03/30/2025
02079K-AG-2	ALPHABET INC SENIOR CORP_BND	0		2	1.C FE	45,290	62.2150	31,107	50,000	45,440		73			2.250	2.640	FA	425	1,125	12/02/2021	08/15/2060
021345-AA-1	ALTA WIND HOLDINGS LLC SECURED CORP_BND	0			2.C FE	1,148,515	86.2460	859,784	996,897	1,146,342		(7,832)			7.000	4.931	JD	194	69,906	08/06/2014	06/30/2035
02209S-AM-5	ALTRIA GROUP INC SENIOR CORP_BND				2.B FE	41,220,626	81.1960	29,352,390	36,150,000	40,197,155		(153,561)			4.250	3.459	FA	606,015	1,536,375	03/11/2021	08/09/2042
02209S-AM-5	ALTRIA GROUP INC SENIOR CORP_BND	0			2.B FE	1,898,544	81.1960	1,502,128	1,850,000	1,894,370		(1,571)			4.250	3.459	FA	31,013	78,625	03/11/2021	08/09/2042
02209S-AQ-6	ALTRIA GROUP INC SENIOR CORP_BND				2.B FE	10,070,285	82.4900	7,836,531	9,500,000	10,023,503		(17,500)			4.500	4.085	MN	70,063	427,500	03/11/2021	05/02/2043
02209S-AQ-6	ALTRIA GROUP INC SENIOR CORP_BND	0			2.B FE	530,015	82.4900	412,449	500,000	527,553		(921)			4.500	4.085	MN	3,688	22,500	03/11/2021	05/02/2043
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP_BND			1	2.B FE	9,358,925	74.5060	7,078,089	9,500,000	9,379,750		3,220			3.875	3.960	MS	107,370	368,125	09/13/2016	09/16/2046
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP_BND	0		1	2.B FE	492,575	74.5060	372,531	500,000	493,671		169			3.875	3.960	MS	5,651	19,375	09/13/2016	09/16/2046
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND	0		2	2.B FE	15,712,188	99.6520	15,944,304	16,000,000	15,720,008		7,820			4.800	5.186	FA	292,267	240,000	10/16/2023	02/14/2029
02209S-BF-9	ALTRIA GROUP INC SENIOR CORP_BND			1	2.B FE	1,615,406	101.0950	1,314,236	1,300,000	1,597,740		(6,591)			5.950	4.415	FA	29,436	77,350	03/11/2021	02/14/2049
02209S-BF-9	ALTRIA GROUP INC SENIOR CORP_BND	0		1	2.B FE	869,834	101.0950	707,666	700,000	860,321		(3,549)			5.950	4.415	FA	15,850	41,650	03/11/2021	02/14/2049
02209S-BN-2	ALTRIA GROUP INC SENIOR CORP_BND			1	2.B FE	15,594,834	70.0260	11,939,484	17,050,000	15,667,664		26,987			3.700	4.208	FA	257,597	630,850	03/26/2021	02/04/2051
02209S-BN-2	ALTRIA GROUP INC SENIOR CORP_BND	0		1	2.B FE	1,773,486	70.0260	1,365,513	1,950,000	1,782,221		3,259			3.700	4.208	FA	29,461	72,150	03/26/2021	02/04/2051
023135-AQ-9	AMAZON.COM INC SENIOR CORP_BND	0		2	1.E FE	68,373	103.2520	51,626	50,000	67,114		(617)			4.950	2.749	JD	179	2,475	12/02/2021	12/05/2044
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND			1	1.E FE	43,232,937	92.9490	37,319,104	40,150,000	42,607,460		(149,248)			3.875	3.320	FA	557,499	1,555,813	07/30/2019	08/22/2037
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND	0		1	1.E FE	1,995,153	92.9490	1,858,984	2,000,000	1,996,282		203			3.875	3.320	FA	27,771	77,500	06/08/2018	08/22/2037
023135-BJ-4	AMAZON.COM INC SENIOR CORP_BND	0		1	1.E FE	992,712	90.2530	902,532	1,000,000	993,570		159			4.050	4.093	FA	14,513	40,500	06/08/2018	08/22/2047
023135-BM-7	AMAZON.COM INC SENIOR CORP_BND			1	1.E FE	4,463,473	92.3750	4,156,875	4,500,000	4,465,976		446			4.250	4.293	FA	68,531	191,250	06/08/2018	08/22/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023135-BM-7	AMAZON.COM INC SENIOR CORP_BND	0		1	1.E FE	4,959,415	92.3750	4,618,750	5,000,000	4,962,195		495			4.250	4.293	FA	76,146	212,500	06/08/2018	08/22/2057
023135-CB-0	AMAZON.COM INC SENIOR CORP_BND			2	1.D FE	15,479,850	74.5130	11,176,875	15,000,000	15,458,643		(11,093)			3.100	2.935	MN	63,292	465,000	01/07/2022	05/12/2051
023135-CJ-3	AMAZON.COM INC SENIOR CORP_BND			2	1.D FE	15,148,414	87.5600	13,319,582	15,212,000	15,150,385		1,164			3.950	3.974	AO	130,189	600,874	04/11/2022	04/13/2052
023135-CK-0	AMAZON.COM INC SENIOR CORP_BND			2	1.D FE	15,140,808	88.2870	13,430,249	15,212,000	15,142,064		742			4.100	4.124	AO	135,133	623,692	04/11/2022	04/13/2062
02343U-AH-8	AMCOR FINANCE USA INC SENIOR CORP_BND	0		1	2.B FE	14,162,267	97.6900	14,653,425	15,000,000	14,327,322		132,121			4.500	5.372	MN	86,250	675,000	06/01/2020	05/15/2028
02360F-AB-2	UNION ELECTRIC CO SECURED CORP_BND	0		1	1.F FE	1,012,290	103.5220	1,035,222	1,000,000	1,008,394		(416)			5.300	5.213	FA	22,083	53,000	07/06/2011	08/01/2037
02361D-AQ-3	AMEREN ILLINOIS COMPANY SECURED CORP_BND			1	1.F FE	3,442,226	87.3250	2,925,394	3,350,000	3,428,326		(2,236)			4.150	3.988	MS	40,935	139,025	11/29/2016	03/15/2046
02361D-AQ-3	AMEREN ILLINOIS COMPANY SECURED CORP_BND	0		1	1.F FE	1,695,425	87.3250	1,440,866	1,650,000	1,688,578		(1,101)			4.150	3.988	MS	20,162	68,475	11/29/2016	03/15/2046
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH SENIOR CO				1.F PL	3,164,633	93.7470	2,966,749	3,164,633	3,164,633					4.140	4.140	JD	5,823	131,016	05/22/2018	06/15/2027
02379#-AA-3	AMERICAN AIRLINES INC CORP_BND				2.A PL	487,500	98.8350	481,821	487,500	487,500					3.930	3.930	JD	852	19,159	06/18/2019	06/15/2024
02401L-AA-2	AMERICAN ASSETS TRUST LP SENIOR CORP_BND	0		2	2.C FE	51,137	81.5810	40,790	50,000	50,901		(117)			3.375	3.081	FA	703	1,688	12/02/2021	02/01/2031
02507*-AD-6	AMERICAN CENTURY COMPANIES INC CORP_BND	0			2.B YE	5,000,000	94.2090	4,710,429	5,000,000	5,000,000					3.970	3.970	AO	35,840	198,500	10/26/2017	10/26/2027
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP_BND				1.F FE	9,162,927	89.7030	7,804,152	8,700,000	9,074,261		(13,413)			4.050	3.725	JD	27,405	352,350	07/14/2016	12/03/2042
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP_BND	0			1.F FE	60,261	89.7030	44,851	50,000	59,490		(378)			4.050	3.725	JD	158	2,025	12/02/2021	12/03/2042
025816-DB-2	AMERICAN EXPRESS COMPANY SENIOR CORP_BND	0		2	1.F FE	9,263,326	104.2160	9,660,823	9,270,000	9,264,665		1,175			5.850	5.867	MN	84,357	539,282	10/31/2022	11/05/2027
025932-AL-8	AMERICAN FINANCIAL GROUP INC SENIOR CORP			1	2.A FE	11,559,350	84.5500	9,807,823	11,600,000	11,564,424		833			4.500	4.518	JD	23,200	522,000	05/26/2017	06/15/2047
025932-AL-8	AMERICAN FINANCIAL GROUP INC SENIOR CORP	0		1	2.A FE	3,444,246	84.5500	2,916,982	3,450,000	3,445,799		26			4.500	4.518	JD	6,900	155,250	12/02/2021	06/15/2047
02665W-DT-5	AMERICAN HONDA FINANCE CORPORA SENIOR CO	0			1.G FE	48,848	84.6790	42,339	50,000	49,092		119			1.800	2.079	JJ	420	900	12/02/2021	01/13/2031
02666T-AD-9	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND	0		2	2.B FE	51,822	68.9910	34,496	50,000	51,741		(40)			3.375	3.182	JJ	778	1,688	12/02/2021	07/15/2051
026874-DA-2	AMERICAN INTERNATIONAL GROUP I SENIOR CO			1	2.B FE	8,073,040	90.5940	7,247,552	8,000,000	8,059,021		(1,796)			4.500	4.444	JJ	165,000	360,000	07/25/2014	07/16/2044
026874-DC-8	AMERICAN INTERNATIONAL GROUP I SENIOR CO	0		1	2.B FE	9,966,060	90.1220	9,012,150	10,000,000	9,978,109		1,560			3.875	3.900	JJ	178,681	387,500	01/13/2015	01/15/2035
026874-DE-4	AMERICAN INTERNATIONAL GROUP I SENIOR CO	0		2	2.B FE	60,049	92.0960	46,048	50,000	58,699		(663)			4.700	2.850	JJ	1,116	2,350	12/02/2021	07/10/2035
02772A-AA-7	AMERICAN NATIONAL GROUP INC SENIOR CORP_	0		2	2.B FE	6,504,272	96.4920	6,368,492	6,600,000	6,515,518		7,352			6.144	6.342	JD	20,275	405,504	07/07/2022	06/13/2032
03027W-AK-8	AMERICAN TOWER TRUST 1 SENIOR CORP_BND 1			4	1.A FE	36,790,200	94.4900	33,071,364	35,000,000	36,611,713		2,383			3.652	2.384	MON	56,809	1,278,200	09/06/2019	03/23/2028
03027X-AU-4	AMERICAN TOWER CORPORATION SENIOR CORP_B	0		2	2.C FE	4,674,450	95.5470	4,777,335	5,000,000	4,715,832		41,382			3.950	5.211	MS	58,153	197,500	02/09/2023	03/15/2029
03027X-AY-6	AMERICAN TOWER CORPORATION SENIOR CORP_B	0		2	2.C FE	1,754,217	75.5740	1,549,259	2,050,000	1,764,147		5,618			3.700	4.629	AO	16,013	75,850	03/14/2022	10/15/2049
03027X-BA-7	AMERICAN TOWER CORPORATION SENIOR CORP_B	0		1	2.C FE	3,680,800	89.3560	3,574,224	4,000,000	3,744,189		36,627			2.900	4.107	JJ	53,489	116,000	03/28/2022	01/15/2030
03027X-BD-1	AMERICAN TOWER CORPORATION SENIOR CORP_B			2	2.C FE	9,063,100	68.2860	6,828,550	10,000,000	9,101,029		19,971			3.100	3.632	JD	13,778	310,000	01/27/2022	06/15/2050
03027X-BK-5	AMERICAN TOWER CORPORATION SENIOR CORP_B			2	2.C FE	11,399,080	66.5010	8,645,130	13,000,000	11,461,410		32,984			2.950	3.751	JJ	176,836	383,500	02/02/2022	01/15/2051
03027X-BK-5	AMERICAN TOWER CORPORATION SENIOR CORP_B	0		2	2.C FE	848,551	66.5010	847,888	1,275,000	859,718		6,900			2.950	3.751	JJ	17,344	37,613	05/10/2022	01/15/2051
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS SENIOR COR				2.A	6,000,000	94.4160	5,664,960	6,000,000	6,000,000					4.320	4.320	AO	64,800	259,200	09/27/2018	10/01/2030
03040W-AD-7	AMERICAN WATER CAPITAL CORP SENIOR CORP_	0		1	2.A FE	20,866,197	115.4400	23,088,060	20,000,000	20,820,970		(36,981)			6.593	6.242	AO	278,371	1,318,600	09/17/2013	10/15/2037
03040W-AR-6	AMERICAN WATER CAPITAL CORP SENIOR CORP_			1	2.A FE	13,907,174	81.5740	11,379,615	13,950,000	13,913,019		955			3.750	3.767	MS	174,375	523,125	08/07/2017	09/01/2047
03040W-AR-6	AMERICAN WATER CAPITAL CORP SENIOR CORP_	0		1	2.A FE	2,043,707	81.5740	1,672,273	2,050,000	2,044,566		140			3.750	3.767	MS	25,625	76,875	08/07/2017	09/01/2047
03040W-AV-7	AMERICAN WATER CAPITAL CORP SENIOR CORP_	0		2	2.A FE	60,408	85.1470	42,573	50,000	59,873		(263)			4.150	3.017	JD	173	2,075	12/02/2021	06/01/2049
03063#-AB-0	AMERICOLD REALTY TRUST CORP_BND	0			2.B FE	1,000,000	96.8110	968,112	1,000,000	1,000,000					4.860	4.860	JJ	23,355	48,600	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY TRUST CORP_BND				2.B FE	20,000,000	92.0980	18,419,600	20,000,000	20,000,000					4.100	4.100	JJ	394,056	820,000	05/07/2019	01/08/2030
03073E-AN-5	CENCORA INC SENIOR CORP_BND			1	2.A FE	45,526,513	87.7740	39,191,225	44,650,000	45,372,949		(23,111)			4.250	4.132	MS	632,542	1,897,625	01/18/2017	03/01/2045
03073E-AN-5	CENCORA INC SENIOR CORP_BND	0		1	2.A FE	748,598	87.7740	658,307	750,000	748,856		33			4.250	4.132	MS	10,625	31,875	02/17/2015	03/01/2045
03073E-AQ-8	CENCORA INC SENIOR CORP_BND			1	2.A FE	3,632,261	89.4590	3,265,235	3,650,000	3,634,321		367			4.300	4.329	JD	6,976	156,950	11/29/2017	12/15/2047
03073E-AQ-8	CENCORA INC SENIOR CORP_BND	0		1	2.A FE	1,343,439	89.4590	1,207,690	1,350,000	1,344,201		136			4.300	4.329	JD	2,580	58,050	11/29/2017	12/15/2047
03073E-AT-2	CENCORA INC SENIOR CORP_BND	0		2	2.A FE	50,416	87.4900	43,745	50,000	50,329		(43)			2.700	2.595	MS	398	1,350	12/02/2021	03/15/2031
03076C-AL-0	AMERIPRISE FINANCIAL INC SENIOR CORP_BND	0		2	1.G FE	1,205,711	99.1580	1,195,845	1,206,000	1,205,750		24			4.500	4.503	MN	7,236	54,270	05/10/2022	05/13/2032
031100-L#-5	AMETEK INC AMETEK,INC				2.A	4,000,000	93.1190	3,724,760	4,000,000	4,000,000					3.980	3.980	MS	40,242	159,200	09/30/2014	09/30/2029
03115A-AC-7	AMFAM HOLDINGS INC SENIOR CORP_BND 144A	0		2	2.C FE	56,972	61.2400	30,620	50,000	56,651		(158)			3.833	3.097	MS	586	1,917	12/02/2021	03/11/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-AW-0	AMGEN INC SENIOR CORP_BND			1	2.A FE	499,471	111.0970	555,483	500,000	499,683		15			6.375	6.382	JD	2,656	31,875	02/19/2008	06/01/2037
031162-BA-7	AMGEN INC SENIOR CORP_BND			1	2.A FE	12,015,519	111.0170	11,029,489	9,935,000	11,385,709		(63,147)			6.400	5.009	FA	264,933	635,840	09/13/2010	02/01/2039
031162-BH-2	AMGEN INC SENIOR CORP_BND			1	2.A FE	1,492,650	103.3040	1,549,553	1,500,000	1,494,213		174			5.650	5.684	JD	3,767	84,750	06/27/2011	06/15/2042
031162-BK-5	AMGEN INC SENIOR CORP_BND			2	2.A FE	64,158	97.9730	48,987	50,000	63,031		(554)			5.150	3.185	MN	329	2,575	12/02/2021	11/15/2041
031162-BV-1	AMGEN INC SENIOR CORP_BND			2	2.A FE	2,839,594	99.2210	2,857,553	2,880,000	2,864,785		25,191			3.625	5.008	MN	11,310	104,400	05/01/2023	05/22/2024
031162-BY-5	AMGEN INC SENIOR CORP_BND			2	2.A FE	370,398	97.4390	375,141	385,000	373,658		3,261			3.125	5.448	MN	2,005	6,016	08/08/2023	05/01/2025
031162-CD-0	AMGEN INC SENIOR CORP_BND			2	2.A FE	12,040,200	89.7550	8,975,450	10,000,000	11,939,654		(51,923)			4.563	3.376	JD	20,280	456,300	01/07/2022	06/15/2048
031162-CS-7	AMGEN INC SENIOR CORP_BND			2	2.A FE	17,806,403	74.4340	14,313,697	19,230,000	17,862,291		30,135			3.375	3.807	FA	234,366	649,013	02/10/2022	02/21/2050
031162-DC-1	AMGEN INC SENIOR CORP_BND			2	2.A FE	24,201,298	69.6880	18,721,092	26,864,000	24,299,563		52,211			3.000	3.537	JJ	371,619	805,920	02/15/2022	01/15/2052
031162-DG-2	AMGEN INC SENIOR CORP_BND			2	2.A FE	8,979,344	84.3500	7,620,977	9,035,000	8,980,334		542			4.400	4.416	FA	142,452	397,540	02/17/2022	02/22/2062
031162-DG-2	AMGEN INC SENIOR CORP_BND			2	2.A FE	1,026,040	84.3500	843,495	1,000,000	1,025,567		(271)			4.400	4.416	FA	15,767	44,000	03/02/2022	02/22/2062
031162-DN-7	AMGEN INC SENIOR CORP_BND			2	2.A FE	549,205	99.9450	549,696	550,000	549,342		137			5.507	5.566	MS	10,012	15,144	08/08/2023	03/02/2026
031162-DP-2	AMGEN INC SENIOR CORP_BND			2	2.A FE	3,189,441	102.3250	3,269,287	3,195,000	3,190,270		829			5.150	5.190	MS	54,390	82,271	02/15/2023	03/02/2028
032095-AH-4	AMPHENOL CORPORATION SENIOR CORP_BND			1	1.G FE	13,085,624	99.4890	13,878,729	13,950,000	13,225,802		112,078			4.350	5.127	JD	50,569	606,825	01/07/2019	06/01/2029
032095-AL-5	AMPHENOL CORPORATION SENIOR CORP_BND			2	2.A FE	49,073	84.1960	42,098	50,000	49,252		87			2.200	2.414	MS	324	1,100	12/02/2021	09/15/2031
032654-AP-0	ANALOG DEVICES INC SENIOR CORP_BND			1	1.G FE	6,937,370	91.8520	6,429,640	7,000,000	6,951,332		2,100			4.500	4.720	JD	22,750	315,000	10/22/2019	12/05/2036
032654-AP-0	ANALOG DEVICES INC SENIOR CORP_BND			1	1.G FE	1,031,617	91.8520	1,102,224	1,200,000	1,041,566		7,939			4.500	4.720	JD	3,900	54,000	11/27/2018	12/05/2036
032654-AW-5	ANALOG DEVICES INC SENIOR CORP_BND			2	1.F FE	2,386,394	74.8720	2,283,596	3,050,000	2,407,903		21,549			2.800	4.536	AO	21,350	85,400	01/27/2023	10/01/2041
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP			2	1.G FE	12,420,200	98.2090	9,820,920	10,000,000	12,268,529		(70,213)			4.900	3.407	FA	204,167	490,000	10/13/2021	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	6,474,720	84.9110	5,943,791	7,000,000	6,589,305		14,388			3.750	4.209	JJ	121,042	262,500	07/24/2014	07/15/2042
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	11,061,668	109.2860	13,114,320	12,000,000	11,124,132		49,207			5.875	6.614	JD	31,333	705,000	12/16/2016	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	5,451,247	100.0930	5,004,640	5,000,000	5,369,214		(13,248)			4.950	4.355	JJ	114,125	247,500	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	21,218,440	94.4700	17,949,243	19,000,000	21,077,766		(52,329)			4.600	3.891	AO	184,511	874,000	03/12/2021	04/15/2048
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	1,116,760	94.4700	944,697	1,000,000	1,109,356		(2,754)			4.600	3.891	AO	9,711	46,000	03/12/2021	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	32,770,179	95.0600	31,084,718	32,700,000	32,774,328		(999)			4.750	4.738	AO	327,908	1,553,250	03/14/2022	04/15/2058
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE	993,770	95.0600	950,603	1,000,000	994,132		67			4.750	4.738	AO	10,028	47,500	03/20/2018	04/15/2058
036752-AL-7	ELEVANCE HEALTH INC SENIOR CORP_BND			1	2.B FE	13,802,881	91.6150	12,734,416	13,900,000	13,841,028		9,327			2.875	2.951	MS	117,667	399,625	09/17/2019	09/15/2029
036752-AL-7	ELEVANCE HEALTH INC SENIOR CORP_BND			1	2.B FE	1,098,669	91.6150	1,007,760	1,100,000	1,099,198		128			2.875	2.951	MS	9,312	31,625	09/04/2019	09/15/2029
037389-AU-7	AON CORP SENIOR CORP_BND				2.A FE	73,023	108.0050	54,003	50,000	71,080		(955)			6.250	3.023	MS	790	3,125	12/02/2021	09/30/2040
037389-BB-8	AON CORP SENIOR CORP_BND			1	2.A FE	14,084,288	98.6640	14,799,645	15,000,000	14,245,091		128,557			4.500	5.292	JD	30,000	675,000	11/29/2018	12/15/2028
03740L-AC-6	AON CORP SENIOR CORP_BND			2	2.A FE	8,348,400	84.6800	7,075,006	8,355,000	8,349,636		602			2.600	2.609	JD	17,499	217,230	11/29/2021	12/02/2031
03740L-AE-2	AON CORP SENIOR CORP_BND			2	2.A FE	9,631,931	79.2270	7,748,440	9,780,000	9,636,856		2,717			3.900	3.987	FA	130,319	381,420	02/23/2022	02/28/2052
037735-BZ-9	APPALACHIAN POWER CO SENIOR CORP_BND			1	2.A FE	1,057,860	103.6930	1,036,934	1,000,000	1,033,204		(2,647)			5.950	5.492	MN	7,603	59,500	06/21/2011	05/15/2033
037735-CE-5	APPALACHIAN POWER CO SENIOR CORP_BND			1	2.A FE	476,053	101.0040	505,019	500,000	479,398		1,127			5.800	6.173	AO	7,250	29,000	04/28/2010	10/01/2035
037735-CG-0	APPALACHIAN POWER CO SENIOR CORP_BND			1	2.A FE	1,766,109	107.8930	1,898,913	1,760,000	1,751,398		306			6.375	6.346	AO	28,050	112,200	11/13/2009	04/01/2036
037735-CK-1	APPALACHIAN POWER CO SENIOR CORP_BND			1	2.A FE	1,284,290	110.3710	1,545,191	1,400,000	1,316,672		3,454			6.700	7.401	FA	35,436	93,800	06/03/2009	08/15/2037
037833-BH-2	APPLE INC SENIOR CORP_BND				1.B FE	64,159	95.4290	47,714	50,000	63,239		(451)			4.375	2.731	MN	292	2,188	12/02/2021	05/13/2045
037833-DZ-0	APPLE INC SENIOR CORP_BND			2	1.B FE	13,064,850	65.7110	9,856,635	15,000,000	13,148,645		44,312			2.400	3.269	FA	131,000	360,000	01/31/2022	08/20/2050
037833-DZ-0	APPLE INC SENIOR CORP_BND			2	1.B FE	3,070,570	65.7110	2,792,713	4,250,000	3,108,559		23,461			2.400	3.269	FA	37,117	102,000	05/11/2022	08/20/2050
037833-EG-1	APPLE INC SENIOR CORP_BND			1	1.B FE	24,134,485	68.4010	17,442,128	25,500,000	24,185,083		18,973			2.800	3.032	FA	283,617	714,000	04/15/2021	02/08/2061
037833-EG-1	APPLE INC SENIOR CORP_BND			1	1.B FE	4,264,515	68.4010	3,078,023	4,500,000	4,273,254		3,276			2.800	3.032	FA	50,050	126,000	04/15/2021	02/08/2061
038222-AG-0	APPLIED MATERIALS INC SENIOR CORP_BND			1	1.F FE	28,349,100	110.3900	28,756,465	26,050,000	28,263,514		(77,504)			5.850	5.107	JD	67,730	1,523,925	11/16/2022	06/15/2041
038222-AK-1	APPLIED MATERIALS INC SENIOR CORP_BND			1	1.F FE	996,630	105.0420	1,050,423	1,000,000	997,637		144			5.100	5.127	AO	12,750	51,000	09/21/2015	10/01/2035
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND			1	1.F FE	6,987,190	94.5890	6,621,202	7,000,000	6,988,834		273			4.350	4.361	AO	76,125	304,500	03/28/2017	04/01/2047
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND			1	1.F FE	998,170	94.5890	945,886	1,000,000	998,405		39			4.350	4.361	AO	10,875	43,500	03/28/2017	04/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03836W-AC-7	ESSENTIAL UTILITIES INC SENIOR CORP_BND	0		2	2.B FE	60,873	83.7050	41,852	50,000	60,317		(273)			4.276	3.081	MN	356	2,138	12/02/2021	05/01/2049
03842*-AZ-9	AQUA PENNSYLVANIA INC CORP_BND				1.E	15,000,000	76.2130	11,431,950	15,000,000	15,000,000					3.690	3.690	FA	230,625	553,500	01/31/2017	02/01/2044
03881N-AA-5	ARBOR REALTY SR INC SENIOR CORP_BND 144	0		2	1.F PL	30,000,000	85.1620	25,548,600	30,000,000	30,000,000					5.000	4.999	JD	4,167	1,500,000	12/17/2021	12/30/2028
03938J-AA-7	ARCH CAPITAL GROUP US INC SENIOR CORP_			1	2.A FE	35,107,848	94.6920	30,050,601	31,735,000	34,457,255		(84,050)			5.144	4.493	MN	272,075	1,632,448	01/13/2015	11/01/2043
03938J-AA-7	ARCH CAPITAL GROUP US INC SENIOR CORP_	0		1	2.A FE	4,930,380	94.6920	4,261,154	4,500,000	4,847,370		(10,609)			5.144	4.493	MN	38,580	231,480	07/24/2014	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC SENIOR CORP_BND			1	2.A FE	10,000,000	92.6880	9,268,780	10,000,000	10,000,000					5.031	5.031	JD	22,360	503,100	11/29/2016	12/15/2046
039483-AT-9	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN	0		1	1.F FE	1,122,910	109.3530	1,093,528	1,000,000	1,064,876		(5,782)			5.935	5.010	AO	14,838	59,350	07/27/2010	10/01/2032
039483-BE-1	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN			1	1.F FE	2,648,809	92.4610	2,126,608	2,300,000	2,600,748		(11,554)			4.535	3.537	MS	27,525	104,305	07/25/2019	03/26/2042
039483-BE-1	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN	0		1	1.F FE	1,794,880	92.4610	1,433,149	1,550,000	1,761,967		(8,202)			4.535	3.537	MS	18,549	70,293	12/02/2021	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN	0			1.F FE	1,016,664	85.8800	944,679	1,100,000	1,020,725		2,515			4.016	4.583	AO	9,203	44,176	05/13/2022	04/16/2043
03980@-AB-2	ARDENT MILLS LLC SENIOR CORP_BND				2.B YE	5,000,000	93.0050	4,650,250	5,000,000	5,000,000					3.940	3.940	JD	8,756	197,000	12/14/2017	12/14/2029
03980@-AC-0	ARDENT MILLS LLC CORP_BND				2.B YE	9,000,000	93.2260	8,390,340	9,000,000	9,000,000					4.090	4.090	JD	16,360	368,100	12/14/2017	12/14/2032
039936-AA-7	ARES FINANCE CO IV LLC SENIOR CORP_BND 1	0		2	2.A FE	3,152,524	71.1760	2,294,724	3,224,000	3,155,155		1,360			3.650	3.774	FA	49,032	117,676	01/13/2022	02/01/2052
04010L-AV-5	ARES CAPITAL CORPORATION SENIOR CORP_BND	0		1	2.C FE	3,984,840	97.7270	3,909,096	4,000,000	3,997,257		2,247			4.250	4.311	MS	56,667	170,000	01/08/2018	03/01/2025
04010L-AZ-6	ARES CAPITAL CORPORATION SENIOR CORP_BND	0		2	2.C FE	9,921,902	95.9080	9,015,380	9,400,000	9,662,049		(129,243)			3.875	2.408	JJ	167,960	364,250	12/20/2021	01/15/2026
04010L-BB-8	ARES CAPITAL CORPORATION SENIOR CORP_BND	0		2	2.C FE	10,708,358	0.0000	9,684,202	11,000,000	10,783,355		42,562			2.875	3.342	JD	14,056	316,250	03/28/2022	06/15/2028
04010L-BC-6	ARES CAPITAL CORPORATION SENIOR CORP_BND	0		2	2.C FE	19,924,491	83.8750	16,816,857	20,050,000	19,948,292		11,157			3.200	3.274	MN	81,982	641,600	12/02/2021	11/15/2031
04018V-AA-1	ARES FINANCE CO III LLC SUB CORP_BND 144	0		2	2.C FE	5,250,000	82.5400	4,333,329	5,250,000	5,250,000					4.125	4.125	JD	602	216,563	06/24/2021	06/30/2051
040555-CF-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	0			1.G FE	11,551,590	102.4390	9,219,528	9,000,000	11,130,685		(196,872)			5.625	2.743	MN	64,688	506,250	10/27/2021	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	0		1	1.G FE	2,649,417	99.5830	2,638,939	2,650,000	2,649,773		14			5.500	5.501	MS	48,583	145,750	05/03/2011	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			1	1.G FE	12,480,829	93.8650	10,892,987	11,605,000	12,248,536		(24,236)			5.050	4.580	MS	195,351	586,053	09/29/2011	09/01/2041
040555-CM-4	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	0		1	1.G FE	3,065,090	93.8650	2,675,141	2,850,000	3,008,042		(5,952)			5.050	4.580	MS	47,975	143,925	09/29/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			1	1.G FE	783,420	88.0550	660,410	750,000	775,858		(963)			4.500	4.222	AO	8,438	33,750	09/05/2014	04/01/2042
040555-CN-2	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	0		1	1.G FE	1,305,700	88.0550	1,100,684	1,250,000	1,293,096		(1,604)			4.500	4.222	AO	14,063	56,250	09/05/2014	04/01/2042
04316J-AB-5	ARTHUR J GALLAGHER & CO SENIOR CORP_BND			2	2.B FE	24,741,500	65.6800	16,420,100	25,000,000	24,752,310		5,434			3.050	3.103	MS	237,222	762,500	11/02/2021	03/09/2052
04316J-AE-9	ARTHUR J GALLAGHER & CO SENIOR CORP_BND	0		2	2.B FE	2,861,042	102.6630	2,966,966	2,890,000	2,861,351		308			5.750	5.821	MS	54,930	83,088	02/27/2023	03/02/2053
04317@-BE-7	ARTHUR J GALLAGHER & CO CORP_BND	0			2.A FE	1,000,000	93.1500	931,498	1,000,000	1,000,000					4.440	4.440	JD	2,220	44,400	06/13/2018	06/13/2030
04317@-BS-6	ARTHUR J GALLAGHER & CO CORP_BND				2.A FE	6,000,000	91.5160	5,490,960	6,000,000	6,000,000					3.990	3.990	JJ	100,415	239,400	01/30/2020	01/30/2030
04351L-AB-6	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN	0			1.B FE	62,243	85.3250	42,662	50,000	61,500		(364)			3.945	2.604	MN	252	1,973	12/02/2021	11/15/2046
04621W-AA-8	ASSURED GUARANTY US HOLDINGS I SENIOR CO	0		1	1.G FE	2,700,150	110.6110	2,765,270	2,500,000	2,616,055		(7,649)			7.000	6.383	JD	14,583	175,000	04/03/2006	06/01/2034
04621X-AD-0	ASSURANT INC SENIOR CORP_BND	0			2.B FE	13,159,375	107.4360	13,429,488	12,500,000	12,914,395		(28,531)			6.750	6.302	FA	318,750	843,750	03/14/2012	02/15/2034
04685A-2J-9	ATHENE GLOBAL FUNDING SECURED CORP_BND 1	0			1.E FE	5,169,450	98.2060	4,910,280	5,000,000	5,032,683		(66,939)			2.750	1.388	JD	2,292	137,500	12/07/2021	06/25/2024
04685A-3E-9	ATHENE GLOBAL FUNDING SECURED CORP_BND 1	0			1.E FE	5,956,740	81.3490	4,880,964	6,000,000	5,965,386		3,955			2.646	2.729	AO	38,367	158,760	10/12/2021	10/04/2031
04685A-3F-6	ATHENE GLOBAL FUNDING SECURED CORP_BND 1	0			1.E FE	6,400,000	95.9470	6,140,627	6,400,000	6,400,000					1.716	1.716	JJ	53,082	109,824	01/04/2022	01/07/2025
048303-F*-7	ATLANTIC CITY ELECTRIC CO CORP_BND				1.F	6,000,000	68.6210	4,117,260	6,000,000	6,000,000					3.240	3.240	JD	11,880	194,400	06/09/2020	06/09/2050
049560-AG-0	ATMOS ENERGY CORPORATION SENIOR CORP_BND	0		1	1.E FE	2,008,465	105.1900	2,045,949	1,945,000	1,983,782		(2,543)			5.950	5.700	AO	24,431	115,728	05/27/2010	10/15/2034
049560-AM-7	ATMOS ENERGY CORPORATION SENIOR CORP_BND			1	1.E FE	30,903,661	88.8120	27,132,066	30,550,000	30,849,032		(9,599)			4.125	4.061	AO	266,040	1,260,188	06/05/2017	10/15/2044
049560-AM-7	ATMOS ENERGY CORPORATION SENIOR CORP_BND	0		1	1.E FE	4,454,539	88.8120	3,952,134	4,450,000	4,453,651		(113)			4.125	4.061	AO	38,752	183,563	10/06/2014	10/15/2044
049560-AW-5	ATMOS ENERGY CORPORATION SENIOR CORP_BND	0		2	1.G FE	50,160	69.9950	34,997	50,000	50,152		(4)			2.850	2.834	FA	538	1,425	12/02/2021	02/15/2052
05253J-AL-5	AUSTRALIA AND NEW ZEALAND BANK SENIOR CO	0			1.D FE	19,088,094	98.1500	19,629,980	20,000,000	19,435,988		279,126			3.700	4.265	MN	92,500	740,000	11/09/2015	11/16/2025
052769-AG-1	AUTODESK INC SENIOR CORP_BND			1	2.A FE	6,984,250	90.1960	6,313,748	7,000,000	6,989,962		1,502			2.850	2.876	JJ	91,992	199,500	01/07/2020	01/15/2030
052769-AG-1	AUTODESK INC SENIOR CORP_BND	0		1	2.A FE	997,750	90.1960	901,964	1,000,000	998,566		215			2.850	2.876	JJ	13,142	28,500	01/07/2020	01/15/2030
052769-AH-9	AUTODESK INC SENIOR CORP_BND	0		2	2.A FE	9,976,594	85.4750	8,590,207	10,050,000	9,991,315		6,595			2.400	2.481	JD	10,720	241,200	12/02/2021	12/15/2031
05329R-AA-1	AUTONATION INC SENIOR CORP_BND			2	2.C FE	15,845,811	88.7040	14,079,035	15,872,000	15,849,914		2,260			3.850	3.870	MS	203,691	611,072	02/23/2022	03/01/2032
05329W-AP-7	AUTONATION INC SENIOR CORP_BND			1	2.C FE	19,985,000	93.7350	18,746,900	20,000,000	19,993,565		1,515			3.800	3.809	MN	97,111	760,000	11/07/2017	11/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05329W-AS-1	AUTONATION INC SENIOR CORP_BND			2	2.C FE	48,384	80.3350	40,167	50,000	48,695		153			2.400	2.784	FA	500	1,200	12/02/2021	08/01/2031
053332-AW-2	AUTOZONE INC SENIOR CORP_BND			1	2.B FE	997,270	94.9840	949,836	1,000,000	998,428		263			3.750	3.783	AO	7,604	37,500	04/04/2019	04/18/2029
053332-BA-9	AUTOZONE INC SENIOR CORP_BND			1	2.B FE	1,043,892	80.4790	845,030	1,050,000	1,045,458		594			1.650	1.715	JJ	7,989	17,325	12/02/2021	01/15/2031
053484-AB-7	AVALONBAY COMMUNITIES INC SENIOR CORP_BN			2	1.G FE	49,275	84.1060	42,053	50,000	49,410		66			2.050	2.211	JJ	473	1,025	12/02/2021	01/15/2032
05348E-AZ-2	AVALONBAY COMMUNITIES INC SENIOR CORP_BN			1	1.G FE	8,988,830	81.2180	7,309,584	9,000,000	8,990,457		238			3.900	3.901	AO	74,100	351,000	09/27/2016	10/15/2046
05348E-AZ-2	AVALONBAY COMMUNITIES INC SENIOR CORP_BN			1	1.G FE	1,008,590	81.2180	812,176	1,000,000	1,007,288		(204)			3.900	3.901	AO	8,233	39,000	09/27/2016	10/15/2046
053611-AJ-8	AVERY DENNISON CORPORATION SENIOR CORP_B			1	2.B FE	16,327,888	100.7450	17,580,003	17,450,000	16,523,689		156,509			4.875	5.729	JD	59,076	850,688	11/29/2018	12/06/2028
053611-AM-1	AVERY DENNISON CORPORATION SENIOR CORP_B			2	2.B FE	48,538	81.9400	40,970	50,000	48,805		131			2.250	2.578	FA	425	1,125	12/02/2021	02/15/2032
05369A-AH-4	AVIATION CAPITAL GROUP LLC SENIOR CORP_B			2	2.C FE	9,875,410	99.4720	8,952,507	9,000,000	9,268,037		(301,426)			5.500	2.039	JD	22,000	495,000	12/20/2021	12/15/2024
053807-AS-2	AVNET INC SENIOR CORP_BND			1	2.C FE	5,485,900	98.3180	4,915,895	5,000,000	5,248,110		(117,785)			4.625	2.126	AO	48,819	231,250	12/14/2021	04/15/2026
053807-AU-7	AVNET INC SENIOR CORP_BND			2	2.C FE	49,585	84.6240	42,312	50,000	49,666		40			3.000	3.102	MN	192	1,500	12/02/2021	05/15/2031
054561-AM-7	EQUITABLE HOLDINGS INC SENIOR CORP_BND			2	2.A FE	64,138	92.6780	46,339	50,000	63,401		(363)			5.000	3.356	AO	493	2,500	12/02/2021	04/20/2048
05463H-AB-7	AXIS SPECIALTY FINANCE LLC SENIOR CORP_B			1	2.A FE	17,885,340	94.1440	16,945,920	18,000,000	17,931,713		10,819			3.900	3.977	JJ	323,700	702,000	06/12/2019	07/15/2029
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND			1	2.A FE	8,057,637	92.0440	7,455,556	8,100,000	8,065,047		967			4.750	4.783	AO	89,775	384,750	09/30/2014	10/07/2044
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND			1	2.A FE	596,862	92.0440	552,263	600,000	597,411		72			4.750	4.783	AO	6,650	28,500	09/30/2014	10/07/2044
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP_BND			1	2.B FE	10,332,000	78.6540	7,865,380	10,000,000	10,314,457		(6,577)			4.758	4.547	MS	151,992	475,800	03/11/2021	09/06/2049
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP_BND			1	2.B FE	1,033,200	78.6540	786,538	1,000,000	1,031,446		(658)			4.758	4.547	MS	15,199	47,580	03/11/2021	09/06/2049
05526D-BN-4	BAT CAPITAL CORP SENIOR CORP_BND			1	2.B FE	2,000,000	98.2860	1,965,728	2,000,000	2,000,000					4.906	4.906	AO	24,257	98,120	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP SENIOR CORP_BND			1	2.B FE	1,890,160	73.1480	1,462,954	2,000,000	1,901,046		4,031			3.734	4.061	MS	19,915	74,680	03/11/2021	09/25/2040
05526D-BT-1	BAT CAPITAL CORP SENIOR CORP_BND			1	2.B FE	500,000	73.1480	365,739	500,000	500,000					3.734	4.061	MS	4,979	18,670	09/22/2020	09/25/2040
05526D-BU-8	BAT CAPITAL CORP SENIOR CORP_BND			1	2.B FE	18,586,000	70.1420	14,028,440	20,000,000	18,655,135		25,961			3.984	4.415	MS	212,480	796,800	03/24/2021	09/25/2050
05526D-BX-2	BAT CAPITAL CORP SENIOR CORP_BND			2	2.B FE	25,201,829	112.6970	28,174,200	25,000,000	25,184,044		(14,957)			7.750	7.630	AO	387,500	1,937,500	10/18/2022	10/19/2032
05565E-CE-3	BMW US CAPITAL LLC SENIOR CORP_BND 144A			2	1.F FE	5,365,745	101.7920	5,598,549	5,500,000	5,370,995		5,250			5.050	5.634	FA	108,014		10/16/2023	08/11/2028
05565E-H*-9	BMW US CAPITAL LLC CORP_BND				1.F	15,000,000	97.0250	14,553,750	15,000,000	15,000,000					4.230	4.230	FA	243,225	634,500	02/13/2014	02/13/2029
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE SENIOR CO			2	2.C FE	2,494,575	92.9060	2,322,645	2,500,000	2,497,154		1,238			2.950	3.004	MS	22,740	73,750	12/08/2021	03/10/2026
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			1	1.G FE	22,049,425	101.4030	21,801,559	21,500,000	21,899,660		(15,624)			5.125	4.969	MS	324,441	1,101,875	05/25/2012	09/15/2040
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			1	1.G FE	3,026,314	101.4030	3,042,078	3,000,000	3,024,712		(310)			5.125	4.969	MS	45,271	102,500	10/11/2023	09/15/2040
05723K-AE-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			2	1.G FE	10,891,643	95.6330	11,418,568	11,940,000	10,937,962		46,320			3.337	5.739	JD	17,708	199,219	10/16/2023	12/15/2027
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			1	1.G FE	24,150,000	85.4360	20,632,697	24,150,000	24,150,000					4.080	4.080	JD	43,792	985,320	02/01/2018	12/15/2047
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			1	1.G FE	5,850,000	85.4360	4,997,983	5,850,000	5,850,000					4.080	4.080	JD	10,608	238,680	02/01/2018	12/15/2047
05724B-AA-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			1	1.G FE	1,107,140	100.2900	1,002,900	1,000,000	1,071,177		(10,441)			4.486	3.190	MN	7,477	44,860	05/27/2020	05/01/2030
058498-AV-8	BALL CORPORATION SENIOR CORP_BND			1	3.A FE	1,000,000	98.8750	988,750	1,000,000	1,000,000					4.875	4.875	MS	14,354	48,750	11/24/2021	03/15/2026
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO SENIOR COR			1	1.F FE	1,983,980	80.7570	1,615,146	2,000,000	1,986,038		360			3.750	3.795	FA	28,333	75,000	08/21/2017	08/15/2047
059165-EK-2	BALTIMORE GAS AND ELECTRIC CO SENIOR COR			1	1.F FE	999,160	87.3910	873,905	1,000,000	999,237		17			4.250	4.255	MS	12,514	42,500	09/17/2018	09/15/2048
06051G-FU-8	BANK OF AMERICA CORP SUB CORP_BND				2.A FE	11,007,450	98.7470	9,874,680	10,000,000	10,528,959		(236,177)			4.450	1.950	MS	145,861	445,000	12/13/2021	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.G FE	1,554,390	97.3650	1,460,478	1,500,000	1,514,547		(6,017)			3.500	3.060	AO	10,500	52,500	09/20/2016	04/19/2026
06051G-GF-0	BANK OF AMERICA CORP SENIOR CORP_BND			2	1.G FE	8,775,150	95.8020	9,101,152	9,500,000	8,895,507		100,353			3.824	5.601	JJ	162,467	267,680	10/16/2023	01/20/2028
06051G-GM-5	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.G FE	13,000,000	90.4320	11,756,121	13,000,000	13,000,000					4.244	4.244	AO	102,681	551,720	04/19/2017	04/24/2038
06051G-GM-5	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.G FE	2,000,000	90.4320	1,808,634	2,000,000	2,000,000					4.244	4.244	AO	15,797	84,880	04/19/2017	04/24/2038
06051G-HD-4	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.E FE	22,498,162	93.7450	21,092,603	22,500,000	22,499,268		133			3.419	3.487	JD	23,506	769,275	05/23/2018	12/20/2028
06051G-HD-4	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.E FE	3,227,805	93.7450	3,105,769	3,313,000	3,230,858		2,945			3.419	3.487	JD	3,461	99,373	10/16/2023	12/20/2028
06051G-HQ-5	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.G FE	2,000,000	94.9000	1,897,998	2,000,000	2,000,000					3.974	3.974	FA	31,792	79,480	02/04/2019	02/07/2030
06051G-HT-9	BANK OF AMERICA CORP SENIOR CORP_BND			2	1.E FE	527,622	96.2690	542,958	564,000	529,554		1,932			3.559	5.607	AO	3,792	10,036	10/16/2023	04/23/2027
06051G-HV-4	BANK OF AMERICA CORP SENIOR CORP_BND			2	1.G FE	4,191,695	90.5670	4,256,626	4,700,000	4,243,607		51,912			3.194	4.945	JJ	65,885	75,059	02/06/2023	07/23/2030
06051G-JD-2	BANK OF AMERICA CORP SENIOR CORP_BND			2	1.G FE	507,057	94.1480	517,811	550,000	512,721		5,664			1.319	4.243	JD	242	3,627	08/08/2023	06/19/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-JM-2	BANK OF AMERICA CORP SENIOR CORP_BND	0		1	1.G FE	600,000	67.3910	404,345	600,000	600,000					2.831	2.831	AO	3,161	16,986	10/16/2020	10/24/2051
06051G-JS-9	BANK OF AMERICA CORP SENIOR CORP_BND	0		2	1.G FE	1,609,983	91.7130	1,670,088	1,821,000	1,620,409		10,427			1.734	5.162	JJ	13,946		10/16/2023	07/22/2027
06051G-JW-0	BANK OF AMERICA CORP SENIOR CORP_BND			1	1.G FE	34,000,000	78.0580	26,539,822	34,000,000	34,000,000					3.311	3.332	AO	215,767	1,125,740	04/19/2021	04/22/2042
06051G-JW-0	BANK OF AMERICA CORP SENIOR CORP_BND	0		1	1.G FE	6,564,838	78.0580	5,229,906	6,700,000	6,568,930		4,092			3.311	3.332	AO	42,519	221,837	01/27/2023	04/22/2042
06051G-KJ-7	BANK OF AMERICA CORP SENIOR CORP_BND	0		2	1.G FE	2,001,610	92.2420	2,074,520	2,249,000	2,012,136		10,526			2.551	5.458	FA	23,427		10/16/2023	02/04/2028
06051G-KK-4	BANK OF AMERICA CORP SENIOR CORP_BND			2	1.G FE	36,996,825	84.9780	32,473,569	38,214,000	37,162,022		95,127			2.972	3.319	FA	463,752	1,135,720	03/25/2022	02/04/2033
06051G-LA-5	BANK OF AMERICA CORP SENIOR CORP_BND	0		2	1.G FE	2,435,200	99.2320	2,480,810	2,500,000	2,439,777		4,577			4.827	5.854	JJ	53,298		10/16/2023	07/22/2026
06051G-LE-7	BANK OF AMERICA CORP SENIOR CORP_BND	0		2	1.E FE	410,871	99.3910	413,468	416,000	411,425		554			5.080	5.476	JJ	9,451		08/08/2023	01/20/2027
06051G-LV-9	BANK OF AMERICA CORP SENIOR CORP_BND	0		2	1.E FE	553,307	102.0440	569,407	558,000	553,543		235			5.933	6.177	MS	9,748		10/16/2023	09/15/2027
06406H-CQ-0	BANK OF NEW YORK MELLON CORP/T SENIOR CO	0		2	1.F FE	28,615,297	98.0190	29,405,790	30,000,000	29,141,312		422,006			3.950	4.451	MN	141,542	1,185,000	11/13/2013	11/18/2025
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T SENIOR CO	0			1.F FE	2,993,340	97.6520	2,929,551	3,000,000	2,996,800		667			3.850	3.877	AO	20,213	115,500	04/23/2018	04/28/2028
06406R-AR-8	BANK OF NEW YORK MELLON CORP/T SENIOR CO	0		2	1.F FE	48,679	82.5970	41,299	50,000	48,958		136			1.650	1.967	JJ	351	825	12/02/2021	01/28/2031
06654D-AD-9	BANNER HEALTH SENIOR CORP_BND	0		1	1.D FE	400,000	82.6960	330,785	400,000	400,000					1.897	1.897	JJ	3,794	7,588	10/20/2020	01/01/2031
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA I SENIOR CO	0		2	1.E FE	24,368,950	58.7940	14,698,600	25,000,000	24,383,739		5,366			3.115	3.216	MN	99,507	778,750	10/19/2021	11/15/2071
06887#-AG-6	BARRY-WEHMILLER COMPANIES INC CORP_BND				2.C PL	8,000,000	80.2580	6,420,640	8,000,000	8,000,000					3.050	3.050	JJ	109,122	244,000	01/20/2021	01/20/2033
06887#-AH-4	BARRY-WEHMILLER COMPANIES INC CORP_BND				2.C PL	10,000,000	78.1040	7,810,400	10,000,000	10,000,000					3.200	3.200	JJ	143,111	320,000	01/20/2021	01/20/2036
070101-E@-5	BASIN ELECTRIC POWER COOPERATI CORP_BND				1.F	4,997,160	93.3270	4,663,700	4,997,160	4,997,160					4.000	4.000	AO	49,972	199,886	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOPERATI 1ST_MTG C				1.F	9,825,231	94.8790	9,322,081	9,825,231	9,825,231					4.100	4.100	JD	17,904	402,834	07/07/2015	06/15/2034
070101-G@-3	BASIN ELECTRIC POWER COOPERATI CORP_BND				1.G FE	4,000,000	86.5420	3,461,680	4,000,000	4,000,000					4.740	4.740	JD	8,427	189,600	07/07/2015	06/15/2044
07177M-AB-9	BAXALTA INC SENIOR CORP_BND	0		1	2.A FE	5,730,877	98.3230	5,853,138	5,953,000	5,830,434		77,402			4.000	4.506	JD	5,292	238,120	06/03/2016	06/23/2025
07177M-AN-3	BAXALTA INC SENIOR CORP_BND	0		2	2.A FE	67,541	98.6700	49,335	50,000	66,425		(548)			5.250	3.107	JD	58	2,625	12/02/2021	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND			1	2.B FE	11,350,105	105.3270	10,093,458	9,583,000	10,773,731		(58,060)			6.250	5.000	JD	49,911	598,938	10/15/2010	12/01/2037
071813-BP-3	BAXTER INTERNATIONAL INC SENIOR CORP_BND			1	2.B FE	8,392,050	72.7740	6,549,624	9,000,000	8,483,217		14,057			3.500	3.884	FA	119,000	315,000	09/20/2016	08/15/2046
071813-CB-3	BAXTER INTERNATIONAL INC SENIOR CORP_BND	0		1	2.B FE	548,303	80.4720	442,594	550,000	548,629		170			1.730	1.766	AO	2,379	9,515	12/02/2021	04/01/2031
07274N-AL-7	BAYER US FINANCE II LLC SENIOR CORP_BND	0		2	2.B FE	5,553,900	94.6660	5,679,960	6,000,000	5,569,417		15,517			4.375	6.074	JD	11,667	131,250	10/16/2023	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC SENIOR CORP_BND	0		2	2.B FE	1,968,720	85.7760	1,715,512	2,000,000	1,974,660		1,194			4.625	4.747	JD	1,542	92,500	06/18/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC SENIOR CORP_BND			1	2.B FE	7,119,840	84.2400	5,054,406	6,000,000	7,048,964		(26,566)			4.875	3.762	JD	4,875	292,500	03/22/2021	06/25/2048
07274N-AZ-6	BAYER US FINANCE II LLC SENIOR CORP_BND	0		1	2.B FE	4,967,750	88.8030	4,440,155	5,000,000	4,976,444		1,739			4.200	4.256	JJ	96,833	210,000	07/12/2018	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC SENIOR CORP_BND	0		1	2.B FE	33,172,818	97.8610	30,221,403	30,882,000	32,624,054		(111,132)			5.500	4.854	JJ	712,431	1,698,510	07/12/2018	07/30/2035
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS UNSEC CORP	0		2	1.D FE	51,457	68.7330	34,366	50,000	51,382		(37)			2.839	2.690	MN	181	1,420	12/02/2021	11/15/2050
07330M-AA-5	TRUIST BANK SUB CORP_BND	0		2	1.F FE	39,902,400	95.6240	38,249,600	40,000,000	39,978,037		7,217			3.800	3.821	AO	257,556	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK SUB CORP_BND	0		2	1.F FE	1,299,129	96.8190	1,258,641	1,300,000	1,299,828		96			3.625	3.633	MS	13,745	47,125	09/09/2015	09/16/2025
07330M-AC-1	TRUIST BANK SUB CORP_BND	0		2	1.F FE	1,300,000	92.7250	1,205,421	1,300,000	1,300,000					2.636	2.636	MS	9,900	34,268	09/09/2019	09/17/2029
075887-AX-7	BECTON DICKINSON AND COMPANY SENIOR CORP			1	2.B FE	8,445,535	89.4690	7,573,585	8,465,000	8,450,948		519			5.000	5.033	MN	57,609	423,250	06/23/2011	11/12/2040
075887-AX-7	BECTON DICKINSON AND COMPANY SENIOR CORP	0		1	2.B FE	1,518,613	89.4690	1,386,776	1,550,000	1,526,925		844			5.000	5.033	MN	10,549	77,500	11/10/2010	11/12/2040
075887-BG-3	BECTON DICKINSON AND COMPANY SENIOR CORP	0		2	2.B FE	1,583,550	93.4320	1,401,476	1,500,000	1,579,518		(2,389)			4.685	4.293	JD	3,123	70,275	03/28/2022	12/15/2044
075887-BV-0	BECTON DICKINSON AND COMPANY SENIOR CORP	0		2	2.B FE	5,658,451	99.0130	5,703,172	5,760,000	5,720,136		61,685			3.363	5.011	JD	13,452	193,709	04/24/2023	06/06/2024
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP	0		1	2.B FE	1,311,173	93.4550	981,274	1,050,000	1,289,820		(6,954)			4.669	3.249	JD	3,404	49,025	12/02/2021	06/06/2047
075887-CJ-6	BECTON DICKINSON AND COMPANY SENIOR CORP	0		1	2.B FE	1,090,914	89.3290	893,289	1,000,000	1,060,437		(9,239)			2.823	1.779	MN	3,215	28,230	08/18/2020	05/20/2030
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP			1	2.B FE	10,113,320	81.3570	7,728,925	9,500,000	10,076,678		(13,643)			3.794	3.438	MN	41,049	360,430	03/11/2021	05/20/2050
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP	0		1	2.B FE	238,461	81.3570	182,240	224,000	237,597		(322)			3.794	3.438	MN	968	8,499	03/11/2021	05/20/2050
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR	0		1	2.B FE	11,991,234	93.5830	11,229,912	12,000,000	11,996,179		1,334			3.100	3.112	MS	109,533	372,000	06/01/2020	09/15/2026
084423-AW-2	WR BERKLEY CORPORATION SENIOR CORP_BND	0		2	2.A FE	49,471	63.5840	31,792	50,000	49,487		7			3.150	3.197	MS	398	1,575	12/02/2021	09/30/2061
084664-BU-4	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO			1	1.C FE	29,034,693	96.2990	27,493,479	28,550,000	28,997,055		(17,981)			4.400	4.269	MN	160,514	1,256,200	07/29/2019	05/15/2042
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO			1	1.C FE	22,533,251	92.4500	17,704,213	19,150,000	22,335,348		(86,580)			4.200	3.200	FA	303,847	804,300	01/24/2022	08/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO	0		1	1.C FE	1,019,550	92.4500	785,827	850,000	1,008,164		(4,356)			4.200	3.200	FA	13,487	35,700	04/21/2021	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO			1	1.C FE	11,096,022	93.2500	8,532,375	9,150,000	10,968,133		(48,934)			4.250	3.023	JJ	179,315	388,875	04/21/2021	01/15/2049
084664-CR-0	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO	0		1	1.C FE	24,421,108	93.2500	18,510,125	19,850,000	24,164,189		(117,692)			4.250	3.023	JJ	389,005	843,625	10/13/2021	01/15/2049
084664-CW-9	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO	0		1	1.C FE	997,960	84.0730	840,730	1,000,000	998,583		197			1.450	1.472	AO	3,061	14,500	10/05/2020	10/15/2030
09031W-AA-1	BIMBO BAKERIES USA INC SENIOR CORP_BND 1			2	2.A FE	12,818,821	79.1490	10,883,043	13,750,000	12,849,054		16,688			4.000	4.415	MN	67,222	550,000	03/11/2022	05/17/2051
09031W-AA-1	BIMBO BAKERIES USA INC SENIOR CORP_BND 1	0		2	2.A FE	1,164,719	79.1490	989,368	1,250,000	1,167,486		1,528			4.000	4.415	MN	6,111	50,000	03/11/2022	05/17/2051
090572-AQ-1	BIO-RAD LABORATORIES INC SENIOR CORP_BND	0		2	2.B FE	63,315,495	89.3910	56,749,622	63,485,000	63,342,628		14,582			3.700	3.732	MS	691,634	2,348,945	02/23/2022	03/15/2032
09062X-AF-0	BIOGEN INC SENIOR CORP_BND	0		1	2.A FE	7,609,070	98.3190	6,882,358	7,000,000	7,260,959		(176,301)			4.050	1.450	MS	83,475	283,500	01/03/2022	09/15/2025
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND				2.B Z	3,570,154	86.9580	3,104,541	3,570,154	3,570,154					3.280	3.294	MJSD	325	118,727	11/01/2021	06/30/2037
092113-AQ-2	BLACK HILLS CORPORATION SENIOR CORP_BND			1	2.A FE	4,977,150	92.3060	4,615,290	5,000,000	4,983,668		1,389			4.350	4.405	MN	36,250	217,500	08/14/2018	05/01/2033
092113-AQ-2	BLACK HILLS CORPORATION SENIOR CORP_BND	0		1	2.A FE	3,970,170	92.3060	3,692,232	4,000,000	3,978,722		1,804			4.350	4.405	MN	29,000	174,000	09/21/2018	05/01/2033
092113-AS-8	BLACK HILLS CORPORATION SENIOR CORP_BND	0		2	2.A FE	57,031	75.4020	37,701	50,000	56,682		(172)			3.875	3.108	AO	409	1,938	12/02/2021	10/15/2049
092113-AV-1	BLACK HILLS CORPORATION SENIOR CORP_BND	0		2	2.A FE	2,860,779	102.9920	2,952,784	2,867,000	2,861,118		339			5.950	6.005	MS	50,228		10/16/2023	03/15/2028
09247X-AR-2	BLACKROCK INC SENIOR CORP_BND	0		2	1.D FE	49,493	84.2780	42,139	50,000	49,600		52			1.900	2.022	JJ	404	950	12/02/2021	01/28/2031
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	0		1	1.E FE	44,430,300	85.7910	38,605,770	45,000,000	44,648,730		53,117			2.500	2.641	JJ	534,375	1,125,000	09/03/2019	01/10/2030
09259E-AA-6	BLACKROCK TCP CAPITAL CORP SENIOR CORP_B	0			2.C FE	9,430,470	98.0840	8,827,515	9,000,000	9,107,425		(164,089)			3.900	2.025	FA	124,800	351,000	01/03/2022	08/23/2024
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	0		1	1.E FE	998,170	78.0730	780,729	1,000,000	998,705		167			1.600	1.619	MS	4,044	16,000	09/22/2020	03/30/2031
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	0		1	1.E FE	579,596	62.4170	363,892	583,000	579,843		78			2.800	2.922	MS	4,126	16,324	09/23/2020	09/30/2050
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	2,190,778	62.4170	1,407,508	2,255,000	2,193,949		1,483			2.800	2.922	MS	15,960	63,140	11/04/2021	09/30/2050
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	5,590,285	63.5770	3,700,164	5,820,000	5,601,134		4,997			2.850	3.053	FA	67,270	165,870	10/25/2021	08/05/2051
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	0		2	1.E FE	15,112,428	81.7540	12,385,716	15,150,000	15,118,693		3,366			2.550	2.578	MS	97,654	386,325	01/03/2022	03/30/2032
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			2	1.E FE	42,475,560	68.6320	29,481,004	42,955,000	42,495,718		9,707			3.200	3.258	JJ	576,552	1,374,560	01/27/2022	01/30/2052
09261B-AJ-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	0		2	1.E FE	19,959,000	103.6010	20,720,220	20,000,000	19,967,491		7,338			5.900	5.948	MN	190,111	1,180,000	10/31/2022	11/03/2027
09261H-AB-3	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	0			2.C FE	4,941,660	96.9990	4,849,930	5,000,000	4,979,958		27,879			1.750	2.327	MS	25,764	87,500	08/08/2022	09/15/2024
09261H-AH-0	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	0			2.C FE	3,297,253	96.5660	3,186,681	3,300,000	3,298,926		1,178			2.350	2.387	MN	8,401	77,550	08/08/2022	11/22/2024
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO			2	2.C FE	68,421,982	90.8470	62,321,316	68,600,000	68,472,065		37,244			3.250	3.312	MS	656,464	2,229,500	08/08/2022	03/15/2027
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	0		2	2.C FE	5,974,141	91.1540	5,469,228	6,000,000	5,979,280		3,650			4.000	4.077	JJ	110,667	240,000	08/08/2022	01/15/2029
09261L-AC-2	BLACKSTONE SECURED LENDING FUN SENIOR CO	0		2	2.C FE	5,223,100	95.1500	4,757,485	5,000,000	5,111,512		(54,953)			3.625	2.451	JJ	83,576	181,250	12/08/2021	01/15/2026
09579@-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND				2.A PL	18,149,488	93.2820	16,861,210	18,075,601	18,133,442		(7,240)			6.000	5.938	JJ	500,092	1,234,328	09/27/2023	09/22/2030
09581J-AC-0	BLUE OWL FINANCE LLC SENIOR CORP_BND 144	0		2	2.B FE	12,096,120	64.8920	7,787,004	12,000,000	12,092,295		(1,820)			4.125	4.078	AO	115,500	495,000	10/13/2021	10/07/2051
097023-AS-4	BOEING CO SENIOR CORP_BND			1	2.C FE	7,102,921	111.0770	6,424,676	5,784,000	6,681,734		(42,645)			6.625	5.072	FA	144,761	383,190	10/27/2010	02/15/2038
097023-AS-4	BOEING CO SENIOR CORP_BND	0		1	2.C FE	265,859	111.0770	239,926	216,000	249,913		(1,613)			6.625	5.072	FA	5,406	14,310	10/22/2010	02/15/2038
097023-AX-3	BOEING CO SENIOR CORP_BND	0		1	2.C FE	244,783	114.2430	285,608	250,000	246,119		139			6.875	7.043	MS	5,061	17,188	03/10/2009	03/15/2039
097023-BK-0	BOEING CO SENIOR CORP_BND	0		1	2.C FE	9,705,200	81.5200	8,151,970	10,000,000	9,810,993		13,617			3.300	3.506	MS	110,000	330,000	02/18/2015	03/01/2035
097023-BS-3	BOEING CO SENIOR CORP_BND			1	2.C FE	13,487,500	73.3210	10,998,210	15,000,000	13,706,430		35,226			3.375	3.958	JD	22,500	506,250	02/02/2017	06/15/2046
097023-BV-6	BOEING CO SENIOR CORP_BND			1	2.C FE	4,769,600	73.8410	3,692,070	5,000,000	4,801,601		5,187			3.650	3.912	MS	60,833	182,500	02/14/2017	03/01/2047
097023-BY-0	BOEING CO SENIOR CORP_BND			1	2.C FE	6,669,110	81.1720	5,682,061	7,000,000	6,741,171		13,474			3.550	3.889	MS	82,833	248,500	02/21/2018	03/01/2038
097023-BY-0	BOEING CO SENIOR CORP_BND	0		1	2.C FE	50,583	81.1720	40,586	50,000	50,525		(30)			3.550	3.889	MS	592	1,775	12/02/2021	03/01/2038
097023-CB-9	BOEING CO SENIOR CORP_BND	0		1	2.C FE	1,050,318	77.4530	774,531	1,000,000	1,046,885		(1,195)			3.850	3.560	MN	6,417	38,500	12/29/2020	11/01/2048
097023-CT-0	BOEING CO SENIOR CORP_BND	0		2	2.C FE	5,470,750	99.5160	4,975,810	5,000,000	5,181,826		(142,369)			4.875	1.917	MN	40,625	243,750	12/09/2021	05/01/2025
099724-AH-9	BORGWARNER INC SENIOR CORP_BND			1	2.A FE	3,339,448	82.4240	2,761,197	3,350,000	3,341,274		245			4.375	4.380	MS	43,155	146,563	03/09/2015	03/15/2045
099724-AH-9	BORGWARNER INC SENIOR CORP_BND	0		1	2.A FE	1,704,350	82.4240	1,401,205	1,700,000	1,704,639		(180)			4.375	4.380	MS	21,899	74,375	12/02/2021	03/15/2045
10112R-BA-1	BOSTON PROPERTIES LP SENIOR CORP_BND	0		2	2.A FE	3,320,831	95.1230	3,524,289	3,705,000	3,333,960		13,129			4.500	6.939	JD	13,894	83,363	10/16/2023	12/01/2028
10112R-BC-7	BOSTON PROPERTIES LP SENIOR CORP_BND	0		1	2.A FE	15,003,540	85.5900	12,838,530	15,000,000	15,002,022		(395)			2.900	2.897	MS	128,083	435,000	08/19/2019	03/15/2030
10112R-BF-0	BOSTON PROPERTIES LP SENIOR CORP_BND	0		2	2.B FE	48,307	76.5810	38,291	50,000	48,566		126			2.450	2.788	AO	306	1,225	12/02/2021	10/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10112R-BG-8	BOSTON PROPERTIES LP SENIOR CORP_BND	0		2	2.B FE	9,044,661	104.2310	9,432,869	9,050,000	9,046,034		1,229			6.750	6.763	JD	50,906	634,631	11/07/2022	12/01/2027
101137-AT-4	BOSTON SCIENTIFIC CORPORATION SENIOR COR	0		2	2.A FE	30,135	94.8430	23,711	25,000	29,629		(248)			4.550	2.982	MS	379	1,138	12/02/2021	03/01/2039
10240*-AA-7	BOWIE ACQUISITIONS LLC CORP_BND				2.C PL	24,321,402	89.1990	21,694,447	24,321,402	24,321,402					3.920	3.920	JD	2,648	953,399	12/16/2019	09/30/2038
10334#-AG-7	BOYD WATTERSON GSA REIT CORP_BND				2.C PL	8,000,000	96.6950	7,735,600	8,000,000	8,000,000					4.640	4.640	MS	112,391	371,200	03/13/2019	03/12/2027
10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC SENIOR CO	0		1	1.F FE	499,416	84.5030	422,514	500,000	499,599		57			1.749	1.762	FA	3,425	8,745	09/11/2020	08/10/2030
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC SENIOR CO			2	1.F FE	16,220,000	87.1270	14,132,032	16,220,000	16,220,000					2.721	2.720	JJ	207,188	441,346	01/10/2022	01/12/2032
10510K-AC-1	BRAMBLES USA INC SENIOR CORP_BND 144A	0		1	2.A FE	21,179,457	98.0680	21,575,048	22,000,000	21,501,223		254,833			4.125	4.594	AO	171,417	907,500	10/19/2015	10/23/2025
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO CORP_BND				6. *	1,553,866	33.0000	1,709,253	5,179,555	1,553,866			1,294,889		6.540	28.738	JD		73,394	04/01/2021	06/30/2024
10921U-2H-0	BRIGHTHOUSE FINANCIAL GLOBAL F SECURED C	0			1.G FE	2,628,631	96.1620	2,530,994	2,632,000	2,630,819		1,122			1.750	1.794	JJ	21,495	46,060	01/06/2022	01/13/2025
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC SENIOR CORP_BN			1	2.B FE	11,192,375	94.4910	10,583,959	11,201,000	11,197,539		917			3.700	3.710	JD	10,361	414,437	05/01/2018	06/22/2027
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC SENIOR CORP_BN	0		2	2.B FE	11,305,500	79.7550	7,975,490	10,000,000	11,236,083		(32,857)			4.700	3.882	JD	11,750	470,000	10/26/2021	06/22/2047
110122-AP-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	0		1	1.F FE	1,126,660	107.5290	1,075,294	1,000,000	1,082,320		(4,466)			5.875	5.000	MN	7,507	58,750	10/15/2010	11/15/2036
110122-AU-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			1	1.F FE	12,957,275	76.6530	11,747,011	15,325,000	13,471,432		64,822			3.250	4.187	FA	207,526	498,063	08/14/2014	08/01/2042
110122-AU-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	0		1	1.F FE	54,772	76.6530	38,326	50,000	54,403		(181)			3.250	4.187	FA	677	1,625	12/02/2021	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			1	1.F FE	12,537,899	91.8280	11,111,164	12,100,000	12,449,877		(11,160)			4.500	4.281	MS	181,500	544,500	08/06/2014	03/01/2044
110122-AX-6	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	0		1	1.F FE	1,036,190	91.8280	918,278	1,000,000	1,028,915		(922)			4.500	4.281	MS	15,000	45,000	08/06/2014	03/01/2044
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			1	1.F FE	2,816,237	90.1650	2,344,285	2,600,000	2,785,509		(9,295)			4.125	3.508	JD	4,767	107,250	07/17/2020	06/15/2039
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	0		1	1.F FE	433,267	90.1650	360,659	400,000	428,540		(1,430)			4.125	3.508	JD	733	16,500	07/17/2020	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	15,471,873	86.5250	11,106,388	12,836,000	15,347,422		(64,289)			4.250	3.126	AO	98,498	545,530	01/07/2022	10/26/2049
110122-DS-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	17,660,600	63.4890	12,697,880	20,000,000	17,759,650		52,215			2.550	3.173	MN	68,000	510,000	01/31/2022	11/13/2050
110122-DV-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	11,231,457	81.7820	9,216,798	11,270,000	11,234,083		1,380			3.550	3.574	MS	117,803	400,085	02/15/2022	03/15/2042
110122-DW-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	6,093,500	78.7320	4,818,398	6,120,000	6,094,490		505			3.700	3.724	MS	66,674	226,440	02/15/2022	03/15/2052
110122-DX-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	10,220,293	77.8550	7,995,688	10,270,000	10,221,419		542			3.900	3.924	MS	117,934	400,530	02/15/2022	03/15/2062
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR			1	2.B FE	8,959,029	96.8390	8,424,993	8,700,000	8,768,415		(29,464)			4.125	3.747	JD	15,950	358,875	09/21/2016	06/15/2026
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR	0		1	2.B FE	1,338,961	96.8390	1,258,907	1,300,000	1,310,290		(4,431)			4.125	3.747	JD	2,383	53,625	09/21/2016	06/15/2026
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP SENIOR COR			1	2.B FE	3,493,140	94.3190	3,301,165	3,500,000	3,495,985		655			4.125	4.149	MN	18,448	144,375	05/07/2019	05/15/2029
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP SENIOR COR	0		1	2.B FE	499,020	94.3190	471,595	500,000	499,426		94			4.125	4.149	MN	2,635	20,625	05/07/2019	05/15/2029
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR	0		2	2.B FE	48,942	84.0190	42,010	50,000	49,145		99			2.500	2.750	FA	469	1,250	12/02/2021	08/16/2031
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS SENIOR CO	0		1	2.B FE	647,329	96.1690	625,097	650,000	649,247		285			3.400	3.449	JD	246	22,100	06/21/2016	06/27/2026
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS SENIOR CO	0		2	2.B FE	50,370	85.3790	42,689	50,000	50,293		(38)			2.600	2.508	MN	217	1,300	12/02/2021	05/01/2031
11135E-AA-2	BROADSTONE NET LEASE LLC SENIOR CORP_BND	0		2	2.B FE	49,015	76.9040	38,452	50,000	49,202		91			2.600	2.832	MS	383	1,300	12/02/2021	09/15/2031
11135F-BG-5	BROADCOM INC SENIOR CORP_BND 144A			1	2.C FE	17,837,967	79.0050	14,363,018	18,180,000	17,856,885		6,659			3.750	3.857	FA	257,550	681,750	04/08/2021	02/15/2051
11135F-BG-5	BROADCOM INC SENIOR CORP_BND 144A	0		1	2.C FE	1,831,676	79.0050	1,477,384	1,870,000	1,833,797		741			3.750	3.857	FA	26,492	70,125	12/02/2021	02/15/2051
11135F-BJ-9	BROADCOM INC SENIOR CORP_BND 144A			1	2.C FE	17,108,040	79.3020	14,274,360	18,000,000	17,196,278		32,606			3.500	3.859	FA	238,000	630,000	03/29/2021	02/15/2041
11135F-BQ-3	BROADCOM INC SENIOR CORP_BND 144A	0		1	2.C FE	797,755	80.4130	643,301	800,000	798,381		100			3.187	3.206	MN	3,258	25,496	09/24/2021	11/15/2036
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP_BND	0		1	1.G FE	1,595,872	99.5840	1,593,350	1,600,000	1,599,835		645			4.000	4.042	AO	16,000	64,000	03/07/2017	04/01/2024
11271R-AB-5	BROOKFIELD FINANCE LLC SENIOR CORP_BND			1	1.G FE	7,742,490	69.7770	5,582,184	8,000,000	7,756,912		5,423			3.450	3.651	AO	58,267	276,000	04/12/2021	04/15/2050
11271R-AB-5	BROOKFIELD FINANCE LLC SENIOR CORP_BND	0		1	1.G FE	1,898,460	69.7770	1,395,546	2,000,000	1,904,121		2,116			3.450	3.651	AO	14,567	69,000	03/30/2021	04/15/2050
114259-AP-9	BROOKLYN UNION GAS CO SENIOR CORP_BND 14			1	2.A FE	9,750,000	81.5550	7,951,622	9,750,000	9,750,000					4.504	4.504	MS	135,402	439,140	03/07/2016	03/10/2046
114259-AP-9	BROOKLYN UNION GAS CO SENIOR CORP_BND 14	0		1	2.A FE	250,000	81.5550	203,888	250,000	250,000					4.504	4.504	MS	3,472	11,260	03/07/2016	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO SENIOR CORP_BND 14	0		1	2.A FE	1,000,000	78.2180	782,179	1,000,000	1,000,000					4.273	4.273	MS	12,582	42,730	03/09/2018	03/15/2048
115236-AA-9	BROWN & BROWN INC SENIOR CORP_BND	0		1	2.C FE	3,987,400	98.9400	3,957,612	4,000,000	3,998,927		1,469			4.200	4.239	MS	49,467	168,000	09/15/2014	09/15/2024
115236-AC-5	BROWN & BROWN INC SENIOR CORP_BND	0		2	2.C FE	49,049	82.2380	41,119	50,000	49,243		94			2.375	2.607	MS	350	1,188	12/02/2021	03/15/2031
115637-AT-7	BROWN-FORMAN CORPORATION SENIOR CORP_BND			1	1.G FE	11,961,455	89.8930	10,876,993	12,100,000	11,990,780		5,535			4.000	4.084	AO	102,178	484,000	03/22/2018	04/15/2038
115637-AT-7	BROWN-FORMAN CORPORATION SENIOR CORP_BND	0		1	1.G FE	988,550	89.8930	898,925	1,000,000	990,974		457			4.000	4.084	AO	8,444	40,000	03/22/2018	04/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11575T-AC-2	BROWN UNIVERSITY SENIOR CORP_BND	0		2	1.B FE	56,834	72.5450	36,272	50,000	56,468		(179)			2.924	2.266	MS	487	1,462	12/02/2021	09/01/2050
117043-AT-6	BRUNSWICK CORP SENIOR CORP_BND	0		2	2.B FE	19,181,333	79.0040	15,840,222	20,050,000	19,354,232		80,341			2.400	2.910	FA	177,777	481,200	12/02/2021	08/18/2031
117043-AU-3	BRUNSWICK CORP SENIOR CORP_BND	0		1	2.B FE	34,166,359	91.2980	31,239,266	34,217,000	34,172,832		4,081			4.400	4.418	MS	443,300	1,505,548	03/22/2022	09/15/2032
117043-AV-1	BRUNSWICK CORP SENIOR CORP_BND	0		2	2.B FE	8,831,586	77.6020	7,372,219	9,500,000	8,847,652		9,346			5.100	5.586	AO	121,125	484,500	04/06/2022	04/01/2052
120568-BC-3	BUNGE LIMITED FINANCE CORPORAT SENIOR CO	0		2	2.B FE	50,382	87.0500	43,525	50,000	50,304		(38)			2.750	2.656	MN	180	1,375	12/02/2021	05/14/2031
12189L-AG-6	BURLINGTON NORTHERN SANTA FE L SENIOR CO			2	1.D FE	1,880,868	99.3940	1,634,029	1,644,000	1,865,499		(8,921)			4.950	3.870	MS	23,961	81,378	03/29/2022	09/15/2041
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.D FE	11,837,600	92.4550	10,264,376	11,102,000	11,644,302		(20,701)			4.400	4.005	MS	143,833	488,488	07/27/2012	03/15/2042
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE L SENIOR CO	0		1	1.D FE	1,824,461	92.4550	1,571,738	1,700,000	1,793,835		(3,636)			4.400	4.005	MS	22,024	74,800	12/02/2021	03/15/2042
12189L-AK-7	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.D FE	2,584,920	92.5570	2,406,482	2,600,000	2,588,179		401			4.375	4.411	MS	37,917	113,750	07/24/2014	09/01/2042
12189L-AK-7	BURLINGTON NORTHERN SANTA FE L SENIOR CO	0		1	1.D FE	397,680	92.5570	370,228	400,000	398,181		62			4.375	4.411	MS	5,833	17,500	07/24/2014	09/01/2042
12189L-BB-6	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.D FE	3,954,280	87.8360	3,513,440	4,000,000	3,960,823		967			4.125	4.191	JD	7,333	165,000	03/06/2017	06/15/2047
12189L-BB-6	BURLINGTON NORTHERN SANTA FE L SENIOR CO	0		1	1.D FE	988,570	87.8360	878,360	1,000,000	990,206		242			4.125	4.191	JD	1,833	41,250	03/06/2017	06/15/2047
12189L-BC-4	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.D FE	3,341,458	86.7490	2,906,081	3,350,000	3,342,256		182			4.050	4.065	JD	6,030	135,675	02/26/2018	06/15/2048
12189L-BC-4	BURLINGTON NORTHERN SANTA FE L SENIOR CO	0		1	1.D FE	1,645,793	86.7490	1,431,354	1,650,000	1,646,186		90			4.050	4.065	JD	2,970	66,825	02/26/2018	06/15/2048
12189L-BG-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.D FE	3,455,492	76.3400	2,557,377	3,350,000	3,449,434		(2,288)			3.300	3.137	MS	32,551	110,550	04/14/2021	09/15/2051
12189L-BG-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO	0		1	1.D FE	1,701,959	76.3400	1,259,603	1,650,000	1,698,975		(1,127)			3.300	3.137	MS	16,033	54,450	04/14/2021	09/15/2051
12189L-BH-3	BURLINGTON NORTHERN SANTA FE L SENIOR CO			2	1.G FE	21,960,220	70.2810	15,521,448	22,085,000	21,965,732		2,666			2.875	2.903	JD	28,220	634,944	11/29/2021	06/15/2052
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE L SENIOR CO	0		1	1.D FE	8,958,597	112.2110	9,986,815	8,900,000	8,955,866		(2,418)			6.150	6.099	MN	91,225	547,350	09/08/2010	05/01/2037
12325J-AJ-0	FRANKLIN BSP LENDING CORP SENIOR CORP_BN	0		2	2.C FE	6,270,257	92.2730	5,813,218	6,300,000	6,282,961		6,763			3.250	3.369	MS	51,756	204,750	02/04/2022	03/30/2026
124857-AF-0	PARAMOUNT GLOBAL SENIOR CORP_BND	0		1	2.C FE	2,061,677	90.9500	1,773,523	1,950,000	2,033,210		(3,095)			5.900	5.500	AO	24,288	115,050	08/19/2011	10/15/2040
124857-AK-9	PARAMOUNT GLOBAL SENIOR CORP_BND	0		2	2.C FE	12,289,700	79.1020	7,910,220	10,000,000	12,133,636		(72,670)			4.900	3.424	FA	185,111	490,000	10/18/2021	08/15/2044
12503M-AA-6	CBOE GLOBAL MARKETS INC SENIOR CORP_BND	0		1	1.G FE	19,001,564	96.8950	19,378,900	20,000,000	19,272,701		217,439			3.650	4.284	JJ	342,694	730,000	02/09/2018	01/12/2027
12503M-AC-2	CBOE GLOBAL MARKETS INC SENIOR CORP_BND	0		2	1.G FE	47,801	82.3020	41,151	50,000	48,268		228			1.625	2.164	JD	36	813	12/02/2021	12/15/2030
12505B-AD-2	CBRE SERVICES INC SENIOR CORP_BND	0		2	2.A FE	7,847,700	99.9520	6,996,619	7,000,000	7,422,895		(215,362)			4.875	1.660	MS	113,750	341,250	01/03/2022	03/01/2026
12505B-AE-0	CBRE SERVICES INC SENIOR CORP_BND	0		2	2.A FE	50,077	84.5190	42,259	50,000	50,062		(8)			2.500	2.481	AO	313	1,250	12/02/2021	04/01/2031
12541W-AA-8	CH ROBINSON WORLDWIDE INC SENIOR CORP_BN	0		1	2.A FE	782,888	96.9250	814,167	840,000	785,177		2,288			4.200	5.947	AO	7,448		10/16/2023	04/15/2028
12542R-L#-5	CHS INC CORP_BND	0			2.C	1,000,000	82.8800	828,801	1,000,000	1,000,000					3.580	3.580	MN	5,867	35,800	11/02/2020	11/02/2032
12542R-L@-7	CHS INC CORP_BND	0			2.C	1,000,000	85.7970	857,966	1,000,000	1,000,000					3.480	3.480	MN	5,703	34,800	11/02/2020	11/02/2030
12542R-M*-8	CHS INC CORP_BND	0			2.C	1,000,000	79.1330	791,327	1,000,000	1,000,000					3.730	3.730	MN	6,113	37,300	11/02/2020	11/02/2035
125523-AG-5	CIGNA GROUP SENIOR CORP_BND	0		2	2.A FE	7,647,290	98.4150	6,889,029	7,000,000	7,300,863		(172,691)			4.125	1.562	MN	36,896	288,750	12/21/2021	11/15/2025
125523-AJ-9	CIGNA GROUP SENIOR CORP_BND	0		1	2.A FE	3,545,070	96.4340	3,423,411	3,550,000	3,545,375		192			4.800	4.812	FA	64,373	26,400	10/11/2023	08/15/2038
125523-AK-6	CIGNA GROUP SENIOR CORP_BND	0		1	2.A FE	997,989	93.8870	938,873	1,000,000	998,205		36			4.900	4.913	JD	2,178	49,000	08/28/2019	12/15/2048
125523-BD-1	CIGNA GROUP SENIOR CORP_BND	0		1	2.A FE	1,571,004	101.2900	1,620,640	1,600,000	1,575,104		1,223			6.150	6.329	MN	12,573	98,400	07/14/2020	11/15/2036
125523-BZ-2	CIGNA GROUP SENIOR CORP_BND	0		1	2.A FE	7,626,082	99.2280	7,938,240	8,000,000	7,755,592		103,548			4.500	5.477	FA	126,000	360,000	07/14/2020	02/25/2026
12572Q-AF-2	CME GROUP INC SENIOR CORP_BND			2	1.D FE	16,657,250	105.5900	13,198,800	12,500,000	16,381,611		(145,442)			5.300	3.135	MS	195,069	662,500	01/26/2022	09/15/2043
12572Q-AH-8	CME GROUP INC SENIOR CORP_BND	0		2	1.D FE	66,021	90.3500	45,175	50,000	65,088		(457)			4.150	2.473	JD	92	2,075	12/02/2021	06/15/2048
12572Q-AK-1	CME GROUP INC SENIOR CORP_BND	0		2	1.D FE	7,710,016	88.4280	6,839,890	7,735,000	7,714,083		2,250			2.650	2.687	MS	60,354	204,978	03/01/2022	03/15/2032
125896-BL-3	CMS ENERGY CORPORATION SENIOR CORP_BND			1	2.B FE	9,434,400	89.5590	7,164,688	8,000,000	9,311,616		(48,810)			4.700	3.500	MS	95,044	376,000	05/26/2021	03/31/2043
12610#-AA-1	CBRE US CORE PARTNERS REIT OPE CORP_BND	0			2.B	5,000,000	85.9310	4,296,565	5,000,000	5,000,000					3.380	3.380	AO	28,636	169,000	10/30/2019	10/30/2029
12610#-AB-9	CBRE US CORE PARTNERS REIT OPE CORP_BND	0			2.B	5,000,000	81.8690	4,093,449	5,000,000	5,000,000					3.480	3.480	AO	29,483	174,000	10/30/2019	10/30/2031
126117-AS-9	CNA FINANCIAL CORP SENIOR CORP_BND	0		1	2.A FE	5,999,280	99.3080	5,958,492	6,000,000	5,999,956		115			3.950	3.952	MN	30,283	237,000	02/24/2014	05/15/2024
126117-AT-7	CNA FINANCIAL CORP SENIOR CORP_BND	0		1	2.A FE	19,998,218	99.0110	20,792,205	21,000,000	20,342,347		276,706			4.500	5.166	MS	315,000	945,000	11/06/2018	03/01/2026
126117-AW-0	CNA FINANCIAL CORP SENIOR CORP_BND	0		1	2.B FE	997,480	83.3520	833,518	1,000,000	998,274		241			2.050	2.078	FA	7,744	20,500	08/11/2020	08/15/2030
12626P-AF-0	CRH AMERICA INC SENIOR CORP_BND	0		1	2.A FE	4,002,880	106.9050	4,276,196	4,000,000	4,002,006		(144)			6.400	6.393	AO	54,044	256,000	01/13/2010	10/15/2033
12626P-AM-5	CRH AMERICA INC SENIOR CORP_BND 144A	0		1	2.A FE	14,472,473	97.8460	14,676,840	15,000,000	14,715,120		193,647			3.875	4.312	MN	69,427	581,250	05/12/2015	05/18/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12636Y-AB-8	CRH AMERICA FINANCE INC SENIOR CORP_BND			1	2.A FE	8,970,420	89.8700	8,088,255	9,000,000	8,974,094		623			4.400	4.420	MN	57,200	396,000	05/05/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC SENIOR CORP_BND			1	2.A FE	14,900,940	92.0160	12,054,083	13,100,000	14,794,157		(46,576)			4.500	3.736	AO	142,463	589,500	10/28/2021	04/04/2048
12636Y-AD-4	CRH AMERICA FINANCE INC SENIOR CORP_BND	0		1	2.A FE	1,282,502	92.0160	1,196,207	1,300,000	1,284,299		348			4.500	3.736	AO	14,138	58,500	03/27/2018	04/04/2048
126408-GH-0	CSX CORP SENIOR CORP_BND	0		1	1.G FE	1,999,369	110.5210	2,265,687	2,050,000	2,002,331		2,385			6.000	6.192	AO	30,750	123,000	09/21/2010	10/01/2036
126408-GS-6	CSX CORP SENIOR CORP_BND	0		1	1.G FE	787,409	111.7530	894,022	800,000	787,971		410			6.220	6.338	AO	8,432	49,760	10/22/2010	04/30/2040
126408-HP-1	CSX CORP SENIOR CORP_BND	0		2	1.G FE	63,842	91.0180	45,509	50,000	63,121		(355)			4.500	2.990	MS	663	2,250	12/02/2021	03/15/2049
126408-HQ-9	CSX CORP SENIOR CORP_BND	0		1	1.G FE	14,946,600	88.7810	13,317,165	15,000,000	14,966,936		4,950			2.400	2.439	FA	136,000	360,000	09/03/2019	02/15/2030
12656*-AL-6	CSLB HOLDINGS INC CORP_BND				1.G	7,000,000	91.3670	6,395,690	7,000,000	7,000,000					3.120	3.120	AO	47,320	218,400	10/13/2016	10/13/2031
12656*-AM-4	CSLB HOLDINGS INC SENIOR CORP_BND				1.G	7,000,000	88.0370	6,162,590	7,000,000	7,000,000					2.970	2.970	AO	45,045	207,900	10/13/2016	10/13/2028
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A	0			2.B FE	54,531	105.1810	57,356	54,531	54,531					7.507	7.624	MON	239	4,094	12/07/2009	01/10/2032
126650-CF-5	CVS HEALTH CORP SENIOR CORP_BND	0		2	2.B FE	537,982	98.6550	542,605	550,000	542,639		4,657			3.375	5.628	FA	7,167	9,281	08/08/2023	08/12/2024
126650-CM-0	CVS HEALTH CORP SENIOR CORP_BND	0		1	2.B FE	1,474,727	98.0160	1,386,926	1,415,000	1,455,717		(2,782)			4.875	4.541	JJ	30,850	68,981	01/15/2016	07/20/2035
126650-CN-8	CVS HEALTH CORP SENIOR CORP_BND			1	2.B FE	4,585,460	95.2530	3,619,614	3,800,000	4,525,751		(22,182)			5.125	3.799	JJ	87,097	194,750	03/12/2021	07/20/2045
126650-CN-8	CVS HEALTH CORP SENIOR CORP_BND	0		1	2.B FE	241,340	95.2530	190,506	200,000	238,197		(1,167)			5.125	3.799	JJ	4,584	10,250	03/12/2021	07/20/2045
126650-CY-4	CVS HEALTH CORP SENIOR CORP_BND	0		1	2.B FE	4,010,930	94.3540	3,774,176	4,000,000	4,016,849		(1,160)			4.780	4.404	MS	50,987	191,200	03/25/2022	03/25/2038
126650-CY-4	CVS HEALTH CORP SENIOR CORP_BND			1	2.B FE	5,352,550	94.3540	4,717,720	5,000,000	5,322,927		(17,139)			4.780	4.404	MS	63,733	239,000	03/25/2022	03/25/2038
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND			1	2.B FE	46,689,536	93.8800	38,435,247	40,941,000	46,391,094		(138,805)			5.050	4.200	MS	551,339	2,067,521	02/11/2022	03/25/2048
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND	0		1	2.B FE	2,809,299	93.8800	2,637,078	2,809,000	2,810,033		(130)			5.050	4.200	MS	37,828	141,855	12/02/2021	03/25/2048
126650-DJ-6	CVS HEALTH CORP SENIOR CORP_BND	0		2	2.B FE	4,466,650	94.2290	4,711,455	5,000,000	4,539,797		60,249			3.750	5.511	AO	46,875	187,500	10/07/2022	04/01/2030
126650-DL-1	CVS HEALTH CORP SENIOR CORP_BND	0		2	2.B FE	4,319,200	83.8670	4,193,360	5,000,000	4,334,866		11,720			4.250	5.183	AO	53,125	212,500	08/31/2022	04/01/2050
126650-DN-7	CVS HEALTH CORP SENIOR CORP_BND	0		1	2.B FE	499,180	82.8100	414,048	500,000	499,440		79			1.750	1.768	FA	3,160	8,750	08/12/2020	08/21/2030
126650-DS-6	CVS HEALTH CORP SENIOR CORP_BND	0		2	2.B FE	2,988,387	100.4460	3,012,385	2,999,000	2,991,140		2,753			5.000	5.131	FA	54,565	74,558	08/08/2023	02/20/2026
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND	0			2.B	3,909,320	87.2980	3,412,746	3,909,320	3,909,320					3.901	3.933	MON	8,896	152,549	09/27/2017	10/10/2039
127055-AK-7	CABOT CORPORATION SENIOR CORP_BND	0		1	2.B FE	4,992,450	94.4190	4,720,930	5,000,000	4,997,700		799			3.400	3.418	MS	50,056	170,000	09/06/2016	09/15/2026
127387-AL-2	CADENCE DESIGN SYSTEMS INC SENIOR CORP_B	0		1	1.G FE	30,901,854	99.0020	31,550,085	31,868,000	31,487,327		457,775			4.375	4.795	AO	294,336	1,394,225	05/18/2018	10/15/2024
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO SENIOR CO	0		2	1.D FE	60,550	70.8410	35,421	50,000	60,512		(19)			3.650	2.983	MS	608	1,825	12/02/2021	09/01/2119
130789-W#-3	CALIFORNIA WATER SERVICE CO CORP_BND				1.D	5,000,000	77.7460	3,887,300	5,000,000	5,000,000					4.310	4.310	AO	44,896	215,500	10/12/2015	10/16/2045
133131-AU-6	CAMDEN PROPERTY TRUST SENIOR CORP_BND	0		1	1.G FE	299,442	99.9300	299,791	300,000	299,997		64			4.250	4.272	JJ	5,879	12,750	11/20/2013	01/15/2024
133131-AU-6	CAMDEN PROPERTY TRUST SENIOR CORP_BND			1	1.G FE	658,772	99.9300	659,541	660,000	659,994		141			4.250	4.272	JJ	12,934	28,050	11/20/2013	01/15/2024
133131-AY-8	CAMDEN PROPERTY TRUST SENIOR CORP_BND	0		2	1.G FE	56,098	74.9790	37,490	50,000	55,779		(157)			3.350	2.716	MN	279	1,675	12/02/2021	11/01/2049
13342B-AD-7	CAMERON INTERNATIONAL CORP SENIOR CORP_B	0		1	2.A FE	622,938	112.0890	672,533	600,000	616,673		(662)			7.000	6.698	JJ	19,367	42,000	09/03/2009	07/15/2038
13342B-AF-2	CAMERON INTERNATIONAL CORP SENIOR CORP_B			1	2.A FE	1,049,247	96.1990	957,183	995,000	1,036,134		(1,435)			5.950	5.671	JD	4,934	59,203	08/24/2011	06/01/2041
13342B-AF-2	CAMERON INTERNATIONAL CORP SENIOR CORP_B	0		1	2.A FE	2,771,314	96.1990	2,578,141	2,680,000	2,749,233		(2,415)			5.950	5.671	JD	13,288	159,460	08/24/2011	06/01/2041
134429-BA-6	CAMPBELL SOUP COMPANY SENIOR CORP_BND	0		1	2.B FE	1,298,245	97.6370	1,269,281	1,300,000	1,299,755		195			3.300	3.316	MS	12,155	42,900	03/16/2015	03/19/2025
134429-BK-4	CAMPBELL SOUP COMPANY SENIOR CORP_BND	0		2	2.B FE	50,148	68.9370	34,468	50,000	50,141		(4)			3.125	3.109	AO	291	1,563	12/02/2021	04/24/2050
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	0		2	2.A FE	998,020	94.5970	945,970	1,000,000	999,101		200			3.800	3.824	JJ	15,939	38,000	01/25/2018	01/31/2028
14040H-CJ-2	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	0		2	2.A FE	23,605,750	80.0020	19,240,505	24,050,000	23,667,415		35,627			2.618	2.815	MN	103,189	629,629	03/28/2022	11/02/2032
14040H-CM-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	0		2	2.A FE	5,011,000	95.7610	4,798,569	5,011,000	5,011,000					2.636	2.636	MS	43,296	132,090	03/01/2022	03/03/2026
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	0		2	2.A FE	1,591,280	98.0400	1,568,642	1,600,000	1,592,187		907			5.247	5.336	JJ	36,146	41,976	02/02/2023	07/26/2030
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	0		2	2.A FE	7,214,212	99.4710	7,161,905	7,200,000	7,211,879		(2,333)			5.468	5.422	FA	164,040	196,848	01/26/2023	02/01/2029
14149Y-BM-9	CARDINAL HEALTH INC SENIOR CORP_BND			1	2.B FE	14,957,580	85.7400	12,860,955	15,000,000	14,962,540		897			4.368	4.381	JD	29,120	655,200	12/04/2017	06/15/2047
14149Y-BM-9	CARDINAL HEALTH INC SENIOR CORP_BND	0		1	2.B FE	1,056,934	85.7400	900,267	1,050,000	1,056,562		(183)			4.368	4.381	JD	2,038	45,864	12/02/2021	06/15/2047
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND	0			1.E	9,016,958	92.5710	8,347,060	9,016,958	9,016,958					4.670	4.670	MON	18,715	421,092	03/27/2018	03/15/2044
141781-AC-8	CARGILL INC SENIOR CORP_BND 144A	0			1.F FE	4,424,186	103.8460	3,816,341	3,675,000	3,797,344		(65,060)			7.375	5.355	AO	67,758	271,031	01/05/2011	10/01/2025
141781-AW-4	CARGILL INC SENIOR CORP_BND 144A	0		1	1.F FE	12,559,045	112.6420	13,517,088	12,000,000	12,480,921		(21,872)			6.625	6.266	MS	234,083	795,000	10/27/2010	09/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781-BC-7	CARGILL INC SENIOR CORP_BND 144A			1	1.F FE	14,020,652	86.0140	12,296,504	14,296,000	14,079,613		7,383			4.100	4.220	MN	97,689	586,136	10/07/2014	11/01/2042
141781-BC-7	CARGILL INC SENIOR CORP_BND 144A	0		1	1.F FE	973,660	86.0140	860,136	1,000,000	979,296		705			4.100	4.220	MN	6,833	41,000	08/07/2014	11/01/2042
141781-BJ-2	CARGILL INC SENIOR CORP_BND 144A			2	1.F FE	6,361,700	82.5260	4,530,677	5,490,000	6,318,954		(22,110)			3.875	3.009	MN	22,456	212,738	01/11/2022	05/23/2049
141781-BR-4	CARGILL INC SENIOR CORP_BND 144A	0		2	1.F FE	54,718	72.9240	36,462	50,000	54,487		(113)			3.125	2.656	MN	156	1,563	12/02/2021	05/25/2051
141781-BX-1	CARGILL INC SENIOR CORP_BND 144A			2	1.F FE	21,885,266	90.9520	19,991,162	21,980,000	21,887,958		1,614			4.375	4.401	AO	184,311	961,625	04/19/2022	04/22/2052
142339-AJ-9	CARLISLE COMPANIES INCORPORATE SENIOR CO	0		1	2.B FE	19,751,200	88.5380	17,707,580	20,000,000	19,838,389		23,616			2.750	2.894	MS	183,333	550,000	02/13/2020	03/01/2030
142339-AL-4	CARLISLE COMPANIES INCORPORATE SENIOR CO	0		2	2.B FE	48,261	81.5370	40,768	50,000	48,577		155			2.200	2.589	MS	367	1,100	12/02/2021	03/01/2032
143658-AH-5	CARNIVAL CORP SENIOR CORP_BND				4.C FE	17,519,011	95.6250	15,902,438	16,630,000	16,931,626		(64,462)			6.650	6.134	JJ	509,940	1,105,895	04/20/2012	01/15/2028
14448C-AR-5	CARRIER GLOBAL CORP SENIOR CORP_BND	0		2	2.B FE	51,906	80.3640	40,182	50,000	51,735		(84)			3.377	3.097	AO	403	1,689	12/02/2021	04/05/2040
14456#-AA-4	CARRIX INC SECURED CORP_BND	0			2.C PL	2,000,000	98.3130	1,966,260	2,000,000	2,000,000					4.960	4.960	JJ	41,609	99,200	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC CORP_BND	0			2.C PL	8,000,000	95.1280	7,610,208	8,000,000	8,000,000					5.060	5.060	JJ	169,791	404,800	07/19/2017	07/31/2029
14456#-AF-3	CARRIX INC CORP_BND				2.C PL	5,000,000	89.2630	4,463,150	5,000,000	5,000,000					4.090	4.090	JJ	85,776	204,500	11/20/2019	07/31/2032
14456#-AG-1	CARRIX INC CORP_BND				2.C PL	20,000,000	87.8950	17,579,000	20,000,000	20,000,000					4.190	4.190	JJ	351,494	838,000	11/20/2019	07/31/2034
149123-BF-7	CATERPILLAR INC SENIOR CORP_BND	0		1	1.F FE	1,036,612	107.5300	1,075,304	1,000,000	1,016,914		(3,176)			6.625	6.287	JJ	30,549	66,250	02/16/2011	07/15/2028
149123-BN-0	CATERPILLAR INC SENIOR CORP_BND	0		1	1.F FE	6,058,504	112.3020	6,625,812	5,900,000	6,004,987		(5,514)			6.050	5.848	FA	134,848	356,950	12/02/2010	08/15/2036
149123-BS-9	CATERPILLAR INC SENIOR CORP_BND	0		1	1.F FE	997,890	105.6270	1,056,265	1,000,000	998,413		55			5.200	5.214	MN	4,911	52,000	05/24/2011	05/27/2041
149123-CE-9	CATERPILLAR INC SENIOR CORP_BND	0		2	1.F FE	73,662	97.0550	48,527	50,000	73,031		(310)			4.750	2.819	MN	303	2,375	12/02/2021	05/15/2064
149123-CF-6	CATERPILLAR INC SENIOR CORP_BND			1	1.F FE	27,547,020	79.1740	22,010,483	27,800,000	27,569,837		5,615			3.250	3.298	MS	255,992	903,500	09/16/2019	09/19/2049
149123-CF-6	CATERPILLAR INC SENIOR CORP_BND	0		1	1.F FE	990,900	79.1740	791,744	1,000,000	991,721		202			3.250	3.298	MS	9,208	32,500	09/16/2019	09/19/2049
15189T-AX-5	CENTERPOINT ENERGY INC SENIOR CORP_BND	0		1	2.B FE	5,976,180	89.1950	5,351,724	6,000,000	5,985,220		2,152			2.950	2.994	MS	59,000	177,000	08/12/2019	03/01/2030
15189T-AY-3	CENTERPOINT ENERGY INC SENIOR CORP_BND			2	2.B FE	5,149,650	76.3430	3,817,135	5,000,000	5,143,180		(3,487)			3.700	3.527	MS	61,667	185,000	01/27/2022	09/01/2049
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C SENIOR CO			2	2.A FE	2,371,110	105.9920	1,829,422	1,726,000	2,317,708		(26,850)			5.850	3.170	JJ	46,559	100,971	12/21/2021	01/15/2041
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C SENIOR CO	0		1	2.A FE	1,988,340	83.9400	1,678,808	2,000,000	1,989,790		251			4.100	4.134	MS	27,333	82,000	08/21/2017	09/01/2047
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE SECURED C			1	1.F FE	23,624,187	81.9550	21,882,751	26,701,000	24,311,738		82,702			3.550	4.255	FA	394,952	947,886	08/08/2014	08/01/2042
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE SECURED C	0		1	1.F FE	861,630	81.9550	819,548	1,000,000	892,507		3,676			3.550	4.255	FA	14,792	35,500	10/31/2013	08/01/2042
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELE SECURED C			1	1.F FE	16,696,864	85.8870	12,968,982	15,100,000	16,614,165		(43,283)			3.950	3.390	MS	198,817	596,450	01/05/2022	03/01/2048
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELE SECURED C	0		1	1.F FE	1,891,716	85.8870	1,631,859	1,900,000	1,892,666		178			3.950	3.390	MS	25,017	75,050	02/26/2018	03/01/2048
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES C SENIOR CO	0		2	1.G FE	10,828,946	102.3180	11,272,319	11,017,000	10,837,123		8,177			5.250	5.695	MS	192,798		10/16/2023	03/01/2028
15361G-AX-3	CENTRAL HUDSON GAS & ELECTRIC SENIOR COR				2.A FE	12,250,000	92.3110	11,308,061	12,250,000	12,250,000					5.716	5.716	AO	175,053	656,447	12/02/2010	04/01/2041
15361G-AX-3	CENTRAL HUDSON GAS & ELECTRIC SENIOR COR	0			2.A FE	2,750,000	92.3110	2,538,544	2,750,000	2,750,000					5.716	5.716	AO	39,298	200,953	12/02/2010	04/01/2041
15361G-BA-2	CENTRAL HUDSON GAS & ELECTRIC SENIOR COR	0			2.A FE	10,000,000	81.4460	8,144,610	10,000,000	10,000,000					4.707	4.707	AO	117,675	470,700	09/27/2011	04/01/2042
15361G-BB-0	CENTRAL HUDSON GAS & ELECTRIC SENIOR COR				2.A FE	9,000,000	88.0350	7,923,168	9,000,000	9,000,000					4.776	4.776	AO	107,460	429,840	03/27/2012	04/01/2042
15361G-BB-0	CENTRAL HUDSON GAS & ELECTRIC SENIOR COR	0			2.A FE	1,000,000	88.0350	880,352	1,000,000	1,000,000					4.776	4.776	AO	11,940	47,760	03/27/2012	04/01/2042
15405E-AB-4	CENTRAL MAINE POWER COMPANY SENIOR CORP_	0			1.G FE	920,000	98.3600	983,602	1,000,000	949,684		2,982			5.375	5.988	MS	17,917	53,750	10/02/2009	06/10/2035
15502#-AA-5	CENTRAL PORT LLC CORP_BND				3.A	13,200,000	92.7840	12,247,488	13,200,000	13,237,695		(5,361)			4.860	4.805	JD	1,782	646,988	11/05/2019	11/05/2029
161175-BT-0	CHARTER COMMUNICATIONS OPERATI SECURED C			1	2.C FE	21,913,400	77.1250	15,425,000	20,000,000	21,812,669		(38,610)			4.800	4.218	MS	320,000	960,000	04/08/2021	03/01/2050
161175-BZ-6	CHARTER COMMUNICATIONS OPERATI SECURED C			1	2.C FE	18,886,400	70.7940	14,158,780	20,000,000	18,991,909		39,799			3.500	3.925	JD	58,333	700,000	03/29/2021	06/01/2041
161175-BZ-6	CHARTER COMMUNICATIONS OPERATI SECURED C	0		1	2.C FE	2,765,550	70.7940	2,123,817	3,000,000	2,781,738		8,458			3.500	3.925	JD	8,750	105,000	01/20/2022	06/01/2041
161175-CG-7	CHARTER COMMUNICATIONS OPERATI SECURED C	0		2	2.C FE	5,814,900	62.9720	3,778,296	6,000,000	5,819,748		1,899			3.950	4.106	JD	658	237,000	10/13/2021	06/30/2062
16412X-A@-4	CHENIERE CORPUS CHRISTI HOLDIN SECURED C				2.B FE	36,000,000	83.5630	30,082,620	36,000,000	36,000,000					3.925	3.912	JD	3,925	1,413,000	10/17/2019	12/31/2039
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SECURED C	0		2	2.B FE	7,794,010	100.2600	7,018,200	7,000,000	7,217,302		(284,103)			5.875	1.711	JD	1,142	411,250	12/13/2021	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDIN SECURED C	0		2	2.B FE	5,422,076	100.3750	5,602,933	5,582,000	5,430,448		8,373			5.125	5.997	JD	795	143,039	10/16/2023	06/30/2027
166756-AU-0	CHEVRON USA INC SENIOR CORP_BND	0		1	1.D FE	3,979,974	105.5730	4,222,904	4,000,000	3,981,702		511			5.250	5.287	MN	26,833	210,000	01/06/2021	11/15/2043
16687*-AD-8	CHEYENNE LIGHT FUEL AND PWR CORP_BND				1.G	5,000,000	85.3920	4,269,600	5,000,000	5,000,000					4.530	4.530	AO	44,671	226,500	10/01/2014	10/20/2044
168298-AF-0	CHICK-FIL-A INC CORP_BND	0			2.B	1,000,000	84.0510	840,511	1,000,000	1,000,000					1.970	1.970	AO	3,393	19,700	10/16/2020	10/29/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16829@-AG-8	CHICK-FIL-A INC CORP_BND	0			2.B	3,000,000	81.9880	2,459,650	3,000,000	3,000,000					2.090	2.090	AO	10,798	62,700	10/16/2020	10/29/2030
169905-AG-1	CHOICE HOTELS INTERNATIONAL IN SENIOR CO	0		2	2.C FE	52,693	85.9560	42,978	50,000	52,128		(278)			3.700	3.003	JJ	853	1,850	12/02/2021	01/15/2031
171232-AQ-4	CHUBB INA HOLDINGS INC SENIOR CORP_BND	0			1.F FE	71,621	110.7210	55,361	50,000	69,194		(1,189)			6.000	2.584	MN	417	3,000	12/02/2021	05/11/2037
171239-AJ-5	CHUBB INA HOLDINGS INC SENIOR CORP_BND			2	1.F FE	36,666,109	72.3250	26,666,375	36,870,000	36,672,503		2,718			3.050	3.074	JD	49,979	1,124,535	11/15/2021	12/15/2061
171340-AL-6	CHURCH & DWIGHT CO INC SENIOR CORP_BND			1	2.A FE	8,636,316	83.5940	7,272,704	8,700,000	8,644,471		1,397			3.950	3.992	FA	143,188	343,650	07/20/2017	08/01/2047
171340-AL-6	CHURCH & DWIGHT CO INC SENIOR CORP_BND	0		1	2.A FE	1,290,484	83.5940	1,086,726	1,300,000	1,291,703		209			3.950	3.992	FA	21,396	51,350	07/20/2017	08/01/2047
172070-CP-7	DUKE ENERGY OHIO INC SENIOR CORP_BND	0		1	2.A FE	6,571,212	101.1740	6,839,383	6,760,000	6,653,318		8,249			5.400	5.616	JD	16,224	365,040	07/07/2010	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC SENIOR CORP_BND	0		1	2.A FE	4,858,918	97.5020	4,631,336	4,750,000	4,811,115		(4,894)			5.375	5.201	JD	11,347	255,313	10/12/2010	06/15/2033
17252M-AG-5	CINTAS NO 2 CORP SENIOR CORP_BND	0		1	1.G FE	1,040,560	109.2020	1,092,023	1,000,000	1,026,782		(1,402)			6.150	5.847	FA	23,233	61,500	01/13/2010	08/15/2036
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND	0		1	1.D FE	2,008,934	111.3270	2,282,212	2,050,000	2,024,805		711			5.900	6.012	FA	45,692	120,950	12/02/2021	02/15/2039
17287H-AA-8	CITADEL FINANCE LLC SENIOR CORP_BND 144A	0		2	2.C FE	5,010,900	92.4010	4,620,050	5,000,000	5,005,838		(2,574)			3.375	3.318	MS	52,500	168,750	12/07/2021	03/09/2026
172967-JT-9	CITIGROUP INC SUB CORP_BND	0			2.B FE	5,423,900	98.8620	4,943,080	5,000,000	5,178,360		(120,943)			4.400	1.880	JD	12,833	220,000	12/09/2021	06/10/2025
172967-KR-1	CITIGROUP INC SUB CORP_BND				2.B FE	9,226,135	89.5300	8,281,479	9,250,000	9,229,776		498			4.750	4.766	MN	52,481	439,375	02/07/2017	05/18/2046
172967-KR-1	CITIGROUP INC SUB CORP_BND	0			2.B FE	748,065	89.5300	671,471	750,000	748,360		40			4.750	4.766	MN	4,255	35,625	02/07/2017	05/18/2046
172967-LS-8	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	313,830	94.1660	326,756	347,000	315,008		1,177			3.520	5.736	AO	2,171	6,107	10/16/2023	10/27/2028
172967-LW-9	CITIGROUP INC SENIOR CORP_BND	0		1	1.G FE	6,020,596	96.3500	5,780,982	6,000,000	6,015,206		(3,177)			4.075	4.010	AO	46,183	244,500	04/06/2022	04/23/2029
172967-MM-0	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	17,048,200	100.6690	13,086,996	13,000,000	16,674,433		(172,010)			5.316	3.089	MS	182,368	691,080	10/12/2021	03/26/2041
172967-MP-3	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	3,551,400	95.9350	3,837,384	4,000,000	3,601,482		42,708			4.412	6.136	MS	44,610	176,480	10/25/2022	03/31/2031
172967-MQ-1	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	2,140,450	97.3680	2,179,087	2,238,000	2,160,014		19,564			3.106	4.745	AO	16,026	50,286	08/08/2023	04/08/2026
172967-NA-5	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	5,740,930	91.3790	5,939,622	6,500,000	5,779,939		39,009			1.462	5.009	JD	5,807	47,515	10/16/2023	06/09/2027
172967-NE-7	CITIGROUP INC SENIOR CORP_BND			2	1.G FE	16,930,000	82.1200	13,902,950	16,930,000	16,930,000					2.520	2.519	MN	68,736	426,636	10/27/2021	11/03/2032
172967-NF-4	CITIGROUP INC SENIOR CORP_BND			2	1.G FE	37,167,250	72.0990	28,839,640	40,000,000	37,351,942		97,989			2.904	3.379	MN	187,147	1,161,600	02/22/2022	11/03/2042
172967-NG-2	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	4,428,600	94.2030	4,710,135	5,000,000	4,539,007		96,492			3.070	5.592	FA	54,151	153,500	11/04/2022	02/24/2028
17308C-C5-3	CITIGROUP INC SENIOR CORP_BND	0		1	1.G FE	3,297,350	89.1260	3,119,403	3,500,000	3,333,643		20,941			2.976	3.770	MN	16,203	104,160	03/28/2022	11/05/2030
1730T0-DC-0	CITIGROUP INC SENIOR CORP_BND				2.A FE	3,300,000	103.2890	3,408,537	3,300,000	3,300,000					8.300	0.000	JD	17,500	277,290	05/30/2007	06/08/2037
1730T0-DC-0	CITIGROUP INC SENIOR CORP_BND	0			2.A FE	1,700,000	103.2890	1,755,913	1,700,000	1,700,000					8.300	0.000	JD	9,015	142,846	05/30/2007	06/08/2037
17327C-AM-5	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	1,399,740	91.5890	1,439,771	1,572,000	1,409,677		9,936			1.122	4.773	JJ	7,496		10/16/2023	01/28/2027
17327C-AN-3	CITIGROUP INC SENIOR CORP_BND	0		2	1.G FE	2,427,000	96.0620	2,331,430	2,427,000	2,427,000					2.014	2.013	JJ	21,181	48,880	01/18/2022	01/25/2026
17327C-AQ-6	CITIGROUP INC SENIOR CORP_BND			2	1.G FE	24,250,000	85.1890	20,658,284	24,250,000	24,250,000					3.057	3.056	JJ	321,240	741,323	01/18/2022	01/25/2033
17327C-AR-4	CITIGROUP INC SUB CORP_BND	0		2	2.B FE	555,000	103.2150	572,845	555,000	555,000					6.174	6.174	MN	3,427	17,133	05/22/2023	05/25/2034
17858#-AA-1	BRANDYWINE ACQUISITION & DEVEL SECURED C				2.B	19,046,698	90.4700	17,068,073	18,865,909	19,023,957		(8,262)			5.280	5.246	MON	44,272	996,120	03/05/2021	09/15/2043
18055#-AZ-5	CLARION PROPERTIES HOLDINGS LP CORP_BND				1.G	7,000,000	92.0730	6,445,110	7,000,000	7,000,000					3.870	3.870	MN	45,150	270,900	05/01/2017	05/01/2029
184692-C#-6	CLEARBRIDGE MLP AND MIDSTREAM CORP_BND				1.A FE	559,610	96.8660	542,072	559,610	559,610					3.460	3.460	JD	1,076	19,363	06/11/2015	06/11/2025
185508-AE-8	CLECO POWER LLC SENIOR CORP_BND	0		1	2.A FE	968,060	104.9840	1,049,840	1,000,000	978,798		1,129			6.500	6.762	JD	5,417	65,000	11/09/2009	12/01/2035
185508-AG-3	CLECO POWER LLC SENIOR CORP_BND			1	2.A FE	5,788,621	99.1950	4,810,948	4,850,000	5,551,283		(26,533)			6.000	4.804	JD	24,250	291,000	09/19/2012	12/01/2040
185508-AG-3	CLECO POWER LLC SENIOR CORP_BND	0		1	2.A FE	1,194,707	99.1950	1,041,545	1,050,000	1,158,775		(3,991)			6.000	4.804	JD	5,250	63,000	09/19/2012	12/01/2040
185508-B@-6	CLECO POWER LLC CORP_BND				2.A	9,000,000	93.0440	8,373,960	9,000,000	9,000,000					3.570	3.570	JD	13,388	321,300	12/20/2016	12/16/2028
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC SECURED COR	0		2	2.C FE	62,046	83.6670	41,833	50,000	61,351		(343)			4.973	3.480	MN	414	2,487	12/02/2021	05/01/2046
18977W-2B-5	CNO GLOBAL FUNDING SECURED CORP_BND 144A	0			1.G FE	2,998,080	95.5670	2,866,998	3,000,000	2,999,340		640			1.650	1.672	JJ	24,063	49,500	01/03/2022	01/06/2025
191098-AK-8	COCA-COLA CONSOLIDATED INC SENIOR CORP_B	0		1	2.A FE	1,899,525	97.7980	1,858,156	1,900,000	1,899,896		52			3.800	3.803	MN	7,220	72,200	11/20/2015	11/25/2025
191216-CQ-1	COCA-COLA CO SENIOR CORP_BND	0			1.E FE	64,855	92.9640	46,482	50,000	64,109		(366)			4.200	2.693	MS	560	2,100	12/02/2021	03/25/2050
191216-DC-1	COCA-COLA CO SENIOR CORP_BND	0		1	1.E FE	1,242,325	67.3130	841,413	1,250,000	1,242,897		180			2.500	2.529	MS	9,201	31,250	09/14/2020	03/15/2051
19416Q-EJ-5	COLGATE-PALMOLIVE CO SENIOR CORP_BND			1	1.D FE	48,818,055	92.1870	44,056,358	47,790,000	48,637,321		(26,333)			4.000	3.875	FA	722,160	1,911,600	04/01/2016	08/15/2045
19416Q-EK-2	COLGATE-PALMOLIVE CO SENIOR CORP_BND	0		2	1.D FE	61,886	87.2240	43,612	50,000	61,158		(357)			3.700	2.431	FA	771	1,850	12/02/2021	08/01/2047
195869-AG-7	COLONIAL PIPELINE CO SENIOR CORP_BND 144	0		1	1.G FE	23,681,697	115.1540	20,727,720	18,000,000	21,229,887		(260,013)			7.630	4.962	MN	118,265	1,258,950	10/11/2023	04/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195869-AP-7	COLONIAL PIPELINE CO SENIOR CORP_BND 144	0		1	1.G FE	3,905,772	96.9460	3,780,910	3,900,000	3,901,184		(632)			3.750	3.732	AO	36,563	146,250	09/16/2015	10/01/2025
20030N-AF-8	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	7,620,269	107.4080	8,055,593	7,500,000	7,627,393		(7,959)			5.650	5.447	JD	18,833	423,750	11/16/2022	06/15/2035
20030N-AK-7	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	7,621,883	113.9280	7,974,946	7,000,000	7,584,940		(34,459)			6.500	5.526	MN	58,139	455,000	11/16/2022	11/15/2035
20030N-BH-3	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	1,426,047	96.9230	1,163,080	1,200,000	1,383,757		(18,039)			4.250	2.359	JJ	23,517	51,000	08/13/2021	01/15/2033
20030N-BK-6	COMCAST CORPORATION SENIOR CORP_BND	0			1.G FE	63,360	94.8310	47,415	50,000	62,465		(440)			4.750	3.081	MS	792	2,375	12/02/2021	03/01/2044
20030N-BP-5	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE	4,340,320	96.5820	3,863,292	4,000,000	4,228,794		(16,279)			4.400	3.766	FA	66,489	176,000	03/22/2016	08/15/2035
20030N-BU-4	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE	4,434,600	77.6910	3,884,530	5,000,000	4,515,013		12,959			3.400	4.061	JJ	78,389	170,000	01/06/2017	07/15/2046
20030N-BW-0	COMCAST CORPORATION SENIOR CORP_BND	0		2	1.G FE	5,441,220	93.9190	5,635,140	6,000,000	5,473,575		32,355			2.350	5.526	JJ	65,017		10/16/2023	01/15/2027
20030N-CJ-8	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE	4,478,175	90.2400	4,060,800	4,500,000	4,483,027		881			3.900	3.935	MS	58,500	175,500	02/01/2018	03/01/2038
20030N-CL-3	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	2,198,548	96.7830	2,129,230	2,200,000	2,198,838		54			4.600	4.605	AO	21,364	101,200	10/03/2018	10/15/2038
20030N-CU-3	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	999,100	98.8080	988,081	1,000,000	999,472		66			4.250	4.259	AO	8,972	42,500	12/11/2018	10/15/2030
20030N-CZ-2	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE	30,676,200	76.7040	22,244,102	29,000,000	30,572,728		(39,577)			3.450	3.140	FA	416,875	1,000,500	04/14/2021	02/01/2050
20030N-CZ-2	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	1,057,800	76.7040	767,038	1,000,000	1,054,232		(1,365)			3.450	3.140	FA	14,375	34,500	04/14/2021	02/01/2050
20030N-DK-4	COMCAST CORPORATION SENIOR CORP_BND	0		2	1.G FE	5,416,557	96.2760	5,604,243	5,821,000	5,438,453		21,896			3.300	5.538	AO	48,023		10/16/2023	04/01/2027
20030N-DS-7	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	263,000	67.7470	178,175	263,000	263,000					2.887	2.887	MN	1,265	7,593	06/06/2022	11/01/2051
20030N-DW-8	COMCAST CORPORATION SENIOR CORP_BND			2	1.G FE	5,779,270	64.5870	4,262,709	6,600,000	5,793,370		9,078			2.987	3.564	MN	32,857	197,142	06/06/2022	11/01/2063
20268J-AC-7	COMMONSPIRIT HEALTH SECURED CORP_BND	0		2	1.G FE	59,820	84.2650	42,132	50,000	59,333		(240)			4.187	3.114	AO	523	2,094	12/02/2021	10/01/2049
20268J-AK-9	COMMONSPIRIT HEALTH SENIOR CORP_BND	0		2	1.G FE	6,584,000	103.4810	6,813,189	6,584,000	6,584,000					6.073	6.071	MN	66,641	406,510	10/18/2022	11/01/2027
20557#-AG-6	COMPUTERSHARE US CORP_BND	0			2.B	5,000,000	96.6740	4,833,696	5,000,000	5,000,000					4.360	4.360	MN	24,828	218,000	11/20/2018	11/20/2028
205887-CD-2	CONAGRA BRANDS INC SENIOR CORP_BND			1	2.C FE	20,000,215	97.6430	18,892,847	19,349,000	19,892,348		(26,125)			5.300	5.030	MN	170,916	1,025,497	06/14/2019	11/01/2038
205887-CD-2	CONAGRA BRANDS INC SENIOR CORP_BND	0		1	2.C FE	1,159,543	97.6430	1,123,865	1,151,000	1,159,029		(476)			5.300	5.030	MN	10,167	61,003	12/02/2021	11/01/2038
207597-EL-5	CONNECTICUT LIGHT AND POWER CO SECURED C	0		2	1.E FE	61,699	86.0370	43,018	50,000	61,034		(326)			4.000	2.731	AO	500	2,000	12/02/2021	04/01/2048
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP_BND	0		1	1.F FE	1,102,240	109.9700	1,099,704	1,000,000	1,054,355		(4,790)			5.900	5.124	AO	12,456	59,000	07/07/2010	10/15/2032
20825C-BC-7	CONOCOPHILLIPS SENIOR CORP_BND	0		2	1.F FE	997,750	96.9430	969,431	1,000,000	997,878		47			4.875	4.890	AO	12,188	48,750	05/06/2022	10/01/2047
20826F-AF-3	CONOCOPHILLIPS CO SENIOR CORP_BND	0		1	1.F FE	7,996,720	93.5540	7,484,336	8,000,000	7,997,910		149			4.150	4.153	MN	42,422	332,000	11/06/2014	11/15/2034
209111-FC-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	13,051,097	84.9690	11,568,543	13,615,000	13,169,153		14,900			3.950	4.199	MS	179,264	537,793	08/20/2014	03/01/2043
209111-FC-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO	0		1	1.G FE	1,921,160	84.9690	1,699,382	2,000,000	1,937,700		2,085			3.950	4.199	MS	26,333	79,000	08/18/2014	03/01/2043
209111-FK-4	CONSOLIDATED EDISON COMPANY OF SENIOR CO	0		2	1.G FE	5,966,400	84.3890	4,219,430	5,000,000	5,932,682		(15,739)			4.300	3.352	JD	17,917	215,000	10/19/2021	12/01/2056
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF SENIOR CO	0		2	1.G FE	12,005,876	87.4250	8,586,049	9,821,000	11,935,678		(32,727)			4.500	3.421	MN	56,471	441,945	10/19/2021	05/15/2058
21036P-BD-9	CONSTELLATION BRANDS INC SENIOR CORP_BND	0		2	2.B FE	67,153	99.8880	49,944	50,000	66,280		(430)			5.250	3.296	MN	335	2,625	12/02/2021	11/15/2048
210518-DA-1	CONSUMERS ENERGY COMPANY SECURED CORP_BN			1	1.F FE	16,381,239	84.5690	13,911,666	16,450,000	16,390,026		1,517			3.950	3.974	JJ	299,618	649,775	02/15/2017	07/15/2047
210518-DA-1	CONSUMERS ENERGY COMPANY SECURED CORP_BN	0		1	1.F FE	3,535,161	84.5690	3,002,214	3,550,000	3,537,057		327			3.950	3.974	JJ	64,659	140,225	02/15/2017	07/15/2047
21688*-AA-3	COOPERATIVE ENERGY A MISSISSIP CORP_BND				1.F	8,666,667	64.7540	5,612,013	8,666,667	8,666,667					3.150	3.150	MN	41,708	273,000	11/06/2019	11/06/2049
219023-AC-2	INGREDION INC SENIOR CORP_BND	0		1	2.B FE	1,971,021	109.2300	2,129,987	1,950,000	1,964,217		(656)			6.625	6.542	AO	27,273	129,188	04/24/2007	04/15/2037
219350-AW-5	CORNING INC SENIOR CORP_BND			1	2.A FE	5,073,428	92.4370	4,390,777	4,750,000	5,002,578		(8,972)			4.750	4.325	MS	66,434	225,625	07/24/2014	03/15/2042
219350-AW-5	CORNING INC SENIOR CORP_BND	0		1	2.A FE	267,023	92.4370	231,094	250,000	263,294		(472)			4.750	4.325	MS	3,497	11,875	07/24/2014	03/15/2042
219350-BF-1	CORNING INC SENIOR CORP_BND	0		2	2.A FE	12,253,391	86.9430	8,614,273	9,908,000	12,174,767		(37,254)			4.375	3.247	MN	55,388	433,475	11/05/2021	11/15/2057
219350-BQ-7	CORNING INC SENIOR CORP_BND	0		2	2.A FE	3,692,788	96.8200	3,969,600	4,100,000	3,694,264		863			5.450	6.073	MN	28,552	223,450	09/14/2022	11/15/2079
22003B-AM-8	COPT DEFENSE PROPERTIES LP SENIOR CORP_B	0		2	2.C FE	50,032	81.9130	40,956	50,000	50,027		(3)			2.750	2.742	AO	290	1,375	12/02/2021	04/15/2031
22160K-AQ-8	COSTCO WHOLESALE CORPORATION SENIOR CORP	0		2	1.E FE	48,669	83.0960	41,548	50,000	48,913		119			1.750	2.036	AO	173	875	12/02/2021	04/20/2032
22160N-AA-7	COSTAR GROUP INC SENIOR CORP_BND 144A	0		1	2.C FE	528,610	85.2710	426,355	500,000	519,211		(2,822)			2.800	2.144	JJ	6,456	14,000	07/28/2020	07/15/2030
224044-BV-8	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0			2.B FE	19,791,120	123.7590	14,851,104	12,000,000	19,034,316		(349,480)			8.375	3.397	MS	335,000	1,005,000	10/13/2021	03/01/2039
224044-CC-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1			1	2.B FE	25,677,239	84.2300	19,415,084	23,050,000	25,450,340		(85,556)			4.500	3.730	JD	2,881	1,037,250	03/29/2021	06/30/2043
224044-CC-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0		1	2.B FE	4,400,221	84.2300	3,327,097	3,950,000	4,361,338		(14,661)			4.500	3.730	JD	494	177,750	03/29/2021	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0		1	2.B FE	2,875,870	93.3860	2,801,580	3,000,000	2,877,833		1,964			4.800	5.290	FA	60,000		10/11/2023	02/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-CJ-4	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0		1	2.B FE	9,457,140	94.9790	9,497,910	10,000,000	9,493,722		27,105			3.500	5.025	FA	132,222	140,000	10/16/2023	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC SENIOR CORP_BND 1			1	2.B FE	10,649,947	83.6530	7,905,199	9,450,000	10,570,003		(30,826)			4.600	4.020	FA	164,220	434,700	04/12/2021	08/15/2047
224044-CK-1	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0		1	2.B FE	3,528,203	83.6530	2,969,678	3,550,000	3,530,752		442			4.600	4.020	FA	61,691	163,300	07/24/2017	08/15/2047
224044-CM-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0		2	2.B FE	1,581,100	63.7900	1,275,794	2,000,000	1,595,194		8,054			2.950	4.220	AO	14,750	59,000	03/18/2022	10/01/2050
224044-CP-0	COX COMMUNICATIONS INC SENIOR CORP_BND 1			2	2.B FE	13,000,650	72.7070	10,906,080	15,000,000	13,063,074		35,718			3.600	4.416	JD	24,000	540,000	03/25/2022	06/15/2051
224399-AP-0	REDCO CORP SENIOR CORP_BND			1	3.A FE	16,023,829	102.0250	15,162,896	14,862,000	15,670,786		(40,993)			6.550	5.944	MN	124,387	973,461	07/19/2013	11/15/2036
224399-AP-0	REDCO CORP SENIOR CORP_BND	0		1	3.A FE	271,458	102.0250	266,284	261,000	268,063		(349)			6.550	5.944	MN	2,184	17,096	10/20/2009	11/15/2036
22757#-AD-7	CROSS TEXAS TRANSMISSION LLC CORP_BND				2.B	10,000,000	85.7790	8,577,900	10,000,000	10,000,000					3.790	2.712	MS	95,803	379,000	09/15/2014	09/15/2034
22757#-AE-5	CROSS TEXAS TRANSMISSION LLC CORP_BND				2.B	15,000,000	81.7870	12,268,050	15,000,000	15,000,000					4.210	3.258	MS	159,629	631,500	09/15/2014	09/15/2044
22757#-AG-0	CROSS TEXAS TRANSMISSION LLC CORP_BND				2.B	4,000,000	80.8820	3,235,280	4,000,000	4,000,000					2.760	2.183	MS	27,907	110,400	08/18/2016	08/18/2031
22757#-AJ-4	CROSS TEXAS TRANSMISSION LLC CORP_BND				2.B	4,000,000	72.2680	2,890,720	4,000,000	4,000,000					3.530	3.056	MS	35,692	141,200	08/18/2016	08/18/2046
22822V-AC-5	CROWN CASTLE INC SENIOR CORP_BND	0		1	2.B FE	996,950	0.0000	964,331	1,000,000	999,163		320			3.700	3.736	JD	1,644	37,000	04/26/2016	06/15/2026
22822V-AF-8	CROWN CASTLE INC SENIOR CORP_BND			1	2.B FE	11,849,367	88.4680	9,819,915	11,100,000	11,799,661		(19,010)			4.750	4.298	MN	67,371	527,250	03/11/2021	05/15/2047
22822V-AF-8	CROWN CASTLE INC SENIOR CORP_BND	0		1	2.B FE	62,072	88.4680	44,234	50,000	61,404		(329)			4.750	4.298	MN	303	2,375	12/02/2021	05/15/2047
22822V-AG-6	CROWN CASTLE INC SENIOR CORP_BND	0		2	2.B FE	2,535,702	98.3640	2,557,454	2,600,000	2,567,303		31,601			3.200	5.147	MS	27,733	41,600	05/01/2023	09/01/2024
22822V-AH-4	CROWN CASTLE INC SENIOR CORP_BND	0		1	2.B FE	4,382,570	95.3000	4,288,514	4,500,000	4,446,762		13,119			3.650	3.998	MS	54,750	164,250	09/12/2018	09/01/2027
22822V-AK-7	CROWN CASTLE INC SENIOR CORP_BND	0		1	2.B FE	3,984,600	95.0720	3,802,896	4,000,000	3,993,044		1,530			3.800	3.846	FA	57,422	152,000	01/09/2018	02/15/2028
22822V-AQ-4	CROWN CASTLE INC SENIOR CORP_BND			1	2.B FE	12,029,513	81.0550	9,118,688	11,250,000	11,985,497		(16,473)			4.150	3.776	JJ	233,438	466,875	03/11/2021	07/01/2050
22822V-AQ-4	CROWN CASTLE INC SENIOR CORP_BND	0		1	2.B FE	2,617,755	81.0550	2,026,375	2,500,000	2,611,067		(2,495)			4.150	3.776	JJ	51,875	103,750	03/02/2022	07/01/2050
22822V-AX-9	CROWN CASTLE INC SENIOR CORP_BND			1	2.B FE	9,070,200	71.4780	7,147,750	10,000,000	9,163,279		34,644			2.900	3.553	AO	72,500	290,000	03/30/2021	04/01/2041
22966R-AC-0	CUBESMART LP SENIOR CORP_BND	0		1	2.B FE	1,994,700	97.7130	1,954,266	2,000,000	1,998,856		577			4.000	4.032	MN	10,222	80,000	10/19/2015	11/15/2025
22966R-AD-8	CUBESMART LP SENIOR CORP_BND	0		1	2.B FE	14,925,600	94.8860	14,232,945	15,000,000	14,977,953		7,803			3.125	3.183	MS	156,250	468,750	08/08/2016	09/01/2026
22966R-AG-1	CUBESMART LP SENIOR CORP_BND	0		2	2.B FE	48,625	81.8980	40,949	50,000	48,910		139			2.000	2.334	FA	378	1,000	12/02/2021	02/15/2031
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C	0			2.A	4,024,211	89.9210	3,618,620	4,024,211	4,024,211					4.010	4.043	MON	7,172	161,371	07/14/2016	10/15/2036
22977@-AA-9	PENNSYLVANIA MANUFACTURERS ASS CORP_BND				1.F Z	19,337,730	84.4470	16,330,133	19,337,730	19,337,730					3.870	3.870	MON	33,261	748,370	12/15/2016	12/15/2038
231021-AQ-9	CUMMINS INC SENIOR CORP_BND			1	1.E FE	16,666,304	98.3510	14,605,168	14,850,000	16,355,089		(50,508)			4.875	4.112	AO	180,984	723,938	01/13/2017	10/01/2043
231021-AQ-9	CUMMINS INC SENIOR CORP_BND	0		1	1.E FE	2,411,887	98.3510	2,114,553	2,150,000	2,357,803		(6,948)			4.875	4.112	AO	26,203	104,813	01/13/2017	10/01/2043
231021-AS-5	CUMMINS INC SENIOR CORP_BND	0		2	1.F FE	48,226	66.3020	33,151	50,000	48,313		42			2.600	3.174	MS	433	1,300	12/02/2021	09/01/2050
231021-AS-5	CUMMINS INC SENIOR CORP_BND			2	1.F FE	11,153,750	66.3020	8,287,788	12,500,000	11,211,139		30,357			2.600	3.174	MS	108,333	325,000	02/01/2022	09/01/2050
23157#-AH-2	CURTISS-WRIGHT CORPORATION CORP_BND				2.A PL	4,500,000	93.8240	4,222,080	4,500,000	4,500,000					4.050	4.050	FA	63,281	182,250	02/26/2013	02/26/2028
232820-AK-6	CYTEC INDUSTRIES INC SENIOR CORP_BND	0		1	2.A FE	4,997,950	96.7360	4,836,775	5,000,000	4,999,682		228			3.950	3.955	MN	32,917	197,500	11/05/2014	05/01/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP SENIOR CORP_B	0		1	2.C FE	1,511,250	99.8750	1,498,125	1,500,000	1,507,432		(1,229)			5.125	5.015	MN	9,823	76,875	08/03/2020	05/15/2029
233331-BJ-5	DTE ENERGY COMPANY SENIOR CORP_BND	0		2	2.B FE	5,571,866	100.6910	5,854,163	5,814,000	5,581,691		9,825			4.875	5.916	JD	23,619	156,675	10/16/2023	06/01/2028
23338V-AB-2	DTE ELECTRIC COMPANY SECURED CORP_BND	0		1	1.F FE	2,489,775	99.4900	2,487,253	2,500,000	2,499,763		1,134			3.650	3.697	MS	26,868	91,250	08/20/2013	03/15/2024
23338V-AL-0	DTE ELECTRIC COMPANY SECURED CORP_BND	0		2	1.F FE	52,129	70.3940	35,197	50,000	52,020		(54)			2.950	2.730	MS	492	1,475	12/02/2021	03/01/2050
23357*-AG-6	DTE GAS CO CORP_BND				1.F	9,000,000	73.9830	6,658,470	9,000,000	9,000,000					4.070	4.070	JD	16,280	366,300	12/15/2016	12/15/2046
233853-AG-5	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO	0		1	2.A FE	41,576,966	88.6430	36,968,355	41,705,000	41,612,209		17,430			2.375	2.423	JD	46,773	990,494	12/02/2021	12/14/2028
23386#-AV-4	DAIRY FARMERS OF AMERICA INC SENIOR CORP	0			2.B FE	3,000,000	92.3940	2,771,812	3,000,000	3,000,000					5.030	5.030	JJ	74,612	150,900	01/03/2019	01/03/2034
235851-AR-3	DANAHER CORPORATION SENIOR CORP_BND			1	1.G FE	20,170,740	92.7600	16,696,818	18,000,000	19,796,733		(56,519)			4.375	3.682	MS	231,875	787,500	12/09/2016	09/15/2045
235851-AR-3	DANAHER CORPORATION SENIOR CORP_BND	0		1	1.G FE	63,320	92.7600	46,380	50,000	62,455		(425)			4.375	3.682	MS	644	2,188	12/02/2021	09/15/2045
237194-AM-7	DARDEN RESTAURANTS INC SENIOR CORP_BND	0		2	2.B FE	59,329	84.5380	42,269	50,000	58,845		(239)			4.550	3.449	FA	859	2,275	12/02/2021	02/15/2048
244199-BF-1	DEERE & CO SENIOR CORP_BND	0		2	1.F FE	1,032,894	90.0360	945,374	1,050,000	1,038,173		355			3.900	3.980	JD	2,503	40,950	12/02/2021	06/09/2042
244199-BG-9	DEERE & CO SENIOR CORP_BND			1	1.F FE	26,487,663	74.8220	20,127,226	26,900,000	26,526,436		9,496			2.875	2.949	MS	244,902	773,375	09/20/2019	09/07/2049
244199-BG-9	DEERE & CO SENIOR CORP_BND	0		1	1.F FE	999,600	74.8220	748,224	1,000,000	999,639		9			2.875	2.949	MS	9,104	28,750	09/03/2019	09/07/2049
24618#-AW-0	DELAWARE NORTH COMPANIES INC CORP_BND	0			2.C	4,000,000	84.7060	3,388,252	4,000,000	4,000,000					4.290	4.290	JD	5,243	171,600	12/20/2017	12/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24703D-BH-3	DELL INTERNATIONAL LLC SENIOR CORP_BND			2	2.B FE	26,938,932	73.3390	22,001,670	30,000,000	26,954,377		15,445			3.450	3.959	JD	46,000	517,500	09/27/2023	12/15/2051
24703D-BH-3	DELL INTERNATIONAL LLC SENIOR CORP_BND	0		2	2.B FE	11,391,038	73.3390	8,800,668	12,000,000	11,393,782		2,743			3.450	3.959	JD	18,400	207,000	10/04/2023	12/15/2051
24703T-AJ-5	DELL INTERNATIONAL LLC SECURED CORP_BND	0		2	2.B FE	11,433,985	122.3400	9,175,500	7,500,000	10,947,705		(228,211)			8.100	3.411	JJ	280,125	607,500	11/09/2021	07/15/2036
24710X-AF-5	DELMARVA POWER & LIGHT COMPANY SENIOR CO	0			2.A FE	6,400,020	103.5680	5,696,262	5,500,000	5,745,382		(70,317)			7.720	6.110	FA	176,917	424,600	12/07/2010	02/01/2027
247361-ZX-9	DELTA AIR LINES INC SECURED CORP_BND 144	0			2.B FE	6,886,800	101.6250	6,097,500	6,000,000	6,358,859		(261,847)			7.000	2.412	MN	70,000	420,000	12/14/2021	05/01/2025
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS TH SENIOR CO				2.B FE	3,257,336	93.1900	3,035,498	3,257,336	3,257,336					3.875	3.875	JJ	52,943	126,222	08/10/2015	01/30/2029
250847-EH-9	DTE ELECTRIC COMPANY SECURED CORP_BND			1	1.F FE	2,172,580	88.5690	1,771,386	2,000,000	2,124,413		(4,964)			4.500	3.996	MS	30,000	90,000	01/12/2012	09/01/2041
250847-EH-9	DTE ELECTRIC COMPANY SECURED CORP_BND	0		1	1.F FE	1,086,290	88.5690	885,693	1,000,000	1,062,207		(2,482)			4.500	3.996	MS	15,000	45,000	01/12/2012	09/01/2041
25245B-AA-5	DIAGEO INVESTMENT CORPORATION SENIOR COR			1	1.G FE	3,308,896	91.1560	3,053,733	3,350,000	3,317,969		1,124			4.250	4.326	MN	19,774	142,375	08/05/2014	05/11/2042
25245B-AA-5	DIAGEO INVESTMENT CORPORATION SENIOR COR	0		1	1.G FE	987,730	91.1560	911,562	1,000,000	990,439		335			4.250	4.326	MN	5,903	42,500	08/05/2014	05/11/2042
25278X-AQ-2	DIAMONDBACK ENERGY INC SENIOR CORP_BND			2	2.B FE	18,231,205	83.4340	13,403,608	16,065,000	18,137,936		(45,255)			4.400	3.641	MS	190,460	706,860	11/17/2021	03/24/2051
253393-AG-7	DICKS SPORTING GOODS INC SENIOR CORP_BND	0		2	2.C FE	11,538,490	71.1310	8,255,452	11,606,000	11,540,882		1,214			4.100	4.134	JJ	219,418	475,846	01/14/2022	01/15/2052
25466A-AJ-0	DISCOVER BANK SENIOR CORP_BND			2	2.B FE	3,995,640	94.6020	3,784,088	4,000,000	3,998,732		464			3.450	3.463	JJ	59,033	138,000	07/21/2016	07/27/2026
25466A-AP-6	DISCOVER BANK SENIOR CORP_BND	0		2	2.B FE	1,298,050	95.0800	1,236,037	1,300,000	1,298,972		192			4.650	4.669	MS	18,135	60,450	09/10/2018	09/13/2028
25468T-EK-8	WALT DISNEY CO SENIOR CORP_BND	0			1.G FE	704,602	115.7960	752,671	650,000	696,751		(2,082)			6.750	5.985	JJ	20,963	43,875	11/27/2019	01/09/2038
254687-EX-0	WALT DISNEY CO SENIOR CORP_BND	0		2	1.G FE	66,549	98.0370	49,018	50,000	65,500		(515)			4.950	2.974	AO	523	2,475	12/02/2021	10/15/2045
254687-FM-3	WALT DISNEY CO SENIOR CORP_BND			1	1.G FE	3,775,320	68.9380	2,757,528	4,000,000	3,789,512		5,345			2.750	3.047	MS	36,667	110,000	04/14/2021	09/01/2049
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND	0			1.G FE	9,727,957	115.1250	9,210,032	8,000,000	8,891,646		(85,954)			7.000	5.271	MS	186,667	560,000	05/04/2011	03/01/2032
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND				1.G FE	1,490,400	115.1250	1,381,505	1,200,000	1,349,279		(14,403)			7.000	5.271	MS	28,000	84,000	12/03/2010	03/01/2032
25468P-CP-9	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND			1	1.G FE	5,116,850	91.8650	4,593,240	5,000,000	5,090,046		(3,383)			4.375	4.229	FA	82,031	218,750	07/24/2014	08/16/2041
25468P-CR-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND			1	1.G FE	22,461,398	89.6330	20,391,417	22,750,000	22,532,590		8,003			4.125	4.201	JD	78,203	938,438	07/24/2014	12/01/2041
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	0		1	2.C FE	4,821,100	97.3700	4,868,515	5,000,000	4,968,881		24,738			3.450	3.984	MS	50,792	172,500	05/03/2017	03/15/2025
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	0		1	2.C FE	4,995,000	89.7500	4,487,520	5,000,000	4,996,072		195			5.000	5.008	MS	70,139	250,000	09/07/2017	09/20/2037
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	0		2	2.C FE	6,196,700	86.2290	4,311,430	5,000,000	6,131,499		(30,201)			5.200	3.734	MS	72,944	260,000	10/13/2021	09/20/2047
256141-AB-8	DOCTORS CO SENIOR CORP_BND 144A	0		2	2.B FE	10,000,000	79.4370	7,943,680	10,000,000	10,000,000					4.500	4.498	JJ	203,750	450,000	01/12/2022	01/18/2032
256677-AH-8	DOLLAR GENERAL CORPORATION SENIOR CORP_B	0		2	2.B FE	59,185	78.4860	39,243	50,000	58,742		(218)			4.125	3.131	AO	504	2,063	12/02/2021	04/03/2050
25746U-BQ-1	DOMINION ENERGY INC SENIOR CORP_BND			1	2.B FE	10,632,020	82.5400	7,841,300	9,500,000	10,525,675		(40,718)			4.050	3.259	MS	113,288	384,750	04/21/2021	09/15/2042
25746U-BQ-1	DOMINION ENERGY INC SENIOR CORP_BND	0		1	2.B FE	559,580	82.5400	412,700	500,000	553,983		(2,143)			4.050	3.259	MS	5,963	20,250	04/21/2021	09/15/2042
260003-AK-4	DOVER CORP SENIOR CORP_BND	0		1	2.A FE	1,726,095	100.0030	1,750,046	1,750,000	1,732,026		619			5.375	5.468	MS	31,354	94,063	02/16/2011	03/01/2041
260543-BY-8	DOW CHEMICAL COMPANY THE SENIOR CORP_BN	0			2.A FE	16,070,580	138.3350	12,450,177	9,000,000	15,400,347		(312,061)			9.400	3.415	MN	108,100	846,000	10/20/2021	05/15/2039
260543-CE-1	DOW CHEMICAL COMPANY THE SENIOR CORP_BN			1	2.A FE	23,728,989	98.2130	21,950,516	22,350,000	23,461,089		(40,130)			5.250	4.824	MN	149,931	1,173,375	05/23/2019	11/15/2041
260543-CE-1	DOW CHEMICAL COMPANY THE SENIOR CORP_BN	0		1	2.A FE	692,341	98.2130	638,382	650,000	681,852		(1,150)			5.250	4.824	MN	4,360	34,125	05/16/2012	11/15/2041
260543-CK-7	DOW CHEMICAL COMPANY THE SENIOR CORP_BN			1	2.A FE	9,763,600	95.5920	9,559,200	10,000,000	9,848,213		10,818			4.250	4.429	AO	106,250	425,000	09/09/2014	10/01/2034
260543-CY-7	DOW CHEMICAL COMPANY THE SENIOR CORP_BN	0		1	2.A FE	16,307,481	101.1010	17,553,121	17,362,000	16,492,764		148,098			4.800	5.670	MN	71,763	833,376	11/25/2019	11/30/2028
260543-DD-2	DOW CHEMICAL COMPANY THE SENIOR CORP_BN			1	2.A FE	27,941,140	77.4410	20,909,097	27,000,000	27,887,762		(20,788)			3.600	3.416	MN	124,200	972,000	04/15/2021	11/15/2050
260543-DD-2	DOW CHEMICAL COMPANY THE SENIOR CORP_BN	0		1	2.A FE	995,420	77.4410	774,411	1,000,000	995,732		93			3.600	3.416	MN	4,600	36,000	03/30/2021	11/15/2050
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP_BND	0		2	2.A FE	7,723,590	99.2740	6,949,208	7,000,000	7,339,542		(191,523)			4.493	1.643	MN	40,187	314,510	12/21/2021	11/15/2025
26078J-AE-0	DUPONT DE NEMOURS INC SENIOR CORP_BND			1	2.A FE	13,447,220	102.6710	12,320,544	12,000,000	13,196,849		(58,762)			5.319	5.567	MN	81,558	638,280	06/05/2019	11/15/2038
26078J-AE-0	DUPONT DE NEMOURS INC SENIOR CORP_BND	0		1	2.A FE	30,237,437	102.6710	34,035,503	33,150,000	30,377,094		110,901			5.319	5.567	MN	225,304	1,763,249	12/02/2021	11/15/2038
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP_BND			1	2.B FE	2,988,863	90.4240	2,577,087	2,850,000	2,971,470		(3,458)			4.500	4.184	MN	16,388	128,250	06/15/2018	11/15/2045
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP_BND	0		1	2.B FE	2,315,557	90.4240	1,989,330	2,200,000	2,301,772		(2,935)			4.500	4.184	MN	12,650	99,000	12/02/2021	11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC SENIOR CORP_BND			2	2.B FE	509,170	88.6380	443,191	500,000	508,799		(229)			4.420	4.297	JD	982	22,100	03/21/2022	12/15/2046
26138E-AY-5	KEURIG DR PEPPER INC SENIOR CORP_BND	0		2	2.B FE	1,018,340	88.6380	886,381	1,000,000	1,017,599		(458)			4.420	4.297	JD	1,964	44,200	03/21/2022	12/15/2046
264399-ED-4	DUKE ENERGY CAROLINAS LLC SENIOR CORP_BN	0			2.A FE	7,343,280	110.2680	7,718,760	7,000,000	7,311,272		(26,506)			6.450	5.797	AO	95,317	451,500	10/12/2022	10/15/2032
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC SENIOR CORP_B	0		1	2.B FE	6,145,153	104.5460	6,115,929	5,850,000	6,007,209		(14,425)			6.750	6.322	FA	149,175	394,875	03/05/2010	02/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441C-AT-2	DUKE ENERGY CORP SENIOR CORP_BND	0		1	2.B FE	3,876,200	77.9660	3,118,636	4,000,000	3,892,038		2,910			3.750	3.931	MS	50,000	150,000	01/23/2018	09/01/2046
26441C-AX-3	DUKE ENERGY CORP SENIOR CORP_BND	0		1	2.B FE	5,983,140	94.8180	5,689,056	6,000,000	5,993,288		1,722			3.150	3.183	FA	71,400	189,000	08/07/2017	08/15/2027
26441C-AY-1	DUKE ENERGY CORP SENIOR CORP_BND			1	2.B FE	10,463,680	79.6380	7,565,648	9,500,000	10,397,735		(25,351)			3.950	3.359	FA	141,761	375,250	04/21/2021	08/15/2047
26441C-AY-1	DUKE ENERGY CORP SENIOR CORP_BND	0		1	2.B FE	550,720	79.6380	398,192	500,000	547,249		(1,334)			3.950	3.359	FA	7,461	19,750	04/21/2021	08/15/2047
26441C-BL-8	DUKE ENERGY CORP SENIOR CORP_BND	0		2	2.B FE	2,014,236	86.9450	1,738,904	2,000,000	2,011,289		(1,446)			2.550	2.462	JD	2,267	51,000	12/06/2021	06/15/2031
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_	0		1	2.C FE	3,790,595	96.5510	3,717,210	3,850,000	3,813,709		2,057			6.250	6.366	FA	90,903	240,625	01/12/2006	08/15/2035
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_	0		1	2.C FE	10,000,000	93.1230	9,312,330	10,000,000	10,000,000					3.616	3.614	FA	150,667	361,600	07/19/2017	08/01/2027
266233-AJ-4	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_	0		2	2.C FE	50,052	80.2640	40,132	50,000	50,043		(5)			2.775	2.763	JJ	671	1,388	12/02/2021	01/07/2032
26875P-AN-1	EOG RESOURCES INC SENIOR CORP_BND	0		1	1.G FE	1,963,540	92.1240	1,842,478	2,000,000	1,972,748		1,879			3.900	4.052	AO	19,500	78,000	09/06/2018	04/01/2035
26875P-AQ-4	EOG RESOURCES INC SENIOR CORP_BND	0		1	1.G FE	4,517,600	99.1140	3,964,544	4,000,000	4,387,132		(25,902)			5.100	4.042	JJ	94,067	204,000	03/14/2019	01/15/2036
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144	0		1	2.A FE	958,750	116.4050	1,164,045	1,000,000	970,071		1,222			7.000	7.349	AO	14,778	70,000	09/29/2009	10/15/2037
26884A-BB-8	ERP OPERATING LP SENIOR CORP_BND	0		2	1.G FE	63,227	88.6900	44,345	50,000	62,311		(450)			4.500	2.873	JJ	1,125	2,250	12/02/2021	07/01/2044
26884A-BF-9	ERP OPERATING LP SENIOR CORP_BND	0		1	1.G FE	21,879,220	95.1250	20,927,500	22,000,000	21,962,416		12,548			2.850	2.913	MN	104,500	627,000	10/05/2016	11/01/2026
26884A-BH-5	ERP OPERATING LP SENIOR CORP_BND			1	1.G FE	11,851,806	79.7700	9,652,170	12,100,000	11,882,711		5,372			4.000	4.122	FA	201,667	484,000	07/31/2017	08/01/2047
26884A-BH-5	ERP OPERATING LP SENIOR CORP_BND	0		1	1.G FE	2,834,054	79.7700	2,313,330	2,900,000	2,842,251		1,425			4.000	4.122	FA	48,333	116,000	07/31/2017	08/01/2047
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144	0		2	2.A FE	60,018	86.6870	43,343	50,000	59,425		(292)			4.200	3.032	MN	350	2,100	12/02/2021	11/01/2046
26884U-A*-0	EPR PROPERTIES CORP_BND				2.C FE	10,000,000	98.4100	9,841,000	10,000,000	10,000,000					4.350	4.350	FA	155,875	435,000	08/22/2016	08/22/2024
26885B-AB-6	EQM MIDSTREAM PARTNERS LP SENIOR CORP_BN	0		1	3.C FE	2,013,340	96.5000	1,930,000	2,000,000	2,004,496		(1,536)			4.125	4.037	JD	6,875	82,500	07/07/2017	12/01/2026
26969P-AB-4	EAGLE MATERIALS INC SENIOR CORP_BND	0		2	2.B FE	49,390	84.9690	42,484	50,000	49,510		58			2.500	2.645	JJ	625	1,250	12/02/2021	07/01/2031
26986*-AA-1	EAGLE SOLAR LLC CORP_BND	0			3.A	4,030,084	90.4380	3,644,717	4,030,084	4,030,084					4.820	4.820	JD	540	194,250	11/01/2018	12/31/2042
27326#-AB-2	EAST KENTUCKY PWR COOPERATIVE CORP_BND				2.A	9,540,000	82.6480	7,884,619	9,540,000	9,540,000					4.610	4.610	FA	177,139	439,794	02/06/2014	02/06/2044
27616#-AF-2	EASTERLY GOVERNMENT PROPERTIES CORP_BND				2.B	40,000,000	84.9860	33,994,400	40,000,000	40,000,000					3.980	3.980	MS	482,022	1,592,000	09/12/2019	09/12/2034
276480-AB-6	EASTERN GAS TRANSMISSION AND S SENIOR CO	0		2	1.G FE	12,111,707	73.0150	8,031,650	11,000,000	12,076,659		(26,685)			3.900	3.326	MN	54,817	429,000	08/24/2022	11/15/2049
277432-AD-2	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	0			2.B FE	17,316,357	107.4710	18,435,490	17,154,000	17,276,471		(33,627)			7.600	7.497	FA	543,210	1,303,704	01/03/2011	02/01/2027
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND			1	2.B FE	5,211,675	91.1040	4,782,950	5,250,000	5,221,197		933			4.800	4.830	MS	84,000	252,000	05/29/2012	09/01/2042
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	0		1	2.B FE	904,560	91.1040	819,934	900,000	905,302		(243)			4.800	4.830	MS	14,400	43,200	12/02/2021	09/01/2042
278058-AY-8	EATON CORPORATION SENIOR CORP_BND	0			1.G FE	12,182,444	107.3100	11,648,522	10,855,000	11,663,930		(58,332)			5.450	4.556	AO	124,893	591,598	02/25/2013	10/15/2034
278058-DB-5	EATON CORPORATION SENIOR CORP_BND	0		1	1.G FE	1,313,450	104.6250	1,307,814	1,250,000	1,291,754		(2,178)			5.800	5.437	MS	21,347	72,500	08/20/2010	03/15/2037
278062-AD-6	EATON CORPORATION SENIOR CORP_BND	0		1	1.G FE	57,744	96.8640	48,432	50,000	56,424		(646)			4.000	3.771	MN	328	2,000	12/02/2021	11/02/2032
278062-AD-6	EATON CORPORATION SENIOR CORP_BND			1	1.G FE	16,844,086	96.8640	15,837,231	16,350,000	16,621,953		(25,703)			4.000	3.771	MN	107,183	654,000	11/14/2013	11/02/2032
278062-AE-4	EATON CORPORATION SENIOR CORP_BND			1	1.G FE	976,030	91.1080	911,082	1,000,000	981,153		639			4.150	4.297	MN	6,801	41,500	07/25/2014	11/02/2042
278642-AV-5	EBAY INC SENIOR CORP_BND	0		2	2.A FE	6,372,009	96.0820	6,053,166	6,300,000	6,325,961		(22,972)			1.900	1.525	MS	36,575	119,700	12/21/2021	03/11/2025
278642-AZ-6	EBAY INC SENIOR CORP_BND	0		2	2.A FE	55,197	76.1970	38,099	50,000	54,959		(117)			3.650	3.103	MN	259	1,825	12/02/2021	05/10/2051
278865-AW-0	ECOLAB INC SENIOR CORP_BND			2	1.G FE	4,517,546	79.4840	3,735,743	4,700,000	4,525,754		4,634			3.700	3.948	MN	28,983	173,900	03/23/2022	11/01/2046
278865-AW-0	ECOLAB INC SENIOR CORP_BND	0		2	1.G FE	961,180	79.4840	794,839	1,000,000	962,926		986			3.700	3.948	MN	6,167	37,000	03/23/2022	11/01/2046
278865-BA-7	ECOLAB INC SENIOR CORP_BND			1	1.G FE	8,654,841	87.4020	7,604,000	8,700,000	8,660,266		980			3.950	3.980	JD	28,638	343,650	04/19/2018	12/01/2047
278865-BG-4	ECOLAB INC SENIOR CORP_BND	0		2	1.G FE	45,493	61.5480	30,774	50,000	45,720		111			2.125	2.571	FA	401	1,063	12/02/2021	08/15/2050
278865-BN-9	ECOLAB INC SENIOR CORP_BND			2	1.G FE	39,976,816	68.1100	27,295,203	40,075,000	39,981,286		2,217			2.700	2.712	JD	48,090	1,082,025	12/06/2021	12/15/2051
27965#-AN-2	EDENS INVESTMENT TRUST CORP_BND				2.B PL	8,000,000	93.4830	7,478,640	8,000,000	8,000,000					3.630	3.630	MN	34,687	290,400	05/18/2015	05/18/2027
27965#-AP-7	EDENS LP CORP_BND				2.B PL	15,000,000	89.4560	13,418,400	15,000,000	15,000,000					3.780	3.780	MN	67,725	567,000	05/18/2015	05/18/2030
281020-AY-3	EDISON INTERNATIONAL SENIOR CORP_BND	0		2	2.B FE	8,535,428	100.8440	8,976,098	8,901,000	8,548,497		13,068			5.250	6.205	MN	59,711	233,651	10/16/2023	11/15/2028
283677-AW-2	EL PASO ELECTRIC COMPANY SENIOR CORP_BND	0		1	2.B FE	20,003,460	101.3200	18,774,633	18,530,000	19,458,263		(58,831)			6.000	5.394	MN	142,063	1,111,800	04/10/2012	05/15/2035
28370T-AD-1	KINDER MORGAN ENERGY PARTNERS SENIOR COR	0		1	2.B FE	3,839,910	113.5310	3,405,921	3,000,000	3,707,832		(25,313)			7.500	5.358	MN	28,750	225,000	01/22/2018	11/15/2040
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS SENIOR COR			1	2.B FE	7,466,625	86.5860	6,493,928	7,500,000	7,474,025		840			4.700	4.137	MN	58,750	352,500	11/01/2012	11/01/2042
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS SENIOR COR	0		1	2.B FE	14,040,575	86.5860	10,823,213	12,500,000	13,926,349		(54,065)			4.700	4.137	MN	97,917	587,500	10/19/2021	11/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28501*-AQ-8	ELECTRIC TRANSMISSION TEXAS LL CORP_BND				2.B	15,000,000	95.7090	14,356,350	15,000,000	15,000,000					4.650	4.650	JJ	302,250	697,500	07/25/2012	07/25/2032
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LL CORP_BND				2.B	1,000,000	96.4050	964,050	1,000,000	1,000,000					3.600	3.600	MN	4,200	36,000	11/19/2013	11/19/2025
285512-AD-1	ELECTRONIC ARTS INC SENIOR CORP_BND	0		1	2.A FE	35,616,287	100.1860	36,066,816	36,000,000	35,622,710		119,957			4.800	4.576	MS	576,000	1,728,000	01/03/2022	03/01/2026
285512-AE-9	ELECTRONIC ARTS INC SENIOR CORP_BND	0		2	2.A FE	47,855	83.5060	41,753	50,000	48,299		217			1.850	2.372	FA	349	925	12/02/2021	02/15/2031
28932M-AD-7	ELM ROAD GENERATING STATION SU SECURED C	0			1.F FE	2,000,000	99.8240	1,996,488	2,000,000	2,000,000					6.090	6.089	FA	47,367	121,800	02/03/2010	02/11/2040
28932M-AG-0	ELM ROAD GENERATING STATION SU SENIOR CO	0			1.F FE	5,668,562	96.2660	4,812,946	4,999,659	5,269,756		(37,109)			4.673	3.111	JJ	105,135	233,634	04/02/2013	01/19/2031
28932M-AJ-4	ELM ROAD GENERATING STATION SU SECURED C				1.F FE	10,830,885	92.6970	9,037,958	9,750,000	10,485,995		(41,216)			5.848	5.029	JJ	256,581	570,180	07/01/2013	01/19/2041
291011-BB-9	EMERSON ELECTRIC CO SENIOR CORP_BND	0		1	1.F FE	4,124,095	109.3970	4,375,864	4,000,000	4,120,639		(4,780)			6.125	5.822	AO	51,722	245,000	11/16/2022	04/15/2039
291011-BD-5	EMERSON ELECTRIC CO SENIOR CORP_BND			1	1.F FE	6,902,460	103.2360	6,194,142	6,000,000	6,744,536		(32,527)			5.250	4.173	MN	40,250	315,000	09/06/2018	11/15/2039
291011-BD-5	EMERSON ELECTRIC CO SENIOR CORP_BND	0		1	1.F FE	1,150,410	103.2360	1,032,357	1,000,000	1,124,089		(5,421)			5.250	4.173	MN	6,708	52,500	09/06/2018	11/15/2039
291011-BM-5	EMERSON ELECTRIC CO SENIOR CORP_BND	0		2	1.F FE	50,078	68.3660	34,183	50,000	50,075		(2)			2.750	2.742	AO	290	1,375	12/02/2021	10/15/2050
29157T-AE-6	EMORY UNIVERSITY SENIOR CORP_BND	0		2	1.C FE	54,505	72.0160	36,008	50,000	54,273		(114)			2.969	2.521	MS	495	1,485	12/02/2021	09/01/2050
29250R-AD-8	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_	0		1	2.A FE	8,791,457	102.3430	8,568,181	8,372,000	8,609,271		(18,798)			5.950	5.559	JD	41,511	498,134	09/09/2010	06/01/2033
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_	0		1	2.A FE	3,182,715	98.4950	3,447,315	3,500,000	3,195,290		10,083			5.500	6.167	MS	56,681	192,500	09/08/2010	09/15/2040
29273R-AP-4	ENERGY TRANSFER LP SENIOR CORP_BND	0		1	2.C FE	847,850	100.6130	855,206	850,000	848,366		52			6.050	6.068	JD	4,285	51,425	05/09/2011	06/01/2041
29364G-AK-9	ENTERGY CORPORATION SENIOR CORP_BND			2	2.B FE	21,621,800	76.0030	15,200,680	20,000,000	21,547,898		(37,217)			3.750	3.304	JD	33,333	750,000	12/21/2021	06/15/2050
29364G-AL-7	ENTERGY CORPORATION SENIOR CORP_BND	0		1	2.B FE	1,097,258	88.1460	881,460	1,000,000	1,064,828		(9,825)			2.800	1.695	JD	1,244	28,000	08/18/2020	06/15/2030
29365@-AB-2	ENTERGY NEW ORLEANS LLC CORP_BND				2.B	3,000,000	95.6110	2,868,330	3,000,000	3,000,000					3.000	3.000	MS	26,500	90,000	03/11/2020	03/15/2025
29365@-AC-0	ENTERGY NEW ORLEANS LLC CORP_BND				2.B	12,000,000	80.1530	9,618,360	12,000,000	12,000,000					3.750	3.750	MS	132,500	450,000	03/11/2020	03/15/2040
293791-AP-4	ENTERPRISE PRODUCTS OPERATING SENIOR COR	0		1	1.G FE	3,802,320	114.0650	3,421,956	3,000,000	3,580,533		(41,355)			6.650	4.379	AO	42,117	199,500	09/13/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR	0		1	1.G FE	3,033,150	103.4750	3,104,256	3,000,000	3,021,133		(1,326)			5.750	5.664	MS	57,500	172,500	07/13/2011	03/01/2035
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR	0		1	1.G FE	6,114,944	122.1960	4,887,832	4,000,000	5,895,560		(101,967)			7.550	3.349	AO	63,756	302,000	10/20/2021	04/15/2038
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR	0		1	1.G FE	5,697,819	98.3670	5,902,008	6,000,000	5,777,631		64,087			3.950	4.544	FA	89,533	237,000	04/04/2016	02/15/2027
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	1.G FE	9,487,175	88.2540	8,384,159	9,500,000	9,488,594		267			4.250	4.258	FA	152,528	403,750	02/01/2018	02/15/2048
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR	0		1	1.G FE	499,325	88.2540	441,272	500,000	499,400		14			4.250	4.258	FA	8,028	21,250	02/01/2018	02/15/2048
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR	0		1	1.G FE	11,036,222	98.6400	11,627,660	11,788,000	11,063,087		26,865			4.150	5.633	AO	101,917		10/16/2023	10/16/2028
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	1.G FE	8,706,940	73.0150	6,936,378	9,500,000	8,747,581		15,133			3.200	3.653	FA	114,844	304,000	03/26/2021	02/15/2052
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR	0		1	1.G FE	458,260	73.0150	365,073	500,000	460,399		796			3.200	3.653	FA	6,044	16,000	03/26/2021	02/15/2052
294429-AG-0	EQUIFAX INC SENIOR CORP_BND	0		1	2.B FE	6,472,379	109.1940	7,113,963	6,515,000	6,484,961		1,495			7.000	7.056	JJ	228,025	456,050	02/08/2019	07/01/2037
294429-AL-9	EQUIFAX INC SENIOR CORP_BND	0		1	2.B FE	10,313,400	95.4330	10,497,608	11,000,000	10,775,093		86,751			3.250	4.148	JD	29,792	357,500	02/23/2018	06/01/2026
294429-AT-2	EQUIFAX INC SENIOR CORP_BND	0		2	2.B FE	49,147	83.1040	41,552	50,000	49,311		80			2.350	2.548	MS	346	1,175	12/02/2021	09/15/2031
29444U-BJ-4	EQUINIX INC SENIOR CORP_BND			2	2.B FE	12,963,728	67.6440	9,650,122	14,266,000	13,016,473		27,530			3.000	3.505	JJ	197,346	427,980	02/09/2022	07/15/2050
29444U-BM-7	EQUINIX INC SENIOR CORP_BND	0		1	2.B FE	994,380	66.1580	661,583	1,000,000	994,746		121			2.950	3.794	MS	8,686	29,500	09/23/2020	09/15/2051
29444U-BM-7	EQUINIX INC SENIOR CORP_BND			1	2.B FE	8,354,593	66.1580	6,615,830	10,000,000	8,412,674		31,419			2.950	3.794	MS	86,861	295,000	02/16/2022	09/15/2051
29444U-BQ-8	EQUINIX INC SENIOR CORP_BND	0		1	2.B FE	1,497,840	92.4020	1,386,036	1,500,000	1,498,954		430			1.450	1.480	MN	2,779	21,750	05/03/2021	05/15/2026
29444U-BT-2	EQUINIX INC SENIOR CORP_BND	0		2	2.B FE	51,747	72.9560	36,478	50,000	51,675		(37)			3.400	3.739	FA	642	1,700	12/02/2021	02/15/2052
29444U-BT-2	EQUINIX INC SENIOR CORP_BND			2	2.B FE	9,429,577	72.9560	7,329,140	10,046,000	9,451,548		11,781			3.400	3.739	FA	129,035	341,564	02/09/2022	02/15/2052
29641@-AA-0	ESCORT VESSELS LLC CORP_BND				1.G PL	7,017,838	90.6940	6,364,758	7,017,838	7,017,838					4.500	4.524	MJSD	877	315,803	01/15/2021	07/31/2032
29669*-AB-7	ESSENTIA HEALTH CORP_BND				1.G YE	17,117,000	88.7640	15,193,734	17,117,000	17,117,000					3.900	3.900	FA	252,190	667,563	12/21/2016	02/15/2040
29669*-AB-7	ESSENTIA HEALTH CORP_BND	0			1.G YE	4,754,722	88.7640	4,220,482	4,754,722	4,754,722					3.900	3.900	FA	70,053	185,434	12/21/2016	02/15/2040
29670V-AA-7	ESSENTIAL PROPERTIES LP SENIOR CORP_BND	0		2	2.C FE	49,606	78.6920	39,346	50,000	49,682		37			2.950	3.045	JJ	680	1,475	12/02/2021	07/15/2031
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR CORP_BND	0		1	2.A FE	11,853,390	89.6580	10,758,996	12,000,000	11,909,345		13,434			3.000	3.138	JJ	166,000	360,000	07/29/2019	01/15/2030
29717P-AV-9	ESSEX PORTFOLIO LP SENIOR CORP_BND	0		2	2.A FE	50,241	83.4930	41,747	50,000	50,197		(22)			2.650	2.595	MS	390	1,325	12/02/2021	03/15/2032
29717P-AW-7	ESSEX PORTFOLIO LP SENIOR CORP_BND	0		1	2.A FE	979,544	79.4470	794,474	1,000,000	985,671		1,887			1.650	1.868	JJ	7,608	16,500	09/15/2020	01/15/2031
29717P-AX-5	ESSEX PORTFOLIO LP SENIOR CORP_BND			1	2.A FE	7,000,524	60.3700	4,920,155	8,150,000	7,065,686		24,616			2.650	3.414	MS	71,992	215,975	04/09/2021	09/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29717P-AX-5	ESSEX PORTFOLIO LP SENIOR CORP_BND	0		1	2.A FE	1,589,076	60.3700	1,116,845	1,850,000	1,603,867		5,588			2.650	3.414	MS	16,342	49,025	04/09/2021	09/01/2050
29736R-AC-4	ESTEE LAUDER COMPANIES INC. T SENIOR CO	0		1	1.F FE	2,060,577	109.7340	2,194,678	2,000,000	2,040,745		(2,051)			6.000	4.838	MN	15,333	120,000	12/01/2010	05/15/2037
29736R-AC-4	ESTEE LAUDER COMPANIES INC. T SENIOR CO			1	1.F FE	1,876,755	109.7340	1,646,009	1,500,000	1,843,314		(19,385)			6.000	4.838	MN	11,500	90,000	03/28/2022	05/15/2037
29736R-AF-7	ESTEE LAUDER COMPANIES INC. T SENIOR CO	0		1	1.F FE	833,090	78.2920	782,924	1,000,000	868,591		4,303			3.700	4.773	FA	13,978	37,000	11/14/2013	08/15/2042
29736R-AK-6	ESTEE LAUDER COMPANIES INC. T SENIOR CO			1	1.F FE	9,973,900	86.4620	8,646,240	10,000,000	9,977,826		559			4.150	4.165	MS	122,194	415,000	02/06/2017	03/15/2047
29736R-AM-2	ESTEE LAUDER COMPANIES INC. T SENIOR CO	0		2	1.F FE	55,070	73.0130	36,506	50,000	54,801		(132)			3.125	2.606	JD	130	1,563	12/02/2021	12/01/2049
29977A-B@-3	EVERCORE INC CORP_BND				1.G PL	9,000,000	92.7330	8,345,970	9,000,000	9,000,000					4.340	4.341	AO	66,185	390,600	08/01/2019	08/01/2029
299808-AF-2	EVEREST REINSURANCE HOLDINGS I SENIOR CO			1	1.G FE	37,154,314	91.4180	33,481,769	36,625,000	37,088,974		(13,261)			4.868	4.770	JD	148,575	1,782,905	05/21/2019	06/01/2044
299808-AJ-4	EVEREST REINSURANCE HOLDINGS I SENIOR CO	0		2	1.G FE	49,160	68.6380	34,319	50,000	49,196		17			3.125	3.211	AO	330	1,563	12/02/2021	10/15/2052
30040W-AF-5	EVERSOURCE ENERGY SENIOR CORP_BND	0		2	2.A FE	346,376	97.0470	362,956	374,000	347,266		890			4.250	5.851	AO	3,974		10/16/2023	04/01/2029
30161N-AV-3	EXELON CORPORATION SENIOR CORP_BND			2	2.B FE	2,947,004	87.1620	2,118,903	2,431,000	2,916,580		(15,269)			4.450	3.173	AO	22,838	108,180	12/16/2021	04/15/2046
30161N-AY-7	EXELON CORPORATION SENIOR CORP_BND	0		2	2.B FE	1,294,896	90.3980	1,084,777	1,200,000	1,291,573		(1,937)			4.700	4.212	AO	11,907	56,400	03/28/2022	04/15/2050
30161N-BH-3	EXELON CORPORATION SENIOR CORP_BND			1	2.B FE	4,831,709	81.3330	3,932,465	4,835,000	4,832,009		297			4.100	4.104	MS	58,369	198,235	12/23/2022	03/15/2052
30161N-BH-3	EXELON CORPORATION SENIOR CORP_BND	0		1	2.B FE	379,741	81.3330	309,067	380,000	379,765		23			4.100	4.104	MS	4,587	15,580	12/23/2022	03/15/2052
30161N-BJ-9	EXELON CORPORATION SENIOR CORP_BND	0		2	2.B FE	1,556,887	101.4760	1,616,508	1,593,000	1,558,406		1,519			5.150	5.738	MS	24,156		10/16/2023	03/15/2028
30212P-AM-7	EXPEDIA GROUP INC SENIOR CORP_BND	0		2	2.C FE	4,467,520	99.9220	3,996,876	4,000,000	4,227,307		(118,363)			5.000	1.891	FA	75,556	200,000	12/09/2021	02/15/2026
30212P-AP-0	EXPEDIA GROUP INC SENIOR CORP_BND			1	2.C FE	20,353,201	96.1440	19,228,860	20,000,000	20,178,836		(42,838)			3.800	3.549	FA	287,111	760,000	08/13/2019	02/15/2028
30212P-AR-6	EXPEDIA GROUP INC SENIOR CORP_BND			1	2.C FE	16,873,513	91.8380	15,612,375	17,000,000	16,917,120		12,013			3.250	3.339	FA	208,722	552,500	03/27/2020	02/15/2030
30219G-AM-0	EVERNORTH HEALTH INC SENIOR CORP_BND	0		2	1.G FE	7,425,917	99.2280	6,699,875	6,752,000	7,087,633		(171,651)			4.500	1.832	FA	106,344	303,840	01/03/2022	02/25/2026
30225V-A#-4	EXTRA SPACE STORAGE LP CORP_BND				2.A FE	18,000,000	89.6560	16,138,080	18,000,000	18,000,000					3.470	3.470	AO	142,270	624,600	10/09/2019	10/09/2029
30225V-A#-4	EXTRA SPACE STORAGE LP CORP_BND	0			2.A FE	2,000,000	89.6560	1,793,120	2,000,000	2,000,000					3.470	3.470	AO	15,808	69,400	10/09/2019	10/09/2029
30225V-A@-6	EXTRA SPACE STORAGE LP CORP_BND			1	2.B	20,000,000	95.2510	19,050,200	20,000,000	20,000,000					4.390	4.390	JJ	399,978	878,000	07/17/2018	07/17/2028
30225V-A@-6	EXTRA SPACE STORAGE LP CORP_BND	0		1	2.B	6,000,000	95.2510	5,715,060	6,000,000	6,000,000					4.390	4.390	JJ	119,993	263,400	07/17/2018	07/17/2028
30225V-AF-4	EXTRA SPACE STORAGE LP SENIOR CORP_BND	0		2	2.B FE	49,604	83.1450	41,572	50,000	49,682		38			2.550	2.645	JD	106	1,275	12/02/2021	06/01/2031
30225V-AL-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND	0		1	2.B FE	19,130,462	96.0270	18,245,054	19,000,000	19,110,484		(19,978)			3.500	3.231	JJ	332,500		07/25/2023	07/01/2026
30225V-AN-7	EXTRA SPACE STORAGE LP SENIOR CORP_BND	0		2	2.B FE	2,491,703	95.1860	2,379,640	2,500,000	2,492,331		627			4.000	4.063	JD	4,444	50,000	06/16/2023	06/15/2029
30225V-AN-7	EXTRA SPACE STORAGE LP SENIOR CORP_BND			2	2.B FE	2,491,703	95.1860	2,379,640	2,500,000	2,492,331		627			4.000	4.063	JD	4,444	50,000	06/16/2023	06/15/2029
30225V-AQ-0	EXTRA SPACE STORAGE LP SENIOR CORP_BND	0		2	2.B FE	49,239	82.4170	41,208	50,000	49,276		37			2.400	2.607	AO	253	600	06/16/2023	10/15/2031
30231G-AN-2	EXXON MOBIL CORP SENIOR CORP_BND			1	1.D FE	15,943,541	82.7860	14,288,898	17,260,000	16,174,777		32,038			3.567	4.010	MS	196,671	615,664	09/16/2015	03/06/2045
30231G-AW-2	EXXON MOBIL CORP SENIOR CORP_BND			1	1.D FE	30,583,250	89.5200	27,348,268	30,550,000	30,577,846		(788)			4.114	4.108	MS	418,942	1,256,827	03/01/2016	03/01/2046
30231G-AY-8	EXXON MOBIL CORP SENIOR CORP_BND			1	1.D FE	7,000,000	80.2740	5,619,166	7,000,000	7,000,000					2.995	2.995	FA	78,619	209,650	08/13/2019	08/16/2039
302491-AV-7	FMC CORPORATION SENIOR CORP_BND	0		2	2.C FE	61,424	78.5300	39,265	50,000	60,866		(275)			4.500	3.234	AO	563	2,250	12/02/2021	10/01/2049
30251B-AB-4	FMR LLC SENIOR CORP_BND 144A	0		1	1.E FE	5,919,504	106.3250	6,283,802	5,910,000	5,919,504					6.450	6.437	MN	48,708	381,195	04/18/2012	11/15/2039
30251B-AC-2	FMR LLC SENIOR CORP_BND 144A	0		1	1.E FE	8,320,658	107.0680	8,565,416	8,000,000	8,311,589		(10,396)			6.500	6.126	JD	24,556	520,000	11/16/2022	12/14/2040
30251B-AD-0	FMR LLC SENIOR CORP_BND 144A	0		1	1.E FE	7,434,380	97.0710	6,794,963	7,000,000	7,275,080		(24,140)			4.950	4.420	FA	144,375	346,500	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC SENIOR CORP_BND 144A			1	1.E FE	2,785,491	91.9520	2,335,591	2,540,000	2,735,711		(6,338)			5.150	4.542	FA	54,504	130,810	07/25/2014	02/01/2043
30251B-AE-8	FMR LLC SENIOR CORP_BND 144A	0		1	1.E FE	438,660	91.9520	367,810	400,000	430,821		(998)			5.150	4.542	FA	8,583	20,600	07/25/2014	02/01/2043
30260*-11-0	FBL CAPITAL TRUST I CORP_BND				2.C IF	78,683,115	86.2540	83,666,179	97,000,000	78,683,115		320,182			5.000	6.388	MJSD	13,472	4,850,000	02/28/2009	06/01/2047
302635-AK-3	FS KKR CAPITAL CORP SENIOR CORP_BND	0		2	2.C FE	11,890,440	87.1860	10,462,308	12,000,000	11,922,494		14,750			3.125	3.272	AO	82,292	375,000	10/12/2021	10/12/2028
30313R-AA-7	FS KKR CAPITAL CORP SENIOR CORP_BND 144A	0		1	2.C FE	1,000,000	97.2500	972,500	1,000,000	1,000,000					4.250	4.250	FA	16,174	42,500	02/11/2020	02/14/2025
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO	0			3.C	5,029,008	89.5170	4,501,460	5,028,631	5,028,981		(11)			4.950	4.949	MON	17,977	248,933	02/05/2022	01/05/2044
30571#-AA-0	FAIRVIEW HEALTH SERVICES CORP_BND				2.A	14,137,896	87.2830	12,339,980	14,137,896	14,137,896					4.160	4.160	MN	75,151	588,136	09/02/2015	11/15/2043
313747-AV-9	FEDERAL REALTY INTERIM REAL ES SENIOR CO	0		2	2.A FE	59,809	83.7870	41,894	50,000	59,174		(312)			4.500	3.262	JD	188	2,250	12/02/2021	12/01/2044
313747-AZ-0	FEDERAL REALTY INTERIM REAL ES SENIOR CO	0		1	2.A FE	5,190,650	90.8900	4,544,520	5,000,000	5,110,008		(19,384)			3.200	2.744	JD	7,111	160,000	08/19/2019	06/15/2029
31428X-AT-3	FEDEX CORP SENIOR CORP_BND			1	2.B FE	7,582,960	82.8020	6,375,739	7,700,000	7,612,467		3,138			3.875	3.962	FA	124,323	298,375	07/24/2012	08/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31428X-AT-3	FEDEX CORP SENIOR CORP_BND	0		1	2.B FE	2,265,040	82.8020	1,904,441	2,300,000	2,273,854		937			3.875	3.962	FA	37,135	89,125	07/24/2012	08/01/2042
31428X-AX-4	FEDEX CORP SENIOR CORP_BND	0		1	2.B FE	252,943	100.9310	252,327	250,000	251,834		(139)			4.900	4.807	JJ	5,649	12,250	02/12/2014	01/15/2034
31428X-BB-1	FEDEX CORP SENIOR CORP_BND	0		1	2.B FE	1,484,376	84.0280	1,260,420	1,500,000	1,484,908		421			4.100	4.340	FA	25,625	61,500	03/25/2022	02/01/2045
31428X-BB-1	FEDEX CORP SENIOR CORP_BND			1	2.B FE	4,307,760	84.0280	3,781,260	4,500,000	4,316,943		5,188			4.100	4.340	FA	76,875	184,500	03/25/2022	02/01/2045
31428X-BN-5	FEDEX CORP SENIOR CORP_BND			1	2.B FE	4,452,570	87.1870	3,923,433	4,500,000	4,458,818		1,008			4.400	4.398	JJ	91,300	198,000	01/03/2017	01/15/2047
31428X-BN-5	FEDEX CORP SENIOR CORP_BND	0		1	2.B FE	1,545,309	87.1870	1,307,811	1,500,000	1,541,761		(1,123)			4.400	4.398	JJ	30,433	66,000	04/30/2020	01/15/2047
31428X-BP-0	FEDEX CORP SENIOR CORP_BND	0		1	2.B FE	4,990,250	95.5890	4,779,430	5,000,000	4,995,622		973			3.400	3.423	FA	64,222	170,000	01/29/2018	02/15/2028
31428X-BQ-8	FEDEX CORP SENIOR CORP_BND			2	2.B FE	5,838,762	83.3800	5,519,743	6,620,000	5,865,899		16,193			4.050	4.855	FA	101,286	268,110	04/25/2022	02/15/2048
31428X-BQ-8	FEDEX CORP SENIOR CORP_BND	0		2	2.B FE	884,020	83.3800	833,798	1,000,000	888,058		2,409			4.050	4.855	FA	15,300	40,500	04/25/2022	02/15/2048
31431B-AC-3	FEDNAT HOLDING CO SENIOR CORP_BND	0		1	6. *	236,700	11.8350	236,700	2,000,000	236,700			550,410		7.750	24.658	MS			05/27/2020	03/15/2029
314353-AA-1	FEDEX 2020-1 CLASS AA SECURED CORP_BND	0			1.D FE	4,802,066	83.6800	4,074,837	4,869,576	4,809,866		3,830			1.875	2.059	FA	33,225	91,305	12/22/2021	08/20/2035
31620M-AU-0	FIDELITY NATIONAL INFORMATION SENIOR COR			2	2.B FE	4,136,241	84.5530	2,972,020	3,515,000	4,102,397		(17,535)			4.500	3.417	FA	59,755	158,175	01/11/2022	08/15/2046
31620M-BT-2	FIDELITY NATIONAL INFORMATION SENIOR COR	0		2	2.B FE	48,752	84.5780	42,289	50,000	49,007		125			2.250	2.555	MS	375	1,125	12/02/2021	03/01/2031
316773-CH-1	FIFTH THIRD BANCORP SUB CORP_BND	0			2.B FE	83,255	118.0900	59,045	50,000	79,865		(1,666)			8.250	3.032	MS	1,375	4,125	12/02/2021	03/01/2038
316773-CP-3	FIFTH THIRD BANCORP SUB CORP_BND				2.B FE	1,684,445	99.8470	1,600,554	1,603,000	1,602,993		(12,010)			4.300	4.141	JJ	31,592	68,929	11/08/2016	01/16/2024
316773-CP-3	FIFTH THIRD BANCORP SUB CORP_BND	0			2.B FE	5,485,150	99.8470	5,491,607	5,500,000	5,499,928		1,702			4.300	4.141	JJ	108,396	236,500	11/18/2013	01/16/2024
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP SENIOR COR	0		1	2.B FE	2,799,300	98.7840	2,765,958	2,800,000	2,799,928		79			4.600	4.603	MN	16,458	128,800	11/05/2014	11/15/2024
31847R-AH-5	FIRST AMERICAN FINANCIAL CORP SENIOR COR	0		2	2.B FE	48,611	79.1970	39,599	50,000	48,878		131			2.400	2.728	FA	453	1,200	12/02/2021	08/15/2031
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP_BND			2	6. *		5.7500	1,437,500	25,000,000			4,075	24,668,290		4.375	0.000	FA		546,875	06/13/2017	08/01/2046
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP_BND	0		2	6. *		5.7500	287,500	5,000,000			1,663	4,863,155		4.375	0.000	FA		109,375	04/28/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP_BND			2	6. *		5.7500	805,000	14,000,000			2,225	13,806,033		4.625	0.000	FA		323,750	02/06/2017	02/13/2047
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP_BND	0		2	6. *		5.7500	57,500	1,000,000			159	986,145		4.625	0.000	FA		23,125	02/06/2017	02/13/2047
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP	0		1	2.C FE	3,149,520	98.4170	2,952,519	3,000,000	3,019,531		(23,815)			4.350	3.512	JJ	60,175	130,500	01/22/2018	01/15/2025
337738-AR-9	FISERV INC SENIOR CORP_BND	0		1	2.B FE	1,855,540	97.8530	1,957,064	2,000,000	1,881,350		21,259			4.200	5.642	AO	21,000	84,000	10/07/2022	10/01/2028
337738-AS-7	FISERV INC SENIOR CORP_BND	0		2	2.B FE	1,400,861	98.3820	1,416,702	1,440,000	1,423,391		22,530			2.750	5.116	JJ	19,800	19,800	04/18/2023	07/01/2024
337738-AU-2	FISERV INC SENIOR CORP_BND			1	2.B FE	14,974,800	94.0720	14,110,815	15,000,000	14,985,139		2,409			3.500	3.520	JJ	262,500	525,000	06/10/2019	07/01/2029
337738-AV-0	FISERV INC SENIOR CORP_BND			2	2.B FE	34,713,633	88.3150	25,956,750	29,391,000	34,454,772		(127,506)			4.400	3.374	JJ	646,602	1,293,204	12/13/2021	07/01/2049
337738-AV-0	FISERV INC SENIOR CORP_BND	0		2	2.B FE	59,995	88.3150	44,158	50,000	59,503		(242)			4.400	3.374	JJ	1,100	2,200	12/02/2021	07/01/2049
338135-E*-3	FITCHBURG GAS AND ELECTRIC LIG CORP_BND				2.A	1,000,000	92.9900	929,900	1,000,000	1,000,000					3.520	3.520	MN	5,867	35,200	11/01/2017	11/01/2027
338135-E@-1	FITCHBURG GAS AND ELECTRIC LIG CORP_BND				2.A	1,000,000	78.8190	788,190	1,000,000	1,000,000					4.320	4.320	MN	7,200	43,200	11/01/2017	11/01/2047
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	0			2.B FE	8,441,000	87.5100	7,386,719	8,441,000	8,441,000					4.125	4.125	MS	88,015	348,191	07/12/2016	03/31/2038
340711-AW-0	FLORIDA GAS TRANSMISSION COMPA SENIOR CO	0		1	2.B FE	12,576,343	98.1630	12,761,138	13,000,000	12,754,358		148,184			4.350	4.764	JJ	260,758	565,500	07/15/2015	07/15/2025
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP_BN	0		2	1.D FE	2,115,950	85.7610	2,144,030	2,500,000	2,121,174		5,224			3.950	5.042	MS	32,917	49,375	05/10/2023	03/01/2048
343498-AC-5	FLOWERS FOODS INC SENIOR CORP_BND	0		2	2.B FE	16,719,747	83.4600	14,647,283	17,550,000	16,869,953		81,667			2.400	2.994	MS	124,020	421,200	03/17/2022	03/15/2031
34355J-AB-4	FLOWSERVE CORPORATION SENIOR CORP_BND	0		2	2.C FE	49,130	82.5280	41,264	50,000	49,287		77			2.800	3.001	JJ	646	1,400	12/02/2021	01/15/2032
34490@-AE-4	FOOTBALL CLUB TERM NOTES 2020 CORP_BND				1.F FE	15,000,000	83.0540	12,458,100	15,000,000	15,000,000					3.530	3.530	OCT	129,433	536,854	08/20/2020	10/05/2035
34500*-AB-0	FOOTBALL CLUB TERM NOTES 2021 CORP_BND				1.F FE	4,000,000	79.6820	3,187,280	4,000,000	4,000,000					2.960	2.960	OCT	28,942	120,044	01/27/2021	10/05/2034
34500*-AC-8	FOOTBALL CLUB TERM NOTES 2021 CORP_BND				1.F FE	6,000,000	78.5950	4,715,700	6,000,000	6,000,000					3.010	3.010	OCT	44,147	183,108	01/27/2021	10/05/2035
34959E-AB-5	FORTINET INC SENIOR CORP_BND	0		2	2.A FE	49,107	83.7110	41,856	50,000	49,290		89			2.200	2.416	MS	324	1,100	12/02/2021	03/15/2031
34959J-AH-1	FORTIVE CORP SENIOR CORP_BND			1	2.B FE	32,594,342	84.6450	27,213,368	32,150,000	32,533,288		(10,488)			4.300	4.230	JD	61,442	1,382,450	06/20/2017	06/15/2046
34959J-AH-1	FORTIVE CORP SENIOR CORP_BND	0		1	2.B FE	5,892,297	84.6450	4,994,055	5,900,000	5,894,001		73			4.300	4.230	JD	11,276	253,700	12/02/2021	06/15/2046
349631-AG-6	BEAM SUNTORY INC SENIOR CORP_BND	0		1	2.A FE	4,955,985	106.0610	4,772,727	4,500,000	4,662,774		(30,610)			6.625	5.709	JJ	137,469	298,125	10/04/2010	07/15/2028
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC SENIOR CO	0		1	2.B FE	2,434,247	98.0060	2,401,137	2,450,000	2,447,294		1,770			4.000	4.079	JD	4,356	98,000	06/08/2015	06/15/2025
34964C-AE-6	FORTUNE BRANDS INNOVATIONS INC SENIOR CO			1	2.B FE	18,518,465	92.4660	17,152,387	18,550,000	18,530,795		3,016			3.250	3.270	MS	177,513	602,875	09/09/2019	09/15/2029
34964C-AE-6	FORTUNE BRANDS INNOVATIONS INC SENIOR CO	0		1	2.B FE	1,447,535	92.4660	1,340,753	1,450,000	1,448,499		236			3.250	3.270	MS	13,876	47,125	09/09/2019	09/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35137L-AH-8	FOX CORP SENIOR CORP_BND	0		1	2.B FE	12,875,422	99.4560	13,305,250	13,378,000	12,892,598		17,176			4.709	5.533	JJ	272,987	211,905	10/16/2023	01/25/2029
35137L-AK-1	FOX CORP SENIOR CORP_BND	0		2	2.B FE	17,450,290	95.9910	12,478,869	13,000,000	17,221,661		(105,837)			5.576	3.578	JJ	314,115	724,880	10/12/2021	01/25/2049
354613-AM-3	FRANKLIN RESOURCES INC SENIOR CORP_BND	0		2	1.F FE	50,077	63.5360	31,768	50,000	50,074		(2)			2.950	2.942	FA	570	1,475	12/02/2021	08/12/2051
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINA SENIOR CO	0		1	2.C FE	4,220,000	98.3750	3,935,000	4,000,000	4,019,257		(33,992)			4.750	3.856	AO	40,111	190,000	06/07/2017	10/15/2024
35805B-AA-6	FRESENIUS MEDICAL CARE US FINA SENIOR CO			1	2.C FE	9,846,100	87.8750	8,787,500	10,000,000	9,908,540		14,756			3.750	3.938	JD	16,667	375,000	06/13/2019	06/15/2029
360271-AL-4	FULTON FINANCIAL CORPORATION SUB CORP_BN	0		2	2.B FE	5,500,000	84.1410	4,627,728	5,500,000	5,500,000					3.250	3.249	MS	52,632	178,750	02/25/2020	03/15/2030
36143L-2J-3	GA GLOBAL FUNDING TRUST SECURED CORP_BND	0			1.F FE	6,998,040	97.9960	6,859,748	7,000,000	6,999,138		646			3.850	3.860	AO	59,889	269,500	04/04/2022	04/11/2025
361448-AW-3	GATX CORPORATION SENIOR CORP_BND	0		1	2.B FE	643,091	97.3660	632,882	650,000	649,025		754			3.250	3.374	MS	5,340	21,125	02/03/2015	03/30/2025
361448-BE-2	GATX CORPORATION SENIOR CORP_BND	0		1	2.B FE	3,253,810	99.0880	3,468,066	3,500,000	3,261,670		7,860			4.700	6.241	AO	41,125		10/16/2023	04/01/2029
36198*-AA-4	GI MANAGER LP SENIOR CORP_BND				1.G PL	18,000,000	97.6300	17,573,400	18,000,000	18,000,000					3.940	3.942	JJ	327,020	709,200	10/30/2019	10/30/2024
36246M-AU-3	GTP ACQUISITION PARTNERS I LLC SUB CORP_			1	1.A FE	13,700,000	97.2500	13,323,195	13,700,000	13,700,000					3.482	3.482	MON	21,202	477,034	05/20/2015	06/15/2025
36246M-AU-3	GTP ACQUISITION PARTNERS I LLC SUB CORP_	0		1	1.A FE	1,300,000	97.2500	1,264,245	1,300,000	1,300,000					3.482	3.482	MON	2,012	45,266	05/20/2015	06/15/2025
36257@-AA-0	GSW ARENA HOLDINGS LLC SECURED CORP_BND				2.B PL	10,600,000	93.1420	9,873,012	10,600,000	10,600,000					4.150	4.170	MJSD	1,222	439,900	09/02/2020	06/30/2030
36264F-AN-1	HALEON US CAPITAL LLC SENIOR CORP_BND			1	2.B FE	12,847,296	84.8890	11,107,699	13,085,000	12,852,728		4,577			4.000	4.107	MS	141,027	523,400	10/28/2022	03/24/2052
36264F-AN-1	HALEON US CAPITAL LLC SENIOR CORP_BND	0		1	2.B FE	584,191	84.8890	505,088	595,000	584,438		208			4.000	4.107	MS	6,413	23,800	10/28/2022	03/24/2052
363576-AB-5	ARTHUR J GALLAGHER & CO SENIOR CORP_BND	0		2	2.B FE	53,854	73.9250	36,963	50,000	53,678		(87)			3.500	3.095	MN	199	1,750	12/02/2021	05/20/2051
369550-AT-5	GENERAL DYNAMICS CORPORATION SENIOR CORP			1	1.G FE	21,912,389	84.2310	20,904,375	24,818,000	22,520,838		75,992			3.600	4.327	MN	114,163	893,448	02/22/2017	11/15/2042
369550-AT-5	GENERAL DYNAMICS CORPORATION SENIOR CORP	0		1	1.G FE	838,330	84.2310	842,307	1,000,000	872,806		4,153			3.600	4.327	MN	4,600	36,000	11/07/2013	11/15/2042
369550-BQ-0	GENERAL DYNAMICS CORPORATION SENIOR CORP	0		2	1.G FE	51,643	77.1380	38,569	50,000	51,501		(70)			2.850	2.629	JD	119	1,425	12/02/2021	06/01/2041
369604-BY-8	GENERAL ELECTRIC CO SENIOR CORP_BND			1	2.B FE	21,287,160	89.3550	16,977,431	19,000,000	21,156,836		(49,573)			4.350	3.669	MN	137,750	826,500	04/21/2021	05/01/2050
369604-BY-8	GENERAL ELECTRIC CO SENIOR CORP_BND	0		1	2.B FE	1,165,130	89.3550	938,226	1,050,000	1,158,703		(2,506)			4.350	3.669	MN	7,613	45,675	12/02/2021	05/01/2050
36962G-3P-7	GENERAL ELECTRIC CO SENIOR CORP_BND	0			2.B FE	629,052	110.1950	661,171	600,000	620,319		(938)			5.875	5.525	JJ	16,352	35,250	05/31/2011	01/14/2038
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND	0		1	2.B FE	2,424,643	86.4430	2,290,745	2,650,000	2,461,397		5,865			4.150	4.719	FA	41,546	109,975	01/27/2023	02/15/2043
370334-CH-5	GENERAL MILLS INC SENIOR CORP_BND	0		1	2.B FE	1,996,880	91.5360	1,830,716	2,000,000	1,997,505		122			4.550	4.562	AO	18,706	91,000	04/03/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC SENIOR CORP_BND	0		1	2.B FE	998,080	93.2310	932,314	1,000,000	998,272		37			4.700	4.712	AO	9,661	47,000	04/03/2018	04/17/2048
370334-CW-2	GENERAL MILLS INC SENIOR CORP_BND	0		2	2.B FE	725,024	103.3170	756,280	732,000	725,273		249			5.500	5.722	AO	8,276		10/16/2023	10/17/2028
370425-RZ-5	ALLY FINANCIAL INC SENIOR CORP_BND	0			2.C FE	69,486	108.9970	54,498	50,000	65,925		(1,751)			8.000	3.344	MN	667	4,000	12/02/2021	11/01/2031
37045V-AH-3	GENERAL MOTORS CO SENIOR CORP_BND	0			2.B FE	2,564,909	95.0780	2,700,218	2,840,000	2,574,441		9,533			5.000	6.165	AO	35,500	71,000	06/05/2023	04/01/2035
37045V-AQ-3	GENERAL MOTORS CO SENIOR CORP_BND			1	2.B FE	21,779,902	91.3080	16,252,895	17,800,000	21,539,081		(92,740)			5.400	4.019	AO	240,300	961,200	04/21/2021	04/01/2048
37045V-AQ-3	GENERAL MOTORS CO SENIOR CORP_BND	0		1	2.B FE	2,691,898	91.3080	2,008,785	2,200,000	2,662,134		(11,462)			5.400	4.019	AO	29,700	118,800	04/21/2021	04/01/2048
37045V-AT-7	GENERAL MOTORS CO SENIOR CORP_BND	0		2	2.B FE	17,135,560	98.2780	12,776,088	13,000,000	16,937,451		(91,713)			5.950	4.009	AO	193,375	773,500	10/12/2021	04/01/2049
37045X-BG-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CO	0		1	2.B FE	9,657,428	99.9410	9,994,070	10,000,000	9,776,144		93,521			5.250	5.705	MS	175,000	525,000	03/24/2016	03/01/2026
37045X-BW-5	GENERAL MOTORS FINANCIAL CO IN SENIOR CO	0		2	2.B FE	3,266,780	99.3400	3,079,540	3,100,000	3,109,081		(77,205)			3.950	1.429	AO	26,531	122,450	12/08/2021	04/13/2024
37045X-DR-4	GENERAL MOTORS FINANCIAL CO IN SENIOR CO	0		2	2.B FE	286,042	92.0550	299,179	325,000	288,187		2,145			2.350	6.373	FA	2,652		10/16/2023	02/26/2027
37045X-DU-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CO	0			2.B FE	4,999,000	97.9080	4,895,420	5,000,000	4,999,564		330			3.800	3.807	AO	44,333	190,000	04/04/2022	04/07/2025
37045X-DV-5	GENERAL MOTORS FINANCIAL CO IN SENIOR CO	0		2	2.B FE	7,807,152	96.0140	8,375,301	8,723,000	7,835,945		28,793			4.300	6.620	AO	88,563		10/16/2023	04/06/2029
37045X-DW-3	GENERAL MOTORS FINANCIAL CO IN SENIOR CO	0		2	2.B FE	2,872,440	99.7130	2,991,375	3,000,000	2,879,222		6,782			5.000	6.383	AO	34,167		10/16/2023	04/09/2027
372460-AA-3	GENUINE PARTS COMPANY SENIOR CORP_BND	0		1	2.B FE	791,686	81.1910	649,529	800,000	794,145		792			1.875	1.990	MN	2,500	15,000	10/30/2020	11/01/2030
372460-C#-0	GENUINE PARTS COMPANY CORP_BND				2.B	7,000,000	93.5460	6,548,220	7,000,000	7,000,000					3.700	3.701	AO	43,886	259,000	10/30/2017	10/30/2027
372546-AW-1	GEORGE WASHINGTON UNIVERSITY SENIOR CORP	0		2	1.E FE	63,255	88.5520	44,276	50,000	62,518		(362)			4.126	2.709	MS	607	2,063	12/02/2021	09/15/2048
37331N-AL-5	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A	0		2	1.G FE	1,108,002	92.2420	1,144,720	1,241,000	1,115,030		7,028			2.100	5.477	AO	4,416	13,031	10/16/2023	04/30/2027
37331N-AN-1	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A	0		2	1.G FE	5,761,275	91.4550	5,944,582	6,500,000	5,816,028		54,753			0.950	5.762	MN	7,890	30,875	10/16/2023	05/15/2026
373334-GC-9	GEORGIA POWER COMPANY SENIOR CORP_BND			1	2.A FE	7,016,858	100.2130	6,503,791	6,490,000	6,836,263		(18,095)			5.650	5.089	MS	122,228	366,685	08/06/2010	03/01/2037
373334-GC-9	GEORGIA POWER COMPANY SENIOR CORP_BND	0		1	2.A FE	2,713,762	100.2130	2,515,334	2,510,000	2,643,917		(6,998)			5.650	5.089	MS	47,272	141,815	08/06/2010	03/01/2037
373334-KA-8	GEORGIA POWER COMPANY SENIOR CORP_BND	0			2.A FE	57,573	87.8070	43,904	50,000	57,048		(259)			4.300	3.303	MS	633	2,150	12/02/2021	03/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
375558-AX-1	GILEAD SCIENCES INC SENIOR CORP_BND	0		2	2.A FE	62,891	96.7870	48,393	50,000	62,012		(433)			4.800	3.156	AO	600	2,400	12/02/2021	04/01/2044
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP_BND			2	2.A FE	4,390,807	92.7740	3,752,708	4,045,000	4,372,135		(10,177)			4.500	3.924	FA	75,844	182,025	02/15/2022	02/01/2045
375558-BF-9	GILEAD SCIENCES INC SENIOR CORP_BND	0		2	2.A FE	5,935,765	97.8500	5,381,750	5,500,000	5,715,428		(109,850)			3.650	1.568	MS	66,917	200,750	12/21/2021	03/01/2026
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP_BND			2	2.A FE	3,497,760	87.4480	2,623,431	3,000,000	3,468,823		(13,946)			4.150	3.177	MS	41,500	124,500	11/16/2021	03/01/2047
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_	0		1	1.F FE	2,467,331	107.6120	2,690,293	2,500,000	2,452,874		3,100			5.375	5.472	AO	28,368	134,375	07/28/2010	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_	0		1	1.F FE	11,971,011	116.0390	13,344,497	11,500,000	11,935,467		(18,708)			6.375	6.068	MN	93,677	733,125	10/15/2010	05/15/2038
378272-BC-1	GLENCORE FUNDING LLC SENIOR CORP_BND 144			1	2.A FE	28,259,920	77.3960	21,670,880	28,000,000	28,246,415		(5,202)			3.875	3.826	AO	192,889	1,085,000	04/22/2021	04/27/2051
378272-BC-1	GLENCORE FUNDING LLC SENIOR CORP_BND 144	0		1	2.A FE	1,999,300	77.3960	1,547,920	2,000,000	1,999,335		14			3.875	3.826	AO	13,778	77,500	04/22/2021	04/27/2051
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR CORP_BND			2	2.C FE	6,948,955	79.3670	5,158,823	6,500,000	6,929,864		(10,173)			4.150	3.742	FA	101,906	269,750	01/27/2022	08/15/2049
37940X-AH-5	GLOBAL PAYMENTS INC SENIOR CORP_BND	0		2	2.C FE	13,833,236	85.3400	11,840,925	13,875,000	13,841,035		3,784			2.900	2.935	MN	51,415	402,375	11/16/2021	11/15/2031
37940X-AQ-5	GLOBAL PAYMENTS INC SENIOR CORP_BND	0		2	2.C FE	5,026,352	100.9220	5,046,110	5,000,000	5,026,018		(334)			5.400	5.319	FA	102,000		10/11/2023	08/15/2032
379463-A*-3	GLOBAL WATER RESOURCES INC CORP_BND				2.A PL	2,750,000	94.2730	2,592,508	2,750,000	2,750,000					4.380	4.380	JD	5,353	120,450	06/24/2016	06/15/2028
379463-A@-1	GLOBAL WATER RESOURCES INC CORP_BND				2.A PL	7,333,333	88.5590	6,494,327	7,333,333	7,333,333					4.580	4.580	JD	14,927	335,867	06/24/2016	06/15/2036
37959G-AB-3	GLOBAL ATLANTIC FIN CO SENIOR CORP_BND	0		2	2.B FE	49,828	81.8050	40,902	50,000	49,861		16			3.125	3.167	JD	69	1,563	12/02/2021	06/15/2031
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		1	2.A FE	14,662,790	99.0200	14,853,060	15,000,000	14,898,947		186,531			3.850	4.132	JJ	277,521	577,500	09/23/2014	07/08/2024
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0			2.A FE	1,547,108	111.5010	1,226,515	1,100,000	1,491,353		(16,558)			6.250	3.471	FA	28,646	68,750	08/13/2021	02/01/2041
38141G-VR-2	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND	0			2.B FE	6,543,480	98.2540	5,895,252	6,000,000	6,260,788		(140,905)			4.250	1.792	AO	49,583	255,000	12/20/2021	10/21/2025
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	1,190,641	90.4080	885,998	980,000	1,166,217		(10,456)			4.411	2.791	AO	8,165	43,228	08/13/2021	04/23/2039
38141G-XM-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	7,603,450	92.1000	7,828,466	8,500,000	7,759,372		155,922			1.093	4.279	JD	5,678	79,243	10/16/2023	12/09/2026
38141G-XS-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	357,577	94.8490	365,168	385,000	361,750		4,174			0.855	3.858	FA	1,271	1,646	08/08/2023	02/12/2026
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	1,336,320	91.7230	1,375,841	1,500,000	1,345,412		9,092			1.431	4.966	MS	6,678		10/16/2023	03/09/2027
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			1	1.F FE	28,954,000	76.7420	22,255,296	29,000,000	28,957,866		1,666			3.210	3.220	AO	178,423	930,900	01/10/2022	04/22/2042
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		1	1.F FE	1,000,000	76.7420	767,424	1,000,000	1,000,000					3.210	3.220	AO	6,153	32,100	04/15/2021	04/22/2042
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	236,824	90.7080	245,818	271,000	238,451		1,627			1.542	5.157	MS	1,288		10/16/2023	09/10/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	2,440,343	91.4260	2,533,412	2,771,000	2,455,583		15,240			1.948	5.291	AO	10,496	26,990	10/16/2023	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			2	1.F FE	13,375,000	83.4350	11,159,458	13,375,000	13,375,000					2.650	2.918	AO	68,918	354,438	10/18/2021	10/21/2032
38141G-YN-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	3,811,273	83.4350	3,545,996	4,250,000	3,872,538		35,400			2.650	2.918	AO	21,899	112,625	03/28/2022	10/21/2032
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			2	1.F FE	38,544,600	85.4540	33,557,904	39,270,000	38,641,927		56,085			3.102	3.302	FA	429,738	1,218,155	03/25/2022	02/24/2033
38141G-ZN-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			2	1.F FE	52,751,600	78.4260	41,310,790	52,675,000	52,746,041		(2,789)			3.436	3.451	FA	638,497	1,809,913	01/27/2022	02/24/2043
38141G-ZN-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		2	1.F FE	1,796,540	78.4260	1,568,516	2,000,000	1,807,627		6,461			3.436	3.451	FA	24,243	68,720	04/06/2022	02/24/2043
38141G-ZV-9	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0			1.F FE	549,751	100.2800	551,539	550,000	549,868		116			5.700	5.730	MN	5,225	15,675	08/08/2023	11/01/2024
38147U-AD-9	GOLDMAN SACHS BDC INC SENIOR CORP_BND	0		2	2.C FE	5,108,066	95.1060	4,755,295	5,000,000	5,053,965		(26,636)			2.875	2.308	JJ	66,285	143,750	12/08/2021	01/15/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			1	2.A FE	14,148,888	87.0820	11,973,775	13,750,000	14,058,208		(16,661)			4.017	3.807	AO	93,591	552,338	12/27/2017	10/31/2038
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	0		1	2.A FE	1,286,263	87.0820	1,088,525	1,250,000	1,278,019		(1,515)			4.017	3.807	AO	8,508	50,213	12/27/2017	10/31/2038
38173M-AA-0	GOLUB CAPITAL BDC INC SENIOR CORP_BND	0		2	2.C FE	6,277,205	99.1510	6,048,223	6,100,000	6,116,437		(78,995)			3.375	2.055	AO	43,463	205,875	12/07/2021	04/15/2024
384802-AB-0	WW GRAINGER INC SENIOR CORP_BND	0		2	1.E FE	65,409	96.3610	48,181	50,000	64,389		(500)			4.600	2.779	JD	102	2,300	12/02/2021	06/15/2045
38749#-AB-8	GRANITE STATE GAS TRANSMISSION CORP_BND				2.B	5,000,000	94.2070	4,710,350	5,000,000	5,000,000					3.720	3.720	MN	31,000	186,000	11/01/2017	11/01/2027
39121J-B#-6	GREAT RIVER ENERGY CORP_BND				1.G	5,000,000	83.4070	4,170,350	5,000,000	5,000,000					4.620	4.620	AO	57,750	231,000	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY CORP_BND				1.G YE	14,000,000	94.3430	13,208,020	14,000,000	14,000,000					4.110	4.110	AO	143,850	575,400	02/04/2015	10/01/2035
39121J-C@-7	GREAT RIVER ENERGY CORP_BND				1.G	5,133,333	70.5940	3,623,825	5,133,333	5,133,333					3.590	3.590	AO	38,905	184,287	08/30/2017	10/15/2045
391382-AB-4	GREAT-WEST LIFECO FINANCE DELA SENIOR CO			1	1.F FE	33,734,120	85.0160	28,905,304	34,000,000	33,768,187		5,733			4.150	4.196	JD	109,744	1,411,000	05/23/2017	06/03/2047
391382-AB-4	GREAT-WEST LIFECO FINANCE DELA SENIOR CO	0		1	1.F FE	992,180	85.0160	850,156	1,000,000	993,182		169			4.150	4.196	JD	3,228	41,500	05/23/2017	06/03/2047
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR	0			2.A PL	2,987,964	83.9950	2,509,739	2,987,964	2,987,964					4.580	4.580	MON	6,082	136,849	02/20/2018	02/15/2051
401378-AC-8	GUARDIAN LIFE INSURANCE COMPAN SUB CORP_	0			1.D FE	67,571	85.5320	42,766	50,000	67,340		(114)			4.850	3.427	JJ	1,058	2,425	12/02/2021	01/24/2077
402479-CB-3	FLORIDA POWER & LIGHT CO SENIOR CORP_BND	0		1	1.F FE	1,648,944	93.3590	1,540,419	1,650,000	1,649,260		27			5.100	5.104	AO	21,038	84,150	09/10/2010	10/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM SENIOR COR	0		1	2.B FE	5,377,308	100.1600	5,563,905	5,555,000	5,444,852		54,097			6.190	6.499	MN	57,309	343,855	10/27/2010	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM SENIOR COR	0		1	2.B FE	19,322,065	98.2180	19,643,620	20,000,000	19,595,243		218,993			4.600	5.037	MS	270,889	920,000	09/21/2015	09/15/2025
404119-BT-5	HCA INC SECURED CORP BND	0		2	2.C FE	7,532,493	100.3750	6,725,125	6,700,000	7,114,390		(205,749)			5.250	2.009	JD	15,633	351,750	12/09/2021	06/15/2026
404119-BV-0	HCA INC SECURED CORP BND			2	2.C FE	21,338,583	96.0000	15,931,200	16,595,000	21,088,645		(122,539)			5.500	3.731	JD	40,566	912,725	01/19/2022	06/15/2047
404119-BY-4	HCA INC SECURED CORP BND	0		2	2.C FE	61,452	95.7500	47,875	50,000	60,380		(527)			5.125	3.349	JD	114	2,563	12/02/2021	06/15/2039
404119-BZ-1	HCA INC SECURED CORP BND			2	2.C FE	27,917,700	93.6250	21,065,625	22,500,000	27,680,432		(122,855)			5.250	3.811	JD	52,500	1,181,250	01/19/2022	06/15/2049
404119-CL-1	HCA INC SECURED CORP BND	0		2	2.C FE	219,791	85.4270	187,940	220,000	219,801		10			4.625	4.631	MS	2,996	5,088	08/07/2023	03/15/2052
404119-CL-1	HCA INC SECURED CORP BND			2	2.C FE	2,772,367	85.4270	2,370,602	2,775,000	2,772,489		121			4.625	4.631	MS	37,790	64,172	08/07/2023	03/15/2052
40414L-AR-0	HEALTHPEAK PROPERTIES INC SENIOR CORP_BN	0		2	2.A FE	7,851,060	92.9690	8,367,210	9,000,000	8,026,790		145,245			3.500	5.811	JJ	145,250	315,000	10/12/2022	07/15/2029
4042Q1-AA-5	HSBC BANK USA NA SUB CORP_BND				1.F FE	1,923,006	103.1590	1,753,701	1,700,000	1,843,396		(9,852)			5.875	4.866	MN	16,646	99,875	01/16/2014	11/01/2034
4042Q1-AA-5	HSBC BANK USA NA SUB CORP_BND	0			1.F FE	5,654,050	103.1590	5,157,945	5,000,000	5,420,442		(28,880)			5.875	4.866	MN	48,958	293,750	01/14/2014	11/01/2034
40440V-A*-6	HPS CORPORATE LENDING FUND SENIOR CORP_B	0			2.C PL	15,000,000	99.8280	14,974,185	15,000,000	15,000,000					8.370	8.370	MN	163,913	1,255,500	10/28/2022	11/14/2025
40465@-AD-4	HSRE CORE HOLDINGS I LLC CORP_BND				2.B	12,000,000	95.8180	11,498,160	12,000,000	12,000,000					4.210	4.210	MN	82,797	505,200	05/02/2018	05/02/2026
40465@-AF-9	HSRE CORE HOLDINGS I LLC CORP_BND				2.B	13,000,000	95.5480	12,421,240	13,000,000	13,000,000					4.250	4.250	FA	221,000	552,500	08/07/2018	08/07/2026
40465@-AH-5	HSRE CORE HOLDINGS I LLC CORP_BND				2.B	14,000,000	95.9820	13,437,480	14,000,000	14,000,000					4.650	4.650	FA	224,233	651,000	02/27/2019	02/27/2027
406216-AY-7	HALLIBURTON COMPANY SENIOR CORP_BND	0		1	2.A FE	2,827,500	123.2300	2,464,606	2,000,000	2,668,217		(28,841)			7.450	4.467	MS	43,872	149,000	10/25/2017	09/15/2039
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN	0			1.D	9,224,738	88.9920	8,209,270	9,224,738	9,224,738					4.250	4.287	MON	22,870	392,051	12/11/2017	08/10/2042
41242*-BL-5	HARDWOOD FUNDING LLC CORP_BND	0			1.G FE	1,000,000	92.1740	921,743	1,000,000	1,000,000					3.960	3.959	JD	2,640	39,600	10/04/2018	06/07/2030
41242*-BM-3	HARDWOOD FUNDING LLC SENIOR CORP_BND	0			1.G FE	2,000,000	89.0500	1,781,000	2,000,000	2,000,000					4.060	4.060	JD	5,413	81,200	10/04/2018	06/07/2033
412822-AE-8	HARLEY-DAVIDSON INC SENIOR CORP_BND	0		2	2.C FE	11,968,398	79.9510	8,794,654	11,000,000	11,913,267		(27,076)			4.625	4.036	JJ	216,219	508,750	12/08/2021	07/28/2045
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERV SENIOR CO	0		2	2.C FE	6,304,380	96.5110	5,790,684	6,000,000	6,122,963		(88,969)			3.350	1.810	JD	12,842	201,000	12/07/2021	06/08/2025
413875-AE-5	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN	0			2.B FE	1,841,660	102.0760	2,041,526	2,000,000	1,968,144		13,891			7.000	7.861	JJ	64,556	140,000	06/05/2009	01/15/2026
413875-AN-5	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN	0		1	2.B FE	11,965,471	109.4560	12,696,873	11,600,000	11,953,929		(12,078)			6.150	5.862	JD	31,707	713,400	12/09/2022	12/15/2040
413875-AS-4	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN	0		1	2.B FE	3,403,278	98.8550	3,015,074	3,050,000	3,301,203		(18,363)			4.854	3.912	AO	26,319	148,047	12/02/2021	04/27/2035
416515-BD-5	HARTFORD FINANCIAL SERVICES GR SENIOR CO			1	2.A FE	15,790,022	87.8070	14,005,248	15,950,000	15,806,930		3,234			4.400	4.456	MS	206,641	701,800	03/13/2018	03/15/2048
416515-BD-5	HARTFORD FINANCIAL SERVICES GR SENIOR CO	0		1	2.A FE	1,547,945	87.8070	1,361,012	1,550,000	1,548,817		(49)			4.400	4.456	MS	20,081	68,200	12/02/2021	03/15/2048
41975*-AQ-8	HAWAII ELECTRIC LIGHT CO INC CORP_BND				4.B	3,000,000	90.7480	2,722,440	3,000,000	3,000,000					4.530	4.530	MN	11,703	135,900	05/30/2018	05/30/2033
419866-F*-4	HAWAIIAN ELECTRIC CO CORP_BND				4.A	10,000,000	91.4870	9,148,700	10,000,000	10,000,000					5.230	5.230	AO	130,750	523,000	10/15/2015	10/01/2045
419866-G@-1	HAWAIIAN ELECTRIC CO CORP_BND				4.A	12,500,000	90.7480	11,343,500	12,500,000	12,500,000					4.530	4.530	MN	48,760	566,250	05/30/2018	05/30/2033
422088-AA-8	HD SALEM OR LANDLORD LLC CORP_BND				1.A	2,345,962	103.6580	2,431,777	2,345,962	2,345,962					6.250	6.250	MON	407	146,623	03/01/2010	11/30/2030
42217K-BF-2	WELLTOWER OP LLC SENIOR CORP_BND	0		1	2.A FE	1,299,038	98.1220	1,275,585	1,300,000	1,299,841		107			4.000	4.009	JD	4,333	52,000	05/20/2015	06/01/2025
42218S-AH-1	HEALTH CARE SERVICE CORPORATIO SENIOR CO	0		2	1.G FE	52,273	70.7220	35,361	50,000	52,161		(55)			3.200	2.960	JD	133	1,600	12/02/2021	06/01/2050
42225U-AD-6	HEALTHCARE REALTY HOLDINGS LP SENIOR COR			1	2.B FE	8,510,750	95.3560	8,105,269	8,500,000	8,502,751		(1,206)			3.500	3.484	FA	123,958	297,500	11/01/2016	08/01/2026
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP SENIOR COR	0		1	2.B FE	29,833,440	87.6800	26,304,000	30,000,000	29,895,066		15,267			3.100	3.163	FA	351,333	930,000	09/17/2019	02/15/2030
42225U-AH-7	HEALTHCARE REALTY HOLDINGS LP SENIOR COR	0		2	2.B FE	47,259	80.4410	40,221	50,000	47,814		272			2.000	2.671	MS	294	1,000	12/02/2021	03/15/2031
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP SENIOR COR	0		2	2.B FE	48,383	77.9620	38,981	50,000	48,629		172			2.050	2.468	MS	302	1,025	07/25/2022	03/15/2031
422418-AK-5	HEARST CORP CORP_BND				1.G	25,000,000	97.1830	24,295,750	25,000,000	25,000,000					4.120	4.120	JD	85,833	1,030,000	05/31/2018	06/01/2030
422418-AK-5	HEARST CORP CORP_BND	0			1.G	3,000,000	97.1830	2,915,490	3,000,000	3,000,000					4.120	4.120	JD	10,300	123,600	05/31/2018	06/01/2030
422418-AL-3	HEARST CORP CORP_BND				1.G	15,000,000	95.6920	14,353,800	15,000,000	15,000,000					4.270	4.270	JD	53,375	640,500	05/31/2018	06/01/2033
422418-AL-3	HEARST CORP CORP_BND	0			1.G	5,000,000	95.6920	4,784,600	5,000,000	5,000,000					4.270	4.270	JD	17,792	213,500	05/31/2018	06/01/2033
42250P-AB-9	HEALTHPEAK PROPERTIES INC SENIOR CORP_BN	0		2	2.A FE	51,873	86.5930	43,297	50,000	51,471		(197)			2.875	2.403	JJ	663	1,438	12/02/2021	01/15/2031
42251#-AW-4	H-E-B LP SENIOR CORP_BND				1.G	7,000,000	88.2660	6,178,620	7,000,000	7,000,000					3.800	3.800	MS	67,239	266,000	03/30/2016	03/30/2035
42251#-AX-2	H-E-B LP CORP_BND				1.G	5,000,000	88.1120	4,405,600	5,000,000	5,000,000					4.030	4.030	MS	50,935	201,500	03/30/2016	03/30/2037
423074-AF-0	KRAFT HEINZ FOODS CO SENIOR CORP_BND	0			2.B FE	1,327,829	106.1450	1,459,499	1,375,000	1,336,623		6,969			6.375	6.706	JJ	40,419	87,656	07/12/2010	07/15/2028
427866-AW-8	HERSHEY COMPANY THE SENIOR CORP_BND			1	1.E FE	9,951,300	78.5200	7,852,010	10,000,000	9,959,215		1,182			3.375	3.401	FA	127,500	337,500	08/02/2016	08/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
427866-BB-3	HERSHEY COMPANY THE SENIOR CORP_BND	0		2	1.F FE	55,116	76.6440	38,322	50,000	54,844		(133)			3.125	2.601	MN	200	1,563	12/02/2021	11/15/2049
428236-BR-3	HP INC SENIOR CORP_BND	0			2.B FE	11,632,950	105.7250	9,515,241	9,000,000	11,429,813		(94,012)			6.000	3.878	MS	159,000	540,000	10/12/2021	09/15/2041
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO SENIOR COR	0		1	2.B FE	28,772,230	99.4910	29,847,270	30,000,000	29,252,914		381,715			4.900	5.747	AO	310,333	1,470,000	12/21/2016	10/15/2025
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO SENIOR COR	0		2	2.B FE	12,016,440	108.1880	9,736,911	9,000,000	11,838,900		(82,141)			6.350	4.112	AO	120,650	571,500	10/12/2021	10/15/2045
42981D-AA-4	HIGH STREET FUNDING TRUST II SUB CORP_BN			2	2.A FE	6,100,000	83.6220	5,100,930	6,100,000	6,100,000					4.682	4.682	FA	107,894	285,602	03/08/2018	02/15/2048
42981D-AA-4	HIGH STREET FUNDING TRUST II SUB CORP_BN	0		2	2.A FE	900,000	83.6220	752,596	900,000	900,000					4.682	4.682	FA	15,919	42,138	03/08/2018	02/15/2048
431282-AP-7	HIGHWOODS REALTY LP SENIOR CORP_BND	0		1	2.B FE	9,866,700	93.3490	9,334,930	10,000,000	9,952,033		13,934			3.875	4.038	MS	129,167	387,500	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP SENIOR CORP_BND	0		1	2.B FE	14,860,500	90.9850	13,647,750	15,000,000	14,934,394		13,972			4.125	4.240	MS	182,188	618,750	02/22/2018	03/15/2028
431282-AT-9	HIGHWOODS REALTY LP SENIOR CORP_BND	0		2	2.B FE	49,943	78.1840	39,092	50,000	49,955		6			2.600	2.614	FA	542	1,300	12/02/2021	02/01/2031
43137P-AA-8	HILL CITY FUNDING TRUST SENIOR CORP_BND	0		2	2.B FE	48,172	73.8300	36,915	50,000	48,298		63			4.046	4.324	FA	764	2,023	12/02/2021	08/15/2041
437076-AS-1	HOME DEPOT INC SENIOR CORP_BND	0		1	1.F FE	15,813,893	111.6180	16,347,543	14,646,000	15,748,647		(58,944)			5.875	5.075	JD	35,852	860,453	11/16/2022	12/16/2036
437076-AV-4	HOME DEPOT INC SENIOR CORP_BND	0		1	1.F FE	995,280	111.9990	1,119,991	1,000,000	996,370		118			5.950	5.984	AO	14,875	59,500	03/28/2011	04/01/2041
437076-BD-3	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE	12,975,280	99.0860	11,692,136	11,800,000	12,737,218		(30,022)			4.875	4.273	FA	217,317	575,250	07/24/2014	02/15/2044
437076-BF-8	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE	2,736,968	92.7080	2,410,411	2,600,000	2,715,561		(3,498)			4.400	4.080	MS	33,684	114,400	02/01/2017	03/15/2045
437076-BS-0	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE	7,945,280	85.7410	6,859,288	8,000,000	7,952,540		1,213			3.900	3.930	JD	13,867	312,000	05/24/2017	06/15/2047
437076-BS-0	HOME DEPOT INC SENIOR CORP_BND	0		1	1.F FE	59,918	85.7410	42,871	50,000	59,333		(287)			3.900	3.930	JD	87	1,950	12/02/2021	06/15/2047
437076-BZ-4	HOME DEPOT INC SENIOR CORP_BND	0		1	1.F FE	1,105,010	74.5060	745,062	1,000,000	1,096,712		(2,651)			3.125	2.603	JD	1,389	31,250	10/06/2020	12/15/2049
437076-CG-5	HOME DEPOT INC SENIOR CORP_BND			2	1.F FE	8,559,400	63.4730	6,347,270	10,000,000	8,619,568		31,780			2.375	3.133	MS	69,931	237,500	01/31/2022	03/15/2051
437076-CQ-3	HOME DEPOT INC SENIOR CORP_BND			2	1.F FE	31,232,976	80.8000	25,787,288	31,915,000	31,255,961		12,933			3.625	3.744	AO	244,238	1,156,919	03/24/2022	04/15/2052
438516-AT-3	HONEYWELL INTERNATIONAL INC SENIOR CORP_	0		1	1.F FE	1,089,090	109.1550	1,091,550	1,000,000	1,058,919		(3,068)			5.700	5.082	MS	16,783	57,000	11/09/2010	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC SENIOR CORP_	0		1	1.F FE	988,650	106.1330	1,061,329	1,000,000	991,484		294			5.375	5.452	MS	17,917	53,750	02/14/2011	03/01/2041
438516-CF-1	HONEYWELL INTERNATIONAL INC SENIOR CORP_	0		2	1.F FE	48,388	83.4300	41,715	50,000	48,704		154			1.750	2.118	MS	292	875	12/02/2021	09/01/2031
440327-AK-0	HORACE MANN EDUCATORS CORPORAT SENIOR CO	0		1	2.B FE	15,255,555	98.2360	14,244,148	14,500,000	14,850,991		(205,385)			4.500	2.989	JD	54,375	652,500	12/20/2021	12/01/2025
440327-AL-8	HORACE MANN EDUCATORS CORPORAT SENIOR CO	0		2	2.B FE	1,351,396	106.4920	1,442,971	1,355,000	1,351,582		187			7.250	7.313	MS	28,925		10/16/2023	09/15/2028
440452-AJ-9	HORMEL FOODS CORPORATION SENIOR CORP_BND	0		2	1.G FE	53,671	72.1580	36,079	50,000	53,492		(88)			3.050	2.684	JD	119	1,525	12/02/2021	06/03/2051
44106M-BB-7	SERVICE PROPERTIES TRUST SENIOR CORP_BND	0		1	4.B FE	3,008,475	82.5000	2,475,000	3,000,000	3,005,949		(937)			4.950	4.907	AO	37,125	148,500	12/11/2020	10/01/2029
44107T-AW-6	HOST HOTELS & RESORTS LP SENIOR CORP_BND	0		2	2.C FE	5,414,100	97.9290	4,896,430	5,000,000	5,200,167		(106,045)			4.500	2.253	FA	93,750	225,000	12/14/2021	02/01/2026
44107T-BA-3	HOST HOTELS & RESORTS LP SENIOR CORP_BND	0		2	2.C FE	48,516	83.9410	41,970	50,000	48,785		132			2.900	3.249	JD	64	1,450	12/02/2021	12/15/2031
443510-AG-7	HUBBELL INCORPORATED SENIOR CORP_BND	0		1	2.A FE	396,976	96.7630	387,051	400,000	399,255		326			3.350	3.440	MS	4,467	13,400	02/23/2016	03/01/2026
443510-AK-8	HUBBELL INCORPORATED SENIOR CORP_BND	0		2	2.A FE	49,722	83.6070	41,803	50,000	49,779		28			2.300	2.367	MS	339	1,150	12/02/2021	03/15/2031
444859-BK-7	HUMANA INC SENIOR CORP_BND			1	2.B FE	2,497,450	92.3470	2,308,678	2,500,000	2,498,470		245			3.125	3.137	FA	29,514	78,125	08/08/2019	08/15/2029
444859-BK-7	HUMANA INC SENIOR CORP_BND	0		1	2.B FE	2,497,450	92.3470	2,308,678	2,500,000	2,498,470		245			3.125	3.137	FA	29,514	78,125	08/08/2019	08/15/2029
444859-BL-5	HUMANA INC SENIOR CORP_BND	0		2	2.B FE	58,102	82.5650	41,283	50,000	57,694		(201)			3.950	3.067	FA	746	1,975	12/02/2021	08/15/2049
445658-CD-7	JB HUNT TRANSPORT SERVICES INC SENIOR CO	0		1	2.A FE	2,631,477	99.5470	2,637,985	2,650,000	2,649,546		2,170			3.850	3.935	MS	30,041	102,025	03/07/2014	03/15/2024
446150-AS-3	HUNTINGTON BANCSHARES INC SENIOR CORP_BN			1	2.A FE	13,644,789	85.4610	11,708,089	13,700,000	13,664,693		5,285			2.550	2.596	FA	142,651	349,350	01/28/2020	02/04/2030
446150-AS-3	HUNTINGTON BANCSHARES INC SENIOR CORP_BN	0		1	2.A FE	1,294,761	85.4610	1,110,987	1,300,000	1,296,650		501			2.550	2.596	FA	13,536	33,150	01/28/2020	02/04/2030
446150-AX-2	HUNTINGTON BANCSHARES INC SUB CORP_BND	0		2	2.A FE	1,307,827	75.8700	1,050,038	1,384,000	1,315,087		4,443			2.487	2.963	FA	13,003	34,420	05/03/2022	08/15/2036
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES SENIOR COR	0		2	2.C FE	3,189,210	97.6880	2,930,640	3,000,000	3,072,874		(57,086)			3.844	1.869	MN	19,220	115,320	12/07/2021	05/01/2025
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC SENIOR CORP_B	0		2	2.C FE	51,041	84.0000	42,000	50,000	50,829		(104)			2.950	2.693	JD	66	1,475	12/02/2021	06/15/2031
44891A-AK-3	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND			1	2.A FE	5,994,780	93.3770	5,602,632	6,000,000	5,998,426		546			2.750	2.760	MS	43,083	165,000	09/22/2016	09/27/2026
44891A-BN-6	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	0		2	2.A FE	6,007,080	93.9090	5,634,522	6,000,000	6,003,343		(1,890)			1.800	1.767	AO	22,800	108,000	12/20/2021	10/15/2025
44919*-AC-2	I-595 EXPRESS LLC CORP_BND				1.F PL	8,360,562	93.6450	7,829,248	8,360,562	8,360,562					3.310	3.322	MJSD	769	276,735	10/15/2015	12/31/2031
450319-C*-7	ITC MIDWEST LLC CORP_BND				1.F	20,000,000	80.9170	16,183,400	20,000,000	20,000,000					4.160	4.160	AO	168,711	832,000	04/17/2017	04/18/2047
450328-AA-3	ITC GREAT PLAINS LLC CORP_BND				1.F	14,000,000	78.5230	10,993,220	14,000,000	14,000,000					4.160	4.160	MN	56,622	582,400	11/26/2014	11/26/2044
45138L-BA-0	IDAHO POWER COMPANY SECURED CORP_BND			1	1.F FE	7,994,270	80.5240	6,441,896	8,000,000	7,995,589		156			4.300	4.304	AO	86,000	344,000	10/08/2015	04/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45167R-AH-7	IDEX CORPORATION SENIOR CORP_BND	0		2	2.B FE	50,499	85.1930	42,597	50,000	50,396		(50)			2.625	2.503	JD	58	1,313	12/02/2021	06/15/2031
452308-AQ-2	ILLINOIS TOOL WORKS INC SENIOR CORP_BND			1	1.E FE	37,619,604	100.7450	34,253,266	34,000,000	36,756,498		(108,037)			4.875	4.203	MS	488,042	1,657,500	12/11/2014	09/15/2041
452308-AQ-2	ILLINOIS TOOL WORKS INC SENIOR CORP_BND	0		1	1.E FE	1,126,770	100.7450	1,007,449	1,000,000	1,097,205		(3,833)			4.875	4.203	MS	14,354	48,750	12/11/2014	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC SENIOR CORP_BND	0		2	1.E FE	58,689	89.4130	44,706	50,000	58,007		(335)			3.900	2.772	MS	650	1,950	12/02/2021	09/01/2042
452327-AM-1	ILLUMINA INC SENIOR CORP_BND	0		2	2.B FE	50,149	84.1930	42,097	50,000	50,118		(15)			2.550	2.513	MS	347	1,275	12/02/2021	03/23/2031
454889-AM-8	INDIANA MICHIGAN POWER CO SENIOR CORP_BN	0		1	1.G FE	7,221,035	108.2310	8,325,121	7,692,000	7,246,729		20,588			6.050	6.537	MS	137,024	465,366	06/30/2010	03/15/2037
455170-AB-6	INDIANA UNIVERSITY HEALTH INC SENIOR COR	0		2	1.C FE	52,452	68.4650	34,233	50,000	52,334		(58)			2.852	2.612	MN	238	1,426	12/02/2021	11/01/2051
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLD SENIOR CO	0			2.A FE	72,050	106.6840	53,342	50,000	70,484		(769)			5.750	2.964	JD	128	2,875	12/02/2021	06/15/2043
45687A-AN-2	TRANE TECHNOLOGIES GLOBAL HOLD SENIOR CO			1	2.A FE	16,387,061	89.4900	14,721,138	16,450,000	16,393,956		1,297			4.300	4.323	FA	255,432	707,350	02/27/2018	02/21/2048
45687A-AN-2	TRANE TECHNOLOGIES GLOBAL HOLD SENIOR CO	0		1	2.A FE	3,535,890	89.4900	3,176,902	3,550,000	3,537,431		291			4.300	4.323	FA	55,124	152,650	02/14/2018	02/21/2048
457187-AB-8	INGREDION INC SENIOR CORP_BND	0		1	2.B FE	24,256,980	95.7010	22,968,192	24,000,000	24,073,415		(27,870)			3.200	3.072	AO	192,000	768,000	10/18/2016	10/01/2026
458140-AN-0	INTEL CORPORATION SENIOR CORP_BND			1	1.F FE	22,357,225	96.6250	21,740,580	22,500,000	22,422,394		7,052			4.000	4.046	JD	40,000	900,000	07/24/2014	12/15/2032
458140-AX-8	INTEL CORPORATION SENIOR CORP_BND	0		2	1.F FE	271,350	96.0260	281,356	293,000	272,488		1,138			3.150	5.459	MN	1,282	4,615	10/16/2023	05/11/2027
458140-BX-7	INTEL CORPORATION SENIOR CORP_BND	0		2	1.F FE	10,732,575	69.3820	7,285,079	10,500,000	10,725,903		(3,208)			3.200	3.102	FA	129,733	336,000	10/13/2021	08/12/2061
458140-CC-2	INTEL CORPORATION SENIOR CORP_BND	0		1	1.F FE	7,120,684	98.5200	6,996,898	7,102,000	7,120,461		(160)			5.050	5.035	FA	145,453	358,651	08/02/2022	08/05/2062
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTE SENIOR CO	0		2	1.G FE	58,767	76.9450	38,473	50,000	58,342		(209)			3.875	2.954	FA	732	1,938	12/02/2021	08/15/2050
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC SENIOR COR	0		1	1.G FE	19,130,974	98.3290	19,665,740	20,000,000	19,457,980		262,235			3.750	4.288	JD	62,500	750,000	11/20/2015	12/01/2025
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC SENIOR COR	0		2	1.G FE	4,237,336	80.0150	3,680,676	4,600,000	4,295,700		30,611			1.850	2.708	MS	25,057	85,100	01/25/2022	09/15/2032
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC SENIOR COR	0		2	1.G FE	1,400,262	99.6290	1,414,736	1,420,000	1,400,793		299			4.950	5.040	JD	3,124	70,290	05/12/2022	06/15/2052
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC SENIOR COR	0		2	1.G FE	2,741,316	102.2170	2,785,413	2,725,000	2,741,284		(145)			5.200	5.163	JD	6,298	141,700	12/08/2022	06/15/2062
459200-BB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO	0		1	1.G FE	1,182,010	109.5290	1,150,059	1,050,000	1,125,727		(6,761)			5.875	4.859	MN	5,483	61,688	12/02/2021	11/29/2032
459200-JZ-5	INTERNATIONAL BUSINESS MACHINE SENIOR CO	0			1.G FE	4,732,300	97.0190	4,850,970	5,000,000	4,752,299		19,999			3.300	5.559	MN	21,083	82,500	10/16/2023	05/15/2026
459200-KH-3	INTERNATIONAL BUSINESS MACHINE SENIOR CO	0		2	1.G FE	2,452,074	91.2670	2,552,732	2,797,000	2,470,040		17,966			1.700	5.550	MN	6,076	23,775	10/16/2023	05/15/2027
459200-KL-4	INTERNATIONAL BUSINESS MACHINE SENIOR CO			2	1.G FE	18,948,200	69.0670	13,813,340	20,000,000	18,994,978		23,848			2.950	3.235	MN	75,389	590,000	01/10/2022	05/15/2050
459200-KX-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO	0		2	1.G FE	3,931,493	100.5010	4,104,445	4,084,000	3,938,121		6,629			4.500	5.485	FA	74,023		10/16/2023	02/06/2028
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO	0		2	2.C FE	65,900	84.7470	42,373	50,000	65,075		(407)			5.000	3.202	MS	660	2,500	12/02/2021	09/26/2048
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO			2	2.C FE	6,899,063	68.4580	5,647,777	8,250,000	6,942,866		24,648			3.468	4.488	JD	23,843	286,110	03/14/2022	12/01/2050
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO	0		2	2.C FE	1,463,438	68.4580	1,198,013	1,750,000	1,472,729		5,228			3.468	4.488	JD	5,058	60,690	03/14/2022	12/01/2050
460146-CF-8	INTERNATIONAL PAPER CO SENIOR CORP_BND	0		1	2.B FE	16,886,618	120.0370	16,750,005	13,954,000	16,662,301		(118,156)			7.300	5.382	MN	130,160	1,018,642	11/16/2022	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO SENIOR CORP_BND			2	2.B FE	6,737,471	91.9100	6,249,853	6,800,000	6,749,036		1,431			4.800	4.856	JD	14,507	326,400	08/05/2014	06/15/2044
460146-CK-7	INTERNATIONAL PAPER CO SENIOR CORP_BND	0		1	2.B FE	1,489,305	91.9100	1,378,644	1,500,000	1,491,306		244			4.800	4.856	JD	3,200	72,000	08/05/2014	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO SENIOR CORP_BND	0		1	2.B FE	6,604,168	99.9990	6,999,923	7,000,000	6,631,396		21,840			5.000	5.525	MS	103,056	350,000	05/10/2019	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO SENIOR CORP_BND			1	2.B FE	4,994,950	86.6180	4,330,890	5,000,000	4,995,643		103			4.400	4.406	FA	83,111	220,000	08/02/2016	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP_BND			1	2.B FE	9,240,565	89.3700	8,266,762	9,250,000	9,241,697		185			4.350	4.356	FA	152,008	402,375	07/31/2017	08/15/2048
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP_BND	0		1	2.B FE	749,235	89.3700	670,278	750,000	749,327		15			4.350	4.356	FA	12,325	32,625	07/31/2017	08/15/2048
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	0		1	2.B FE	14,790,070	98.6520	15,488,364	15,700,000	14,955,006		132,703			4.650	5.406	AO	182,513	730,050	09/18/2018	10/01/2028
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO			2	2.B FE	20,247,142	76.4920	17,479,233	22,851,000	20,407,338		93,025			3.375	4.232	MS	257,074	771,221	04/12/2022	03/01/2041
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	0		2	2.B FE	2,717,000	76.4920	2,294,766	3,000,000	2,735,425		10,409			3.375	4.232	MS	33,750	101,250	03/25/2022	03/01/2041
460690-BT-6	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	0		2	2.B FE	50,109	84.5450	42,273	50,000	50,086		(12)			2.400	2.372	MS	400	1,200	12/02/2021	03/01/2031
461070-AG-9	INTERSTATE POWER AND LIGHT CO SENIOR COR	0		1	2.A FE	10,304,411	108.1790	10,817,860	10,000,000	10,292,876		(10,970)			6.250	5.958	JJ	288,194	625,000	11/16/2022	07/15/2039
461070-AL-8	INTERSTATE POWER AND LIGHT CO SENIOR COR	0		1	2.A FE	1,189,786	97.9290	1,165,353	1,190,000	1,189,978		23			3.250	3.252	JD	3,223	38,675	06/23/2015	12/01/2024
461070-AQ-7	INTERSTATE POWER AND LIGHT CO SENIOR COR	0		2	2.A FE	429,543	94.5350	450,930	477,000	431,073		1,530			3.600	5.751	AO	4,293		10/16/2023	04/01/2029
46188B-AC-6	INVITATION HOMES OPERATING PAR SENIOR CO	0		2	2.B FE	49,330	79.8520	39,926	50,000	49,431		48			2.700	2.831	JJ	623	1,350	12/02/2021	01/15/2034
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD CORP_BND				1.D PL	9,000,000	98.9010	8,901,090	9,000,000	9,000,000					4.530	4.530	JJ	173,273	407,700	02/02/2016	01/28/2028
463556-A@-9	IROQUOIS GAS TRANSMISSION SYST SENIOR CO	0			2.A	3,000,000	85.4540	2,563,611	3,000,000	3,000,000					4.120	4.119	JD	5,493	123,600	05/09/2019	05/09/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46361*-AE-6	IRVINE CO CORP_BND				1.E Z	15,000,000	97.4450	14,616,750	15,000,000	15,000,000					3.400	3.400	JD	42,500	510,000	07/27/2015	06/01/2025
464338-AA-6	ISKANDAR VENTURES LLC CORP_BND				1.E PL	23,395,421	87.7760	20,535,565	23,395,421	23,395,421					3.410	3.410	MON	35,457	797,784	02/19/2020	07/15/2040
465685-AD-7	ITC HOLDINGS CORP SENIOR CORP_BND 144A	0		1	2.B FE	6,161,830	104.2890	6,319,901	6,060,000	6,120,832		(3,300)			6.375	6.244	MS	97,654	386,325	10/05/2010	09/30/2036
465685-AR-6	ITC HOLDINGS CORP SENIOR CORP_BND 144A	0		2	2.B FE	1,734,914	100.5110	1,797,131	1,788,000	1,737,422		2,508			4.950	5.805	MS	24,339		10/16/2023	09/22/2027
46625H-HV-5	JPMORGAN CHASE & CO SENIOR CORP_BND	0			1.F FE	1,022,170	103.5960	1,035,964	1,000,000	1,016,594		(598)			5.500	5.349	AO	11,611	55,000	05/31/2011	10/15/2040
46625H-RY-8	JPMORGAN CHASE & CO SENIOR CORP_BND	0		2	1.F FE	4,658,200	96.7020	4,835,105	5,000,000	4,672,860		14,660			3.782	5.596	FA	78,792		10/16/2023	02/01/2028
466313-AK-9	JABIL INC SENIOR CORP_BND	0		2	2.C FE	51,282	86.9990	43,500	50,000	51,010		(134)			3.000	2.673	JJ	692	1,500	12/02/2021	01/15/2031
46647P-AA-4	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.F FE	7,700,000	88.5740	6,820,229	7,700,000	7,700,000					4.260	4.260	FA	117,541	328,020	02/14/2017	02/22/2048
46647P-AA-4	JPMORGAN CHASE & CO SENIOR CORP_BND	0		1	1.F FE	2,300,000	88.5740	2,037,211	2,300,000	2,300,000					4.260	4.260	FA	35,110	97,980	02/14/2017	02/22/2048
46647P-AK-2	JPMORGAN CHASE & CO SENIOR CORP_BND	0		1	1.F FE	4,200,000	85.0980	3,574,129	4,200,000	4,200,000					4.032	4.032	JJ	73,853	169,344	07/17/2017	07/24/2048
46647P-AK-2	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.F FE	20,800,000	85.0980	17,700,446	20,800,000	20,800,000					4.032	4.032	JJ	365,747	838,656	07/17/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO SENIOR CORP_BND	0		2	1.F FE	11,539,500	83.6020	8,360,170	10,000,000	11,451,622		(40,569)			3.964	3.099	MN	50,651	396,400	10/13/2021	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO SENIOR CORP_BND			2	1.F FE	16,797,000	82.8590	12,428,775	15,000,000	16,707,057		(46,434)			3.897	3.214	JJ	256,553	584,550	01/10/2022	01/23/2049
46647P-AR-7	JPMORGAN CHASE & CO SENIOR CORP_BND	0		1	1.F FE	1,000,000	96.0730	960,732	1,000,000	1,000,000					4.005	4.005	AO	7,565	40,050	04/16/2018	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO SENIOR CORP_BND	0		1	1.F FE	650,000	97.0700	630,952	650,000	650,000					4.203	4.203	JJ	11,990	27,320	07/16/2018	07/23/2029
46647P-BA-3	JPMORGAN CHASE & CO SENIOR CORP_BND	0		2	1.E FE	968,079	97.8180	978,183	1,000,000	974,747		6,668			3.960	4.853	JJ	16,720	19,800	02/10/2023	01/29/2027
46647P-BH-8	JPMORGAN CHASE & CO SENIOR CORP_BND	0		2	1.E FE	1,168,313	96.0860	1,189,540	1,238,000	1,178,527		10,214			2.005	4.319	MS	7,447	12,411	08/08/2023	03/13/2026
46647P-BJ-4	JPMORGAN CHASE & CO SENIOR CORP_BND	0		2	1.E FE	3,596,800	97.7880	3,911,508	4,000,000	3,642,136		38,602			4.493	6.039	MS	48,425	179,720	10/25/2022	03/24/2031
46647P-BK-1	JPMORGAN CHASE & CO SENIOR CORP_BND	0		2	1.F FE	10,340,660	95.8140	10,539,507	11,000,000	10,391,496		50,836			2.083	4.639	AO	43,917	114,565	10/16/2023	04/22/2026
46647P-BW-5	JPMORGAN CHASE & CO SENIOR CORP_BND	0		2	1.E FE	859,333	91.9180	887,013	965,000	865,405		6,072			1.040	4.664	FA	4,098		10/16/2023	02/04/2027
46647P-CE-4	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.E FE	17,450,000	74.6860	13,032,672	17,450,000	17,450,000					3.328	3.328	AO	111,308	580,736	04/15/2021	04/22/2052
46647P-CE-4	JPMORGAN CHASE & CO SENIOR CORP_BND	0		1	1.E FE	2,550,000	74.6860	1,904,488	2,550,000	2,550,000					3.328	3.328	AO	16,266	84,864	04/15/2021	04/22/2052
46647P-CR-5	JPMORGAN CHASE & CO SENIOR CORP_BND			2	1.E FE	10,810,000	83.1400	8,987,412	10,810,000	10,810,000					2.545	2.545	MN	40,503	275,115	11/01/2021	11/08/2032
46647P-CU-8	JPMORGAN CHASE & CO SENIOR CORP_BND			2	1.E FE	19,555,000	85.7970	16,777,682	19,555,000	19,555,000					2.963	2.963	JJ	251,080	579,415	01/18/2022	01/25/2033
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO	0			1.E	4,224,114	90.0760	3,707,588	4,116,067	4,203,758		(3,306)			4.433	4.241	MON	8,109	182,454	06/28/2016	12/15/2045
46671*-AA-9	ORLANDO HEALTH INC CORP_BND	0			1.F	5,575,104	80.1540	4,357,666	5,436,627	5,561,412		(4,645)			3.287	3.149	MON	7,942	178,804	12/31/2023	04/15/2043
46817M-AN-7	JACKSON FINANCIAL INC SENIOR CORP_BND	0		2	2.B FE	19,799,359	70.1360	14,027,180	20,000,000	19,804,974		3,715			4.000	4.059	MN	84,444	800,000	09/22/2022	11/23/2051
46849L-UV-1	JACKSON NATIONAL LIFE GLOBAL F SECURED C	0			1.F FE	4,376,256	95.8680	4,196,138	4,377,000	4,376,740		248			1.750	1.756	JJ	35,958	76,598	01/05/2022	01/12/2025
47015P-AD-0	JAMAICA DIVERSIFIED PAYMENT RI CORP_BND	0			3.A FE	2,000,000	92.5000	1,850,000	2,000,000	2,000,000					5.250	5.283	MJSD	4,667	105,000	09/29/2020	09/22/2030
47233J-GT-9	JEFFERIES GROUP LLC SENIOR CORP_BND	0		2	2.B FE	49,009	82.2560	41,128	50,000	49,195		91			2.625	2.857	AO	277	1,313	12/02/2021	10/15/2031
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C	0			1.C FE	29,405,934	94.0180	26,869,602	28,579,271	29,129,763		(25,885)			4.626	4.396	JJ	609,624	1,322,077	01/11/2012	01/15/2042
478160-AN-4	JOHNSON & JOHNSON SENIOR CORP_BND	0			1.A FE	72,169	115.2930	57,647	50,000	69,719		(1,200)			5.950	2.513	FA	1,124	2,975	12/02/2021	08/15/2037
478160-BV-5	JOHNSON & JOHNSON SENIOR CORP_BND			1	1.A FE	13,296,816	87.2600	11,431,112	13,100,000	13,276,729		(5,538)			3.700	3.608	MS	161,567	484,700	06/17/2019	03/01/2046
478160-CG-7	JOHNSON & JOHNSON SENIOR CORP_BND			1	1.A FE	11,972,040	88.1260	10,575,120	12,000,000	11,975,975		641			3.750	3.763	MS	147,500	450,000	03/01/2017	03/03/2047
478165-AG-8	SC JOHNSON & SON INC SENIOR CORP_BND 144			1	2.A FE	22,480,589	93.0670	19,558,009	21,015,000	22,124,301		(46,429)			4.800	4.371	MS	336,240	1,008,720	09/02/2014	09/01/2040
478165-AG-8	SC JOHNSON & SON INC SENIOR CORP_BND 144	0		1	2.A FE	969,080	93.0670	930,669	1,000,000	977,561		846			4.800	4.371	MS	16,000	48,000	09/21/2010	09/01/2040
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP_BND 144			1	2.A FE	3,992,280	92.4360	3,697,452	4,000,000	3,993,378		158			4.750	4.762	AO	40,111	190,000	10/13/2015	10/15/2046
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP_BND 144	0		1	2.A FE	998,070	92.4360	924,363	1,000,000	998,344		40			4.750	4.762	AO	10,028	47,500	10/13/2015	10/15/2046
48203R-AD-6	JUNIPER NETWORKS INC SENIOR CORP_BND	0			2.B FE	66,469	101.3220	50,661	50,000	65,192		(630)			5.950	3.571	MS	876	2,975	12/02/2021	03/15/2041
482398-AE-0	KBCM CTL PASS-THRU TR CORP_BND				1.F	6,415,186	106.4030	6,825,950	6,415,186	6,415,186					6.320	6.320	MON	18,020	405,440	10/17/2007	10/15/2032
482398-AG-5	KBCM CTL PASS-THRU TR CORP_BND				1.F	2,497,328	113.5040	2,834,568	2,497,328	2,497,328					6.970	6.970	MON	7,736	174,064	06/03/2008	06/15/2034
482398-AK-6	KBCM CTL PASS-THRU TR CORP_BND				1.F	4,407,574	121.0390	5,334,884	4,407,574	4,407,574					8.250	8.250	MON	21,211	363,729	03/05/2009	03/10/2034
482480-AE-0	KLA CORP SENIOR CORP_BND	0		1	1.F FE	318,196	99.3290	316,860	319,000	318,918		95			4.650	4.682	MN	2,472	14,834	10/30/2014	11/01/2024
482480-AF-7	KLA CORP SENIOR CORP_BND	0		1	1.F FE	11,019,114	106.3660	12,498,017	11,750,000	11,072,901		41,915			5.650	6.196	MN	110,646	663,875	12/02/2014	11/01/2034
482480-AG-5	KLA CORP SENIOR CORP_BND	0		1	1.F FE	24,265,860	99.6340	22,616,805	22,700,000	23,586,087		(162,324)			4.100	3.241	MS	274,039	930,700	07/29/2019	03/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
482480-AJ-9	KLA CORP SENIOR CORP_BND	0		2	1.F FE	54,172	76.6720	38,336	50,000	53,962		(104)			3.300	2.861	MS	550	1,650	12/02/2021	03/01/2050
482480-AN-0	KLA CORP SENIOR CORP_BND	0		2	1.F FE	2,206,597	103.4260	2,285,721	2,210,000	2,206,736		34			5.250	5.259	JJ	53,500	123,115	06/21/2022	07/15/2062
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR CORP_			1	1.F FE	5,866,115	96.2750	5,712,959	5,934,000	5,879,390		1,574			5.500	5.579	FA	135,988	326,370	01/25/2013	02/01/2043
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR CORP_	0		1	1.F FE	2,734,357	96.2750	2,662,967	2,766,000	2,740,545		734			5.500	5.579	FA	63,388	152,130	01/25/2013	02/01/2043
48252A-AA-9	KKR GROUP FINANCE CO VI LLC SENIOR CORP_	0		1	1.F FE	2,991,570	93.7930	2,813,787	3,000,000	2,994,976		807			3.750	3.784	JJ	56,250	112,500	07/01/2019	07/01/2029
48255B-AA-4	KKR GROUP FINANCE CO X LLC SENIOR CORP_B	0		2	1.F FE	12,590,537	68.9470	9,118,241	13,225,000	12,613,964		12,302			3.250	3.546	JD	19,103	429,813	03/02/2022	12/15/2051
48255B-AA-4	KKR GROUP FINANCE CO X LLC SENIOR CORP_B			2	1.F FE	34,909,665	68.9470	25,568,995	37,085,000	34,980,329		38,906			3.250	3.546	JD	53,567	1,205,263	03/14/2022	12/15/2051
48255G-AA-3	KKR GROUP FINANCE CO XII LLC SENIOR CORP	0		2	1.F FE	600,871	97.7630	589,513	603,000	601,151		175			4.850	4.895	MN	3,574	29,246	05/10/2022	05/17/2032
48262Q-AW-1	KINDER MORGAN INC SENIOR CORP_BND	0		1	2.B FE	9,937,026	103.3820	10,338,230	10,000,000	9,950,194		10,248			7.250	7.306	MS	241,667	725,000	08/08/2005	03/01/2028
48513A-BM-1	EVERGY METRO INC SENIOR CORP_BND	0		1	1.F FE	9,372,593	100.0960	10,459,990	10,450,000	9,412,429		30,999			5.300	6.047	AO	138,463	553,850	09/15/2011	10/01/2041
487836-BQ-0	KELLANOVA SENIOR CORP_BND	0			2.B FE	63,221	89.2380	44,619	50,000	62,428		(390)			4.500	2.966	AO	563	2,250	12/02/2021	04/01/2046
488401-AD-2	KEMPER CORP SENIOR CORP_BND	0		2	2.C FE	10,970,080	82.2900	9,051,911	11,000,000	10,974,812		2,590			3.800	3.833	FA	148,622	418,000	02/15/2022	02/23/2032
489170-AF-7	KENNAMETAL INC SENIOR CORP_BND	0		2	2.B FE	50,194	84.4940	42,247	50,000	50,153		(20)			2.800	2.750	MS	467	1,400	12/02/2021	03/01/2031
49177J-AB-8	KENVUE INC SENIOR CORP_BND	0			1.F FE	6,102,909	100.8750	6,153,393	6,100,000	6,102,642		(267)			5.500	5.460	MS	92,263		10/17/2023	03/22/2025
49177J-AP-7	KENVUE INC SENIOR CORP_BND	0		2	1.F FE	2,384,724	103.4370	2,482,490	2,400,000	2,384,816		93			5.050	5.092	MS	33,330		10/17/2023	03/22/2053
49271V-AC-4	KEURIG DR PEPPER INC SENIOR CORP_BND			1	2.B FE	15,969,849	94.2690	13,103,419	13,900,000	15,601,804		(91,167)			4.985	3.949	MN	69,292	692,915	09/10/2019	05/25/2038
49271V-AC-4	KEURIG DR PEPPER INC SENIOR CORP_BND	0		1	2.B FE	5,561,621	94.2690	4,807,729	5,100,000	5,479,539		(20,332)			4.985	3.949	MN	25,424	204,385	10/11/2023	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC SENIOR CORP_BND	0		1	2.B FE	1,000,000	97.5740	975,743	1,000,000	1,000,000					5.085	5.085	MN	5,085	50,850	06/05/2019	05/25/2048
49271V-AR-1	KEURIG DR PEPPER INC SENIOR CORP_BND			2	2.B FE	16,208,786	91.2810	14,929,040	16,355,000	16,212,691		2,434			4.500	4.555	AO	155,373	735,975	04/07/2022	04/15/2052
49326E-EJ-8	KEYCORP SENIOR CORP_BND				2.B FE	18,285,360	84.5010	15,463,592	18,300,000	18,291,284		1,390			2.550	2.559	AO	116,663	466,650	09/04/2019	10/01/2029
49326E-EJ-8	KEYCORP SENIOR CORP_BND	0			2.B FE	1,698,640	84.5010	1,436,509	1,700,000	1,699,190		129			2.550	2.559	AO	10,838	43,350	09/04/2019	10/01/2029
49337W-AH-3	NATIONAL GRID USA SENIOR CORP_BND	0		1	2.B FE	9,123,373	98.2760	9,090,502	9,250,000	9,176,860		5,469			5.875	5.985	AO	135,859	543,438	07/07/2010	04/01/2033
49337W-AJ-9	NATIONAL GRID USA SENIOR CORP_BND	0		1	2.B FE	10,695,209	102.8050	10,463,523	10,178,000	10,495,442		(20,234)			5.803	5.427	AO	147,657	590,629	07/22/2010	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORPORATION SENIOR CORP	0		1	2.A FE	8,905,494	97.9470	6,449,790	6,585,000	8,700,761		(89,376)			5.819	3.351	AO	95,795	383,181	10/29/2021	04/01/2041
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC SENIOR CORP_BN	0		1	2.B FE	19,580,410	98.9250	19,488,225	19,700,000	19,651,424		55,993			4.550	4.634	AO	151,882	896,350	09/14/2016	10/30/2024
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC SENIOR CORP_BN			1	2.B FE	13,088,734	90.8930	11,906,983	13,100,000	13,093,082		1,070			3.000	3.010	AO	66,592	393,000	10/07/2019	10/30/2029
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC SENIOR CORP_BN	0		1	2.B FE	1,898,366	90.8930	1,726,967	1,900,000	1,898,997		155			3.000	3.010	AO	9,658	57,000	10/07/2019	10/30/2029
49427R-AP-7	KILROY REALTY LP SENIOR CORP_BND	0		1	2.B FE	14,981,700	84.9920	12,748,830	15,000,000	14,988,389		1,700			3.050	3.064	FA	172,833	457,500	09/03/2019	02/15/2030
49427R-AR-3	KILROY REALTY LP SENIOR CORP_BND	0		2	2.B FE	48,868	76.0710	38,036	50,000	49,039		83			2.650	2.875	MN	169	1,325	12/02/2021	11/15/2033
494368-BC-6	KIMBERLY-CLARK CORPORATION SENIOR CORP_B	0			1.F FE	77,019	118.6070	59,303	50,000	74,010		(1,474)			6.625	2.448	FA	1,380	3,313	12/02/2021	08/01/2037
494368-BG-7	KIMBERLY-CLARK CORPORATION SENIOR CORP_B	0		1	1.F FE	991,320	104.0780	1,040,784	1,000,000	993,543		225			5.300	5.358	MS	17,667	53,000	01/27/2011	03/01/2041
494368-BV-4	KIMBERLY-CLARK CORPORATION SENIOR CORP_B			1	1.F FE	5,986,200	76.2890	4,577,322	6,000,000	5,988,503		342			3.200	3.212	JJ	80,533	192,000	07/26/2016	07/30/2046
494368-BV-4	KIMBERLY-CLARK CORPORATION SENIOR CORP_B	0		1	1.F FE	997,700	76.2890	762,887	1,000,000	998,084		57			3.200	3.212	JJ	13,422	32,000	07/26/2016	07/30/2046
49446R-AP-4	KIMCO REALTY OP LLC SENIOR CORP_BND	0		1	2.A FE	20,223,101	94.3350	19,810,350	21,000,000	20,487,604		167,735			2.800	3.723	AO	147,000	588,000	11/02/2022	10/01/2026
49446R-AQ-2	KIMCO REALTY OP LLC SENIOR CORP_BND			1	2.A FE	12,909,080	77.4230	10,142,413	13,100,000	12,935,481		4,167			4.125	4.227	JD	45,031	540,375	01/17/2017	12/01/2046
49446R-AQ-2	KIMCO REALTY OP LLC SENIOR CORP_BND	0		1	2.A FE	1,831,220	77.4230	1,471,037	1,900,000	1,840,530		1,492			4.125	4.227	JD	6,531	78,375	01/17/2017	12/01/2046
49446R-AT-6	KIMCO REALTY OP LLC SENIOR CORP_BND			1	2.A FE	2,828,882	82.6320	2,355,003	2,850,000	2,831,436		433			4.450	4.495	MS	42,275	126,825	08/01/2017	09/01/2047
49446R-AT-6	KIMCO REALTY OP LLC SENIOR CORP_BND	0		1	2.A FE	2,134,069	82.6320	1,776,582	2,150,000	2,135,996		327			4.450	4.495	MS	31,892	95,675	08/01/2017	09/01/2047
49446R-AY-5	KIMCO REALTY OP LLC SENIOR CORP_BND	0		2	2.A FE	48,575	81.9670	40,983	50,000	48,843		130			2.250	2.575	JD	94	1,125	12/02/2021	12/01/2031
494550-AJ-5	KINDER MORGAN ENERGY PARTNERS SENIOR COR	0		1	2.B FE	2,415,907	110.7190	2,480,097	2,240,000	2,330,387		(9,494)			7.400	6.685	MS	48,807	165,760	12/15/2010	03/15/2031
494550-AT-3	KINDER MORGAN ENERGY PARTNERS SENIOR COR	0		1	2.B FE	966,834	102.1130	970,074	950,000	961,242		(703)			5.800	5.656	MS	16,224	55,100	10/02/2013	03/15/2035
494550-BD-7	KINDER MORGAN ENERGY PARTNERS SENIOR COR	0		1	2.B FE	3,138,862	105.0120	3,570,411	3,400,000	3,149,506		8,470			6.500	7.124	MS	73,667	221,000	10/23/2009	09/01/2039
49456B-AP-6	KINDER MORGAN INC SENIOR CORP_BND	0		2	2.B FE	7,505,900	98.6530	7,892,200	8,000,000	7,544,511		34,580			4.300	5.859	MS	114,667	86,000	10/16/2023	03/01/2028
49456B-AR-2	KINDER MORGAN INC SENIOR CORP_BND	0		1	2.B FE	990,600	83.3240	833,236	1,000,000	993,420		848			2.000	2.100	FA	7,556	20,000	07/27/2020	02/15/2031
49456B-AT-8	KINDER MORGAN INC SENIOR CORP_BND	0		2	2.B FE	3,025,710	71.9060	2,157,168	3,000,000	3,024,673		(550)			3.600	3.552	FA	40,800	108,000	10/26/2021	02/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49456B-AT-8	KINDER MORGAN INC SENIOR CORP_BND			2	2.B FE	5,718,592	71.9060	4,077,048	5,670,000	5,716,631		(1,039)			3.600	3.552	FA	77,112	204,120	10/26/2021	02/15/2051
49836M-AA-6	KKR REIGN I LTD SECURED CORP_BND 144A				5.B GI	42,750,000	76.2500	32,596,875	42,750,000	42,750,000					5.000	5.000	MN	184,063	2,137,500	06/10/2019	05/30/2049
49836M-AA-6	KKR REIGN I LTD SECURED CORP_BND 144A	0			5.B GI	7,250,000	76.2500	5,528,125	7,250,000	7,250,000					5.000	5.000	MN	31,215	362,500	06/10/2019	05/30/2049
500255-AN-4	KOHLS CORP SENIOR CORP_BND			1	3.B FE	2,281,125	75.5000	2,624,380	3,476,000	2,281,125			378,015		6.000	8.346	JJ	96,169	208,560	05/10/2011	01/15/2033
500255-AN-4	KOHLS CORP SENIOR CORP_BND	0		1	3.B FE	127,313	75.5000	146,470	194,000	127,313			21,098		6.000	8.346	JJ	5,367	11,640	09/01/2009	01/15/2033
50075N-AC-8	MONDELEZ INTERNATIONAL INC SENIOR CORP_B	0			2.A FE	8,878,434	109.3230	8,439,751	7,720,000	8,354,185		(64,159)			6.500	5.209	MN	83,633	501,800	10/17/2013	11/01/2031
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR CORP_BND	0		2	2.B FE	1,145,183	87.3580	1,135,658	1,300,000	1,148,848		3,492			4.375	5.265	JD	4,740	56,875	12/09/2022	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO SENIOR CORP_BND	0		2	2.B FE	6,011,550	100.8020	6,148,940	6,100,000	6,016,429		4,879			5.000	5.159	JJ	140,639	152,500	02/07/2023	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP_BND			2	2.B FE	4,770,000	97.4360	4,384,607	4,500,000	4,758,134		(7,013)			5.200	4.765	JJ	107,900	234,000	03/22/2022	07/15/2045
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP_BND	0		2	2.B FE	609,500	97.4360	560,255	575,000	607,984		(896)			5.200	4.765	JJ	13,787	29,900	03/22/2022	07/15/2045
50077L-AT-3	KRAFT HEINZ FOODS CO SENIOR CORP_BND	0		1	2.B FE	1,734,244	100.2390	1,820,340	1,816,000	1,737,063		2,820			4.625	5.620	JJ	35,229		10/16/2023	01/30/2029
50077L-BJ-4	KRAFT HEINZ FOODS CO SENIOR CORP_BND			2	2.B FE	8,547,036	103.1880	7,842,318	7,600,000	8,516,546		(17,856)			5.500	4.691	JD	34,833	418,000	03/22/2022	06/01/2050
50077L-BJ-4	KRAFT HEINZ FOODS CO SENIOR CORP_BND	0		2	2.B FE	674,766	103.1880	619,130	600,000	672,359		(1,410)			5.500	4.691	JD	2,750	33,000	03/22/2022	06/01/2050
501044-CN-9	KROGER CO SENIOR CORP_BND	0		1	2.A FE	10,029,510	97.8170	10,803,866	11,045,000	10,071,386		32,998			5.400	6.071	JJ	275,021	596,430	10/19/2010	07/15/2040
501044-CR-0	KROGER CO SENIOR CORP_BND			1	2.A FE	13,678,840	94.1620	12,711,857	13,500,000	13,640,401		(4,925)			5.000	4.872	AO	142,500	675,000	09/17/2014	04/15/2042
501044-CR-0	KROGER CO SENIOR CORP_BND	0		1	2.A FE	3,178,118	94.1620	2,871,938	3,050,000	3,158,271		(3,887)			5.000	4.872	AO	32,194	152,500	12/02/2021	04/15/2042
501044-CY-5	KROGER CO SENIOR CORP_BND	0		1	2.A FE	4,989,800	99.7800	4,988,995	5,000,000	4,999,898		1,207			4.000	4.025	FA	83,333	200,000	01/23/2014	02/01/2024
501044-DG-3	KROGER CO SENIOR CORP_BND			1	2.A FE	12,954,170	88.2840	10,594,080	12,000,000	12,888,017		(25,098)			4.450	3.943	FA	222,500	534,000	03/26/2021	02/01/2047
501044-DK-4	KROGER CO SENIOR CORP_BND			1	2.A FE	4,963,800	89.4340	4,471,710	5,000,000	4,967,792		712			4.650	4.695	JJ	107,208	232,500	07/17/2017	01/15/2048
501044-DN-8	KROGER CO SENIOR CORP_BND			1	2.B FE	12,409,190	81.6550	9,390,279	11,500,000	12,354,883		(20,427)			3.950	3.507	JJ	209,460	454,250	03/24/2021	01/15/2050
501044-DN-8	KROGER CO SENIOR CORP_BND	0		1	2.B FE	1,618,590	81.6550	1,224,819	1,500,000	1,611,507		(2,664)			3.950	3.507	JJ	27,321	59,250	03/24/2021	01/15/2050
50155Q-AM-2	KYNDRYL HOLDINGS INC SENIOR CORP_BND	0		2	2.B FE	12,014,002	75.2190	9,026,220	12,000,000	12,013,560		(416)			4.100	4.091	AO	103,867	492,000	09/19/2022	10/15/2041
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC SENIOR CORP	0		2	2.B FE	11,664,720	67.4730	8,096,724	12,000,000	11,675,677		5,385			3.797	3.950	JD	1,266	455,640	01/20/2022	12/31/2057
502431-AM-1	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN	0		2	2.B FE	4,251,465	98.7050	4,441,730	4,500,000	4,298,834		38,805			4.400	5.546	JD	8,800	198,000	10/07/2022	06/15/2028
502438-AA-8	CLARK CNTY NV LAS VEGAS CONV C CORP_BND				4.A	30,607,753	95.5910	29,258,257	30,607,753	30,607,753					4.920	4.920	JD	66,929	1,505,901	03/15/2019	12/15/2039
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SECURED CO				2.A PL	13,284,214	82.4850	10,957,470	13,284,214	13,284,214					3.360	3.358	JD	1,240	446,350	06/25/2020	06/30/2045
50249A-AH-6	LYB INTERNATIONAL FINANCE III SENIOR COR	0		1	2.B FE	2,000,133	76.5410	1,530,812	2,000,000	2,000,094		(12)			3.375	3.374	AO	16,875	67,500	10/30/2020	10/01/2040
50249A-AJ-2	LYB INTERNATIONAL FINANCE III SENIOR COR			2	2.B FE	19,099,500	72.6840	14,536,820	20,000,000	19,132,828		17,661			3.625	3.908	AO	181,250	725,000	02/11/2022	04/01/2051
50249A-AJ-2	LYB INTERNATIONAL FINANCE III SENIOR COR	0		2	2.B FE	2,059,628	72.6840	1,635,392	2,250,000	2,066,147		3,601			3.625	3.908	AO	20,391	81,563	03/02/2022	04/01/2051
50540R-AS-1	LABORATORY CORPORATION OF AMER SENIOR CO	0		2	2.B FE	61,733	91.9430	45,971	50,000	60,980		(371)			4.700	3.231	FA	979	2,350	12/02/2021	02/01/2045
50540R-AU-6	LABORATORY CORPORATION OF AMER SENIOR CO	0		1	2.B FE	2,997,978	96.6570	2,899,719	3,000,000	2,998,207		229			3.600	3.618	MS	36,000	54,000	08/10/2023	09/01/2027
505597-AD-6	SPIRE INC SENIOR CORP_BND			1	2.B FE	9,990,500	82.8650	8,286,480	10,000,000	9,992,162		221			4.700	4.706	FA	177,556	470,000	08/12/2014	08/15/2044
50587K-AB-7	HOLCIM FINANCE US LLC SENIOR CORP_BND 14			1	2.A FE	11,450,622	89.6250	10,396,500	11,600,000	11,469,968		3,077			4.750	4.843	MS	151,525	551,000	09/16/2016	09/22/2046
50587K-AB-7	HOLCIM FINANCE US LLC SENIOR CORP_BND 14	0		1	2.A FE	3,329,178	89.6250	3,047,250	3,400,000	3,338,338		1,457			4.750	4.843	MS	44,413	161,500	09/15/2016	09/22/2046
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND	0			1.G	3,963,668	88.8610	3,522,164	3,963,668	3,963,668					3.750	3.750	MON	6,606	148,638	09/23/2016	11/15/2035
512807-AN-8	LAM RESEARCH CORPORATION SENIOR CORP_BND	0		1	1.G FE	24,226,513	98.6200	24,655,075	25,000,000	24,608,893		306,401			3.800	4.196	MS	279,722	950,000	11/14/2016	03/15/2025
512807-AT-5	LAM RESEARCH CORPORATION SENIOR CORP_BND			2	1.G FE	5,377,480	100.0040	4,000,156	4,000,000	5,301,800		(35,141)			4.875	3.000	MS	57,417	195,000	10/19/2021	03/15/2049
512807-AW-8	LAM RESEARCH CORPORATION SENIOR CORP_BND	0		2	1.G FE	3,062,820	71.5230	2,860,916	4,000,000	3,092,083		18,098			2.875	4.324	JD	5,111	115,000	05/11/2022	06/15/2050
512807-AX-6	LAM RESEARCH CORPORATION SENIOR CORP_BND	0		2	1.G FE	53,131	68.7180	34,359	50,000	53,034		(48)			3.125	2.854	JD	69	1,563	12/02/2021	06/15/2060
521865-AZ-8	LEAR CORPORATION SENIOR CORP_BND	0		1	2.B FE	5,187,546	92.3420	3,878,360	4,200,000	5,139,549		(22,242)			5.250	3.845	MN	28,175	220,500	10/12/2021	05/15/2049
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND	0		1	2.B FE	647,992	95.4340	620,320	650,000	648,827		190			4.250	4.288	MN	3,530	27,625	04/29/2019	05/15/2029
521865-BD-6	LEAR CORPORATION SENIOR CORP_BND			2	2.B FE	29,883,757	69.5660	21,064,676	30,280,000	29,902,101		7,603			3.550	3.667	JJ	495,667	1,074,940	11/17/2021	01/15/2052
521865-BD-6	LEAR CORPORATION SENIOR CORP_BND	0		2	2.B FE	1,694,520	69.5660	1,391,326	2,000,000	1,704,137		5,203			3.550	3.667	JJ	32,739	71,000	03/02/2022	01/15/2052
524660-AY-3	LEGGETT & PLATT INC SENIOR CORP_BND	0		2	2.C FE	875,641	94.0660	907,738	965,000	879,649		4,008			3.500	6.100	MN	4,316	16,888	10/16/2023	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC SENIOR CORP_BND	0		2	2.C FE	5,234,229	96.9950	5,528,721	5,700,000	5,249,285		15,056			4.400	6.200	MS	73,847		10/16/2023	03/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
524660-BA-4	LEGGETT & PLATT INC SENIOR CORP_BND			2	2.B FE	39,960,231	71.8630	28,677,090	39,905,000	39,958,046		(1,242)			3.500	3.492	MN	178,464	1,396,675	12/22/2021	11/15/2051
524901-AR-6	LEGG MASON INC SENIOR CORP_BND	0		1	1.F FE	10,203,963	102.5800	8,308,996	8,100,000	10,056,468		(69,852)			5.625	3.820	JJ	210,094	455,625	11/05/2021	01/15/2044
524901-AT-2	LEGG MASON INC SENIOR CORP_BND	0		1	1.F FE	3,992,680	99.0140	3,960,548	4,000,000	3,999,536		836			3.950	3.972	JJ	72,856	158,000	06/23/2014	07/15/2024
52532X-AH-8	LEIDOS INC SENIOR CORP_BND	0		2	2.C FE	48,401	83.2850	41,643	50,000	48,728		160			2.300	2.695	FA	434	1,150	12/02/2021	02/15/2031
526057-CD-4	LENNAR CORPORATION SENIOR CORP_BND	0		2	2.B FE	11,150,577	99.8870	11,655,826	11,669,000	11,174,103		23,526			4.750	5.983	MN	49,269	277,139	10/16/2023	11/29/2027
529537-AA-0	LXP INDUSTRIAL TRUST SENIOR CORP_BND	0		2	2.B FE	48,085	80.3250	40,162	50,000	48,447		177			2.375	2.824	AO	297	1,188	12/02/2021	10/01/2031
53079E-BF-0	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND	0		1	2.B FE	9,992,000	87.3690	8,736,870	10,000,000	9,993,517		180			4.850	4.855	FA	202,083	485,000	07/21/2014	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GROUP INC CORP_BND 144A	0		1	2.B FE	6,106,247	97.5550	6,386,945	6,547,000	6,195,578		57,657			4.569	5.448	FA	124,639	299,132	01/28/2019	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND			1	2.B FE	18,298,556	76.3060	13,200,955	17,300,000	18,241,742		(21,140)			3.951	3.628	AO	144,299	683,523	03/11/2021	10/15/2050
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND	0		1	2.B FE	2,855,844	76.3060	2,060,265	2,700,000	2,846,977		(3,299)			3.951	3.628	AO	22,521	106,677	03/11/2021	10/15/2050
531546-AB-5	LIBERTY UTILITIES FINANCE GP1 SENIOR COR	0		1	2.B FE	897,096	81.2270	731,045	900,000	897,981		278			2.050	2.086	MS	5,433	18,450	09/24/2020	09/15/2030
532457-BA-5	ELI LILLY AND COMPANY SENIOR CORP_BND	0		1	1.E FE	1,070,100	109.3430	1,093,427	1,000,000	1,046,087		(2,403)			5.550	5.067	MS	16,342	55,500	07/27/2010	03/15/2037
532457-BC-1	ELI LILLY AND COMPANY SENIOR CORP_BND	0		1	1.E FE	1,533,542	111.4480	1,671,719	1,500,000	1,534,319		(1,687)			5.950	5.703	MN	11,404	89,250	11/16/2022	11/15/2037
532457-BR-8	ELI LILLY AND COMPANY SENIOR CORP_BND			1	1.E FE	6,962,130	90.0310	6,302,156	7,000,000	6,967,177		839			3.950	3.981	MN	35,331	276,500	05/04/2017	05/15/2047
532457-BS-6	ELI LILLY AND COMPANY SENIOR CORP_BND			1	1.E FE	14,231,316	87.9090	11,516,027	13,100,000	14,025,739		(48,359)			3.875	3.266	MS	149,467	507,625	06/25/2019	03/15/2039
532457-BS-6	ELI LILLY AND COMPANY SENIOR CORP_BND	0		1	1.E FE	2,064,084	87.9090	1,670,263	1,900,000	2,034,267		(7,014)			3.875	3.266	MS	21,678	73,625	06/25/2019	03/15/2039
532457-BZ-0	ELI LILLY AND COMPANY SENIOR CORP_BND	0		2	1.E FE	47,489	62.9680	31,484	50,000	47,568		38			2.500	2.710	MS	368	1,250	12/02/2021	09/15/2060
532457-CH-9	ELI LILLY AND COMPANY SENIOR CORP_BND	0		2	1.E FE	596,802	103.2030	624,378	605,000	596,858		56			4.950	5.029	FA	10,315	14,974	02/23/2023	02/27/2063
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS INC LINCOLNELE				2.A	10,000,000	95.9320	9,593,200	10,000,000	10,000,000					3.350	3.350	FA	121,903	335,000	08/20/2015	08/20/2030
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC LINCOLNELE				2.A	3,000,000	90.3670	2,711,010	3,000,000	3,000,000					3.030	3.030	AO	17,928	90,900	10/20/2016	10/20/2033
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS INC CORP_BND				2.A	5,000,000	80.7980	4,039,900	5,000,000	5,000,000					3.270	3.270	AO	32,246	163,500	10/20/2016	10/20/2037
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS INC LINCOLNELE				2.A	2,000,000	84.9410	1,698,820	2,000,000	2,000,000					3.520	3.520	AO	13,884	70,400	10/20/2016	10/20/2041
534187-BA-6	LINCOLN NATIONAL CORPORATION SENIOR CORP	0		1	2.B FE	997,890	111.7650	1,117,654	1,000,000	998,354		52			7.000	7.017	JD	3,111	70,000	06/15/2010	06/15/2040
534187-BG-3	LINCOLN NATIONAL CORPORATION SENIOR CORP			1	2.B FE	13,336,056	79.1160	10,601,571	13,400,000	13,343,375		1,295			4.350	4.376	MS	194,300	582,900	02/22/2018	03/01/2048
534187-BG-3	LINCOLN NATIONAL CORPORATION SENIOR CORP	0		1	2.B FE	1,599,424	79.1160	1,265,859	1,600,000	1,599,525		11			4.350	4.376	MS	23,200	69,600	02/07/2018	03/01/2048
534187-BJ-7	LINCOLN NATIONAL CORPORATION SENIOR CORP	0		1	2.B FE	9,989,600	88.5230	8,852,320	10,000,000	9,993,460		972			3.050	3.062	JJ	140,639	305,000	08/12/2019	01/15/2030
534187-BL-2	LINCOLN NATIONAL CORPORATION SENIOR CORP	0		2	2.B FE	62,021	78.2100	39,105	50,000	61,442		(284)			4.375	3.087	JD	97	2,188	12/02/2021	06/15/2050
53767#-AC-2	LITTLEFUSE INC SENIOR CORP_BND				2.B	8,000,000	96.6550	7,732,400	8,000,000	8,000,000					3.740	3.740	FA	113,031	299,200	02/15/2017	02/15/2027
539830-AR-0	LOCKHEED MARTIN CORPORATION SENIOR CORP_	0		1	1.G FE	10,898,247	113.7110	12,223,911	10,750,000	10,887,166		(6,823)			6.150	6.044	MS	220,375	661,125	10/13/2010	09/01/2036
539830-BB-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_			1	1.G FE	4,248,863	90.7320	3,946,838	4,350,000	4,270,443		2,699			4.070	4.211	JD	7,869	177,045	08/14/2014	12/15/2042
539830-BC-2	LOCKHEED MARTIN CORPORATION SENIOR CORP_	0		1	1.G FE	56,071	91.8210	45,910	50,000	55,210		(422)			3.600	2.482	MS	600	1,800	12/02/2021	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_	0		1	1.G FE	1,286,980	99.0560	990,555	1,000,000	1,229,054		(16,618)			4.500	2.286	MN	5,750	45,000	05/27/2020	05/15/2036
539830-BN-8	LOCKHEED MARTIN CORPORATION SENIOR CORP_			2	1.G FE	1,466,166	89.3190	1,161,142	1,300,000	1,459,974		(3,336)			4.090	3.408	MS	15,656	53,170	02/07/2022	09/15/2052
540424-AP-3	LOEWS CORPORATION SENIOR CORP_BND	0		1	1.G FE	9,121,695	108.5180	9,766,656	9,000,000	9,123,969		(7,507)			6.000	5.829	FA	225,000	540,000	11/16/2022	02/01/2035
540424-AS-7	LOEWS CORPORATION SENIOR CORP_BND	0		1	1.G FE	5,772,061	97.6720	5,860,314	6,000,000	5,849,995		61,295			3.750	4.218	AO	56,250	225,000	03/17/2016	04/01/2026
543064-AA-7	LST II SECURED CORP_BND				2.C PL	26,811,196	97.1650	26,051,195	26,811,196	26,811,196					5.230	5.229	AO	237,599	1,402,226	12/19/2018	10/31/2033
54336#-AA-6	LONGWOOD PARTNERS LTD CORP_BND	0			2.C PL	1,985,019	74.9780	1,488,336	1,985,019	1,985,019					4.490	4.490	JD	248	89,201	03/23/2018	06/30/2051
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI CORP_BND	0			3.C PL	3,543,355	86.5280	3,065,981	3,543,355	3,543,355					5.150	5.150	JJ	84,145	182,483	03/29/2019	06/30/2034
54405@-AB-2	LORDCAP GREEN TRUST NO.15LOUISVILLE				1.E PL	430,297	77.0000	331,329	430,297	430,297					5.191	5.125	SEP	5,770	25,954	05/24/2022	09/29/2045
548661-AK-3	LOWES COMPANIES INC SENIOR CORP_BND	0			2.A FE	4,629,952	108.2430	5,021,407	4,639,000	4,631,542		1,213			6.500	6.518	MS	88,785	301,535	04/14/2011	03/15/2029
548661-CX-3	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE	13,631,041	92.9950	12,042,840	12,950,000	13,478,376		(19,415)			4.650	4.319	AO	127,126	602,175	08/06/2014	04/15/2042
548661-DN-4	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE	3,679,428	78.8660	2,918,035	3,700,000	3,682,750		489			3.700	3.721	AO	28,901	136,900	04/11/2016	04/15/2046
548661-DN-4	LOWES COMPANIES INC SENIOR CORP_BND	0		1	2.A FE	354,028	78.8660	276,030	350,000	353,950		(132)			3.700	3.721	AO	2,734	12,950	12/02/2021	04/15/2046
548661-DQ-7	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE	10,215,793	82.3830	8,252,275	10,017,000	10,209,229		(5,720)			4.050	4.159	MN	65,361	405,689	01/06/2022	05/03/2047
548661-DQ-7	LOWES COMPANIES INC SENIOR CORP_BND	0		1	2.A FE	5,006,835	82.3830	4,531,049	5,500,000	5,025,125		10,567			4.050	4.159	MN	35,888	222,750	05/10/2022	05/03/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DY-0	LOWES COMPANIES INC SENIOR CORP_BND	0		1	2.A FE	1,993,580	83.2130	1,664,260	2,000,000	1,995,512		618			1.700	1.735	AO	7,178	34,000	10/09/2020	10/15/2030
548661-DZ-7	LOWES COMPANIES INC SENIOR CORP_BND			2	2.A FE	11,010,775	67.9620	8,071,787	11,877,000	11,047,059		18,752			3.000	3.399	AO	75,221	356,310	01/19/2022	10/15/2050
548661-EB-9	LOWES COMPANIES INC SENIOR CORP_BND	0		2	2.A FE	2,102,063	74.1880	1,669,237	2,250,000	2,107,339		2,908			3.500	3.879	AO	19,688	78,750	03/02/2022	04/01/2051
548661-EF-0	LOWES COMPANIES INC SENIOR CORP_BND			2	2.A FE	10,861,848	84.2950	9,162,845	10,870,000	10,862,088		78			4.450	4.454	AO	120,929	483,715	03/22/2022	04/01/2062
548661-EH-6	LOWES COMPANIES INC SENIOR CORP_BND	0		2	2.A FE	4,463,658	93.5380	4,414,970	4,720,000	4,489,866		21,554			3.750	4.442	AO	44,250	177,000	10/07/2022	04/01/2032
548661-EJ-2	LOWES COMPANIES INC SENIOR CORP_BND			2	2.A FE	4,786,743	84.6420	4,054,337	4,790,000	4,786,883		56			4.250	4.254	AO	50,894	203,575	03/22/2022	04/01/2052
548661-EJ-2	LOWES COMPANIES INC SENIOR CORP_BND	0		2	2.A FE	374,745	84.6420	317,406	375,000	374,756		4			4.250	4.254	AO	3,984	15,938	03/22/2022	04/01/2052
548661-EN-3	LOWES COMPANIES INC SENIOR CORP_BND	0		2	2.A FE	2,977,320	105.6910	3,170,721	3,000,000	2,977,567		173			5.800	5.849	MS	51,233	177,383	09/06/2022	09/15/2062
549271-AA-2	LUBRIZOL CORPORATION THE SENIOR CORP_BN	0			1.C FE	1,145,157	102.8310	1,336,797	1,300,000	1,275,873		14,946			7.250	8.635	JD	4,189	94,250	05/27/2009	06/15/2025
55336V-AA-8	MPLX LP SENIOR CORP_BND	0		1	2.B FE	14,945,670	98.5560	14,783,340	15,000,000	14,991,670		6,921			4.000	4.050	FA	226,667	600,000	11/03/2016	02/15/2025
55336V-AG-5	MPLX LP SENIOR CORP_BND	0		1	2.B FE	5,110,650	99.4560	4,972,815	5,000,000	5,010,211		(16,134)			4.875	4.532	JD	20,313	243,750	11/15/2016	12/01/2024
55336V-AL-4	MPLX LP SENIOR CORP_BND	0		1	2.B FE	993,040	92.9110	929,108	1,000,000	993,876		133			5.200	5.246	MS	17,333	52,000	02/07/2017	03/01/2047
55336V-AM-2	MPLX LP SENIOR CORP_BND			1	2.B FE	3,260,763	89.4390	2,951,490	3,300,000	3,269,129		1,501			4.500	4.590	AO	31,350	148,500	02/05/2018	04/15/2038
55336V-AM-2	MPLX LP SENIOR CORP_BND	0		1	2.B FE	1,679,787	89.4390	1,520,465	1,700,000	1,684,097		773			4.500	4.590	AO	16,150	76,500	02/05/2018	04/15/2038
55336V-AR-1	MPLX LP SENIOR CORP_BND	0		2	2.B FE	250,065	96.3710	261,166	271,000	250,924		858			4.000	6.020	MS	3,192		10/16/2023	03/15/2028
55336V-AS-9	MPLX LP SENIOR CORP_BND	0		2	2.B FE	10,351,984	99.4060	10,908,792	10,974,000	10,372,829		20,845			4.800	6.059	FA	198,995		10/16/2023	02/15/2029
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP SENIOR CORP	0		1	3.C FE	1,990,000	72.5000	1,450,000	2,000,000	1,994,969		772			4.625	4.677	FA	38,542	92,500	07/17/2019	08/01/2029
55903V-BD-4	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND	0		1	2.C FE	2,000,000	88.0490	1,760,974	2,000,000	2,000,000					5.050	5.050	MS	29,739	50,500	05/05/2023	03/15/2042
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND	0		2	2.C FE	3,250,000	86.2540	2,803,239	3,250,000	3,250,000					5.141	5.141	MS	49,197	83,541	05/05/2023	03/15/2052
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND	0		2	2.C FE	2,344,895	85.9180	2,147,943	2,500,000	2,345,644		749			5.391	5.789	MS	39,684	67,388	05/05/2023	03/15/2062
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO	0		1	2.B FE	11,496,444	104.3600	12,784,088	12,250,000	11,537,218		31,092			6.400	6.892	MN	130,667	784,000	05/24/2010	05/01/2037
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			1	2.B FE	11,026,518	79.8990	8,868,800	11,100,000	11,044,088		1,897			4.200	4.239	JD	38,850	466,200	11/02/2012	12/01/2042
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO	0		1	2.B FE	894,042	79.8990	719,092	900,000	895,467		154			4.200	4.239	JD	3,150	37,800	11/02/2012	12/01/2042
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO	0		1	2.B FE	3,874,212	99.6990	3,987,948	4,000,000	3,917,916		34,245			5.000	5.411	MS	66,667	200,000	02/22/2016	03/01/2026
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			1	2.B FE	8,906,825	79.9640	7,396,642	9,250,000	8,944,674		7,151			4.200	4.426	AO	94,967	388,500	03/01/2018	10/03/2047
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO	0		1	2.B FE	722,175	79.9640	599,728	750,000	725,244		580			4.200	4.426	AO	7,700	31,500	03/01/2018	10/03/2047
565130-AA-9	MAPLE GROVE FUNDING TRUST I SENIOR CORP_	0		2	2.A FE	10,214,459	70.8030	7,115,671	10,050,000	10,207,614		(3,336)			4.161	4.063	FA	157,979	418,181	01/19/2022	08/15/2051
565849-AE-6	MARATHON OIL CORP SENIOR CORP_BND			1	2.C FE	7,203,767	106.1810	6,453,699	6,078,000	6,841,286		(36,946)			6.600	5.302	AO	100,287	394,080	09/28/2010	10/01/2037
565849-AE-6	MARATHON OIL CORP SENIOR CORP_BND	0		1	2.C FE	1,092,773	106.1810	978,992	922,000	1,037,786		(5,605)			6.600	5.302	AO	15,213	67,920	09/28/2010	10/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP_BND	0		1	2.B FE	1,087,008	107.7150	1,077,153	1,000,000	1,066,480		(2,303)			6.500	5.869	MS	21,667	65,000	11/21/2011	03/01/2041
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND	0		2	2.B FE	1,063,133	101.2360	1,097,401	1,084,000	1,064,447		1,314			5.125	5.798	JD	2,469	27,778	10/16/2023	12/15/2026
570535-AX-2	MARKEL GROUP INC SENIOR CORP_BND	0		2	2.B FE	52,952	71.5960	35,798	50,000	52,825		(63)			3.450	3.144	MN	259	1,725	12/02/2021	05/07/2052
571676-AC-9	MARS INC SENIOR CORP_BND 144A	0		1	1.E FE	52,559,000	90.8070	45,403,600	50,000,000	51,882,689		(157,960)			3.600	3.157	AO	450,000	1,800,000	06/18/2019	04/01/2034
571676-AD-7	MARS INC SENIOR CORP_BND 144A	0		1	1.E FE	998,750	87.9680	879,684	1,000,000	998,968		49			3.875	3.884	AO	9,688	38,750	03/26/2019	04/01/2039
571676-AN-5	MARS INC SENIOR CORP_BND 144A	0		2	1.E FE	48,384	71.6660	35,833	50,000	48,528		70			2.375	2.595	JJ	544	1,188	12/02/2021	07/16/2040
57169*-BA-4	MARS INC SENIOR CORP_BND	0			1.E	5,000,000	79.7760	3,988,791	5,000,000	5,000,000					3.340	3.340	MS	43,606	167,000	09/27/2016	09/27/2036
57169*-BL-0	MARS INC SENIOR CORP_BND	0			1.E	5,000,000	85.9500	4,297,480	5,000,000	5,000,000					4.070	4.069	MS	51,440	203,500	03/09/2017	03/29/2037
571748-AK-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO	0			1.G FE	11,545,730	108.9690	12,422,409	11,400,000	11,533,479		(10,041)			5.875	5.714	FA	279,063	669,750	10/07/2022	08/01/2033
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SENIOR CO	0		2	1.G FE	68,267	96.5650	48,282	50,000	67,306		(472)			4.900	2.923	MS	721	2,450	12/02/2021	03/15/2049
571748-BP-6	MARSH & MCLENNAN COMPANIES INC SENIOR CO	0		2	1.G FE	4,664,209	85.0090	3,969,930	4,670,000	4,665,303		530			2.375	2.389	JD	4,929	110,913	12/01/2021	12/15/2031
571748-BS-0	MARSH & MCLENNAN COMPANIES INC SENIOR CO	0		2	1.G FE	3,298,148	114.6760	3,210,936	2,800,000	3,290,333		(7,467)			6.250	5.078	MN	29,167	175,486	12/09/2022	11/01/2052
571903-BB-8	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	0		2	2.B FE	296,984	99.3160	311,852	314,000	297,588		604			4.650	5.890	JD	1,217	7,301	10/16/2023	12/01/2028
571903-BG-7	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	0		2	2.B FE	49,800	86.6000	43,300	50,000	49,840		19			2.850	2.899	AO	301	1,425	12/02/2021	04/15/2031
571903-BM-4	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	0		2	2.B FE	1,485,930	101.8080	1,527,122	1,500,000	1,486,880		950			5.450	5.803	MS	24,071		10/16/2023	09/15/2026
571903-BN-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	0		2	2.B FE	9,535,552	102.9570	10,017,736	9,730,000	9,542,952		7,400			5.550	6.016	AO	159,004		10/16/2023	10/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
573284-AA-4	MARTIN MARIETTA MATERIALS INC SENIOR COR	0			2.B FE	1,755,800	102.2300	2,044,590	2,000,000	1,951,946		22,243			7.000	8.384	JD	11,667	140,000	07/23/2009	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIALS INC SENIOR COR	0		1	2.B FE	4,845,149	105.1610	5,468,351	5,200,000	4,863,992		14,866			6.250	6.808	MN	54,167	325,000	09/13/2010	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC SENIOR COR			1	2.B FE	22,043,575	88.0120	18,763,193	21,319,000	22,007,718		(19,694)			4.250	4.039	JD	40,269	906,058	12/10/2021	12/15/2047
573284-AU-0	MARTIN MARIETTA MATERIALS INC SENIOR COR	0		1	2.B FE	1,555,166	88.0120	1,364,180	1,550,000	1,555,156		(169)			4.250	4.039	JD	2,928	65,875	12/02/2021	12/15/2047
573874-AJ-3	MARVELL TECHNOLOGY INC SENIOR CORP_BND	0		2	2.C FE	50,906	87.2500	43,625	50,000	50,720		(91)			2.950	2.724	AO	311	1,475	12/02/2021	04/15/2031
574599-BQ-8	MASCO CORPORATION SENIOR CORP_BND	0		2	2.B FE	47,850	82.5210	41,260	50,000	48,292		216			2.000	2.527	FA	378	1,000	12/02/2021	02/15/2031
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSU CORP_BND	0			1.D FE	1,580,131	69.3700	1,288,195	1,857,000	1,581,619		878			3.729	4.460	AO	14,619	54,965	05/18/2023	10/15/2070
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU SENIOR CO	0			1.D FE	11,409,955	65.4950	7,531,879	11,500,000	11,412,431		1,164			3.200	3.235	JD	30,667	368,000	11/18/2021	12/01/2061
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU SENIOR CO				1.D FE	49,608,500	65.4950	32,747,300	50,000,000	49,619,265		5,060			3.200	3.235	JD	133,333	1,600,000	11/18/2021	12/01/2061
576360-AH-7	MASTERCARD INC SENIOR CORP_BND			1	1.D FE	14,775,300	87.1830	13,077,390	15,000,000	14,807,844		5,135			3.800	3.885	MN	63,333	570,000	01/18/2017	11/21/2046
57636Q-AK-0	MASTERCARD INC SENIOR CORP_BND			1	1.D FE	4,995,650	89.0840	4,454,220	5,000,000	4,996,150		94			3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
57636Q-AQ-7	MASTERCARD INC SENIOR CORP_BND	0		2	1.D FE	60,399	87.1550	43,578	50,000	59,870		(260)			3.850	2.772	MS	508	1,925	12/02/2021	03/26/2050
57708#-AB-7	MATTERHORN EXPRESS PIPELINE LL SECURED C				2.C PL	47,454,651	96.8510	45,960,126	47,454,651	47,454,651					7.600	7.600	MJSD	10,018	2,644,538	02/08/2023	09/30/2034
57736*-AS-0	MAUI ELECTRIC CO LTD CORP_BND				4.A IF	2,000,000	90.7480	1,814,960	2,000,000	2,000,000					4.530	4.530	MN	7,802	90,600	05/30/2018	05/30/2033
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO	0		1	2.B FE	3,993,900	95.5240	3,820,972	4,000,000	3,994,475		575			3.400	3.441	FA	51,378	68,000	08/10/2023	08/15/2027
579780-AP-2	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2.B FE	5,975,580	86.4860	5,189,136	6,000,000	5,978,589		520			4.200	4.224	FA	95,200	252,000	08/09/2017	08/15/2047
579780-AP-2	MCCORMICK & COMPANY INCORPORAT SENIOR CO	0		1	2.B FE	995,930	86.4860	864,856	1,000,000	996,432		87			4.200	4.224	FA	15,867	42,000	08/09/2017	08/15/2047
579780-AS-6	MCCORMICK & COMPANY INCORPORAT SENIOR CO	0		2	2.B FE	47,703	82.0550	41,027	50,000	48,178		232			1.850	2.410	FA	349	925	12/02/2021	02/15/2031
58013M-EC-4	MCDONALDS CORPORATION SENIOR CORP_BND	0		1	2.A FE	6,338,900	113.3000	5,665,005	5,000,000	6,024,483		(53,430)			6.300	4.313	AO	66,500	315,000	05/16/2017	10/15/2037
58013M-EV-2	MCDONALDS CORPORATION SENIOR CORP_BND	0		1	2.A FE	1,953,600	93.7010	1,874,028	2,000,000	1,960,766		1,040			4.600	4.747	MN	8,944	92,000	01/26/2016	05/26/2045
58013M-FA-7	MCDONALDS CORPORATION SENIOR CORP_BND	0		2	2.A FE	64,807	98.1180	49,059	50,000	63,888		(451)			4.875	3.093	JD	149	2,438	12/02/2021	12/09/2045
581557-BS-3	MCKESSON CORP SENIOR CORP_BND	0		2	2.A FE	3,842,300	99.8620	3,844,699	3,850,000	3,844,432		2,132			5.250	5.323	FA	76,358	101,063	02/13/2023	02/15/2026
58155Q-AE-3	MCKESSON CORP SENIOR CORP_BND			1	2.A FE	4,397,058	103.7590	3,948,038	3,805,000	4,258,970		(17,223)			6.000	4.941	MS	76,100	228,300	02/14/2014	03/01/2041
58155Q-AE-3	MCKESSON CORP SENIOR CORP_BND	0		1	2.A FE	1,155,600	103.7590	1,037,592	1,000,000	1,119,309		(4,527)			6.000	4.941	MS	20,000	60,000	02/14/2014	03/01/2041
582839-AF-3	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN	0		1	1.G FE	6,328,531	106.5720	6,415,646	6,020,000	6,289,515		(10,413)			5.900	5.473	MN	59,197	355,180	11/16/2022	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN			1	1.G FE	3,332,078	92.4790	3,098,047	3,350,000	3,335,513		419			4.600	4.633	JD	12,842	154,100	05/06/2014	06/01/2044
582839-AG-1	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN	0		1	1.G FE	1,641,173	92.4790	1,525,904	1,650,000	1,642,865		206			4.600	4.633	JD	6,325	75,900	05/06/2014	06/01/2044
585055-AQ-9	MEDTRONIC INC SENIOR CORP_BND	0		1	1.G FE	4,078,534	113.6330	4,283,949	3,770,000	4,065,699		(12,083)			6.500	5.714	MS	72,154	245,050	11/16/2022	03/15/2039
585055-BT-2	MEDTRONIC INC SENIOR CORP_BND	0		1	1.G FE	61,404	97.5880	48,794	50,000	59,852		(760)			4.375	2.363	MS	644	2,188	12/02/2021	03/15/2035
585055-BU-9	MEDTRONIC INC SENIOR CORP_BND			1	1.G FE	13,293,227	97.4310	11,058,441	11,350,000	13,153,975		(57,933)			4.625	3.539	MS	154,565	524,938	01/19/2022	03/15/2045
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCE SENIOR CO	0		2	1.D FE	52,617	72.0380	36,019	50,000	52,481		(67)			2.955	2.685	JJ	739	1,478	12/02/2021	01/01/2050
58769J-AG-2	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	0			1.F FE	11,218,979	101.0750	11,728,778	11,604,000	11,234,776		15,797			4.800	5.653	MS	140,795		10/16/2023	03/30/2028
589331-AM-9	MERCK & CO INC SENIOR CORP_BND	0		1	1.E FE	5,878,568	108.6670	5,938,641	5,465,000	5,854,886		(21,149)			5.750	4.992	MN	40,153	314,238	11/16/2022	11/15/2036
58933Y-AT-2	MERCK & CO INC SENIOR CORP_BND	0		1	1.E FE	617,688	85.0180	425,091	500,000	604,948		(3,895)			3.700	2.403	FA	7,246	18,500	08/20/2020	02/10/2045
58933Y-AV-7	MERCK & CO INC SENIOR CORP_BND			1	1.E FE	24,507,261	90.8710	22,217,837	24,450,000	24,495,001		(3,329)			3.900	3.879	MS	301,958	953,550	06/27/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC SENIOR CORP_BND	0		2	1.E FE	61,705	88.4490	44,225	50,000	61,075		(310)			4.000	2.757	MS	633	2,000	12/02/2021	03/07/2049
58933Y-BF-1	MERCK & CO INC SENIOR CORP_BND			2	1.E FE	18,843,900	69.1210	13,824,180	20,000,000	18,891,666		24,800			2.750	3.046	JD	32,083	550,000	01/27/2022	12/10/2051
58933Y-BG-9	MERCK & CO INC SENIOR CORP_BND			2	1.E FE	29,584,260	67.1140	20,762,263	30,936,000	29,618,170		17,549			2.900	3.090	JD	52,333	897,144	02/01/2022	12/10/2061
589400-AB-6	MERCURY GENERAL CORPORATION SENIOR CORP_	0		1	2.B FE	22,813,010	95.3530	22,884,600	24,000,000	23,117,613		244,904			4.400	5.034	MS	310,933	1,056,000	03/01/2017	03/15/2027
59018Y-TM-3	BANK OF AMERICA CORP SENIOR CORP_BND	0			1.G FE	6,044,072	100.9830	5,270,313	5,219,000	5,728,219		(36,818)			6.050	4.846	JD	26,312	315,750	04/08/2013	06/01/2034
59022C-AB-9	BANK OF AMERICA CORP SUB CORP_BND	0		1	2.A FE	6,842,510	103.4050	7,238,322	7,000,000	6,964,023		11,805			6.220	6.430	MS	128,201	435,400	01/21/2010	09/15/2026
59023V-AA-8	BANK OF AMERICA CORP SUB CORP_BND	0			2.A FE	4,614,434	121.4670	3,558,992	2,930,000	4,426,969		(80,496)			7.750	3.266	MN	29,646	227,075	08/13/2021	05/14/2038
59156R-AM-0	METLIFE INC SENIOR CORP_BND	0		1	1.G FE	5,830,016	107.1520	6,429,108	6,000,000	5,832,078		9,812			5.700	5.927	JD	15,200	342,000	09/30/2011	06/15/2035
59156R-BL-1	METLIFE INC SENIOR CORP_BND	0		1	1.G FE	2,071,340	94.7260	1,894,510	2,000,000	2,062,800		(1,771)			4.721	4.514	MJSD	4,196	94,420	09/12/2018	12/15/2044
59156R-BS-6	METLIFE INC JRSUB CORP_BND 144A	0		2	2.B FE	19,828,400	114.7360	14,915,654	13,000,000	18,732,406		(512,389)			9.250	3.610	AO	277,243	1,202,500	10/27/2021	04/08/2068

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
591894-CC-2	METROPOLITAN EDISON COMPANY SENIOR CORP_			1	2.B FE	998,780	96.7860	967,863	1,000,000	999,325		118			4.300	4.315	JJ	19,828	43,000	01/07/2019	01/15/2029
591894-CE-8	METROPOLITAN EDISON COMPANY SENIOR CORP_			2	2.A FE	374,189	100.7400	387,850	385,000	374,631		442			5.200	5.926	AO	5,005		10/16/2023	04/01/2028
59217G-ET-2	METROPOLITAN LIFE GLOBAL FUNDI SECURED C				1.D FE	16,461,048	83.0480	13,686,228	16,480,000	16,464,435		1,737			2.400	2.413	JJ	186,773	395,520	01/03/2022	01/11/2032
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDI SECURED C				1.D FE	2,899,380	98.6380	2,959,137	3,000,000	2,909,353		9,973			4.050	6.000	FA	42,525		10/19/2023	08/25/2025
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDI SECURED C				1.D FE	4,829,394	79.9400	4,076,940	5,100,000	4,886,176		27,891			1.550	2.198	JJ	38,208	79,050	12/08/2021	01/07/2031
592688-D@-1	METTLER-TOLEDO INTERNATIONAL I CORP_BND				2.B	2,000,000	79.1490	1,582,989	2,000,000	2,000,000					2.830	2.830	JJ	24,998	56,600	04/16/2021	07/22/2033
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION CORP_BND				1.F	20,000,000	78.8540	15,770,800	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/17/2014	12/15/2044
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP_BND			2	1.A FE	65,566	96.8550	48,427	50,000	64,601		(473)			4.250	2.543	FA	856	2,125	12/02/2021	02/06/2047
594918-CB-8	MICROSOFT CORPORATION SENIOR CORP_BND			1	1.A FE	2,991,150	98.5010	2,955,036	3,000,000	2,991,793		106			4.500	4.516	FA	54,375	135,000	01/30/2017	02/06/2057
594918-CK-8	MICROSOFT CORPORATION SENIOR CORP_BND 14			2	1.A FE	987,254	98.2820	982,819	1,000,000	987,343		90			4.500	4.589	JD	2,000	22,500	10/27/2023	06/15/2047
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORA SENIOR CO			2	2.B FE	6,240,480	98.3150	5,898,918	6,000,000	6,042,687		(63,738)			4.250	1.591	MS	85,000	255,000	12/08/2021	09/01/2025
595112-BU-6	MICRON TECHNOLOGY INC SENIOR CORP_BND			2	2.C FE	50,711	72.5650	36,282	50,000	50,682		(15)			3.477	3.400	MN	290	1,739	12/02/2021	11/01/2051
59523U-AL-1	MID-AMERICA APARTMENTS LP SENIOR CORP_BN			1	1.G FE	20,345,649	99.0600	20,713,404	20,910,000	20,766,877		302,003			3.750	4.082	JD	34,850	784,125	06/20/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS LP SENIOR CORP_BN			1	1.G FE	13,350,044	98.3750	13,772,500	14,000,000	13,597,511		198,556			4.000	4.583	MN	71,556	560,000	11/06/2015	11/15/2025
59523U-AU-1	MID-AMERICA APARTMENTS LP SENIOR CORP_BN			2	1.G FE	50,038	65.4850	32,743	50,000	50,038					2.875	2.871	MS	423	1,438	12/02/2021	09/15/2051
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM SENIOR CO			2	2.A FE	1,232,119	96.5050	1,286,405	1,333,000	1,236,112		3,993			4.100	6.016	MN	6,983	27,327	10/16/2023	05/15/2028
595620-AE-5	MIDAMERICAN ENERGY COMPANY SECURED CORP_			1	1.F FE	748,886	107.5500	837,817	779,000	750,888		1,573			5.750	6.055	MN	7,465	44,793	05/27/2011	11/01/2035
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP			1	1.G FE	1,616,670	111.0240	1,831,896	1,650,000	1,626,798		1,012			6.500	6.658	MS	31,579	107,250	01/23/2009	09/15/2037
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C				3.A FE	1,771,270	98.0000	1,735,845	1,771,270	1,771,270					6.000	5.998	MS	31,292	106,276	08/17/2011	03/15/2025
598326-B@-4	MIDWEST INDEPENDENT BANKERSBAN CORP_BND				1.E	5,000,000	89.1730	4,458,650	5,000,000	5,000,000					3.960	3.960	MS	52,250	198,000	03/26/2013	03/26/2033
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO			2	2.B FE	7,276,290	99.3420	6,953,905	7,000,000	7,021,414		(127,076)			3.900	2.051	AO	68,250	273,000	12/17/2021	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO			1	2.B FE	10,484,565	95.9920	10,079,108	10,500,000	10,491,257		1,440			4.625	4.643	AO	121,406	485,625	03/07/2019	04/01/2029
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO			1	2.B FE	4,493,385	95.9920	4,319,618	4,500,000	4,496,253		617			4.625	4.643	AO	52,031	208,125	03/07/2019	04/01/2029
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LL SENIOR CO				1.G PL	948,022	99.9670	947,709	948,022	948,022					5.330	5.365	MJSD	140	50,530	08/26/2010	06/30/2027
60040*-AB-2	MILLENNIUM PARKING GARAGES LLC SENIOR CO				2.B FE	5,000,000	84.5060	4,225,302	5,000,000	5,000,000					3.840	3.859	MJSD	533	192,000	11/22/2016	11/22/2032
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES SENIOR COR			1	2.A FE	9,984,300	96.8710	9,687,060	10,000,000	9,997,638		1,755			3.900	3.919	AO	82,333	390,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BEVERAGE CO SENIOR CORP_BND			2	2.B FE	55,727	85.2360	42,618	50,000	55,402		(161)			4.200	3.493	JJ	968	2,100	12/02/2021	07/15/2046
609207-AW-5	MONDELEZ INTERNATIONAL INC SENIOR CORP_B			2	2.B FE	47,283	67.2060	33,603	50,000	47,414		63			2.625	2.905	MS	427	1,313	12/02/2021	09/04/2050
61201#-AL-9	MONTANA DAKOTA UTILITIES CO CORP_BND				1.G	12,000,000	76.9790	9,237,480	12,000,000	12,000,000					3.660	3.660	AO	90,280	439,200	10/17/2019	10/17/2039
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	2,512,490	101.3820	2,381,458	2,349,000	2,505,358		(4,425)			5.250	4.739	JJ	56,865	123,323	04/25/2022	07/15/2044
615369-AY-1	MOODYS CORPORATION SENIOR CORP_BND			2	2.A FE	16,978,216	82.3050	14,218,241	17,275,000	16,988,366		5,573			3.750	3.870	FA	226,734	647,813	02/22/2022	02/25/2052
615369-AY-1	MOODYS CORPORATION SENIOR CORP_BND			2	2.A FE	2,865,210	82.3050	2,469,159	3,000,000	2,869,525		2,469			3.750	3.870	FA	39,375	112,500	04/06/2022	02/25/2052
617446-7X-1	MORGAN STANLEY SUB CORP_BND				2.A FE	28,099,062	99.8650	27,962,312	28,000,000	27,937,827		13,505			5.000	4.381	MN	143,889	1,400,000	12/20/2021	11/24/2025
617446-8Q-5	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	4,706,750	95.9950	4,799,740	5,000,000	4,724,883		18,133			2.188	4.716	AO	19,145		11/01/2023	04/28/2026
617446-8V-4	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	8,076,060	92.0460	8,342,138	9,063,000	8,135,683		59,622			0.985	4.754	JD	5,207	44,635	10/16/2023	12/10/2026
617446-8Y-8	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	23,425,000	66.3690	16,592,150	25,000,000	23,489,658		33,223			2.802	3.127	JJ	303,550	700,500	01/10/2022	01/25/2052
61744Y-AK-4	MORGAN STANLEY SENIOR CORP_BND			2	1.G FE	2,595,436	95.4830	2,722,226	2,851,000	2,605,119		9,682			3.591	5.769	JJ	45,218		10/16/2023	07/22/2028
61744Y-AP-3	MORGAN STANLEY SENIOR CORP_BND			1	1.G FE	7,000,000	95.0270	6,651,897	7,000,000	7,000,000					3.772	3.772	JJ	115,151	264,040	01/18/2018	01/24/2029
61744Y-AR-9	MORGAN STANLEY SENIOR CORP_BND			1	1.E FE	2,000,000	92.2650	1,845,304	2,000,000	2,000,000					4.457	4.457	AO	17,085	89,140	04/19/2018	04/22/2039
61746B-EG-7	MORGAN STANLEY SENIOR CORP_BND			1	1.G FE	19,928,380	90.0940	17,117,879	19,000,000	19,810,388		(21,747)			4.375	4.099	JJ	367,135	831,250	12/27/2017	01/22/2047
61746B-EG-7	MORGAN STANLEY SENIOR CORP_BND			1	1.G FE	993,220	90.0940	900,941	1,000,000	994,110		145			4.375	4.099	JJ	19,323	43,750	01/17/2017	01/22/2047
61747Y-EC-5	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	538,211	91.0030	556,938	612,000	541,866		3,655			1.512	5.078	JJ	4,138		10/16/2023	07/20/2027
61747Y-EH-4	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	6,717,375	82.7140	6,203,565	7,500,000	6,827,368		63,532			2.511	3.715	AO	37,142	188,325	03/28/2022	10/20/2032
61747Y-EL-5	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	24,863,000	85.1580	22,128,410	25,985,000	25,016,097		88,164			2.943	3.537	JJ	339,884	764,739	03/25/2022	01/21/2033
61747Y-EL-5	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	3,046,295	85.1580	2,980,544	3,500,000	3,102,715		34,879			2.943	3.537	JJ	45,780	103,005	05/10/2022	01/21/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61747Y-EM-3	MORGAN STANLEY SENIOR CORP_BND	0		2	1.E FE	5,704,680	96.7370	5,804,226	6,000,000	5,728,620		23,940			2.630	4.891	FA	58,298		10/18/2023	02/18/2026
61747Y-EX-9	MORGAN STANLEY SENIOR CORP_BND	0		2	1.E FE	5,047,742	101.8480	5,092,420	5,000,000	5,038,625		(9,116)			6.138	5.678	AO	63,938	153,450	07/10/2023	10/16/2026
617482-V9-2	MORGAN STANLEY SENIOR CORP_BND	0			1.G FE	75,920	115.8510	57,925	50,000	73,978		(954)			6.375	2.990	JJ	1,390	3,188	12/02/2021	07/24/2042
61945C-AD-5	MOSAIC CO/THE SENIOR CORP_BND	0		2	2.B FE	62,638	101.2310	50,615	50,000	60,644		(978)			5.450	2.846	MN	348	2,725	12/02/2021	11/15/2033
61980A-AD-5	MOTIVA ENTERPRISES LLC SENIOR CORP_BND 1	0		1	2.A FE	8,236,748	109.8900	7,530,782	6,853,000	7,862,531		(38,585)			6.850	5.460	JJ	216,460	469,431	10/12/2010	01/15/2040
620076-BU-2	MOTOROLA SOLUTIONS INC SENIOR CORP_BND	0		2	2.C FE	50,000	85.4930	42,747	50,000	50,000					2.750	2.750	MN	141	1,375	12/02/2021	05/24/2031
628530-BJ-5	MYLAN INC SENIOR CORP_BND	0		2	2.C FE	8,662,920	82.3360	5,763,485	7,000,000	8,576,898		(40,449)			5.200	3.759	AO	76,844	364,000	10/26/2021	04/15/2048
62854A-AN-4	UTAH ACQUISITION SUB INC SENIOR CORP_BND	0		2	2.C FE	4,533,648	96.6010	4,057,246	4,200,000	4,376,459		(77,572)			3.950	1.992	JD	7,373	165,900	12/10/2021	06/15/2026
62927@-AB-4	NHL US FUNDING LP CORP_BND	0			2.B PL	2,000,000	97.0510	1,941,012	2,000,000	2,000,000					4.330	4.353	MJSD	4,571	86,600	09/29/2014	09/29/2026
62928C-AA-0	NGPL PIPECO LLC SENIOR CORP_BND 144A	0		2	2.C FE	32,475,625	86.7640	28,198,333	32,500,000	32,482,506		2,017			3.250	3.258	JJ	487,049	1,056,250	10/15/2021	07/15/2031
629377-CK-6	NRG ENERGY INC SECURED CORP_BND 144A	0		2	2.C FE	9,413,140	98.6660	8,879,949	9,000,000	9,064,705		(171,532)			3.750	1.805	JD	15,000	337,500	12/13/2021	06/15/2024
62954R-AA-4	NYU LANGONE HOSPITALS SENIOR CORP_BND	0		2	1.F FE	54,343	72.0910	36,046	50,000	54,178		(81)			3.380	2.966	JJ	845	1,690	12/02/2021	07/01/2055
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND				1.B IF	25,652,518	88.8490	22,686,397	25,533,654	25,633,397		(5,220)			3.170	3.158	MON	35,974	809,417	12/19/2019	10/15/2038
62979*-AA-5	NSA OP LP CORP_BND				2.A FE	19,000,000	91.7280	17,428,320	19,000,000	19,000,000					3.980	3.980	FA	254,167	756,200	08/30/2019	08/30/2029
631005-BF-1	NARRAGANSETT ELECTRIC COMPANY SENIOR COR			1	1.G FE	32,000,000	81.1050	25,953,664	32,000,000	32,000,000					4.170	4.170	JD	77,840	1,334,400	12/05/2012	12/10/2042
631005-BF-1	NARRAGANSETT ELECTRIC COMPANY SENIOR COR	0		1	1.G FE	3,000,000	81.1050	2,433,156	3,000,000	3,000,000					4.170	4.170	JD	7,298	125,100	12/05/2012	12/10/2042
631103-AM-0	NASDAQ INC SENIOR CORP_BND	0		2	2.B FE	1,524,128	79.4200	1,254,836	1,580,000	1,525,840		983			3.950	4.157	MS	19,763	62,410	04/06/2022	03/07/2052
63111X-AB-7	NASDAQ INC SENIOR CORP_BND	0		2	2.B FE	51,440	70.3030	35,151	50,000	51,371		(34)			3.250	3.095	AO	284	1,625	12/02/2021	04/28/2050
636180-BR-1	NATIONAL FUEL GAS COMPANY SENIOR CORP_BN	0		2	2.C FE	50,497	83.8900	41,945	50,000	50,393		(51)			2.950	2.823	MS	492	1,475	12/02/2021	03/01/2031
63633D-AF-1	NATIONAL HEALTH INVESTORS INC SENIOR COR	0		2	2.C FE	48,227	80.0810	40,040	50,000	48,582		174			3.000	3.455	FA	625	1,500	12/02/2021	02/01/2031
63636#-AG-1	NATIONAL HOCKEY LEAGUE INC CORP_BND				2.A PL	12,500,000	94.0860	11,760,775	12,500,000	12,500,000					3.150	3.150	JD	17,500	393,750	01/06/2021	01/06/2028
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO CORP_BND				1.C FE	13,544,118	87.4750	11,847,717	13,544,118	13,544,118					3.600	3.600	MN	62,303	487,588	12/06/2016	11/15/2033
637417-AG-1	NNN REIT INC SENIOR CORP_BND	0		1	2.A FE	15,676,337	99.0990	15,855,888	16,000,000	15,913,424		182,522			3.900	4.153	JD	27,733	624,000	09/18/2014	06/15/2024
637417-AJ-5	NNN REIT INC SENIOR CORP_BND			1	2.A FE	4,944,850	95.7120	4,785,600	5,000,000	4,981,548		5,801			3.600	3.733	JD	8,000	180,000	12/05/2016	12/15/2026
637417-AQ-9	NNN REIT INC SENIOR CORP_BND	0		2	2.A FE	53,389	73.2500	36,625	50,000	53,228		(79)			3.500	3.135	AO	369	1,750	12/02/2021	04/15/2051
637432-MS-1	NATIONAL RURAL UTILITIES COOPE SECURED C	0		1	1.E FE	51,123,943	93.4880	44,487,200	47,586,000	49,416,696		(186,365)			4.023	3.487	MN	319,064	1,914,385	03/13/2013	11/01/2032
637432-NT-8	NATIONAL RURAL UTILITIES COOPE SECURED C	0		2	1.E FE	64,194	86.9490	43,474	50,000	63,434		(374)			4.300	2.788	MS	633	2,150	12/02/2021	03/15/2049
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SENIOR CORP_BND	0		1	1.G FE	10,356,992	108.1440	10,814,420	10,000,000	10,344,792		(11,075)			5.950	5.635	AO	148,750	595,000	11/16/2022	04/01/2041
64082*-AA-5	NES PERSEUS HOLDCO LLC SECURED CORP_BND				3.B YE	5,474,010	94.3320	5,163,769	5,474,010	5,474,010					4.826	4.826	FA	88,792	264,176	07/25/2018	02/28/2037
641062-AL-8	NESTLE HOLDINGS INC SENIOR CORP_BND 144A			1	1.D FE	34,506,619	91.8010	32,038,619	34,900,000	34,582,321		15,598			3.900	3.982	MS	366,741	1,361,100	09/18/2018	09/24/2038
641062-AL-8	NESTLE HOLDINGS INC SENIOR CORP_BND 144A	0		1	1.D FE	1,978,620	91.8010	1,836,024	2,000,000	1,982,736		848			3.900	3.982	MS	21,017	78,000	09/17/2018	09/24/2038
64116#-AE-3	NETRALITY PROPERTIES LP CORP_BND				2.C PL	8,000,000	98.4020	7,872,160	8,000,000	8,000,000					4.080	4.080	AO	75,253	326,400	10/08/2019	10/08/2024
64128X-AE-0	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B	0		1	2.B FE	3,135,665	82.1070	2,917,265	3,553,000	3,186,139		8,664			4.875	5.720	AO	36,566	173,209	03/10/2017	04/15/2045
64128X-AE-0	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B			1	2.B FE	4,542,433	82.1070	4,226,052	5,147,000	4,615,553		12,551			4.875	5.720	AO	52,971	250,916	03/10/2017	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B	0		1	2.B FE	6,621,945	95.7680	6,703,774	7,000,000	6,718,607		77,736			4.500	5.199	MS	92,750	315,000	03/09/2017	03/15/2027
644188-BF-0	NEW ENGLAND POWER CO SENIOR CORP_BND 144			1	1.G FE	20,133,855	78.8960	15,187,442	19,250,000	20,076,918		(23,386)			3.800	3.535	JD	52,831	731,500	04/21/2021	12/05/2047
644188-BF-0	NEW ENGLAND POWER CO SENIOR CORP_BND 144	0		1	1.G FE	744,945	78.8960	591,719	750,000	745,562		112			3.800	3.535	JD	2,058	28,500	11/30/2017	12/05/2047
645869-E#-1	NEW JERSEY NATURAL GAS CO CORP_BND				1.E	12,000,000	73.8290	8,859,480	12,000,000	12,000,000					3.630	3.630	JD	12,100	435,600	06/21/2016	06/21/2046
645869-F*-4	NEW JERSEY NATURAL GAS CO CORP_BND				1.E	7,000,000	76.6720	5,367,040	7,000,000	7,000,000					4.010	4.010	MN	38,986	280,700	05/11/2018	05/11/2048
646025-C#-1	NEW JERSEY RESOURCES CORPORATI CORP_BND			2	2.A PL	15,000,000	88.6230	13,293,450	15,000,000	15,000,000					3.290	3.290	JJ	224,817	493,500	08/15/2019	07/17/2029
646025-C*-5	NEW JERSEY RESOURCES CORPORATI SENIOR CO				2.A PL	7,000,000	93.6520	6,555,640	7,000,000	7,000,000					3.540	3.540	FA	93,613	247,800	08/18/2016	08/18/2026
646025-C@-3	NEW JERSEY RESOURCES CORPORATI SENIOR CO			1	2.A PL	8,000,000	93.6350	7,490,800	8,000,000	8,000,000					3.960	3.960	JD	20,240	316,800	06/08/2018	06/08/2028
64952W-EJ-8	NEW YORK LIFE GLOBAL FUNDING SECURED COR	0			1.A FE	1,099,275	96.7650	1,124,405	1,162,000	1,117,882		18,607			0.900	5.669	AO	1,801	5,229	08/21/2023	10/29/2024
649840-CT-0	NEW YORK STATE ELECTRIC & GAS SENIOR COR	0		2	1.G FE	49,526	79.7440	39,872	50,000	49,618		45			2.150	2.258	AO	269	1,075	12/02/2021	10/01/2031
649840-CU-7	NEW YORK STATE ELECTRIC & GAS SENIOR COR	0		2	1.G FE	10,851,315	102.5950	11,263,949	10,979,000	10,856,742		5,427			5.650	5.928	FA	246,402		10/16/2023	08/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651587-AG-2	NEWMARKET CORP SENIOR CORP_BND	0		2	2.B FE	49,783	84.0870	42,044	50,000	49,828		21			2.700	2.753	MS	386	1,350	12/02/2021	03/18/2031
651639-AP-1	NEWMONT CORPORATION SENIOR CORP_BND	0		1	2.A FE	339,322	97.2580	340,404	350,000	341,785		270			4.875	5.074	MS	5,024	17,063	05/14/2012	03/15/2042
651639-AV-8	NEWMONT CORPORATION SENIOR CORP_BND	0		1	2.A FE	1,423,940	102.5890	1,025,889	1,000,000	1,380,277		(13,886)			5.450	2.920	JD	3,331	54,500	09/30/2020	06/09/2044
651639-AW-6	NEWMONT CORPORATION SENIOR CORP_BND	0		1	2.A FE	971,114	107.9430	1,079,430	1,000,000	976,484		1,414			5.875	6.168	AO	14,688	58,750	12/01/2019	04/01/2035
65163L-AE-9	NEWMONT CORPORATION CORP BND 144A			2	2.A FE	18,798,806	86.1700	14,907,353	17,300,000	18,798,806		(394)			4.200	3.678	MN	102,480		12/08/2023	05/13/2050
65163L-AE-9	NEWMONT CORPORATION CORP BND 144A	0		2	2.A FE	2,933,918	86.1700	2,326,581	2,700,000	2,933,918		(37)			4.200	3.678	MN	9,520		12/08/2023	05/13/2050
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDING JRSUB COR	0		2	2.B FE	4,114,880	86.7500	3,470,000	4,000,000	4,079,558		(18,557)			4.800	4.239	JD	16,000	192,000	01/21/2022	12/01/2077
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO	0			2.A FE	731,657	100.9340	726,726	720,000	727,451		(4,206)			6.051	5.125	MS	14,522	21,784	04/18/2023	03/01/2025
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO	0		2	2.A FE	2,454,776	88.8520	2,590,936	2,916,000	2,472,524		17,748			1.900	5.825	JD	2,462	27,702	10/16/2023	06/15/2028
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO			2	2.A FE	7,222,977	83.9300	6,063,957	7,225,000	7,223,439		174			2.440	2.443	JJ	81,289	176,290	12/08/2021	01/15/2032
65339K-CA-6	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO			2	2.A FE	8,197,009	67.7430	5,565,120	8,215,000	8,197,971		382			3.000	3.011	JJ	113,641	246,450	12/08/2021	01/15/2052
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO	0		2	2.A FE	3,521,178	100.8520	3,692,203	3,661,000	3,527,086		5,908			4.900	5.904	FA	61,291		10/16/2023	02/28/2028
654106-AD-5	NIKE INC SENIOR CORP_BND			1	1.E FE	31,328,505	86.6320	28,714,110	33,145,000	31,695,716		49,166			3.625	3.950	MN	200,251	1,201,506	01/13/2017	05/01/2043
654106-AE-3	NIKE INC SENIOR CORP_BND			1	1.E FE	25,776,755	88.6960	23,193,926	26,150,000	25,838,766		8,805			3.875	3.957	MN	168,885	1,013,313	12/12/2016	11/01/2045
654106-AG-8	NIKE INC SENIOR CORP_BND	0		2	1.E FE	56,852	80.6870	40,343	50,000	56,424		(210)			3.375	2.612	MN	281	1,688	12/02/2021	11/01/2046
65473P-AL-9	NISOURCE INC SENIOR CORP_BND	0		1	2.B FE	999,240	81.2670	812,674	1,000,000	999,469		70			1.700	1.708	FA	6,422	17,000	08/12/2020	02/15/2031
65473P-AN-5	NISOURCE INC SENIOR CORP_BND	0		2	2.B FE	1,572,500	102.1130	1,614,405	1,581,000	1,573,077		577			5.250	5.383	MS	20,981	35,398	10/16/2023	03/30/2028
65473Q-BB-8	NISOURCE INC SENIOR CORP_BND	0		2	2.B FE	65,764	97.2100	48,605	50,000	64,608		(569)			5.250	3.162	FA	992	2,625	12/02/2021	02/15/2043
65486A-AB-9	NLV FINANCIAL CORPORATION SENIOR CORP_BN			1	2.A FE	17,637,129	98.5800	18,348,733	18,613,000	17,922,293		32,768			6.500	6.947	MS	356,232	1,209,845	01/16/2009	03/15/2035
655844-AX-6	NORFOLK SOUTHERN CORPORATION SENIOR CORP	0		1	2.A FE	5,753,522	103.5770	6,178,350	5,965,000	5,787,507		26,966			5.640	5.960	MN	41,119	336,426	04/19/2011	05/17/2029
655844-BM-9	NORFOLK SOUTHERN CORPORATION SENIOR CORP			1	2.A FE	4,122,278	85.8730	3,735,476	4,350,000	4,171,109		6,125			3.950	4.271	AO	42,956	171,825	07/24/2014	10/01/2042
655844-BM-9	NORFOLK SOUTHERN CORPORATION SENIOR CORP	0		1	2.A FE	615,973	85.8730	558,175	650,000	623,269		915			3.950	4.271	AO	6,419	25,675	07/24/2014	10/01/2042
655844-CC-0	NORFOLK SOUTHERN CORPORATION SENIOR CORP	0		2	2.A FE	60,867	85.4410	42,721	50,000	60,301		(278)			4.100	2.928	MN	262	2,050	12/02/2021	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORPORATION SENIOR CORP	0		2	2.A FE	1,825,340	75.5860	1,511,726	2,000,000	1,831,715		3,712			3.400	3.921	MN	11,333	68,000	04/06/2022	11/01/2049
662352-A*-4	NORTHWELL HEALTHCARE INC SECURED CORP_BN				1.G	5,291,160	96.7020	5,116,658	5,291,160	5,291,160					4.200	4.199	MN	37,038	222,229	10/08/2014	05/01/2030
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY CORP_BND	0			1.D	3,000,000	82.1240	2,463,730	3,000,000	3,000,000					4.080	4.080	FA	45,900	122,400	08/03/2018	08/16/2039
665228-G*-7	NORTHERN ILLINOIS GAS COMPANY CORP_BND				1.D YE	17,000,000	81.5730	13,867,410	17,000,000	17,000,000					2.800	2.800	AO	100,489	476,000	10/30/2019	10/30/2034
665859-AS-3	NORTHERN TRUST CORPORATION SUB CORP_BND	0		2	1.F FE	52,843	92.3620	46,181	50,000	51,798		(511)			3.375	2.255	MN	248	1,688	12/02/2021	05/08/2032
665876-C#-3	FITCHBURG GAS AND ELECTRIC LIG CORP_BND				2.A	2,000,000	78.8190	1,576,380	2,000,000	2,000,000					4.320	4.320	MN	14,400	86,400	11/01/2017	11/01/2047
665876-C8-5	FITCHBURG GAS AND ELECTRIC LIG CORP_BND				2.A	3,000,000	92.9900	2,789,700	3,000,000	3,000,000					3.520	3.520	MN	17,600	105,600	11/01/2017	11/01/2027
666807-BJ-0	NORTHROP GRUMMAN CORP SENIOR CORP_BND	0		2	2.A FE	3,753,393	84.1310	3,407,301	4,050,000	3,791,462		7,231			3.850	4.310	AO	32,918	155,925	12/02/2021	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP SENIOR CORP_BND			1	2.A FE	8,287,052	85.8370	7,124,463	8,300,000	8,288,644		280			4.030	4.039	AO	70,615	334,490	10/10/2017	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP SENIOR CORP_BND	0		1	2.A FE	2,695,788	85.8370	2,317,596	2,700,000	2,696,306		91			4.030	4.039	AO	22,971	108,810	10/10/2017	10/15/2047
667738-AA-2	NORTHWEST PARKWAY LLC SECURED CORP_BND				2.C PL	5,902,413	92.2980	5,447,826	5,902,413	5,902,413					3.180	3.193	MJSD	1,043	187,697	01/27/2020	03/31/2027
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUN SECURED C	0			1.A FE	432,549	98.7520	439,446	445,000	434,886		2,337			4.000	5.601	JJ	8,900		08/17/2023	07/01/2025
66988A-AH-7	NOVANT HEALTH INC CORP_BND	0		2	1.D FE	54,695	70.0610	35,030	50,000	54,472		(109)			3.168	2.703	MN	264	1,584	12/02/2021	11/01/2051
67021C-AT-4	NSTAR ELECTRIC CO SENIOR CORP_BND	0		2	1.F FE	7,005,390	97.9180	6,854,239	7,000,000	7,005,281		(85)			4.950	4.945	MS	102,025	346,500	09/12/2022	09/15/2052
670346-AH-8	NUCOR CORPORATION SENIOR CORP_BND	0		1	1.G FE	12,378,468	113.9090	14,203,263	12,469,000	12,398,762		2,981			6.400	6.456	JD	66,501	798,016	11/16/2010	12/01/2037
670346-AQ-8	NUCOR CORPORATION SENIOR CORP_BND			1	1.G FE	4,964,500	91.3610	4,568,050	5,000,000	4,968,206		714			4.400	4.443	MN	36,667	220,000	04/23/2018	05/01/2048
670346-AQ-8	NUCOR CORPORATION SENIOR CORP_BND	0		1	1.G FE	992,900	91.3610	913,610	1,000,000	993,641		143			4.400	4.443	MN	7,333	44,000	04/23/2018	05/01/2048
670346-AS-4	NUCOR CORPORATION SENIOR CORP_BND	0		1	1.G FE	540,875	90.7870	453,937	500,000	527,086		(4,121)			2.700	1.769	JD	1,125	13,500	07/28/2020	06/01/2030
67066G-AG-9	NVIDIA CORPORATION SENIOR CORP_BND	0		2	1.E FE	56,384	86.7280	43,364	50,000	55,785		(294)			3.500	2.600	AO	438	1,750	12/02/2021	04/01/2040
67066G-AH-7	NVIDIA CORPORATION SENIOR CORP_BND			1	1.E FE	11,702,753	83.6360	8,949,063	10,700,000	11,639,925		(23,897)			3.500	3.022	AO	93,625	374,500	04/15/2021	04/01/2050
67066G-AH-7	NVIDIA CORPORATION SENIOR CORP_BND	0		1	1.E FE	4,660,297	83.6360	3,596,352	4,300,000	4,637,827		(8,526)			3.500	3.022	AO	37,625	150,500	04/14/2021	04/01/2050
67103H-AG-2	OREILLY AUTOMOTIVE INC SENIOR CORP_BND	0		1	2.B FE	12,700,419	98.7390	13,329,752	13,500,000	12,856,852		125,184			4.350	5.111	JD	48,938	587,250	05/10/2018	06/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67103H-AK-3	OREILLY AUTOMOTIVE INC SENIOR CORP_BND	0		2	2.B FE	47,517	81.3310	40,665	50,000	48,026		249			1.750	2.349	MS	258	875	12/02/2021	03/15/2031
67401P-AB-4	OAKTREE SPECIALTY LENDING CORP SENIOR CO	0		1	2.C FE	991,530	96.8080	968,081	1,000,000	997,914		1,745			3.500	3.687	FA	12,250	35,000	02/13/2020	02/25/2025
67401P-AC-2	OAKTREE SPECIALTY LENDING CORP SENIOR CO	0		1	2.C FE	6,382,080	88.9210	5,690,918	6,400,000	6,390,168		3,061			2.700	2.753	JJ	79,680	172,800	05/11/2021	01/15/2027
67740Q-AG-1	CONSTELLATION INSURANCE INC SENIOR CORP_	0			2.C FE	958,905	96.5210	965,214	1,000,000	962,213		3,309			6.625	7.300	MN	11,042	66,250	03/01/2023	05/01/2031
677415-CF-6	OHIO POWER CO SENIOR CORP_BND	0		1	2.A FE	1,053,810	109.8990	1,098,994	1,000,000	1,030,424		(2,423)			6.600	6.159	FA	24,933	66,000	02/18/2010	02/15/2033
678858-BF-7	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO	0		1	1.G FE	2,243,832	95.2410	2,140,054	2,247,000	2,245,063		109			5.750	5.760	JJ	59,577	129,203	05/26/2010	01/15/2036
678858-BH-3	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO			1	1.G FE	8,240,397	107.6870	7,215,009	6,700,000	7,847,077		(56,069)			6.450	4.767	FA	180,063	432,150	09/15/2015	02/01/2038
678858-BH-3	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO	0		1	1.G FE	4,058,703	107.6870	3,553,661	3,300,000	3,864,978		(27,616)			6.450	4.767	FA	88,688	212,850	09/15/2015	02/01/2038
678858-BL-4	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO	0		1	1.G FE	4,891,699	103.4070	5,170,365	5,000,000	4,897,256		3,571			5.850	6.049	JD	24,375	292,500	11/16/2022	06/01/2040
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO			1	1.G FE	13,990,480	83.3670	11,671,422	14,000,000	13,991,746		208			4.150	4.154	AO	145,250	581,000	03/28/2017	04/01/2047
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO	0		1	1.G FE	999,320	83.3670	833,673	1,000,000	999,410		15			4.150	4.154	AO	10,375	41,500	03/28/2017	04/01/2047
679574-B#-9	OLD DOMINION ELECTRIC COOPERAT CORP_BND				1.E	10,000,000	84.2920	8,429,200	10,000,000	10,000,000					4.460	4.458	JD	37,167	446,000	01/15/2015	01/15/2045
679574-C@-0	OLD DOMINION ELECTRIC COOPERAT CORP_BND				1.E	9,100,000	77.5960	7,061,236	9,100,000	9,100,000					3.330	3.330	JD	25,253	303,030	07/06/2017	12/01/2037
680223-AJ-3	OLD REPUBLIC INTERNATIONAL COR SENIOR CO	0		1	2.B FE	4,974,900	99.2130	4,960,665	5,000,000	4,997,676		2,975			4.875	4.939	AO	60,938	243,750	09/22/2014	10/01/2024
680223-AL-8	OLD REPUBLIC INTERNATIONAL COR SENIOR CO	0		2	2.B FE	55,119	74.1520	37,076	50,000	54,893		(111)			3.850	3.299	JD	107	1,925	12/02/2021	06/11/2051
681919-BB-1	OMNICOM GROUP INC SENIOR CORP_BND	0		1	2.A FE	1,985,505	86.9490	1,738,976	2,000,000	1,989,456		982			2.450	2.517	AO	8,303	49,000	07/22/2020	04/30/2030
681919-BD-7	OMNICOM GROUP INC SENIOR CORP_BND	0		2	2.A FE	10,184,671	85.9140	8,634,377	10,050,000	10,156,474		(13,092)			2.600	2.441	FA	108,875	261,300	12/02/2021	08/01/2031
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC SENIOR CO	0		2	2.C FE	5,368,450	97.9500	4,897,505	5,000,000	5,104,404		(130,062)			4.500	1.825	JJ	103,750	225,000	12/09/2021	01/15/2025
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC SENIOR CO	0		2	2.C FE	50,434	84.9710	42,485	50,000	50,345		(44)			3.375	3.262	FA	703	1,688	12/02/2021	02/01/2031
68217F-AA-0	OMNICOM GROUP INC SENIOR CORP_BND	0		1	2.A FE	10,771,750	97.3770	10,711,470	11,000,000	10,928,672		29,254			3.600	3.899	AO	83,600	396,000	02/15/2018	04/15/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	0		1	1.F FE	1,246,200	117.1350	1,171,354	1,000,000	1,134,923		(11,347)			7.250	5.348	JJ	33,431	72,500	09/07/2010	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	0		1	1.F FE	1,213,150	114.5640	1,145,642	1,000,000	1,111,323		(10,372)			7.000	5.328	MN	11,667	70,000	09/07/2010	05/01/2032
68233J-BD-5	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	0		2	1.F FE	59,640	83.2060	41,603	50,000	59,077		(276)			3.800	2.739	MS	480	1,900	12/02/2021	09/30/2047
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	0		2	1.F FE	3,599,739	96.3240	3,756,624	3,900,000	3,652,656		43,579			3.700	5.190	MN	18,438	144,300	10/11/2022	11/15/2028
68233J-CD-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			2	1.F FE	12,694,090	66.3960	8,591,642	12,940,000	12,703,050		5,555			2.700	2.795	MN	44,643	349,380	05/09/2022	11/15/2051
68235P-AF-5	ONE GAS INC SENIOR CORP_BND	0		2	1.G FE	62,354	91.8790	45,939	50,000	61,496		(422)			4.658	3.085	FA	970	2,329	12/02/2021	02/01/2044
682680-AN-3	ONEOK INC SENIOR CORP_BND			1	2.B FE	7,602,381	103.3400	8,485,280	8,211,000	7,826,951		21,600			6.000	7.090	JD	21,896	492,660	12/31/2008	06/15/2035
682680-AN-3	ONEOK INC SENIOR CORP_BND	0		1	2.B FE	2,170,983	103.3400	3,112,613	3,012,000	2,425,888		28,889			6.000	7.090	JD	8,032	180,720	01/06/2009	06/15/2035
682680-AW-3	ONEOK INC SENIOR CORP_BND	0		1	2.B FE	7,415,606	97.2140	7,692,544	7,913,000	7,434,157		16,482			4.350	5.698	MS	101,352	87,000	10/16/2023	03/15/2029
682680-BD-4	ONEOK INC SENIOR CORP_BND	0		2	2.B FE	6,792,105	101.5060	5,988,825	5,900,000	6,346,326		(221,899)			5.850	1.892	JJ	159,153	345,150	12/20/2021	01/15/2026
682680-BF-9	ONEOK INC SENIOR CORP_BND	0		2	2.B FE	11,962,880	114.7210	9,177,704	8,000,000	11,798,233		(77,120)			7.150	4.174	JJ	263,756	572,000	10/18/2021	01/15/2051
682680-BH-5	ONEOK INC SENIOR CORP_BND	0		2	2.B FE	1,982,680	101.5900	2,031,790	2,000,000	1,983,894		1,214			5.550	5.855	MN	39,158		10/16/2023	11/01/2026
682680-BJ-1	ONEOK INC SENIOR CORP_BND	0		2	2.B FE	3,434,340	103.2960	3,615,350	3,500,000	3,436,926		2,586			5.650	6.081	MN	69,762		10/16/2023	11/01/2028
68268N-AC-7	ONEOK PARTNERS LP SENIOR CORP_BND	0		1	2.B FE	2,945,125	109.3440	3,608,336	3,300,000	3,040,044		10,718			6.650	7.595	AO	54,863	219,450	04/06/2010	10/01/2036
68389X-AE-5	ORACLE CORPORATION SENIOR CORP_BND	0		1	2.B FE	1,027,060	110.2980	1,102,977	1,000,000	1,019,132		(807)			6.500	6.295	AO	13,722	65,000	05/14/2009	04/15/2038
68389X-AM-7	ORACLE CORPORATION SENIOR CORP_BND	0			2.B FE	12,501,800	97.3400	9,733,950	10,000,000	12,285,185		(100,187)			5.375	3.538	JJ	247,847	537,500	10/12/2021	07/15/2040
68389X-BF-1	ORACLE CORPORATION SENIOR CORP_BND			2	2.B FE	11,002,100	81.8930	8,189,320	10,000,000	10,938,393		(30,146)			4.125	3.488	MN	52,708	412,500	11/02/2021	05/15/2045
68389X-BH-7	ORACLE CORPORATION SENIOR CORP_BND	0		1	2.B FE	4,999,250	87.3790	4,368,940	5,000,000	4,999,496		31			3.850	3.851	JJ	88,764	192,500	06/29/2016	07/15/2036
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP_BND			2	2.B FE	10,797,000	80.3420	8,034,150	10,000,000	10,750,315		(22,259)			4.000	3.508	JJ	184,444	400,000	11/02/2021	07/15/2046
68389X-BM-6	ORACLE CORPORATION SENIOR CORP_BND	0		2	2.B FE	4,516,400	94.7920	4,739,610	5,000,000	4,662,793		120,594			2.650	5.534	JJ	61,097	132,500	10/07/2022	07/15/2026
68389X-BN-4	ORACLE CORPORATION SENIOR CORP_BND	0		2	2.B FE	271,186	94.9370	282,913	298,000	272,395		1,209			3.250	5.758	MN	1,238	4,843	10/16/2023	11/15/2027
68389X-BQ-7	ORACLE CORPORATION SENIOR CORP_BND			2	2.B FE	16,184,250	79.1150	11,867,265	15,000,000	16,119,985		(30,439)			4.000	3.528	MN	76,667	600,000	11/02/2021	11/15/2047
68389X-BY-0	ORACLE CORPORATION SENIOR CORP_BND	0		2	2.B FE	12,432,840	72.5280	8,703,360	12,000,000	12,420,884		(5,627)			3.850	3.673	AO	115,500	462,000	10/14/2021	04/01/2060
68389X-BY-0	ORACLE CORPORATION SENIOR CORP_BND			2	2.B FE	4,351,368	72.5280	3,046,176	4,200,000	4,347,556		(1,973)			3.850	3.673	AO	40,425	161,700	12/08/2021	04/01/2060
684065-BJ-3	ORANGE AND ROCKLAND UTILITIES SENIOR COR			1	1.G FE	29,818,200	90.9940	27,298,050	30,000,000	29,846,802		3,908			4.950	4.989	JJ	742,500	1,485,000	06/15/2015	07/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
684065-BJ-3	ORANGE AND ROCKLAND UTILITIES SENIOR COR	0		1	1.G FE	1,490,910	90.9940	1,364,903	1,500,000	1,492,340		195			4.950	4.989	JJ	37,125	74,250	06/15/2015	07/01/2045
68902V-AL-1	OTIS WORLDWIDE CORP SENIOR CORP_BND			2	2.B FE	6,525,750	80.2250	6,016,868	7,500,000	6,593,203		38,869			3.112	4.148	FA	88,173	233,400	03/25/2022	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORP SENIOR CORP_BND	0		2	2.B FE	53,898	77.2850	38,643	50,000	53,704		(96)			3.362	2.948	FA	635	1,681	12/02/2021	02/15/2050
68964*-AJ-0	OTTER TAIL POWER COMPANY CORP_BND				2.A	16,000,000	78.3210	12,531,360	16,000,000	16,000,000					4.070	4.070	FA	260,480	651,200	02/07/2018	02/07/2048
68964*-AL-5	OTTER TAIL POWER COMPANY CORP_BND				2.A	8,000,000	75.2310	6,018,480	8,000,000	8,000,000					3.520	3.520	AO	63,360	281,600	10/10/2019	10/10/2039
689648-D@-9	OTTER TAIL POWER COMPANY CORP_BND				2.B	12,000,000	92.9000	11,148,000	12,000,000	12,000,000					3.550	3.550	JD	18,933	426,000	12/13/2016	12/15/2026
690742-AG-6	OWENS CORNING SENIOR CORP_BND	0		1	2.B FE	973,410	86.8660	868,659	1,000,000	976,400		558			4.300	4.463	JJ	19,828	43,000	01/24/2018	07/15/2047
690742-AH-4	OWENS CORNING SENIOR CORP_BND	0		1	2.B FE	2,030,811	86.8240	1,779,894	2,050,000	2,033,441		327			4.400	4.453	JJ	37,834	90,200	12/02/2021	01/30/2048
691205-AC-2	BLUE OWL TECHNOLOGY FINANCE CO SENIOR CO	0		2	2.C FE	5,332,650	94.6060	4,730,280	5,000,000	5,163,138		(83,947)			4.750	2.938	JD	10,556	237,500	12/09/2021	12/15/2025
69121K-AB-0	BLUE OWL CAPITAL CORP SENIOR CORP_BND	0		2	2.C FE	4,694,220	96.7620	4,354,308	4,500,000	4,572,034		(60,149)			4.000	2.595	MS	45,500	180,000	12/09/2021	03/30/2025
69122J-AC-0	OWL ROCK CAPITAL CORPRORATION SENIOR COR	0		2	2.C FE	9,767,123	88.1130	8,811,300	10,000,000	9,827,486		48,194			3.125	3.685	AO	67,708	312,500	09/28/2022	04/13/2027
693342-AD-9	PG&E WILDFIRE RECOVERY FUNDING SENIOR CO				1.A FE	62,607,040	91.4180	57,235,833	62,609,000	62,606,404		(290)			4.451	4.451	JD	232,227	2,786,727	05/03/2022	12/01/2047
693342-AE-7	PG&E WILDFIRE RECOVERY FUNDING SENIOR CO				1.A FE	69,954,593	93.3190	65,283,257	69,957,000	69,954,058		(203)			4.674	4.674	JD	272,483	3,269,790	05/03/2022	12/01/2051
693475-AT-2	PNC FINANCIAL SERVICES GROUP I SENIOR CO			2	1.G FE	14,969,400	94.9740	14,246,115	15,000,000	14,988,554		3,157			3.150	3.174	MN	55,125	472,500	05/16/2017	05/19/2027
693475-BA-2	PNC FINANCIAL SERVICES GROUP I SENIOR CO	0		2	1.G FE	50,239	83.2950	41,648	50,000	50,191		(24)			2.307	2.250	AO	218	1,154	12/02/2021	04/23/2032
693475-BQ-7	PNC FINANCIAL SERVICES GROUP I SENIOR CO	0		2	1.G FE	3,465,805	100.5730	3,520,062	3,500,000	3,468,543		2,738			5.812	6.214	JD	10,736	101,710	10/16/2023	06/12/2026
693506-BE-6	PPG INDUSTRIES INC SENIOR CORP_BND	0		1	2.A FE	2,756,063	95.4000	2,861,988	3,000,000	2,768,187		7,353			5.500	6.089	MN	21,083	165,000	11/09/2010	11/15/2040
693506-BR-7	PPG INDUSTRIES INC SENIOR CORP_BND	0		2	2.A FE	34,906,200	90.8510	31,797,990	35,000,000	34,944,049		9,059			2.800	2.831	FA	370,222	980,000	08/06/2019	08/15/2029
69352P-AJ-2	PPL CAPITAL FUNDING INC SENIOR CORP_BND			1	2.A FE	35,922,825	79.3980	22,628,402	28,500,000	35,294,635		(240,470)			5.000	3.339	MS	419,583	1,425,000	04/21/2021	03/15/2044
69352P-AJ-2	PPL CAPITAL FUNDING INC SENIOR CORP_BND	0		1	2.A FE	1,890,675	79.3980	1,190,969	1,500,000	1,857,612		(12,656)			5.000	3.339	MS	22,083	75,000	04/21/2021	03/15/2044
694308-HM-2	PACIFIC GAS AND ELECTRIC COMPA SENIOR CO	0		2	2.C FE	3,348,832	97.0080	3,104,243	3,200,000	3,256,146		(45,805)			3.500	2.012	JD	4,978	112,000	12/13/2021	06/15/2025
694308-HN-0	PACIFIC GAS AND ELECTRIC COMPA SENIOR CO	0		2	2.C FE	51,585	77.5220	38,761	50,000	51,501		(43)			4.250	4.041	MS	626	2,125	12/02/2021	03/15/2046
694476-AD-4	PACIFIC LIFECORP SENIOR CORP_BND 144A			1	1.G FE	10,494,560	94.1880	9,418,770	10,000,000	10,397,753		(12,609)			5.125	4.787	JJ	214,965	512,500	09/22/2014	01/30/2043
694476-AD-4	PACIFIC LIFECORP SENIOR CORP_BND 144A	0		1	1.G FE	1,078,400	94.1880	941,877	1,000,000	1,062,790		(2,015)			5.125	4.787	JJ	21,497	51,250	08/28/2014	01/30/2043
694476-AE-2	PACIFIC LIFECORP SENIOR CORP_BND 144A	0		1	1.G FE	496,160	71.9340	359,670	500,000	496,418		81			3.350	3.045	MS	4,932	16,750	09/10/2020	09/15/2050
694476-AE-2	PACIFIC LIFECORP SENIOR CORP_BND 144A			1	1.G FE	19,262,586	71.9340	13,081,198	18,185,000	19,209,565		(25,312)			3.350	3.045	MS	179,375	609,198	11/15/2021	09/15/2050
695156-AV-1	PACKAGING CORP OF AMERICA SENIOR CORP_BN	0		2	2.B FE	1,275,954	82.3340	1,025,884	1,246,000	1,274,726		(681)			4.050	3.904	JD	2,243	50,463	03/02/2022	12/15/2049
695156-AW-9	PACKAGING CORP OF AMERICA SENIOR CORP_BN			2	2.B FE	4,528,950	70.0530	3,502,640	5,000,000	4,546,679		9,444			3.050	3.567	AO	38,125	152,500	02/09/2022	10/01/2051
701094-AL-8	PARKER HANNIFIN CORPORATION SENIOR CORP_			1	2.A FE	8,963,508	85.9170	7,732,530	9,000,000	8,968,368		804			4.100	4.124	MS	123,000	369,000	12/13/2017	03/01/2047
701094-AL-8	PARKER HANNIFIN CORPORATION SENIOR CORP_	0		1	2.A FE	995,945	85.9170	859,170	1,000,000	996,485		89			4.100	4.124	MS	13,667	41,000	12/13/2017	03/01/2047
701094-AP-9	PARKER HANNIFIN CORPORATION SENIOR CORP_	0		2	2.A FE	59,409	87.2490	43,625	50,000	58,924		(238)			4.000	2.981	JD	94	2,000	12/02/2021	06/14/2049
70109H-AJ-4	PARKER HANNIFIN CORPORATION SENIOR CORP_	0		1	2.A FE	593,075	111.3370	556,683	500,000	563,526		(2,962)			6.250	5.000	MN	3,993	31,250	09/10/2010	05/15/2038
70109H-AM-7	PARKER HANNIFIN CORPORATION SENIOR CORP_	0		1	2.A FE	30,941,712	96.2450	29,402,756	30,550,000	30,792,672		(19,088)			4.200	4.103	MN	142,567	1,283,100	01/08/2015	11/21/2034
70213H-AE-8	MASS GENERAL BRIGHAM INC SENIOR CORP_BND	0		2	1.D FE	55,499	74.5830	37,292	50,000	55,202		(146)			3.192	2.622	JJ	798	1,596	12/02/2021	07/01/2049
703481-AB-7	PATTERSON-UTI ENERGY INC SENIOR CORP_BND	0		1	2.C FE	5,468,181	93.1250	5,095,800	5,472,000	5,470,248		388			3.950	3.959	FA	90,060	216,144	09/07/2018	02/01/2028
70450Y-AJ-2	PAYPAL HOLDINGS INC SENIOR CORP_BND			1	1.G FE	71,733,113	74.7990	50,807,085	67,925,000	71,525,002		(92,203)			3.250	2.964	JD	183,964	2,207,563	12/03/2021	06/01/2050
70450Y-AJ-2	PAYPAL HOLDINGS INC SENIOR CORP_BND	0		1	1.G FE	7,566,910	74.7990	5,460,312	7,300,000	7,550,681		(6,270)			3.250	2.964	JD	19,771	237,250	12/02/2021	06/01/2050
705322-AM-7	PEDERNALES ELECTRIC COOP INC LN1 CORP_BN	0			1.A	23,871,054	104.2210	23,439,303	22,490,000	23,656,214		(103,299)			6.202	5.449	MN	178,228	1,394,830	11/01/2021	11/15/2032
708696-BY-4	PENNSYLVANIA ELECTRIC COMPANY SENIOR COR	0		2	2.A FE	447,603	93.1650	464,891	499,000	449,708		2,105			3.250	5.939	MS	4,775		10/16/2023	03/15/2028
709599-AW-4	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	0		1	2.B FE	21,033,500	94.9230	19,933,872	21,000,000	21,012,031		(5,263)			3.400	3.372	MN	91,233	714,000	06/26/2019	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	0		1	2.B FE	6,658,070	96.6790	6,767,509	7,000,000	6,745,045		69,953			4.200	4.820	AO	73,500	294,000	03/13/2017	04/01/2027
709599-BG-8	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	0		2	2.B FE	7,225,470	97.4380	6,820,660	7,000,000	7,061,178		(80,475)			2.700	1.524	MN	31,500	189,000	12/08/2021	11/01/2024
709599-BT-0	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	0		2	2.B FE	5,313,825	101.1950	5,565,736	5,500,000	5,321,336		7,511			5.550	6.421	MN	50,875	179,758	10/16/2023	05/01/2028
709599-BW-3	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	0		2	2.B FE	5,436,651	103.4810	5,703,851	5,512,000	5,439,843		3,192			6.050	6.383	FA	138,948		10/16/2023	08/01/2028
711123-C@-6	PEOPLES GAS LIGHT AND COKE COM CORP_BND				1.E	25,000,000	77.9490	19,487,250	25,000,000	25,000,000					4.210	4.210	MN	175,417	1,052,500	11/03/2014	11/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
713448-BP-2	PEPSICO INC SENIOR CORP_BND	0		1	1.E FE	24,151,449	108.2540	24,849,706	22,955,000	24,102,149		(45,181)			5.500	5.042	JJ	582,164	1,262,525	11/16/2022	01/15/2040
713448-DV-7	PEPSICO INC SENIOR CORP_BND			1	1.E FE	9,956,700	89.2960	8,929,620	10,000,000	9,962,414		957			4.000	4.025	MN	65,556	400,000	04/27/2017	05/02/2047
713448-EV-6	PEPSICO INC SENIOR CORP_BND	0		2	1.E FE	64,324	86.5410	43,271	50,000	63,856		(230)			3.875	2.667	MS	549	1,938	12/02/2021	03/19/2060
714046-AN-9	REVVITY INC SENIOR CORP_BND	0		2	2.B FE	48,556	82.1890	41,095	50,000	48,833		135			2.250	2.586	MS	331	1,125	12/02/2021	09/15/2031
717081-CY-7	PFIZER INC SENIOR CORP_BND	0		1	1.F FE	2,076,737	123.8120	1,609,557	1,300,000	1,997,802		(36,270)			7.200	2.831	MS	27,560	93,600	10/12/2021	03/15/2039
717081-DE-0	PFIZER INC SENIOR CORP_BND				1.F FE	4,117,740	91.8530	3,031,142	3,300,000	4,055,874		(28,980)			4.300	2.769	JD	6,307	141,900	10/27/2021	06/15/2043
717081-DT-7	PFIZER INC SENIOR CORP_BND	0		1	1.F FE	997,331	105.4580	1,054,580	1,000,000	997,879		75			5.600	5.620	MS	16,489	56,000	10/05/2015	09/15/2040
71713U-AW-2	PHARMACIA LLC SENIOR CORP_BND	0			1.F FE	4,748,040	109.0780	4,908,488	4,500,000	4,739,744		(8,296)			6.600	5.353	JD	24,750	148,500	10/16/2023	12/01/2028
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0			1.F FE	14,315,287	111.7310	16,759,695	15,000,000	14,334,730		26,203			6.375	6.735	MN	119,531	956,250	06/16/2009	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	9,787,478	88.5840	8,061,162	9,100,000	9,693,897		(22,712)			4.375	3.870	MN	50,872	398,125	07/31/2019	11/15/2041
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0			1.F FE	3,217,980	88.5840	2,657,526	3,000,000	3,188,361		(7,189)			4.375	3.870	MN	16,771	131,250	07/30/2019	11/15/2041
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	11,663,640	84.6890	10,162,704	12,000,000	11,739,880		8,601			4.125	4.292	MS	160,875	495,000	02/26/2013	03/04/2043
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0			1.F FE	2,915,910	84.6890	2,540,676	3,000,000	2,934,970		2,150			4.125	4.292	MS	40,219	123,750	02/26/2013	03/04/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	31,513,625	85.9900	23,647,250	27,500,000	31,197,770		(120,896)			4.250	3.349	MN	165,573	1,168,750	04/21/2021	11/10/2044
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0			1.F FE	2,864,875	85.9900	2,149,750	2,500,000	2,836,161		(10,991)			4.250	3.349	MN	15,052	106,250	04/21/2021	11/10/2044
718172-CS-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0		1	1.F FE	989,615	82.2110	822,110	1,000,000	992,618		1,003			1.750	1.866	MN	2,917	17,500	02/18/2021	11/01/2030
718172-CV-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0		2	1.F FE	5,384,665	101.6190	5,589,045	5,500,000	5,390,083		5,418			5.125	5.707	MN	34,451	140,938	10/16/2023	11/17/2027
718172-DC-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0		2	1.F FE	5,423,307	102.9660	5,708,430	5,544,000	5,427,878		4,571			5.250	5.766	MS	92,169		10/16/2023	09/07/2028
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER SENIOR CO	0		2	2.C FE	49,179	80.3300	40,165	50,000	49,333		75			2.625	2.815	MN	168	1,313	12/02/2021	11/15/2031
718546-AH-7	PHILLIPS 66 SENIOR CORP_BND	0		1	2.A FE	1,678,140	108.0120	1,728,189	1,600,000	1,662,091		(1,917)			5.875	5.535	MN	15,667	94,000	01/29/2013	05/01/2042
718547-AD-4	PHILLIPS 66 CO SENIOR CORP_BND	0		2	2.A FE	649,972	98.3030	638,967	650,000	649,998		26			3.605	3.605	FA	8,852	11,716	04/28/2023	02/15/2025
718547-AM-4	PHILLIPS 66 CO SENIOR CORP BND	0		2	2.A FE	860,151	91.2170	775,342	850,000	860,010		(141)			4.680	4.609	FA	15,028	19,890	04/28/2023	02/15/2045
718547-AM-4	PHILLIPS 66 CO SENIOR CORP BND			2	2.A FE	14,282,133	91.2170	12,907,163	14,150,000	14,280,497		(1,636)			4.680	4.609	FA	250,172	331,110	04/28/2023	02/15/2045
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP SENIOR CO	0		2	2.C FE	49,229	67.7380	33,869	50,000	49,367		67			2.750	2.924	AO	344	1,375	12/02/2021	04/01/2032
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR	0			2.B FE	1,126,341	105.9140	1,068,116	1,008,480	1,059,176		(6,346)			7.500	6.346	JJ	34,877	75,636	09/30/2010	01/15/2030
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	0		1	2.B FE	860,720	107.5080	860,064	800,000	841,535		(2,042)			6.650	6.068	JJ	24,531	53,200	09/17/2010	01/15/2037
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	0		2	2.B FE	7,688,310	98.9450	6,926,171	7,000,000	7,300,899		(191,050)			4.650	1.806	AO	68,717	325,500	12/10/2021	10/15/2025
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A				1.F FE	12,813,361	103.6600	12,539,822	12,097,104	12,446,464		(22,352)			5.951	5.531	MN	101,986	719,899	09/13/2010	05/10/2037
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A	0			1.F FE	3,782,305	103.6600	3,831,424	3,696,156	3,738,288		(2,687)			5.951	5.531	MN	31,161	219,958	07/20/2010	05/10/2037
736508-M#-6	PORTLAND GENERAL ELECTRIC COMP CORP_BND				1.F	15,000,000	92.7150	13,907,250	15,000,000	15,000,000					4.440	4.440	AO	140,600	666,000	10/15/2014	10/15/2046
736508-P#-3	PORTLAND GENERAL ELECTRIC COMP CORP_BND				1.F	5,000,000	86.1990	4,309,950	5,000,000	5,000,000					3.980	3.980	MN	22,111	199,000	11/21/2017	11/21/2047
736508-P@-5	PORTLAND GENERAL ELECTRIC COMP CORP_BND			1	1.F	10,000,000	86.0190	8,601,900	10,000,000	10,000,000					3.980	3.980	FA	164,728	398,000	08/02/2017	08/03/2048
736508-Q@-4	PORTLAND GENERAL ELECTRIC COMP CORP_BND	0			1.F	1,000,000	77.5520	775,517	1,000,000	1,000,000					4.300	4.300	AO	9,078	43,000	04/12/2019	04/15/2049
737662-A*-7	POTOMAC EDISON COMPANY THE CORP_BND				1.G YE	15,000,000	80.3250	12,048,750	15,000,000	15,000,000					4.440	4.440	MN	85,100	666,000	11/25/2014	11/15/2044
737679-DB-3	POTOMAC ELECTRIC POWER COMPANY SECURED C	0		1	1.F FE	6,093,566	114.8620	6,891,720	6,000,000	6,089,256		(3,847)			6.500	6.378	MN	49,833	390,000	12/07/2010	11/15/2037
74005P-BD-5	LINDE INC SENIOR CORP_BND			1	1.F FE	24,740,944	82.5590	20,528,246	24,865,000	24,768,367		3,449			3.550	3.602	MN	132,406	882,708	03/05/2015	11/07/2042
74005P-BD-5	LINDE INC SENIOR CORP_BND	0		1	1.F FE	4,701,029	82.5590	4,004,102	4,850,000	4,734,138		4,111			3.550	3.602	MN	25,826	172,175	12/02/2021	11/07/2042
740189-AH-8	PRECISION CASTPARTS CORP SENIOR CORP_BND			1	1.C FE	23,462,644	86.8810	21,112,180	24,300,000	23,638,532		22,132			3.900	4.121	JJ	436,995	947,700	01/24/2017	01/15/2043
740189-AH-8	PRECISION CASTPARTS CORP SENIOR CORP_BND	0		1	1.C FE	902,080	86.8810	868,814	1,000,000	923,085		2,509			3.900	4.121	JJ	17,983	39,000	11/01/2013	01/15/2043
740816-AP-8	PRESIDENT AND FELLOWS OF HARVA SENIOR CO	0		2	1.A FE	52,283	68.1270	34,064	50,000	52,162		(59)			2.517	2.297	AO	266	1,259	12/02/2021	10/15/2050
741503-AW-6	BOOKING HOLDINGS INC SENIOR CORP_BND	0		1	1.G FE	23,945,339	98.3340	24,485,166	24,900,000	24,416,746		379,043			3.650	4.121	MS	267,606	908,850	03/10/2015	03/15/2025
74164M-AB-4	PRIMERICA INC SENIOR CORP_BND	0		2	1.G FE	36,838,478	84.8470	31,397,521	37,005,000	36,869,911		15,081			2.800	2.852	MN	120,883	1,036,140	11/16/2021	11/19/2031
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC SENIOR COR				1.G FE	2,410,515	91.1330	2,050,499	2,250,000	2,401,298		(5,292)			4.625	4.106	MS	30,641	104,063	03/21/2022	09/15/2042
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC SENIOR COR	0			1.G FE	1,178,474	91.1330	1,002,466	1,100,000	1,173,968		(2,587)			4.625	4.106	MS	14,980	50,875	03/21/2022	09/15/2042
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC SENIOR COR			1	1.G FE	3,512,844	86.7330	2,905,549	3,350,000	3,483,565		(4,470)			4.350	4.051	MN	18,620	145,725	07/07/2016	05/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC SENIOR COR	0		1	1.G FE	1,730,207	86.7330	1,431,091	1,650,000	1,715,786		(2,202)			4.350	4.051	MN	9,171	71,775	07/07/2016	05/15/2043
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC SENIOR COR	0		2	1.G FE	1,112,224	101.1700	1,128,050	1,115,000	1,112,270		47			5.500	5.517	MS	18,057	31,855	03/06/2023	03/15/2053
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO	0			1.E FE	4,488,030	95.2830	4,287,753	4,500,000	4,496,925		1,274			3.000	3.031	AO	27,375	135,000	04/11/2016	04/18/2026
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO	0			1.E FE	933,028	100.7790	955,380	948,000	934,076		1,049			5.500	5.877	JD	435	26,070	08/17/2023	06/28/2028
74264*-AD-8	PRISA LHC LLC CORP_BND				1.F	8,000,000	93.5470	7,483,760	8,000,000	8,000,000					3.850	3.850	AO	77,000	308,000	06/01/2016	04/01/2028
74264*-AG-1	PRISA LHC LLC CORP_BND	0			1.F	2,000,000	81.3080	1,626,164	2,000,000	2,000,000					2.720	2.719	JJ	25,084	27,200	10/15/2020	10/15/2030
74264*-AH-9	PRISA LHC LLC SENIOR CORP_BND	0			1.F	5,000,000	77.3950	3,869,764	5,000,000	5,000,000					2.820	2.819	JJ	65,017	70,500	10/15/2020	10/15/2032
742718-FK-0	PROCTER & GAMBLE CO SENIOR CORP_BND	0			1.D FE	63,165	87.7960	43,898	50,000	62,467		(342)			3.600	2.325	MS	480	1,800	12/02/2021	03/25/2050
74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC CORP_BND				2.A	3,000,000	97.8080	2,934,240	3,000,000	3,000,000					4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
74275#-AC-3	PRISA II LHC LLC CORP_BND				2.B	15,000,000	82.7030	12,405,450	15,000,000	15,000,000					3.750	3.750	FA	209,375	562,500	09/28/2020	11/17/2032
743263-AE-5	PROGRESS ENERGY INC SENIOR CORP_BND	0			2.B FE	2,586,552	115.6380	2,722,109	2,354,000	2,560,695		(22,169)			7.750	6.213	MS	60,812	182,435	10/25/2022	03/01/2031
743263-AG-0	PROGRESS ENERGY INC SENIOR CORP_BND	0			2.B FE	2,159,716	112.9340	2,315,137	2,050,000	2,148,567		(9,520)			7.000	6.215	AO	24,315	143,500	10/25/2022	10/30/2031
743263-AP-0	PROGRESS ENERGY INC SENIOR CORP_BND			1	2.B FE	9,949,318	106.4120	9,364,238	8,800,000	9,624,213		(32,843)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039
743315-AL-7	PROGRESSIVE CORPORATION THE SENIOR CORP	0		1	1.F FE	2,450,264	110.4740	2,300,073	2,082,000	2,294,764		(18,700)			6.250	4.826	JD	10,844	130,125	09/13/2013	12/01/2032
743315-AP-8	PROGRESSIVE CORPORATION THE SENIOR CORP			1	1.F FE	12,226,414	89.4590	10,824,539	12,100,000	12,201,714		(3,144)			4.350	4.303	AO	96,498	526,350	07/25/2014	04/25/2044
743315-AP-8	PROGRESSIVE CORPORATION THE SENIOR CORP	0		1	1.F FE	2,890,836	89.4590	2,594,311	2,900,000	2,892,629		222			4.350	4.303	AO	23,128	126,150	04/22/2014	04/25/2044
743315-AS-2	PROGRESSIVE CORPORATION THE SENIOR CORP			1	1.F FE	7,990,320	88.0930	7,047,472	8,000,000	7,991,668		210			4.125	4.122	AO	69,667	330,000	04/03/2017	04/15/2047
743315-AS-2	PROGRESSIVE CORPORATION THE SENIOR CORP	0		1	1.F FE	61,602	88.0930	44,047	50,000	60,915		(338)			4.125	4.122	AO	435	2,063	12/02/2021	04/15/2047
743315-AT-0	PROGRESSIVE CORPORATION THE SENIOR CORP			1	1.F FE	16,313,959	89.1790	14,669,913	16,450,000	16,328,818		2,824			4.200	4.249	MS	203,432	690,900	03/12/2018	03/15/2048
743315-AT-0	PROGRESSIVE CORPORATION THE SENIOR CORP	0		1	1.F FE	4,512,372	89.1790	4,057,635	4,550,000	4,516,482		781			4.200	4.249	MS	56,268	191,100	03/12/2018	03/15/2048
74340X-BH-3	PROLOGIS LP SENIOR CORP_BND	0		1	1.G FE	496,600	96.8190	484,096	500,000	498,256		331			3.875	3.957	MS	5,705	19,375	06/11/2018	09/15/2028
74340X-BL-4	PROLOGIS LP SENIOR CORP_BND	0		1	1.G FE	1,640,590	98.3620	1,721,335	1,750,000	1,659,396		15,077			4.375	5.258	FA	31,901	76,563	02/10/2020	02/01/2029
74340X-BP-5	PROLOGIS LP SENIOR CORP_BND	0		2	1.G FE	52,152	71.6420	35,821	50,000	52,044		(54)			3.000	2.777	AO	317	1,500	12/02/2021	04/15/2050
74340X-CC-3	PROLOGIS LP SENIOR CORP_BND	0		2	1.G FE	50,812	71.3800	35,690	50,000	50,788		(20)			3.050	2.962	MS	508	1,525	09/14/2022	03/01/2050
743674-BD-4	PROTECTIVE LIFE CORPORATION SENIOR CORP_	0		1	1.G FE	23,508,771	97.2700	24,317,525	25,000,000	23,781,424		219,292			4.300	5.061	MS	271,736	1,075,000	08/16/2018	09/30/2028
743674-BE-2	PROTECTIVE LIFE CORPORATION SENIOR CORP_	0		1	1.G FE	29,907,600	88.6720	26,601,570	30,000,000	29,944,830		8,091			3.400	3.434	JJ	470,333	1,020,000	09/16/2019	01/15/2030
74368C-BJ-2	PROTECTIVE LIFE GLOBAL FUNDING SECURED C	0			1.D FE	2,632,000	96.3060	2,534,779	2,632,000	2,632,000					1.646	1.646	JJ	20,217	43,323	01/06/2022	01/13/2025
74382O-AB-8	PROVIDENCE HEALTH AND SERVICES SENIOR CO	0		2	1.F FE	49,563	60.9610	30,480	50,000	49,584		10			2.700	2.743	AO	338	1,350	12/02/2021	10/01/2051
744320-BA-9	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND			2	1.G FE	22,138,760	81.8220	15,687,675	19,173,000	21,997,730		(72,202)			3.935	3.094	JD	50,297	754,458	01/04/2022	12/07/2049
744320-BF-8	PRUDENTIAL FINANCIAL INC JRSUB CORP_BND	0		2	2.B FE	1,000,000	97.2500	972,500	1,000,000	1,000,000					5.700	5.700	MS	16,783	57,000	09/13/2018	09/15/2048
744320-AK-1	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	0			1.G FE	2,203,856	104.9170	2,228,435	2,124,000	2,173,111		(2,892)			5.900	5.602	MS	36,899	125,316	10/01/2013	03/17/2036
744320-BQ-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	0		1	1.G FE	2,063,985	108.1440	1,892,513	1,750,000	2,016,134		(9,989)			6.200	4.868	MN	13,864	108,500	09/05/2018	11/15/2040
744320-BU-8	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	0		1	1.G FE	3,105,599	102.8390	2,546,281	2,476,000	3,027,229		(20,703)			5.800	4.039	MN	17,951	143,608	12/23/2019	11/16/2041
744320-BY-0	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND			1	1.G FE	2,194,780	96.8280	1,936,552	2,000,000	2,156,394		(4,884)			5.100	4.496	FA	38,533	102,000	07/25/2014	08/15/2043
744320-BY-0	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	0		1	1.G FE	1,097,390	96.8280	968,276	1,000,000	1,078,197		(2,442)			5.100	4.496	FA	19,267	51,000	07/25/2014	08/15/2043
744320-CD-5	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND			1	1.G FE	9,000,000	88.9110	8,001,981	9,000,000	9,000,000					4.418	4.319	MS	103,823	397,620	03/22/2018	03/27/2048
744320-CD-5	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	0		1	1.G FE	2,168,347	88.9110	1,778,218	2,000,000	2,153,901		(4,126)			4.418	4.319	MS	23,072	88,360	04/30/2020	03/27/2048
744516-G@-8	QUESTAR GAS CO CORP_BND				2.A YE	8,000,000	95.3280	7,626,240	8,000,000	8,000,000					4.330	4.330	JD	15,396	346,400	06/15/2018	06/15/2028
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO	0		1	2.A FE	650,364	109.7810	603,793	550,000	618,462		(3,262)			6.625	5.343	MN	4,656	36,438	09/22/2010	11/15/2037
744533-C@-7	PUBLIC SERVICE COMPANY OF OKLA CORP_BND				1.G	14,000,000	81.7800	11,449,200	14,000,000	14,000,000					4.090	4.090	MS	144,741	572,600	03/31/2015	03/31/2045
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROU SENIOR CO	0		2	2.B FE	1,075,720	104.6770	1,129,459	1,079,000	1,075,860		140			5.875	5.945	AO	15,320		10/16/2023	10/15/2028
74460D-AJ-8	PUBLIC STORAGE OPERATING CO SENIOR CORP_	0		2	1.F FE	49,744	85.2530	42,626	50,000	49,793		24			2.250	2.308	MN	163	1,125	12/02/2021	11/09/2031
74531E-AA-0	PUGET SOUND ENERGY INC SECURED CORP_BND	0		1	1.F FE	12,763,423	107.4620	13,432,788	12,500,000	12,708,118		(44,745)			7.020	6.810	MS	258,375	877,500	09/22/2010	12/01/2027
745332-BU-9	PUGET SOUND ENERGY INC SECURED CORP_BND	0		1	1.F FE	2,193,160	101.4580	2,029,152	2,000,000	2,125,498		(8,110)			5.483	4.764	JD	9,138	109,660	09/04/2013	06/01/2035
745332-CA-2	PUGET SOUND ENERGY INC SECURED CORP_BND	0		1	1.F FE	808,688	104.0590	780,441	750,000	792,056		(1,686)			5.757	5.230	AO	10,794	43,178	09/02/2010	10/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
745867-AP-6	PULTE GROUP INC SENIOR CORP_BND	0			2.B FE	65,373	109.0000	54,500	50,000	62,984		(1,174)			6.375	3.153	MN	407	3,188	12/02/2021	05/15/2033
745867-AX-9	PULTE GROUP INC SENIOR CORP_BND	0		2	2.B FE	2,581,229	100.3200	2,653,464	2,645,000	2,585,069		3,840			5.000	5.824	JJ	60,982		10/16/2023	01/15/2027
747525-AK-9	QUALCOMM INCORPORATED SENIOR CORP_BND			2	1.F FE	4,930,830	100.0450	4,502,016	4,500,000	4,910,409		(12,171)			4.800	4.143	MN	24,600	216,000	04/11/2022	05/20/2045
747525-AV-5	QUALCOMM INCORPORATED SENIOR CORP_BND			1	1.F FE	24,015,310	91.6490	21,995,736	24,000,000	24,013,159		(336)			4.300	4.296	MN	117,533	1,032,000	05/22/2017	05/20/2047
747525-AV-5	QUALCOMM INCORPORATED SENIOR CORP_BND	0		1	1.F FE	999,840	91.6490	916,489	1,000,000	999,854		4			4.300	4.296	MN	4,897	43,000	05/19/2017	05/20/2047
747525-BR-3	QUALCOMM INCORPORATED SENIOR CORP_BND	0		2	1.F FE	2,489,750	93.4110	2,335,283	2,500,000	2,490,077		170			4.500	4.525	MN	12,813	112,500	05/11/2022	05/20/2052
74762E-AH-5	QUANTA SERVICES INC SENIOR CORP_BND	0		2	2.C FE	49,031	82.4480	41,224	50,000	49,213		87			2.350	2.568	JJ	542	1,175	12/02/2021	01/15/2032
74834L-AN-0	QUEST DIAGNOSTICS INCORPORATED SENIOR CO	0		1	2.B FE	16,026,486	109.5140	17,297,673	15,795,000	15,997,226		(8,734)			6.950	6.829	JJ	548,876	1,097,753	09/08/2010	07/01/2037
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED SENIOR CO	0		2	2.B FE	51,556	87.3500	43,675	50,000	51,242		(155)			2.800	2.424	JD	4	1,400	12/02/2021	06/30/2031
74837H-A@-5	QUESTAR GAS CO CORP_BND				1.G	6,000,000	92.0170	5,521,020	6,000,000	6,000,000					3.280	3.280	AO	49,200	196,800	12/14/2012	12/01/2027
74837H-B#-2	QUESTAR GAS CO CORP_BND				1.G	6,000,000	68.7530	4,125,180	6,000,000	6,000,000					3.670	3.670	JD	18,350	220,200	12/15/2016	12/01/2051
749685-AW-3	RPM INTERNATIONAL INC SENIOR CORP_BND			1	2.C FE	4,149,876	82.8220	3,437,113	4,150,000	4,150,017					4.250	4.250	JJ	81,328	176,375	12/06/2017	01/15/2048
749685-AW-3	RPM INTERNATIONAL INC SENIOR CORP_BND	0		1	2.C FE	849,975	82.8220	703,987	850,000	850,004					4.250	4.250	JJ	16,658	36,125	12/06/2017	01/15/2048
749868-AR-2	RREEF AMERICA II LOWER REIT LL CORP_BND				1.G	6,000,000	94.3960	5,663,760	6,000,000	6,000,000					3.310	3.310	JJ	97,093	198,600	07/01/2015	07/01/2027
749868-AT-8	RREEF AMERICA II LOWER REIT LL CORP_BND				1.G	4,000,000	97.0100	3,880,400	4,000,000	4,000,000					3.730	3.730	JJ	72,942	149,200	01/05/2016	01/05/2026
74986@-AU-5	RREEF AMERICA II LOWER REIT LL CORP_BND				1.G	4,000,000	95.6600	3,826,400	4,000,000	4,000,000					3.830	3.830	JJ	74,898	153,200	01/05/2016	01/05/2028
74986@-AZ-4	RREEF AMERICA II LOWER REIT LL CORP_BND	0			1.G	2,000,000	91.4730	1,829,456	2,000,000	2,000,000					4.190	4.190	AO	15,829	83,800	10/23/2018	10/23/2029
75063M-AA-5	RADY CHILDRENS HOSPITAL SAN DI SECURED C	0		2	1.D FE	55,640	71.9430	35,972	50,000	55,359		(138)			3.154	2.594	FA	596	1,577	12/02/2021	08/15/2051
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND				2.A	7,747,837	80.8130	6,261,260	7,747,837	7,747,837					3.744	3.744	MON	16,921	290,099	02/20/2020	02/10/2049
75458J-AB-3	RAYBURN COUNTRY SECURITIZATION SENIOR CO				1.A FE	55,357,000	81.6900	45,221,133	55,357,000	55,357,000					3.025	3.024	JD	139,546	1,674,549	02/04/2022	12/01/2041
754730-AF-6	RAYMOND JAMES FINANCIAL INC SENIOR CORP_			1	1.G FE	28,533,620	94.1040	24,467,066	26,000,000	28,354,810		(68,335)			4.950	4.292	JJ	593,450	1,287,000	04/12/2021	07/15/2046
754730-AH-2	RAYMOND JAMES FINANCIAL INC SENIOR CORP_			1	1.G FE	8,985,795	75.5130	6,569,631	8,700,000	8,969,913		(5,953)			3.750	3.566	AO	81,563	326,250	03/26/2021	04/01/2051
754730-AH-2	RAYMOND JAMES FINANCIAL INC SENIOR CORP_	0		1	1.G FE	1,399,435	75.5130	1,019,426	1,350,000	1,396,750		(1,043)			3.750	3.566	AO	12,656	50,625	12/02/2021	04/01/2051
75508X-AA-4	RAYONIER LP SENIOR CORP_BND	0		2	2.C FE	49,855	83.3900	41,695	50,000	49,884		14			2.750	2.785	MN	168	1,375	12/02/2021	05/17/2031
75513E-BR-1	RTX CORP SENIOR CORP_BND	0			2.A FE	541,942	104.4780	522,391	500,000	519,337		(7,839)			7.500	5.646	AO	7,917	37,500	12/11/2020	04/01/2026
75513E-CJ-8	RTX CORP SENIOR CORP_BND			1	2.A FE	46,728,166	92.6140	40,245,240	43,455,000	46,439,447		(98,542)			4.800	4.273	JD	92,704	2,085,840	12/11/2020	12/15/2043
75513E-CN-9	RTX CORP SENIOR CORP_BND	0		2	2.A FE	5,003,811	83.5540	4,177,690	5,000,000	5,003,099		(345)			2.375	2.367	MS	34,965	118,750	12/22/2021	03/15/2032
756109-AX-2	REALTY INCOME CORPORATION SENIOR CORP_BN	0		1	1.G FE	4,193,550	91.1250	4,556,250	5,000,000	4,290,222		79,911			3.250	5.729	JJ	74,931	162,500	10/12/2022	01/15/2031
756109-BL-7	REALTY INCOME CORPORATION SENIOR CORP_BN	0		2	1.G FE	51,976	85.2200	42,610	50,000	51,636		(167)			2.850	2.431	JD	63	1,425	12/02/2021	12/15/2032
75884R-AU-7	REGENCY CENTERS LP SENIOR CORP_BND	0		1	2.A FE	1,985,280	96.9280	1,938,558	2,000,000	1,996,883		1,608			3.900	3.989	MN	13,000	78,000	08/10/2015	11/01/2025
75884R-AW-3	REGENCY CENTERS LP SENIOR CORP_BND			1	2.A FE	21,902,815	83.5550	18,507,455	22,150,000	21,934,939		5,239			4.400	4.471	FA	406,083	974,600	01/24/2017	02/01/2047
75884R-AW-3	REGENCY CENTERS LP SENIOR CORP_BND	0		1	2.A FE	2,804,685	83.5550	2,381,320	2,850,000	2,810,548		958			4.400	4.471	FA	52,250	125,400	01/24/2017	02/01/2047
75884R-AZ-6	REGENCY CENTERS LP SENIOR CORP_BND	0		1	2.A FE	9,990,300	89.6070	8,960,700	10,000,000	9,994,257		911			2.950	2.961	MS	86,861	295,000	08/13/2019	09/15/2029
75886F-AF-4	REGENERON PHARMACEUTICALS INC SENIOR COR	0		2	2.B FE	47,386	65.8880	32,944	50,000	47,508		59			2.800	3.075	MS	412	1,400	12/02/2021	09/15/2050
7591EP-AE-0	REGIONS FINANCIAL CORPORATION SUB CORP_B	0			2.A FE	8,340,310	111.6410	6,140,255	5,500,000	8,039,648		(142,164)			7.375	3.234	JD	23,661	405,625	11/03/2021	12/10/2037
759351-AP-4	REINSURANCE GROUP OF AMERICA I SENIOR CO	0		1	2.A FE	994,720	89.7310	897,306	1,000,000	996,410		493			3.150	3.212	JD	1,400	31,500	06/04/2020	06/15/2030
759509-AB-8	RELIANCE STEEL & ALUMINUM CO SENIOR CORP	0		1	2.B FE	1,025,910	110.6020	1,106,015	1,000,000	1,018,238		(875)			6.850	6.637	MN	8,753	68,500	06/08/2011	11/15/2036
75974@-AA-0	RENEWABLE POWER GENERATION LLC SENIOR CO				2.B PL	4,690,419	93.7760	4,398,488	4,690,419	4,690,419					4.110	4.110	MS	47,659	192,776	03/31/2016	03/31/2035
760719-BH-6	HSBC USA INC SUB CORP_BND	0			1.G FE	11,165,980	122.3680	8,565,753	7,000,000	11,153,498		(7,312)			7.200	4.451	JJ	232,400	504,000	03/03/2022	07/15/2097
760759-AF-7	REPUBLIC SERVICES INC SENIOR CORP_BND	0		1	2.A FE	1,812,296	107.6140	2,044,657	1,900,000	1,846,309		3,187			6.086	6.444	MS	34,048	115,634	05/07/2007	03/15/2035
760759-AT-7	REPUBLIC SERVICES INC SENIOR CORP_BND	0		1	2.A FE	10,292,442	97.9440	10,773,851	11,000,000	10,432,884		112,550			3.950	4.766	MN	55,519	434,500	05/03/2018	05/15/2028
760759-AU-4	REPUBLIC SERVICES INC SENIOR CORP_BND	0		2	2.A FE	2,090,167	98.0380	2,117,614	2,160,000	2,126,524		36,357			2.500	5.066	FA	20,400	27,000	04/19/2023	08/15/2024
760759-AW-0	REPUBLIC SERVICES INC SENIOR CORP_BND	0		2	2.A FE	52,182	73.7330	36,867	50,000	52,072		(54)			3.050	2.822	MS	508	1,525	12/02/2021	03/01/2050
761152-A@-6	RESMED INC SENIOR CORP_BND				2.A	13,000,000	90.6100	11,779,300	13,000,000	13,000,000					3.450	3.450	JJ	213,038	448,500	07/10/2019	07/10/2029
76169X-AA-2	REXFORD INDUSTRIAL REALTY LP SENIOR CORP	0		2	2.A FE	47,747	81.8660	40,933	50,000	48,219		231			2.125	2.693	JD	89	1,063	12/02/2021	12/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP_BND			1	2.B FE	10,351,597	97.3670	9,882,700	10,150,000	10,302,080		(10,000)			5.700	5.549	FA	218,563	578,550	06/13/2019	08/15/2035
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP_BND	0		1	2.B FE	1,841,823	97.3670	1,801,280	1,850,000	1,844,093		349			5.700	5.549	FA	39,837	105,450	06/09/2015	08/15/2035
76711@-AD-0	RIO GRANDE RESOURCES TRUST II CORP_BND			1	2.B	5,000,000	97.1750	4,858,750	5,000,000	5,000,000					4.070	4.070	FA	76,878	203,500	06/28/2018	08/15/2025
771196-BH-4	ROCHE HOLDINGS INC SENIOR CORP_BND 144A			1	1.C FE	42,980,060	88.9780	38,038,223	42,750,000	42,948,799		(6,752)			4.000	3.965	MN	156,750	1,710,000	04/27/2017	11/28/2044
771196-BY-7	ROCHE HOLDINGS INC SENIOR CORP_BND 144A			2	1.C FE	17,935,000	67.4280	12,093,122	17,935,000	17,935,000					2.607	2.607	JD	23,378	467,565	12/06/2021	12/13/2051
77310V-AA-2	ROCKEFELLER FOUNDATION SENIOR CORP_BND	0		2	1.A FE	50,879	66.3600	33,180	50,000	50,833		(23)			2.492	2.406	AO	312	1,246	12/02/2021	10/01/2050
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP_BND	0		2	1.G FE	63,893	90.1370	45,069	50,000	63,141		(369)			4.200	2.729	MS	700	2,100	12/02/2021	03/01/2049
773903-AM-1	ROCKWELL AUTOMATION INC SENIOR CORP_BND	0		2	1.F FE	3,108,175	64.8440	3,034,718	4,680,000	3,124,066		15,068			2.800	4.689	FA	49,504	131,040	12/08/2022	08/15/2061
776743-AB-2	ROPER TECHNOLOGIES INC SENIOR CORP_BND	0		1	2.A FE	9,594,478	98.2320	9,823,150	10,000,000	9,745,493		120,335			3.850	4.353	JD	17,111	385,000	11/30/2015	12/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC SENIOR CORP_BND	0		1	2.A FE	8,712,903	97.8060	9,047,027	9,250,000	8,812,371		79,943			4.200	4.940	MS	114,392	388,500	08/14/2018	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC SENIOR CORP_BND			1	2.A FE	16,731,753	91.3270	15,297,206	16,750,000	16,739,071		1,716			2.950	2.963	MS	145,492	494,125	08/19/2019	09/15/2029
776743-AG-1	ROPER TECHNOLOGIES INC SENIOR CORP_BND	0		1	2.A FE	249,458	91.3270	228,317	250,000	249,674		52			2.950	2.963	MS	2,172	7,375	08/19/2019	09/15/2029
776743-AL-0	ROPER TECHNOLOGIES INC SENIOR CORP_BND	0		2	2.A FE	46,709	82.6570	41,328	50,000	47,385		331			1.750	2.558	FA	331	875	12/02/2021	02/15/2031
77775*-BV-2	ROSENTHAL & ROSENTHAL INC CORP_BND				2.B PL	9,000,000	98.8590	8,897,310	9,000,000	9,000,000					5.320	5.320	JJ	200,830	478,800	01/31/2019	01/31/2026
778296-AD-5	ROSS STORES INC SENIOR CORP_BND	0		1	2.A FE	2,373,304	97.8660	1,957,310	2,000,000	2,246,752		(37,365)			4.800	2.578	AO	20,267	96,000	07/23/2020	04/15/2030
778296-AG-8	ROSS STORES INC SENIOR CORP_BND	0		2	2.A FE	47,909	82.4320	41,216	50,000	48,333		207			1.875	2.376	AO	198	938	12/02/2021	04/15/2031
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP_			1	4.A FE	14,943,450	91.5000	13,725,000	15,000,000	14,973,998		5,610			3.700	3.745	MS	163,417	555,000	11/20/2017	03/15/2028
78081B-AL-7	ROYALTY PHARMA PLC SENIOR CORP_BND			2	2.C FE	51,316,598	75.2110	39,109,668	52,000,000	51,381,435		27,191			3.300	3.394	MS	567,233	1,716,000	08/05/2021	09/02/2040
78081B-AP-8	ROYALTY PHARMA PLC SENIOR CORP_BND	0		2	2.C FE	48,672	68.3850	34,192	50,000	48,729		27			3.350	3.494	MS	554	1,675	12/02/2021	09/02/2051
78349A-A#-0	RWJ BARNABAS HEALTH INC CORP_BND	0			1.D	10,000,000	85.0970	8,509,681	10,000,000	10,000,000					4.310	4.310	JJ	215,500	431,000	12/18/2018	07/01/2039
78387G-AQ-6	AT&T INC SENIOR CORP_BND	0		1	2.B FE	478,396	107.7080	592,396	550,000	504,303		2,743			6.150	7.281	MS	9,960	33,825	04/07/2009	09/15/2034
78396*-AM-0	SCF FUNDING LLC SCFFUNDINGLLC8.2%SERIESL	0			2.B PL	20,000,000	103.4460	20,689,183	20,000,000	20,000,000					8.200	8.194	AO	341,667	1,498,667	11/29/2022	11/08/2025
78409V-AB-0	S&P GLOBAL INC SENIOR CORP_BND	0		1	1.G FE	5,337,785	110.2020	5,901,339	5,355,000	5,346,560		490			6.550	6.577	MN	44,818	350,753	07/29/2016	11/15/2037
78409V-AR-5	S&P GLOBAL INC SENIOR CORP_BND	0		2	1.G FE	44,738	59.8440	29,922	50,000	44,902		80			2.300	2.743	FA	434	1,150	12/02/2021	08/15/2060
784305-A#-1	SJW GROUP CORP_BND				1.G	25,000,000	83.3010	20,825,250	25,000,000	25,000,000					3.150	3.150	MN	131,250	787,500	10/08/2019	11/01/2031
78433L-AE-6	SCERFL_22-A CORP_BND				1.A FE	28,280,760	82.4170	23,309,947	28,283,000	28,283,001					2.943	2.943	MN	106,358	832,369	02/08/2022	11/15/2042
784888@-AC-9	SVF HOLDING REAL ESTATE INVEST CORP_BND				2.A	1,000,000	96.5380	965,380	1,000,000	1,000,000					3.740	3.740	AO	9,350	37,900	04/01/2016	04/01/2026
784888@-AD-7	SVF HOLDING REAL ESTATE INVEST CORP_BND				2.A	2,000,000	96.5380	1,930,760	2,000,000	2,000,000					3.740	3.740	AO	18,700	75,800	06/07/2016	04/01/2026
784888@-AE-5	SVF HOLDING REAL ESTATE INVEST CORP_BND				2.A	3,000,000	94.8410	2,845,230	3,000,000	3,000,000					3.890	3.890	AO	29,175	118,200	04/01/2016	04/01/2028
784888@-AF-2	SVF HOLDING REAL ESTATE INVEST SENIOR CO				2.A	6,000,000	94.8410	5,690,460	6,000,000	6,000,000					3.890	3.890	AO	58,350	236,400	06/07/2016	04/01/2028
785592-A*-7	SABINE PASS LIQUEFACTION LLC SECURED COR			1	2.A FE	10,000,000	94.3610	9,436,100	10,000,000	10,000,000					5.000	5.000	MS	147,222	500,000	02/24/2017	09/15/2037
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR	0		2	2.A FE	5,414,545	97.8100	5,704,279	5,832,000	5,431,658		17,112			4.200	6.074	MS	72,122		10/16/2023	03/15/2028
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC SECURED CO				2.C PL	7,705,600	79.3210	6,112,179	7,705,600	7,705,600					3.500	3.500	JJ	134,848	269,696	04/01/2020	07/01/2041
78646U-AB-5	SAFEHOLD GL HOLDINGS LLC SENIOR CORP_BND	0		2	2.A FE	48,937	80.7790	40,389	50,000	49,130		94			2.850	3.096	JJ	657	1,425	12/02/2021	01/15/2032
79466L-AK-0	SALESFORCE INC SENIOR CORP_BND	0		2	1.F FE	50,283	76.4310	38,216	50,000	50,259		(12)			2.700	2.662	JJ	623	1,350	12/02/2021	07/15/2041
79588T-AC-4	SAMMONS FINANCIAL GROUP INC SENIOR CORP_	0		2	2.A FE	1,998,880	95.0610	1,901,216	2,000,000	1,999,567		117			4.450	4.457	MN	12,114	89,000	05/09/2017	05/12/2027
79588T-AE-0	SAMMONS FINANCIAL GROUP INC SENIOR CORP_	0		2	2.A FE	9,998,400	88.1120	8,811,160	10,000,000	9,998,626		133			4.750	4.752	AO	109,514	475,000	04/05/2022	04/08/2032
80282K-AE-6	SANTANDER HOLDINGS USA INC SENIOR CORP_B	0		2	2.A FE	7,818,252	98.9590	7,125,055	7,200,000	7,445,367		(185,529)			4.500	1.826	JJ	147,600	324,000	12/20/2021	07/17/2025
80282K-BC-9	SANTANDER HOLDINGS USA INC SENIOR CORP_B			2	2.A FE	13,405,000	91.4450	12,258,189	13,405,000	13,405,000					2.490	2.490	JJ	162,256	333,785	01/03/2022	01/06/2028
806605-AH-4	MERCK & CO INC SENIOR CORP_BND	0		1	1.E FE	15,816,931	116.3900	17,458,500	15,000,000	15,773,300		(35,329)			6.550	6.133	MS	289,292	982,500	11/10/2010	09/15/2037
808513-BG-9	CHARLES SCHWAB CORPORATION TH SENIOR CO	0		2	1.F FE	47,906	80.0920	40,046	50,000	48,339		211			1.650	2.151	MS	252	825	12/02/2021	03/11/2031
808513-BW-4	CHARLES SCHWAB CORPORATION TH SENIOR CO	0		2	1.F FE	59,943,089	95.3270	57,196,320	60,000,000	59,965,564		9,878			3.300	3.319	AO	495,000	1,980,000	09/21/2021	04/01/2027
81257V-AB-7	SEATTLE CHILDRENS HOSPITAL SENIOR CORP_B	0		2	1.C FE	50,527	67.2460	33,623	50,000	50,501		(13)			2.719	2.665	AO	340	1,360	12/02/2021	10/01/2050
816851-AP-4	SEMPRA SENIOR CORP_BND			1	2.B FE	14,320,328	106.0810	13,199,622	12,443,000	13,777,433		(54,413)			6.000	5.010	AO	157,611	746,580	09/22/2010	10/15/2039
816851-AP-4	SEMPRA SENIOR CORP_BND	0		1	2.B FE	1,149,750	106.0810	1,060,807	1,000,000	1,106,435		(4,337)			6.000	5.010	AO	12,667	60,000	08/27/2010	10/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
816851-BG-3	SEMPRA SENIOR CORP_BND			1	2.B FE	1,489,485	95.3320	1,429,983	1,500,000	1,495,297		1,054			3.400	3.483	FA	21,250	51,000	01/09/2018	02/01/2028
816851-BH-1	SEMPRA SENIOR CORP_BND			1	2.B FE	2,967,540	86.6390	2,599,170	3,000,000	2,974,799		1,323			3.800	3.878	FA	47,500	114,000	01/09/2018	02/01/2038
816851-BJ-7	SEMPRA SENIOR CORP_BND			1	2.B FE	986,540	82.9950	829,952	1,000,000	988,112		286			4.000	4.078	FA	16,667	40,000	01/09/2018	02/01/2048
816851-BP-3	SEMPRA SENIOR CORP_BND			2	2.B FE	2,400,987	95.1090	2,292,120	2,410,000	2,403,056		1,176			3.700	3.761	AO	22,293	89,170	03/21/2022	04/01/2029
81685V-AA-1	SEMPRA INFRASTRUCTURE PARTNERS SENIOR CO			2	2.C FE	4,945,150	82.2750	4,113,745	5,000,000	4,954,565		4,843			3.250	3.380	JJ	74,931	162,500	01/06/2022	01/15/2032
817565-CD-4	SERVICE CORPORATION INTERNATIO SENIOR CO			1	3.C FE	3,840,625	96.7500	3,628,125	3,750,000	3,779,846		(14,354)			4.625	4.197	JD	7,708	173,438	06/12/2019	12/15/2027
817826-AC-4	7-ELEVEN INC SENIOR CORP_BND 144A			2	2.B FE	6,783,770	92.4590	6,472,144	7,000,000	6,887,745		51,845			0.950	1.728	FA	26,046	66,500	12/21/2021	02/10/2026
817826-AF-7	7-ELEVEN INC SENIOR CORP_BND 144A			2	2.B FE	2,637,288	68.8300	2,557,038	3,715,000	2,697,462		37,377			2.500	4.880	FA	36,376	92,875	05/12/2022	02/10/2041
817826-AG-5	7-ELEVEN INC SENIOR CORP_BND 144A			2	2.B FE	46,995	64.2200	32,110	50,000	47,131		67			2.800	3.742	FA	548	1,400	12/02/2021	02/10/2051
817826-AG-5	7-ELEVEN INC SENIOR CORP_BND 144A			2	2.B FE	11,294,336	64.2200	8,698,545	13,545,000	11,378,580		45,506			2.800	3.742	FA	148,543	379,260	02/11/2022	02/10/2051
824348-AQ-9	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	12,129,104	83.9220	9,982,569	11,895,000	12,077,324		(6,739)			4.000	3.906	JD	21,147	475,800	01/06/2015	12/15/2042
824348-AQ-9	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	1,475,940	83.9220	1,258,836	1,500,000	1,481,143		648			4.000	3.906	JD	2,667	60,000	09/03/2014	12/15/2042
824348-BF-2	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	4,781,684	97.9550	4,897,745	5,000,000	4,860,789		62,907			3.950	4.579	JJ	91,069	197,500	08/09/2017	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	4,950,672	82.4430	4,122,130	5,000,000	4,957,525		1,194			4.400	4.463	FA	91,667	220,000	08/09/2017	02/01/2045
824348-BH-8	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	1,485,202	82.4430	1,236,639	1,500,000	1,487,258		358			4.400	4.463	FA	27,500	66,000	08/09/2017	02/01/2045
824348-BJ-4	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	4,634,516	92.1450	4,284,733	4,650,000	4,640,693		1,499			2.950	2.989	FA	51,822	137,175	08/12/2019	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	348,835	92.1450	322,507	350,000	349,299		113			2.950	2.989	FA	3,901	10,325	08/12/2019	08/15/2029
824348-BP-0	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			2	2.B FE	49,118	68.7140	34,357	50,000	49,156		19			2.900	2.989	MS	427	1,450	12/02/2021	03/15/2052
827048-AX-7	SILGAN HOLDINGS INC SECURED CORP_BND 144			2	2.C FE	4,860,200	90.5000	4,525,000	5,000,000	4,925,341		32,090			1.400	2.083	AO	17,500	70,000	12/09/2021	04/01/2026
828807-CL-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.G FE	8,240,076	91.4620	7,138,633	7,805,000	8,129,073		(12,099)			4.750	4.447	MS	109,162	370,738	09/06/2012	03/15/2042
828807-CL-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.G FE	996,610	91.4620	914,623	1,000,000	997,466		86			4.750	4.447	MS	13,986	47,500	05/22/2012	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.G FE	7,654,493	84.2400	6,486,449	7,700,000	7,663,221		1,083			4.250	4.285	AO	81,813	327,250	09/03/2014	10/01/2044
828807-CT-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.G FE	2,286,407	84.2400	1,937,511	2,300,000	2,289,014		323			4.250	4.285	AO	24,438	97,750	09/03/2014	10/01/2044
82894*-BB-2	JR SIMPLOT CO CORP_BND				2.C	15,000,000	90.9610	13,644,150	15,000,000	15,000,000					4.880	4.880	MN	122,000	732,000	05/01/2019	05/01/2034
830867-AA-5	SKYMILES IP LTD SECURED CORP_BND 144A				2.B FE	1,066,666	98.8880	1,054,805	1,066,666	1,066,666					4.500	4.522	JAJO	9,467	48,000	09/16/2020	10/20/2025
832248-BB-3	SMITHFIELD FOODS INC SENIOR CORP_BND 144			1	2.C FE	1,989,840	95.6880	1,913,752	2,000,000	1,994,016		966			5.200	5.266	AO	26,000	104,000	03/27/2019	04/01/2029
832696-AP-3	J M SMUCKER CO SENIOR CORP_BND			1	2.B FE	7,303,435	86.8460	5,948,965	6,850,000	7,226,576		(11,673)			4.375	4.040	MS	88,241	299,688	07/19/2016	03/15/2045
832696-AP-3	J M SMUCKER CO SENIOR CORP_BND			1	2.B FE	984,938	86.8460	868,462	1,000,000	987,431		350			4.375	4.040	MS	12,882	43,750	09/29/2015	03/15/2045
832696-AT-5	J M SMUCKER CO SENIOR CORP_BND			2	2.B FE	1,056,510	73.7100	869,039	1,179,000	1,060,652		2,406			3.550	4.229	MS	12,324	41,855	03/25/2022	03/15/2050
832696-AT-5	J M SMUCKER CO SENIOR CORP_BND			2	2.B FE	4,005,272	73.7100	3,327,260	4,514,000	4,022,759		10,076			3.550	4.229	MS	47,184	160,247	03/25/2022	03/15/2050
833034-AL-5	SNAP-ON INCORPORATED SENIOR CORP_BND			1	1.F FE	18,748,300	88.4640	16,631,288	18,800,000	18,754,201		1,091			4.100	4.116	MS	256,933	770,800	02/22/2018	03/01/2048
833034-AL-5	SNAP-ON INCORPORATED SENIOR CORP_BND			1	1.F FE	2,991,750	88.4640	2,653,929	3,000,000	2,992,692		174			4.100	4.116	MS	41,000	123,000	02/20/2018	03/01/2048
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND			2	1.F FE	30,506,420	75.9000	22,428,361	29,550,000	30,454,358		(23,755)			3.100	2.928	MN	152,675	916,050	02/08/2022	05/01/2050
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND			2	1.F FE	54,066	75.9000	37,950	50,000	53,858		(102)			3.100	2.928	MN	258	1,550	12/02/2021	05/01/2050
833794-AA-8	SODEXO INC SENIOR CORP_BND 144A			2	2.A FE	5,935,380	92.4770	5,548,632	6,000,000	5,964,795		14,895			1.634	1.897	AO	20,425	98,040	01/03/2022	04/16/2026
833794-AB-6	SODEXO INC SENIOR CORP_BND 144A			2	2.A FE	51,117	85.0310	42,516	50,000	50,885		(114)			2.718	2.443	AO	283	1,359	12/02/2021	04/16/2031
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND				2.B FE	3,572,431	99.1750	3,542,966	3,572,431	3,572,431					5.375	5.374	JD	533	192,018	06/20/2013	06/30/2035
83421#-AA-1	SOLGEN LLC CORP_BND				2.C PL	5,255,249	93.2930	4,902,779	5,255,249	5,255,249					3.930	3.931	JD	574	211,698	09/30/2016	09/30/2036
835495-AJ-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND			1	2.B FE	6,132,046	102.5640	6,871,815	6,700,000	6,157,640		16,791			5.750	6.378	MN	64,208	385,250	12/02/2021	11/01/2040
838878-AB-8	COOPERATIVE ENERGY A MISSISSIP CORP_BND				1.F	8,740,947	95.2950	8,329,685	8,740,947	8,740,947					5.400	5.400	JD	28,845	472,011	12/09/2010	12/09/2040
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC CORP_BND				1.F	1,666,667	87.9200	1,465,328	1,666,667	1,666,667					4.160	4.160	FA	26,193	69,333	08/15/2018	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C				1.C FE	7,173,320	93.6800	6,719,952	7,173,320	7,173,320					3.846	3.845	FA	104,224	275,886	08/06/2013	08/15/2033
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM SENIOR CO			1	2.B FE	1,779,570	106.3640	1,595,466	1,500,000	1,607,238		(17,419)			6.650	5.081	AO	24,938	99,750	10/15/2010	04/01/2029
842587-CW-5	SOUTHERN COMPANY THE SENIOR CORP_BND			1	2.B FE	995,790	92.2640	922,639	1,000,000	997,020		177			4.250	4.281	JJ	21,250	42,500	05/19/2016	07/01/2036
84263P-AM-2	SOUTHERN CONNECTICUT GAS COMPA SECURED C				1.E FE	12,428,800	100.6760	10,067,570	10,000,000	10,417,126		(216,971)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84265V-AG-0	SOUTHERN COPPER CORP SENIOR CORP_BND	...0..		1	2.A FE	1,272,500	96.3070	963,069	1,000,000	1,244,236		(9,045)			5.250	3.473	MN	7,729	52,500	09/29/2020	11/08/2042
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO			1	2.A FE	10,366,790	78.4410	7,373,426	9,400,000	10,296,784		(26,819)			3.950	3.339	AO	92,825	371,300	04/21/2021	10/01/2046
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	...0..		1	2.A FE	661,710	78.4410	470,644	600,000	657,242		(1,712)			3.950	3.339	AO	5,925	23,700	04/21/2021	10/01/2046
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	...0..		1	2.A FE	372,228	81.6560	306,211	375,000	373,047		258			1.750	1.829	JJ	3,026	6,563	10/07/2020	01/15/2031
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L SENIOR CO			1	2.A FE	16,434,782	83.4600	13,729,104	16,450,000	16,436,559		295			4.800	4.808	MS	232,493	789,600	03/07/2017	03/15/2047
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L SENIOR CO	...0..		1	2.A FE	3,539,918	83.4600	2,962,816	3,550,000	3,541,138		204			4.800	4.808	MS	50,173	170,400	03/07/2017	03/15/2047
843646-AU-4	SOUTHERN POWER COMPANY SENIOR CORP_BND	...0..		2	2.B FE	10,622,304	89.7460	7,897,639	8,800,000	10,527,973		(48,931)			4.950	3.660	JD	19,360	435,600	01/11/2022	12/15/2046
844030-AA-4	ETP HOLDCO CORP SENIOR CORP_BND	...0..			2.C FE	5,250,000	99.9980	4,999,880	5,000,000	5,002,251		(26,406)			7.600	7.041	FA	158,333	380,000	09/02/2009	02/01/2024
845011-AD-7	SOUTHWEST GAS CORP SENIOR CORP_BND	...0..		2	2.A FE	50,018	66.0270	33,014	50,000	50,018					3.180	3.178	FA	601	1,590	12/02/2021	08/15/2051
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO	...0..		1	2.A FE	15,203,040	106.8410	12,917,041	12,090,000	14,909,127		(135,900)			6.200	4.057	MS	220,710	749,580	11/08/2021	03/15/2040
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO			1	2.A FE	14,756,407	77.8960	10,671,684	13,700,000	14,673,515		(31,794)			3.900	3.419	AO	133,575	534,300	04/21/2021	04/01/2045
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO	...0..		1	2.A FE	1,400,243	77.8960	1,012,642	1,300,000	1,392,377		(3,017)			3.900	3.419	AO	12,675	50,700	04/21/2021	04/01/2045
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO	...0..		1	2.A FE	2,494,675	75.7940	1,894,848	2,500,000	2,495,327		116			3.850	3.862	FA	40,104	96,250	01/18/2018	02/01/2048
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B	...0..		1	2.A FE	5,487,075	99.7370	5,485,557	5,500,000	5,499,680		1,523			4.750	4.779	MS	76,924	261,250	09/16/2013	03/15/2024
84861T-AG-3	SPIRIT REALTY LP SENIOR CORP_BND	...0..		2	2.B FE	51,902	88.7590	44,379	50,000	51,502		(196)			3.200	2.718	FA	604	1,600	12/02/2021	02/15/2031
85205T-AG-5	SPIRIT AEROSYSTEMS INC SENIOR CORP_BND			1	3.C FE	14,067,120	96.0000	13,440,000	14,000,000	14,016,880		(7,497)			3.850	3.790	JD	23,956	539,000	05/24/2016	06/15/2026
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP_B	...0..			2.B FE	11,078,204	108.2500	11,644,453	10,757,000	11,067,797		(10,407)			6.875	6.179	MN	94,497	369,772	10/16/2023	11/15/2028
85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND				1.G PL	9,873,846	96.2790	9,506,406	9,873,846	9,873,846					4.950	4.981	JAJO	82,817	488,755	03/28/2019	04/30/2044
854502-AA-9	STANLEY BLACK & DECKER INC SENIOR CORP_B			1	2.A FE	2,238,320	97.1890	2,177,040	2,240,000	2,238,764		46			5.200	5.221	MS	38,827	116,480	08/31/2010	09/01/2040
854502-AA-9	STANLEY BLACK & DECKER INC SENIOR CORP_B	...0..		1	2.A FE	2,745,650	97.1890	2,682,425	2,760,000	2,749,469		387			5.200	5.221	MS	47,840	143,520	09/13/2010	09/01/2040
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP_B	...0..		2	2.A FE	3,644,492	90.8690	3,150,432	3,467,000	3,636,006		(4,401)			4.850	4.498	MN	21,486	168,150	12/08/2022	11/15/2048
854502-AN-1	STANLEY BLACK & DECKER INC SENIOR CORP_B			2	2.A FE	5,422,042	61.6730	3,825,601	6,203,000	5,453,433		16,742			2.750	3.443	MN	21,797	170,583	02/08/2022	11/15/2050
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP_BND			2	2.A FE	26,955,683	90.9420	21,598,820	23,750,000	26,813,804		(76,633)			4.500	3.692	MN	136,563	1,068,750	02/09/2022	11/15/2048
855244-AX-7	STARBUCKS CORPORATION SENIOR CORP_BND	...0..		2	2.A FE	52,882	74.7620	37,381	50,000	52,741		(70)			3.350	3.041	MS	507	1,675	12/02/2021	03/12/2050
855244-BA-6	STARBUCKS CORPORATION SENIOR CORP_BND			2	2.A FE	10,396,200	77.3750	7,737,510	10,000,000	10,379,162		(8,930)			3.500	3.427	MN	44,722	350,000	01/07/2022	11/15/2050
855244-BA-6	STARBUCKS CORPORATION SENIOR CORP_BND	...0..		2	2.A FE	1,745,820	77.3750	1,547,502	2,000,000	1,754,380		4,809			3.500	3.427	MN	8,944	70,000	03/14/2022	11/15/2050
857477-BN-2	STATE STREET CORP SENIOR CORP_BND	...0..		2	1.F FE	4,845,665	89.8130	4,939,688	5,500,000	4,901,704		56,039			3.152	4.957	MS	43,822	173,360	03/01/2023	03/30/2031
857477-BP-7	STATE STREET CORP SUB CORP_BND	...0..			1.F FE	49,532	83.1710	41,586	50,000	49,629		47			2.200	2.313	MS	361	1,100	12/02/2021	03/03/2031
857477-BU-6	STATE STREET CORP SENIOR CORP_BND	...0..		2	1.F FE	1,905,000	97.4730	1,856,855	1,905,000	1,905,000					4.421	4.421	MN	11,229	84,220	05/10/2022	05/13/2033
857477-BY-8	STATE STREET CORP SENIOR CORP_BND	...0..		2	1.F FE	5,516,293	103.3130	5,475,610	5,300,000	5,474,257		(40,094)			5.820	4.871	MN	48,840	308,460	12/09/2022	11/04/2028
862121-AA-8	STORE CAPITAL LLC SENIOR CORP_BND	...0..		1	2.C FE	4,975,750	92.6510	4,632,555	5,000,000	4,988,462		2,437			4.500	4.561	MS	66,250	225,000	03/08/2018	03/15/2028
863667-AG-6	STRYKER CORPORATION SENIOR CORP_BND	...0..		2	2.A FE	61,348	91.4360	45,718	50,000	60,563		(386)			4.375	2.961	MN	280	2,188	12/02/2021	05/15/2044
863667-AN-1	STRYKER CORPORATION SENIOR CORP_BND	...0..		2	2.A FE	5,881,590	97.4830	5,361,565	5,500,000	5,692,363		(95,951)			3.500	1.675	MS	56,681	192,500	01/03/2022	03/15/2026
864688-AA-0	VEOLIA UTILITY RESOURCES LLC SENIOR CORP				1.F	30,000,000	78.7780	23,633,400	30,000,000	30,000,000					2.940	2.940	MN	134,750	882,000	11/06/2019	11/06/2034
866677-AE-7	SUN COMMUNITIES OPERATING LP SENIOR CORP	...0..		2	2.C FE	49,966	83.3990	41,699	50,000	49,973		3			2.700	2.708	JJ	623	1,350	12/02/2021	07/15/2031
86668#-AA-8	SUN COUNTRY AIRLINES HOLDINGS CORP_BND				1.G PL	10,540,719	91.2830	9,621,885	10,540,719	10,540,719					4.180	4.180	JD	19,582	440,916	06/11/2020	06/15/2029
86765B-AM-1	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.C FE	3,018,060	87.1110	2,613,342	3,000,000	3,014,488		(471)			4.950	4.910	JJ	68,475	148,500	07/29/2014	01/15/2043
86944B-AJ-2	SUTTER HEALTH SENIOR CORP_BND	...0..		2	1.E FE	54,478	76.4940	38,247	50,000	54,259		(108)			3.361	2.894	FA	635	1,681	12/02/2021	08/15/2050
87089H-AB-9	SWISS RE TREASURY US CORP SENIOR CORP_BN			1	1.E FE	9,566,518	86.3010	7,680,780	8,900,000	9,515,636		(24,293)			4.250	3.714	JD	26,267	378,250	12/03/2021	12/06/2042
87162W-AD-2	TD SYNNEX CORP SENIOR CORP_BND	...0..			2.C FE	3,273,748	97.5090	3,217,790	3,300,000	3,292,160		12,785			1.250	1.646	FA	16,271	41,250	07/14/2022	08/09/2024
87162W-AK-6	TD SYNNEX CORP SENIOR CORP_BND	...0..		2	2.C FE	48,546	80.8970	40,448	50,000	48,755		144			2.650	3.019	FA	523	1,325	07/14/2022	08/09/2031
87165B-AN-3	SYNCHRONY FINANCIAL SENIOR CORP_BND	...0..		2	2.C FE	5,284,800	99.5460	4,977,290	5,000,000	5,017,682		(131,939)			4.375	1.694	MS	61,979	218,750	12/14/2021	03/19/2024
872287-AL-1	COMCAST CABLE COMMUNICATIONS L SENIOR CO	...0..			1.G FE	186,588	109.5880	153,423	140,000	170,110		(6,994)			7.125	1.700	FA	3,768	9,975	08/13/2021	02/15/2028
872540-AT-6	TJX COMPANIES INC SENIOR CORP_BND	...0..		1	1.F FE	2,986,655	96.6010	2,415,015	2,500,000	2,822,489		(50,422)			3.875	1.624	AO	20,451	96,875	09/16/2020	04/15/2030
872540-AW-9	TJX COMPANIES INC SENIOR CORP_BND	...0..		2	1.F FE	47,994	82.1930	41,096	50,000	48,401		199			1.600	2.070	MN	102	800	12/02/2021	05/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87264A-AZ-8	T-MOBILE USA INC SECURED CORP_BND	0		2	2.B FE	1,347,505	88.3720	1,148,830	1,300,000	1,345,768		(974)			4.500	4.272	AO	12,350	58,500	03/02/2022	04/15/2050
87264A-BF-1	T-MOBILE USA INC SECURED CORP_BND	0		1	2.B FE	997,342	94.7150	947,146	1,000,000	998,051		269			3.875	3.910	AO	8,181	38,750	05/26/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC SECURED CORP_BND	0		1	2.B FE	2,003,204	74.8600	1,497,202	2,000,000	2,002,917		(135)			3.000	2.989	FA	22,667	60,000	05/27/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC SECURED CORP_BND			1	2.B FE	29,629,491	72.5040	22,585,089	31,150,000	29,709,230		31,087			3.300	3.565	FA	388,337	1,027,950	05/25/2021	02/15/2051
87264A-BN-4	T-MOBILE USA INC SECURED CORP_BND	0		1	2.B FE	4,626,131	72.5040	3,516,459	4,850,000	4,637,742		4,524			3.300	3.565	FA	60,463	160,050	05/27/2021	02/15/2051
87264A-BS-3	T-MOBILE USA INC SENIOR CORP_BND	0		2	2.B FE	5,413,559	90.3530	5,778,062	6,395,000	5,445,803		32,244			2.625	6.037	FA	63,417		10/16/2023	02/15/2029
87264A-BU-8	T-MOBILE USA INC SENIOR CORP_BND	0		2	2.B FE	1,813,120	95.2530	1,905,052	2,000,000	1,874,109		50,242			2.625	5.595	AO	11,083	52,500	10/07/2022	04/15/2026
87264A-BW-4	T-MOBILE USA INC SENIOR CORP_BND	0		2	2.B FE	4,454,550	91.4320	4,571,585	5,000,000	4,503,501		48,951			3.500	5.152	AO	36,944	175,000	02/09/2023	04/15/2031
87264A-BX-2	T-MOBILE USA INC SECURED CORP_BND	0		1	2.B FE	750,214	83.4980	626,234	750,000	750,168		(19)			2.250	2.247	MN	2,156	16,875	05/27/2021	11/15/2031
87264A-CS-2	T-MOBILE USA INC SECURED CORP_BND	0		2	2.B FE	838,870	89.7390	897,390	1,000,000	844,081		5,211			2.400	5.925	MS	7,067		10/16/2023	03/15/2029
87264A-CT-0	T-MOBILE USA INC SECURED CORP_BND			2	2.B FE	4,846,818	72.9690	3,648,450	5,000,000	4,851,364		2,922			3.400	3.566	AO	35,889	170,000	06/22/2022	10/15/2052
87305Q-CB-5	TTX COMPANY SENIOR CORP_BND 144A	0		1	1.F FE	992,030	106.5230	1,065,233	1,000,000	993,963		203			5.875	5.932	JD	4,896	58,750	11/18/2010	12/01/2040
87305Q-CJ-8	TTX COMPANY SENIOR CORP_BND 144A			1	1.F FE	8,927,550	82.8940	7,460,460	9,000,000	8,941,087		1,765			3.900	3.946	FA	146,250	351,000	01/26/2015	02/01/2045
87305Q-CJ-8	TTX COMPANY SENIOR CORP_BND 144A	0		1	1.F FE	5,951,700	82.8940	4,973,640	6,000,000	5,960,725		1,177			3.900	3.946	FA	97,500	234,000	01/26/2015	02/01/2045
87305Q-CM-1	TTX COMPANY SENIOR CORP_BND 144A			1	1.F FE	11,974,980	85.4310	10,251,660	12,000,000	11,978,794		556			4.200	4.212	JJ	252,000	504,000	04/19/2017	07/01/2046
87305Q-CM-1	TTX COMPANY SENIOR CORP_BND 144A	0		1	1.F FE	998,960	85.4310	854,305	1,000,000	999,134		23			4.200	4.212	JJ	21,000	42,000	06/06/2016	07/01/2046
87511#-AB-1	TAMPA BAY ARENA LLC SECURED CORP_BND				2.B PL	5,007,494	90.5190	4,532,738	5,007,494	5,007,494					3.890	3.890	JD	541	194,792	02/06/2020	06/30/2035
875127-AV-4	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	0		1	1.G FE	3,920,275	109.3190	4,044,785	3,700,000	3,880,157		(9,738)			6.550	6.091	MN	30,967	242,350	09/03/2010	05/15/2036
875127-AW-2	TAMPA ELECTRIC COMPANY SENIOR CORP_BND			1	1.G FE	21,163,073	105.8890	19,135,183	18,071,000	20,221,798		(111,444)			6.150	5.130	MN	142,008	1,111,367	09/23/2013	05/15/2037
875127-AW-2	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	0		1	1.G FE	1,690,880	105.8890	2,117,778	2,000,000	1,779,454		9,363			6.150	5.130	MN	15,717	123,000	12/23/2008	05/15/2037
875127-BF-8	TAMPA ELECTRIC COMPANY SENIOR CORP_BND			1	1.G FE	10,011,379	87.2090	7,107,542	8,150,000	9,893,579		(45,096)			4.450	3.199	JD	16,119	362,675	04/21/2021	06/15/2049
875127-BF-8	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	0		1	1.G FE	2,272,522	87.2090	1,613,368	1,850,000	2,245,782		(10,236)			4.450	3.199	JD	3,659	82,325	04/21/2021	06/15/2049
875127-BJ-0	TAMPA ELECTRIC COMPANY SENIOR CORP_BND			1	1.G FE	20,562,600	73.4070	14,681,380	20,000,000	20,529,849		(12,216)			3.450	3.299	MS	203,167	690,000	03/24/2021	03/15/2051
875127-BJ-0	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	0		1	1.G FE	56,412	73.4070	36,703	50,000	56,103		(152)			3.450	3.299	MS	508	1,725	12/02/2021	03/15/2051
875484-AJ-6	TANGER PROPERTIES LP SENIOR CORP_BND	0		1	2.C FE	34,811,600	93.2850	32,649,820	35,000,000	34,943,887		19,852			3.125	3.188	MS	364,583	1,093,750	10/06/2016	09/01/2026
875484-AL-1	TANGER PROPERTIES LP SENIOR CORP_BND	0		2	2.C FE	47,934	80.5210	40,261	50,000	48,322		190			2.750	3.248	MS	458	1,375	12/02/2021	09/01/2031
87612E-AR-7	TARGET CORPORATION SENIOR CORP_BND	0		1	1.F FE	4,823,382	115.8250	5,096,278	4,400,000	4,737,988		(16,333)			6.500	5.778	AO	60,378	286,000	12/02/2021	10/15/2037
87612E-AU-0	TARGET CORPORATION SENIOR CORP_BND	0		1	1.F FE	1,019,000	121.6560	1,216,556	1,000,000	1,013,394		(554)			7.000	6.850	JJ	32,278	70,000	01/15/2008	01/15/2038
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND			1	1.F FE	16,097,806	90.4160	14,873,432	16,450,000	16,185,739		9,370			4.000	4.125	JJ	329,000	658,000	06/21/2012	07/01/2042
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND	0		1	1.F FE	978,590	90.4160	904,160	1,000,000	983,936		570			4.000	4.125	JJ	20,000	40,000	06/21/2012	07/01/2042
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPOR SENIOR CO	0		2	2.B FE	50,879	87.1120	43,556	50,000	50,696		(90)			2.750	2.532	AO	344	1,375	12/02/2021	04/01/2031
88104L-AG-8	TERRAFORM POWER OPERATING LLC SENIOR COR	0		1	3.C FE	1,000,000	93.0000	930,000	1,000,000	1,000,000					4.750	4.750	JJ	21,903	47,500	10/10/2019	01/15/2030
882384-AD-2	TEXAS EASTERN TRANSMISSION LP SENIOR COR	0		1	1.G FE	2,984,430	94.6520	2,839,548	3,000,000	2,993,061		1,571			3.500	3.562	JJ	48,417	105,000	01/04/2018	01/15/2028
882389-CC-1	TEXAS EASTERN TRANSMISSION LP SENIOR COR	0		1	1.G FE	1,781,130	110.6750	1,660,130	1,500,000	1,650,934		(13,522)			7.000	5.507	JJ	48,417	105,000	11/15/2010	07/15/2032
882508-BD-5	TEXAS INSTRUMENTS INC SENIOR CORP_BND	0		2	1.E FE	64,016	91.0140	45,507	50,000	63,215		(393)			4.150	2.649	MN	265	2,075	12/02/2021	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INC SENIOR CORP_BND			1	1.E FE	18,462,704	92.7380	16,182,711	17,450,000	18,280,678		(42,704)			3.875	3.460	MS	199,100	676,188	06/14/2019	03/15/2039
882508-BF-0	TEXAS INSTRUMENTS INC SENIOR CORP_BND	0		1	1.E FE	2,695,146	92.7380	2,364,809	2,550,000	2,669,062		(6,117)			3.875	3.460	MS	29,095	98,813	06/12/2019	03/15/2039
882926-AA-6	TEXAS INSTRUMENTS INC SENIOR CORP_BND	0		2	1.E FE	2,251,091	102.6310	2,329,731	2,270,000	2,251,183		92			5.050	5.099	MN	13,693	57,318	05/11/2023	05/18/2063
88307*-AA-3	TEXOMA WIND LLC SECURED CORP_BND				2.C PL	6,715,139	95.5840	6,418,599	6,715,139	6,715,139					4.120	4.120	JD	769	276,664	02/08/2017	06/30/2034
883203-CC-3	TEXTRON INC SENIOR CORP_BND	0		2	2.B FE	49,593	85.2440	42,622	50,000	49,676		40			2.450	2.549	MS	361	1,225	12/02/2021	03/15/2031
883556-BG-6	THERMO FISHER SCIENTIFIC INC SENIOR CORP	0		2	1.G FE	69,650	104.0600	52,030	50,000	68,250		(687)			5.300	2.854	FA	1,104	2,650	12/02/2021	02/01/2044
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP			1	1.G FE	7,609,525	89.3890	6,882,961	7,700,000	7,620,663		1,943			4.100	4.169	FA	119,264	315,700	08/10/2017	08/15/2047
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP	0		1	1.G FE	988,250	89.3890	893,891	1,000,000	989,697		252			4.100	4.169	FA	15,489	41,000	08/10/2017	08/15/2047
883556-CL-4	THERMO FISHER SCIENTIFIC INC SENIOR CORP	0		2	1.G FE	2,964,324	84.1920	2,525,751	3,000,000	2,971,986		3,273			2.000	2.131	AO	12,667	60,000	08/10/2021	10/15/2031
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY CORP_BND	0		2	1.G FE	13,237,900	75.7320	9,845,173	13,000,000	13,232,168		(3,841)			3.847	3.751	MN	83,352	500,110	02/01/2022	11/01/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88579Y-AH-4	3M CO SENIOR CORP_BND			1	1.G FE	39,496,499	81.4540	32,944,111	40,445,000	39,670,295		24,038			3.875	4.022	JD	69,655	1,567,244	12/17/2015	06/15/2044
88579Y-AH-4	3M CO SENIOR CORP_BND	0		1	1.G FE	5,687,083	81.4540	4,805,792	5,900,000	5,728,864		5,269			3.875	4.022	JD	10,161	228,625	08/26/2015	06/15/2044
88579Y-AW-1	3M CO SENIOR CORP_BND			1	1.G FE	14,817,600	73.2310	11,716,944	16,000,000	14,996,089		28,057			3.125	3.526	MS	141,667	500,000	01/25/2017	09/19/2046
88579Y-BD-2	3M CO SENIOR CORP_BND	0		2	1.G FE	61,445	85.4020	42,701	50,000	60,813		(310)			4.000	2.768	MS	594	2,000	12/02/2021	09/14/2048
88579Y-BG-5	3M CO SENIOR CORP_BND	0		2	1.G FE	2,388,339	93.4950	2,518,761	2,694,000	2,398,354		10,015			3.375	5.868	MS	30,308		10/16/2023	03/01/2029
886546-AB-6	TIFFANY & CO SENIOR CORP_BND	0		1	1.D FE	2,492,959	98.6250	2,465,623	2,500,000	2,499,349		841			3.800	3.836	AO	23,750	95,000	05/14/2015	10/01/2024
886546-AD-2	TIFFANY & CO SENIOR CORP_BND	0		1	1.D FE	2,805,780	95.7640	2,872,926	3,000,000	2,833,831		4,296			4.900	5.345	AO	36,750	147,000	03/30/2016	10/01/2044
88732J-AJ-7	TIME WARNER CABLE LLC SECURED CORP_BND			1	2.C FE	14,045,307	97.9800	12,404,217	12,660,000	13,728,909		(52,853)			6.550	5.637	MN	138,205	829,230	06/12/2019	05/01/2037
88732J-AJ-7	TIME WARNER CABLE LLC SECURED CORP_BND	0		1	2.C FE	284,363	97.9800	244,949	250,000	273,235		(1,151)			6.550	5.637	MN	2,729	16,375	09/29/2010	05/01/2037
88732J-AN-8	TIME WARNER CABLE LLC SECURED CORP_BND	0			2.C FE	17,221,320	103.0850	12,370,176	12,000,000	16,703,433		(239,981)			7.300	3.767	JJ	438,000	876,000	10/13/2021	07/01/2038
88732J-AY-4	TIME WARNER CABLE LLC SECURED CORP_BND			1	2.C FE	9,688,035	90.3770	8,097,761	8,960,000	9,501,642		(20,394)			5.875	5.317	MN	67,262	526,400	01/13/2012	11/15/2040
88732J-BB-3	TIME WARNER CABLE LLC SECURED CORP_BND			1	2.C FE	11,870,800	87.0170	8,701,660	10,000,000	11,692,969		(66,763)			5.500	4.115	MS	183,333	550,000	03/24/2021	09/01/2041
88732J-BD-9	TIME WARNER CABLE LLC SECURED CORP_BND			1	2.C FE	7,432,110	78.4040	5,488,245	7,000,000	7,393,392		(14,368)			4.500	4.060	MS	92,750	315,000	03/12/2021	09/15/2042
889175-BD-6	TOLEDO EDISON CO THE SECURED CORP_BND	0		1	1.G FE	12,186,633	108.5350	12,739,803	11,738,000	12,163,546		(20,629)			6.150	5.758	MN	92,241	721,887	11/16/2022	05/15/2037
889184-AE-7	TOLEDO HOSPITAL SECURED CORP_BND	0			3.B FE	62,147	78.1250	39,063	50,000	61,639		(252)			6.015	4.457	MN	384	3,008	12/02/2021	11/15/2048
891027-AS-3	GLOBE LIFE INC SENIOR CORP_BND			1	2.A FE	9,854,010	98.6860	8,881,695	9,000,000	9,456,168		(93,469)			4.550	3.317	MS	120,575	409,500	06/27/2019	09/15/2028
891092-AE-8	TORO COMPANY THE SENIOR CORP_BND	0		1	2.A FE	795,338	104.7280	785,456	750,000	781,884		(1,508)			6.625	6.153	MN	49,688	8,281	08/04/2011	05/01/2037
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND	0			1.E FE	49,173	83.1780	41,589	50,000	49,335		79			1.900	2.088	MS	288	950	12/02/2021	09/12/2031
89236T-KL-8	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND	0			1.E FE	814,341	103.6230	842,457	813,000	814,302		(40)			5.450	5.403	MN	6,277	22,154	10/16/2023	11/10/2027
89236T-LB-9	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND	0			1.E FE	1,416,762	103.2360	1,477,309	1,431,000	1,417,321		560			5.250	5.483	MS	22,956		10/16/2023	09/11/2028
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR CORP_BND			4	1.F PL	29,953,160	94.3730	28,267,696	29,953,160	29,953,160					4.920	4.920	MON	122,808	1,473,743	07/03/2018	07/01/2048
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC CORP_BND				1.G PL	36,193,084	76.0490	27,524,478	36,193,084	36,193,084					4.346	4.346	JAN	1,446,360	1,569,659	01/31/2023	01/31/2060
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LIN SENIOR CO	0		1	2.A FE	2,076,020	97.9740	1,959,474	2,000,000	2,012,406		(10,514)			3.850	3.291	JD	6,417	77,000	05/12/2017	06/01/2025
89417E-AH-2	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE	12,300,741	104.7190	10,909,573	10,418,000	11,845,319		(57,331)			5.350	4.199	MN	92,894	557,363	07/25/2014	11/01/2040
89417E-AH-2	TRAVELERS COMPANIES INC SENIOR CORP_BND	0		1	1.F FE	1,248,880	104.7190	1,099,544	1,050,000	1,203,618		(6,263)			5.350	4.199	MN	9,363	56,175	12/02/2021	11/01/2040
89417E-AJ-8	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE	12,418,653	95.7900	11,151,814	11,642,000	12,259,495		(20,003)			4.600	4.200	FA	223,138	535,532	07/28/2014	08/01/2043
89417E-AJ-8	TRAVELERS COMPANIES INC SENIOR CORP_BND	0		1	1.F FE	1,814,002	95.7900	1,628,422	1,700,000	1,790,633		(2,937)			4.600	4.200	FA	32,583	78,200	07/25/2014	08/01/2043
89417E-AK-5	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE	17,340,288	90.0910	15,585,760	17,300,000	17,335,695		(1,156)			4.300	4.288	FA	260,365	743,900	03/10/2017	08/25/2045
89417E-AK-5	TRAVELERS COMPANIES INC SENIOR CORP_BND	0		1	1.F FE	992,160	90.0910	900,911	1,000,000	993,446		179			4.300	4.288	FA	15,050	43,000	08/18/2015	08/25/2045
89417E-AL-3	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE	6,085,344	82.7450	5,047,457	6,100,000	6,087,699		344			3.750	3.767	MN	29,229	228,750	05/06/2016	05/15/2046
89417E-AL-3	TRAVELERS COMPANIES INC SENIOR CORP_BND	0		1	1.F FE	893,736	82.7450	744,707	900,000	894,737		147			3.750	3.767	MN	4,313	33,750	05/04/2016	05/15/2046
89417E-AM-1	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE	4,978,300	86.5470	4,327,370	5,000,000	4,981,172		477			4.000	4.025	MN	17,222	200,000	05/15/2017	05/30/2047
89417E-AN-9	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE	3,328,694	87.2620	2,923,287	3,350,000	3,331,084		452			4.050	4.115	MS	42,964	135,675	02/28/2018	03/07/2048
89417E-AN-9	TRAVELERS COMPANIES INC SENIOR CORP_BND	0		1	1.F FE	1,961,660	87.2620	1,745,246	2,000,000	1,965,636		806			4.050	4.115	MS	25,650	81,000	09/12/2018	03/07/2048
89417E-AS-8	TRAVELERS COMPANIES INC SENIOR CORP_BND	0		2	1.F FE	1,795,860	107.5990	1,940,008	1,803,000	1,795,918		58			5.450	5.477	MN	9,826	49,132	05/22/2023	05/25/2053
89566E-B@-6	TRI-STATE GENERATION AND TRANS CORP_BND				1.G	16,000,000	74.3980	11,903,680	16,000,000	16,000,000					4.450	4.450	AO	178,000	712,000	10/31/2014	10/01/2045
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL SECURED C	0		1	2.C FE	3,000,140	79.6410	2,389,215	3,000,000	3,000,070		(34)			3.150	3.149	JD	4,200	94,500	05/26/2021	06/15/2031
89681L-AA-0	TRITON CONTAINER INTERNATIONAL SENIOR CO	0		2	2.C FE	2,060,653	79.7620	1,994,045	2,500,000	2,069,768		9,115			3.250	5.929	MS	23,924		10/11/2023	03/15/2032
898813-AR-1	TUCSON ELECTRIC POWER CO SENIOR CORP_BND	0		2	1.G FE	59,252	79.8810	39,940	50,000	58,802		(221)			4.000	3.017	JD	89	2,000	12/02/2021	06/15/2050
902494-BD-4	TYSON FOODS INC SENIOR CORP_BND			1	2.B FE	16,353,932	83.9570	13,810,877	16,450,000	16,365,462		1,981			4.550	4.586	JD	60,294	748,475	05/23/2017	06/02/2047
902494-BD-4	TYSON FOODS INC SENIOR CORP_BND	0		1	2.B FE	1,739,780	83.9570	1,469,242	1,750,000	1,741,007		211			4.550	4.586	JD	6,414	79,625	05/23/2017	06/02/2047
902494-BH-5	TYSON FOODS INC SENIOR CORP_BND	0		2	2.B FE	67,393	90.1080	45,054	50,000	66,483		(448)			5.100	3.146	MS	659	2,550	12/02/2021	09/28/2048
902494-BJ-1	TYSON FOODS INC SENIOR CORP_BND	0		2	2.B FE	6,707,266	98.1110	6,082,870	6,200,000	6,455,214		(124,032)			4.000	1.893	MS	82,667	248,000	12/09/2021	03/01/2026
902494-BK-8	TYSON FOODS INC SENIOR CORP_BND	0		1	2.B FE	8,555,992	97.1290	8,838,775	9,100,000	8,648,164		74,023			4.350	5.119	MS	131,950	395,850	02/14/2019	03/01/2029
90265E-AL-4	UDR INC SENIOR CORP_BND			1	2.A FE	7,000,000	95.1000	6,657,000	7,000,000	7,000,000					2.950	2.950	MS	68,833	206,500	08/16/2016	09/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90265E-AR-1	UDR INC SENIOR CORP_BND	0		1	2.A FE	11,020,105	88.4940	9,778,554	11,050,000	11,030,037		2,285			3.000	3.027	FA	125,233	331,500	12/02/2021	08/15/2031
902691-A#-1	UGI UTILITIES INC CORP_BND				1.G	8,000,000	84.3250	6,746,000	8,000,000	8,000,000					4.120	4.120	MS	83,316	329,600	09/30/2016	09/30/2046
902691-B*-4	UGI UTILITIES INC CORP_BND				1.G	6,000,000	84.3090	5,058,540	6,000,000	6,000,000					4.120	4.120	AO	41,887	247,200	10/31/2016	10/31/2046
90355J-AB-6	USQ 1201L LLC CORP_BND 144A	0			1.G PL	9,578,969	98.3070	9,416,799	9,578,969	9,578,969					4.540	4.540	JJ	201,996	434,885	03/28/2022	07/15/2028
904311-AA-5	UNDER ARMOUR INC SENIOR CORP_BND			1	3.B FE	15,039,840	94.2500	14,137,500	15,000,000	15,009,878		(4,657)			3.250	3.216	JD	21,667	487,500	10/11/2016	06/15/2026
904764-BC-0	UNILEVER CAPITAL CORP SENIOR CORP_BND			1	1.E FE	16,117,725	96.9210	15,861,056	16,365,000	16,249,475		24,841			3.500	3.682	MS	157,513	572,775	03/19/2018	03/22/2028
906548-CJ-9	UNION ELECTRIC CO SECURED CORP_BND			1	1.F FE	17,358,213	84.2120	14,695,046	17,450,000	17,381,169		2,454			3.900	3.930	MS	200,384	680,550	09/06/2012	09/15/2042
906548-CJ-9	UNION ELECTRIC CO SECURED CORP_BND	0		1	1.F FE	2,536,587	84.2120	2,147,414	2,550,000	2,539,942		359			3.900	3.930	MS	29,283	99,450	09/06/2012	09/15/2042
907818-DU-9	UNION PACIFIC CORPORATION SENIOR CORP_BN			1	1.G FE	25,403,899	90.8630	22,306,817	24,550,000	25,284,925		(23,884)			4.750	4.514	JD	51,828	1,166,125	04/11/2019	12/15/2043
907818-EJ-3	UNION PACIFIC CORPORATION SENIOR CORP_BN			1	1.G FE	4,588,713	85.7740	3,988,491	4,650,000	4,598,321		1,404			4.050	4.112	MS	62,775	188,325	02/25/2016	03/01/2046
907818-EJ-3	UNION PACIFIC CORPORATION SENIOR CORP_BN	0		1	1.G FE	405,597	85.7740	343,096	400,000	405,679		(209)			4.050	4.112	MS	5,400	16,200	12/02/2021	03/01/2046
907818-EN-4	UNION PACIFIC CORPORATION SENIOR CORP_BN			1	1.G FE	9,865,500	84.7710	8,477,070	10,000,000	9,883,416		2,956			4.000	4.078	AO	84,444	400,000	03/29/2017	04/15/2047
907818-EV-6	UNION PACIFIC CORPORATION SENIOR CORP_BN			1	1.G FE	6,540,110	92.4290	6,054,080	6,550,000	6,542,971		335			4.375	4.385	MS	88,357	286,563	06/06/2018	09/10/2038
907818-EV-6	UNION PACIFIC CORPORATION SENIOR CORP_BN	0		1	1.G FE	1,447,811	92.4290	1,340,216	1,450,000	1,448,444		74			4.375	4.385	MS	19,560	63,438	06/06/2018	09/10/2038
907818-FE-3	UNION PACIFIC CORPORATION SENIOR CORP_BN			2	1.G FE	16,005,046	81.9390	11,368,217	13,874,000	15,944,517		(31,332)			3.950	3.236	FA	207,031	548,023	01/07/2022	08/15/2059
907818-FG-8	UNION PACIFIC CORPORATION SENIOR CORP_BN	0		1	1.G FE	158,437	81.6250	108,561	133,000	157,223		(374)			3.839	3.004	MS	1,432	5,106	08/20/2020	03/20/2060
907818-FK-9	UNION PACIFIC CORPORATION SENIOR CORP_BN			2	1.G FE	14,484,756	76.4730	10,935,653	14,300,000	14,476,451		(4,412)			3.250	3.179	FA	188,482	464,750	01/26/2022	02/05/2050
907818-FY-9	UNION PACIFIC CORPORATION SENIOR CORP_BN			2	1.G FE	6,811,134	81.5970	5,564,922	6,820,000	6,811,738		326			3.375	3.384	FA	87,594	230,175	02/09/2022	02/14/2042
907818-FZ-6	UNION PACIFIC CORPORATION SENIOR CORP_BN			2	1.G FE	7,248,581	79.5520	5,779,482	7,265,000	7,249,153		309			3.500	3.512	FA	96,766	254,275	02/09/2022	02/14/2053
907818-GA-0	UNION PACIFIC CORPORATION SENIOR CORP_BN			2	1.G FE	10,522,043	78.5040	8,282,193	10,550,000	10,522,404		195			3.850	3.862	FA	154,572	406,175	02/09/2022	02/14/2072
911312-AJ-5	UNITED PARCEL SERVICE INC SENIOR CORP_BN	0		1	1.F FE	1,166,420	114.4630	1,144,631	1,000,000	1,113,052		(5,417)			6.200	5.065	JJ	28,589	62,000	11/09/2010	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC SENIOR CORP_BN	0		1	1.F FE	974,000	100.4560	1,004,563	1,000,000	980,951		703			4.875	5.044	MN	6,229	48,750	11/09/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE INC SENIOR CORP_BN			1	1.F FE	13,877,220	80.2690	11,237,646	14,000,000	13,896,501		2,934			3.400	3.447	MN	60,822	476,000	10/19/2016	11/15/2046
911312-AZ-9	UNITED PARCEL SERVICE INC SENIOR CORP_BN	0		1	1.F FE	991,230	80.2690	802,689	1,000,000	992,607		210			3.400	3.447	MN	4,344	34,000	10/19/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE INC SENIOR CORP_BN	0		1	1.F FE	435,919	84.9710	344,133	405,000	432,939		(781)			3.750	3.323	MN	1,941	15,188	12/23/2019	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP_BN	0		2	1.F FE	64,940	91.1280	45,564	50,000	64,127		(399)			4.250	2.679	MS	626	2,125	12/02/2021	03/15/2049
911312-CA-2	UNITED PARCEL SERVICE INC SENIOR CORP_BN	0		2	1.F FE	1,440,441	104.0610	1,506,797	1,448,000	1,440,550		109			5.050	5.084	MS	23,968	37,781	02/23/2023	03/03/2053
91159H-JB-7	US BANCORP SUB CORP_BND	0		2	1.G FE	49,760	77.4620	38,731	50,000	49,789		14			2.491	2.530	MN	201	1,246	12/02/2021	11/03/2036
91159H-JF-8	US BANCORP SENIOR CORP_BND	0		2	1.G FE	3,828,475	98.4250	4,027,539	4,092,000	3,838,499		10,024			4.548	6.126	JJ	82,196		10/16/2023	07/22/2028
91159H-JK-7	US BANCORP SENIOR CORP_BND	0		2	1.F FE	7,174,998	98.2710	7,568,840	7,702,000	7,192,734		17,736			4.653	6.188	FA	149,323		10/16/2023	02/01/2029
913017-BJ-7	RTX CORP SENIOR CORP_BND	0		1	2.A FE	342,110	103.1830	257,957	250,000	324,234		(5,640)			5.400	2.393	MN	2,250	13,500	09/25/2020	05/01/2035
913017-BS-7	RTX CORP SENIOR CORP_BND	0		1	2.A FE	10,118,612	104.1400	10,413,990	10,000,000	10,115,008		(3,888)			5.700	5.591	AO	120,333	570,000	11/16/2022	04/15/2040
913017-BT-5	RTX CORP SENIOR CORP_BND	0		1	2.A FE	2,922,570	91.2760	2,738,286	3,000,000	2,926,617		2,463			4.500	4.700	JD	11,250	135,000	05/10/2022	06/01/2042
913017-CP-2	RTX CORP SENIOR CORP_BND			1	2.A FE	5,983,440	83.3150	4,998,906	6,000,000	5,985,611		364			4.050	4.066	MN	38,475	243,000	05/01/2017	05/04/2047
913017-CW-7	RTX CORP SENIOR CORP_BND	0		1	2.A FE	2,982,360	91.9960	2,759,871	3,000,000	2,985,472		674			4.450	4.495	MN	16,688	133,500	08/13/2018	11/16/2038
913017-CX-5	RTX CORP SENIOR CORP_BND	0		2	2.A FE	64,998	91.4660	45,733	50,000	64,200		(392)			4.625	2.978	MN	289	2,313	12/02/2021	11/16/2048
913017-CY-3	RTX CORP SENIOR CORP_BND	0		2	2.A FE	272,179	97.6860	286,220	293,000	272,917		737			4.125	5.758	MN	1,511	6,043	10/16/2023	11/16/2028
91324P-AR-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	12,885,012	109.2870	13,333,063	12,200,000	12,844,583		(36,395)			5.800	5.210	MS	208,349	747,282	11/16/2022	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	1,970,200	120.4430	2,408,850	2,000,000	1,978,854		857			6.875	6.994	FA	51,944	139,500	02/07/2008	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	4,405,659	107.6670	4,845,024	4,500,000	4,409,632		3,089			5.700	5.855	AO	54,150	256,500	11/01/2013	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	72,211	109.7100	54,855	50,000	70,293		(942)			5.950	2.864	FA	1,124	2,975	12/02/2021	02/15/2041
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	12,922,364	92.2060	12,078,960	13,100,000	12,962,597		4,513			4.250	4.331	MS	163,932	556,750	02/25/2013	03/15/2043
91324P-CX-8	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	8,932,770	89.0100	8,010,855	9,000,000	8,942,145		1,458			4.200	4.244	JJ	174,300	378,000	12/15/2016	01/15/2047
91324P-CX-8	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	992,530	89.0100	890,095	1,000,000	993,572		162			4.200	4.244	JJ	19,367	42,000	12/15/2016	01/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	2,909,700	94.8560	2,845,671	3,000,000	2,961,327		9,431			2.950	3.315	AO	18,683	88,500	01/30/2018	10/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-DK-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0			1.F FE	5,639,220	97.5190	5,851,152	6,000,000	5,653,509		14,289			3.850	5.323	JD	10,267	115,500	10/16/2023	06/15/2028
91324P-DT-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	9,927,440	84.8930	8,489,330	10,000,000	9,939,484		2,839			3.500	3.551	FA	132,222	350,000	07/24/2019	08/15/2039
91324P-EC-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	3,327,201	92.5780	3,085,611	3,333,000	3,330,199		1,157			1.150	1.186	MN	4,898	38,330	05/17/2021	05/15/2026
91324P-EL-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		2	1.F FE	2,402,225	98.3420	2,385,782	2,426,000	2,402,523		200			4.950	5.007	MN	15,344	120,087	05/17/2022	05/15/2062
913259-A#-4	UNITIL CORPORATION CORP_BND				2.B	15,000,000	88.9830	13,347,450	15,000,000	15,000,000					3.430	3.430	JD	18,579	514,500	12/18/2019	12/18/2029
913903-BA-7	UNIVERSAL HEALTH SERVICES INC SECURED CO	0		2	2.C FE	49,055	82.0330	41,017	50,000	49,149		93			2.650	2.889	JJ	611	1,325	12/22/2022	01/15/2032
91412N-BC-3	UNIVERSITY OF CHICAGO SENIOR CORP_BND	0		1	1.C FE	2,000,000	88.2410	1,764,826	2,000,000	2,000,000					4.003	4.003	AO	20,015	80,060	09/06/2018	10/01/2053
91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF SENIOR COR	0		2	1.B FE	1,397,930	72.1850	877,047	1,215,000	1,397,291		(315)			3.610	3.116	FA	16,570	43,862	10/18/2021	02/15/2119
917435-AA-7	UTAH HSG CORP MILITARY HSG MUNITAX_BND R	0			1.D FE	5,202,510	87.1140	4,548,763	5,221,622	5,207,001		466			5.392	5.419	JJ	140,775	281,550	11/30/2011	07/01/2050
917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R	0			1.E FE	3,325,359	87.6330	3,054,010	3,485,000	3,355,147		3,286			5.442	5.810	JJ	94,827	189,654	12/01/2011	07/01/2050
91752*-AA-7	UTAH SOLAR HOLDINGS LLC CORP_BND				2.C PL	17,105,787	76.0320	13,005,872	17,105,787	17,105,787					3.590	3.590	JD	1,706	614,098	09/01/2020	12/31/2036
918204-AR-9	VF CORPORATION SENIOR CORP_BND	0		1	2.C FE	1,001,160	96.4770	964,766	1,000,000	1,000,730		(54)			6.000	5.990	AO	12,667	60,000	02/17/2010	10/15/2033
918204-AT-5	VF CORPORATION SENIOR CORP_BND			1	2.C FE	21,790,088	98.0440	18,219,572	18,583,000	20,761,422		(105,014)			6.450	5.249	MN	199,767	1,198,604	10/29/2010	11/01/2037
918204-AT-5	VF CORPORATION SENIOR CORP_BND	0		1	2.C FE	1,833,133	98.0440	1,537,335	1,568,000	1,748,274		(8,675)			6.450	5.249	MN	16,856	101,136	10/28/2010	11/01/2037
918204-BC-1	VF CORPORATION SENIOR CORP_BND	0		1	2.C FE	1,094,067	83.5620	835,618	1,000,000	1,062,338		(9,628)			2.950	1.858	AO	5,572	29,500	08/18/2020	04/23/2030
91913Y-AE-0	VALERO ENERGY CORPORATION SENIOR CORP_BN	0		1	2.B FE	691,326	115.5140	693,082	600,000	650,279		(4,523)			7.500	6.192	AO	9,500	45,000	05/06/2011	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATION SENIOR CORP_BN	0		1	2.B FE	1,061,810	109.9380	1,099,382	1,000,000	1,043,698		(2,041)			6.625	6.143	JD	2,944	66,250	09/13/2011	06/15/2037
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND				1.E	8,522,497	86.2820	7,353,381	8,522,497	8,522,497					4.000	4.000	MON	15,151	340,900	10/25/2016	01/15/2043
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND	0			1.E	3,787,776	86.2820	3,268,169	3,787,776	3,787,776					4.000	4.000	MON	6,734	151,511	10/25/2016	01/15/2043
920253-AF-8	VALMONT INDUSTRIES INC SENIOR CORP_BND	0		1	2.C FE	3,832,136	89.8920	3,460,850	3,850,000	3,835,223		397			5.000	5.030	AO	48,125	192,500	09/08/2014	10/01/2044
92277G-AG-2	VENTAS REALTY LP SENIOR CORP_BND	0		1	2.A FE	6,705,874	97.5740	6,830,208	7,000,000	6,814,511		83,593			4.125	4.635	JJ	133,146	288,750	07/09/2015	01/15/2026
92277G-AJ-6	VENTAS REALTY LP SENIOR CORP_BND			1	2.A FE	4,990,550	94.6950	4,734,730	5,000,000	4,997,377		885			3.250	3.270	AO	34,306	162,500	09/14/2016	10/15/2026
92277G-AU-1	VENTAS REALTY LP SENIOR CORP_BND	0		1	2.A FE	4,975,300	88.6010	4,430,060	5,000,000	4,984,664		2,279			3.000	3.056	JJ	69,167	150,000	08/12/2019	01/15/2030
92277G-AW-7	VENTAS REALTY LP SENIOR CORP_BND	0		2	2.A FE	49,414	82.8750	41,437	50,000	49,527		55			2.500	2.637	MS	417	1,250	12/02/2021	09/01/2031
92343E-AM-4	VERISIGN INC SENIOR CORP_BND	0		2	2.C FE	50,398	85.6250	42,813	50,000	50,316		(40)			2.700	2.602	JD	60	1,350	12/02/2021	06/15/2031
92343V-BE-3	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	7,652,880	97.4650	7,017,451	7,200,000	7,536,450		(12,254)			4.750	4.370	MN	57,000	342,000	01/13/2012	11/01/2041
92343V-BE-3	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	318,870	97.4650	292,394	300,000	314,019		(511)			4.750	4.370	MN	2,375	14,250	01/13/2012	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	3,532,400	84.3610	3,374,432	4,000,000	3,601,414		13,009			3.850	4.650	MN	25,667	154,000	02/05/2018	11/01/2042
92343V-CV-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	22,410,680	94.3680	18,637,641	19,750,000	21,853,825		(141,241)			4.272	3.200	JJ	389,049	843,720	11/06/2019	01/15/2036
92343V-CV-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	2,550,330	94.3680	2,123,276	2,250,000	2,487,512		(15,936)			4.272	3.200	JJ	44,322	96,120	11/06/2019	01/15/2036
92343V-DC-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	6,996,290	86.8660	6,080,641	7,000,000	6,996,938		81			4.125	4.128	FA	109,083	288,750	07/27/2016	08/15/2046
92343V-DC-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	1,898,993	86.8660	1,650,460	1,900,000	1,899,169		22			4.125	4.128	FA	29,608	78,375	07/27/2016	08/15/2046
92343V-EK-6	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	8,179,595	107.6430	7,400,463	6,875,000	7,581,128		(116,158)			6.800	4.587	MN	77,917	467,500	05/08/2018	05/01/2029
92343V-EM-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	2,850,325	115.5020	2,887,543	2,500,000	2,746,303		(21,277)			7.875	6.357	JJ	98,438	196,875	05/10/2018	07/01/2032
92343V-FD-1	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		2	2.A FE	1,963,940	82.9520	1,659,048	2,000,000	1,965,214		728			4.000	4.109	MS	22,000	80,000	04/06/2022	03/22/2050
92343V-GB-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B			2	2.A FE	15,448,800	76.9360	11,540,430	15,000,000	15,430,369		(9,780)			3.550	3.386	MS	146,438	532,500	01/10/2022	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		2	2.A FE	6,388,200	75.9710	4,558,266	6,000,000	6,377,232		(5,107)			3.700	3.510	MS	61,050	222,000	10/13/2021	03/22/2061
92343V-GC-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B			2	2.A FE	15,451,650	75.9710	11,395,665	15,000,000	15,441,059		(5,767)			3.700	3.510	MS	152,625	555,000	01/10/2022	03/22/2061
92343V-GG-3	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		2	2.A FE	997,326	93.2280	1,025,511	1,100,000	1,012,095		14,770			1.450	5.318	MS	4,475	7,975	08/08/2023	03/20/2026
92343V-GP-3	VERIZON COMMUNICATIONS INC SENIOR CORP_B			2	2.A FE	15,562,699	80.8950	12,723,150	15,728,000	15,568,219		3,058			3.875	3.935	MS	203,153	609,460	02/16/2022	03/01/2052
92344G-AM-8	VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		1	2.A FE	7,882,338	117.4810	8,223,691	7,000,000	7,775,363		(88,907)			7.750	5.784	JD	45,208	542,500	10/11/2022	12/01/2030
92345Y-AF-3	VERISK ANALYTICS INC SENIOR CORP_BND	0		1	2.B FE	53,847,609	97.2470	49,547,448	50,950,000	52,596,287		(305,241)			4.125	3.403	MS	618,830	2,101,688	09/13/2019	03/15/2029
92345Y-AG-1	VERISK ANALYTICS INC SENIOR CORP_BND	0		2	2.B FE	55,410	75.8220	37,911	50,000	55,147		(129)			3.625	3.047	MN	232	1,813	12/02/2021	05/15/2050
925524-AX-8	PARAMOUNT GLOBAL SENIOR CORP_BND	0		1	2.C FE	745,901	101.2800	658,317	650,000	713,048		(3,431)			6.875	5.765	AO	7,572	44,688	09/16/2010	04/30/2036
92556V-AD-8	VIATRIS INC SENIOR CORP_BND	0		2	2.C FE	696,944	84.0790	560,808	667,000	689,706		(3,377)			2.700	2.114	JD	450	18,009	10/28/2021	06/22/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92778*-AA-5	VCU HEALTH SYSTEM CORP_BND	0			1.A	4,000,000	78.2380	3,129,503	4,000,000	4,000,000					3.008	3.008	MON	5,348	120,320	06/17/2021	09/15/2049
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	0			2.A FE	14,399,530	136.5680	10,925,416	8,000,000	13,753,777		(305,787)			8.875	2.891	MN	90,722	710,000	11/05/2021	11/15/2038
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	0		2	2.A FE	3,739,880	96.6420	3,865,692	4,000,000	3,754,164		14,284			3.500	5.622	MS	41,222		10/16/2023	03/15/2027
927804-GJ-7	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	0		2	1.F FE	2,092,568	91.3380	1,938,192	2,122,000	2,093,270		476			4.625	4.712	MN	12,540	98,143	05/16/2022	05/15/2052
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	0		2	1.F FE	9,358,722	101.3900	9,515,423	9,385,000	9,360,296		1,574			5.000	5.036	AO	117,313	235,928	03/28/2023	04/01/2033
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY CORP_BND				1.F PL	3,996,947	96.2760	3,848,100	3,996,947	3,996,947					3.930	3.949	MJSD	436	157,080	08/22/2014	06/30/2030
92826C-AE-2	VISA INC SENIOR CORP_BND			1	1.D FE	32,157,100	97.7210	29,902,657	30,600,000	31,678,753		(75,976)			4.150	3.763	JD	59,968	1,269,900	02/22/2018	12/14/2035
92826C-AF-9	VISA INC SENIOR CORP_BND	0		2	1.D FE	63,479	93.5000	46,750	50,000	62,608		(427)			4.300	2.738	JD	102	2,150	12/02/2021	12/14/2045
928563-AJ-4	VMWARE INC SENIOR CORP_BND	0		2	2.C FE	3,993,200	91.3410	3,653,656	4,000,000	3,996,403		1,337			1.400	1.435	FA	21,156	56,000	07/20/2021	08/15/2026
928563-AL-9	VMWARE INC SENIOR CORP_BND	0		2	2.C FE	48,484	82.9350	41,467	50,000	48,778		144			2.200	2.555	FA	416	1,100	12/02/2021	08/15/2031
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	0			2.A FE	2,570,953	98.8370	2,697,256	2,729,000	2,576,547		5,594			4.750	6.094	MN	17,284	64,814	10/16/2023	11/13/2028
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	0		2	2.A FE	9,170,771	102.5950	9,606,977	9,364,000	9,178,025		7,254			5.650	6.142	MS	160,189		10/16/2023	09/12/2028
929160-AT-6	VULCAN MATERIALS COMPANY SENIOR CORP_BND	0		1	2.B FE	3,034,585	96.7200	3,124,050	3,230,000	3,045,122		10,537			3.900	5.860	AO	31,493		10/16/2023	04/01/2027
929160-AV-1	VULCAN MATERIALS COMPANY SENIOR CORP_BND			1	2.B FE	23,898,360	90.4170	21,700,032	24,000,000	23,910,598		2,107			4.500	4.522	JD	48,000	1,080,000	02/06/2018	06/15/2047
929160-AV-1	VULCAN MATERIALS COMPANY SENIOR CORP_BND	0		1	2.B FE	1,059,455	90.4170	949,376	1,050,000	1,059,148		(295)			4.500	4.522	JD	2,100	47,250	12/02/2021	06/15/2047
92928Q-AD-0	WEA FINANCE LLC SENIOR CORP_BND 144A	0		1	2.B FE	994,700	68.0700	680,700	1,000,000	995,190		102			4.625	4.658	MS	12,976	46,250	09/12/2018	09/20/2048
92928Q-AE-8	WEA FINANCE LLC SENIOR CORP_BND 144A	0		1	2.B FE	1,993,680	89.9030	1,798,056	2,000,000	1,996,693		622			4.125	4.164	MS	23,146	82,500	09/12/2018	09/20/2028
92936U-AE-9	WP CAREY INC SENIOR CORP_BND	0		1	2.A FE	14,962,400	98.3830	14,757,465	15,000,000	14,988,207		3,961			4.250	4.281	AO	159,375	637,500	09/09/2016	10/01/2026
92936U-AF-6	WP CAREY INC SENIOR CORP_BND	0		1	2.A FE	7,910,080	93.4930	7,479,472	8,000,000	7,946,415		8,487			3.850	3.986	JJ	142,022	308,000	06/10/2019	07/15/2029
92936U-AG-4	WP CAREY INC SENIOR CORP_BND	0		2	2.A FE	49,463	84.9110	42,456	50,000	49,575		54			2.400	2.532	FA	500	1,200	12/02/2021	02/01/2031
92939U-AG-1	WEC ENERGY GROUP INC SENIOR CORP_BND	0		2	2.A FE	977,853	88.7250	1,023,889	1,154,000	983,918		6,065			2.200	5.652	JD	1,128	12,694	10/16/2023	12/15/2028
92940P-AE-4	WRKCO INC SENIOR CORP_BND	0		2	2.B FE	1,618,137	95.3900	1,690,314	1,772,000	1,624,157		6,019			3.900	6.083	JD	5,759	34,554	10/16/2023	06/01/2028
92940P-AG-9	WRKCO INC SENIOR CORP_BND	0		2	2.B FE	51,766	86.1150	43,057	50,000	51,480		(140)			3.000	2.636	JD	67	1,500	12/02/2021	06/15/2033
92976G-AJ-0	WELLS FARGO BANK NA SUB CORP_BND	0			2.A FE	18,976,819	111.3860	14,480,232	13,000,000	18,301,573		(299,378)			6.600	3.015	JJ	395,633	858,000	10/14/2021	01/15/2038
929903-AM-4	WELLS FARGO & COMPANY SUB CORP_BND	0			2.B FE	10,483,072	101.2410	10,934,071	10,800,000	10,518,343		17,033			5.500	5.812	FA	247,500	594,000	11/16/2022	08/01/2035
931142-CM-3	WALMART INC SENIOR CORP_BND	0			1.C FE	11,920,470	117.7400	12,303,872	10,450,000	11,846,797		(65,906)			6.200	4.889	AO	136,779	647,900	11/16/2022	04/15/2038
931142-DK-6	WALMART INC SENIOR CORP_BND			2	1.C FE	8,510,264	99.1470	7,783,000	7,850,000	8,373,221		(17,298)			4.750	4.240	AO	92,183	372,875	07/24/2014	10/02/2043
931142-EC-3	WALMART INC SENIOR CORP_BND	0		2	1.C FE	64,529	91.6140	45,807	50,000	63,691		(411)			4.050	2.522	JD	11	2,025	12/02/2021	06/29/2048
931142-FE-8	WALMART INC SENIOR CORP_BND	0		2	1.C FE	5,216,510	97.4380	5,096,971	5,231,000	5,216,654		143			4.500	4.517	AO	49,695	115,736	04/12/2023	04/15/2053
931427-AB-4	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			1	2.C FE	4,851,746	88.5200	4,293,239	4,850,000	4,851,113		(83)			4.500	4.518	MN	26,069	218,250	11/10/2014	11/18/2034
931427-AB-4	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	0		1	2.C FE	3,129,053	88.5200	2,788,393	3,150,000	3,136,335		952			4.500	4.518	MN	16,931	141,750	11/06/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP			1	2.C FE	6,998,880	83.0140	5,811,008	7,000,000	6,999,072		25			4.800	4.801	MN	40,133	336,000	11/06/2014	11/18/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	0		1	2.C FE	1,699,728	83.0140	1,411,245	1,700,000	1,699,775		6			4.800	4.801	MN	9,747	81,600	11/06/2014	11/18/2044
931427-AT-5	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	0		2	2.C FE	4,024,506	72.3490	3,653,640	5,050,000	4,046,449		16,509			4.100	5.542	AO	43,711	207,050	08/31/2022	04/15/2050
93884P-DT-4	WASHINGTON GAS LIGHT COMPANY SENIOR CORP	0		1	1.G FE	1,000,000	92.5740	925,737	1,000,000	1,000,000					5.211	5.211	MS	15,344	52,110	11/30/2010	12/03/2040
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY SENIOR CORP			1	1.G FE	22,833,000	77.0300	18,487,272	24,000,000	22,880,990		28,587			3.796	4.097	MS	268,251	911,040	04/21/2022	09/15/2046
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY SENIOR CORP	0		1	1.G FE	1,000,000	77.0300	770,303	1,000,000	1,000,000					3.796	4.097	MS	11,177	37,960	09/13/2016	09/15/2046
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP			1	1.G FE	8,779,425	75.3040	6,137,252	8,150,000	8,740,093		(14,980)			3.650	3.228	MS	87,590	297,475	04/14/2021	09/15/2049
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP	0		1	1.G FE	1,992,876	75.3040	1,393,118	1,850,000	1,983,947		(3,400)			3.650	3.228	MS	19,882	67,525	04/14/2021	09/15/2049
94106L-BB-4	WASTE MANAGEMENT INC SENIOR CORP_BND	0		2	2.A FE	56,625	90.1800	45,090	50,000	55,695		(456)			3.900	2.666	MS	650	1,950	12/02/2021	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC SENIOR CORP_BND			1	2.A FE	1,762,635	90.0190	1,575,329	1,750,000	1,760,710		(326)			4.100	4.056	MS	23,917	71,750	03/22/2017	03/01/2045
94106L-BL-2	WASTE MANAGEMENT INC SENIOR CORP_BND	0		2	1.G FE	750,074	92.8620	766,113	825,000	762,631		12,557			0.750	5.034	MN	791	3,094	08/08/2023	11/15/2025
94684@-AA-2	WELLS DAIRY INC CORP_BND				4.A	2,517,249	100.1020	2,519,816	2,517,249	2,517,249					6.420	6.506	MON	449	148,140	11/01/2005	01/18/2027
948741-AM-5	KIMCO REALTY OP LLC SENIOR CORP_BND	0		1	2.A FE	4,957,750	95.1040	4,755,215	5,000,000	4,987,550		4,471			3.250	3.350	FA	61,389	162,500	08/02/2016	08/15/2026
94973V-AH-0	ELEVANCE HEALTH INC SENIOR CORP_BND	0		1	2.B FE	766,508	106.6710	800,036	750,000	760,244		(655)			5.950	5.780	JD	1,983	44,625	07/22/2010	12/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-AN-7	ELEVANCE HEALTH INC SENIOR CORP_BND			1	2.B FE	995,610	110.2920	1,102,920	1,000,000	997,057		135			6.375	6.408	JD	2,833	63,750	06/05/2007	06/15/2037
94973V-BL-0	ELEVANCE HEALTH INC SENIOR CORP_BND			2	2.B FE	64,785	89.0930	44,547	50,000	64,237		(271)			4.850	3.343	FA	916	2,425	12/02/2021	08/15/2054
949746-NL-1	WELLS FARGO & COMPANY JRSUB CORP_BND			1	2.B FE	3,833,541	101.3570	3,547,485	3,500,000	3,781,233		(15,016)			5.950	5.095	JD	9,256	208,250	04/01/2020	12/15/2036
94974B-GU-8	WELLS FARGO & COMPANY SUB CORP_BND				2.B FE	22,464,080	88.5750	16,829,288	19,000,000	22,228,012		(88,745)			4.750	3.650	JD	60,167	902,500	03/25/2021	12/07/2046
94974B-GU-8	WELLS FARGO & COMPANY SUB CORP_BND				2.B FE	1,182,320	88.5750	885,752	1,000,000	1,169,895		(4,671)			4.750	3.650	JD	3,167	47,500	03/25/2021	12/07/2046
95000U-2F-9	WELLS FARGO & COMPANY SENIOR CORP_BND			2	1.E FE	1,390,155	95.5180	1,432,767	1,500,000	1,395,768		5,613			3.196	5.425	JD	1,864	23,970	10/16/2023	06/17/2027
95000U-2K-8	WELLS FARGO & COMPANY SENIOR CORP_BND			2	1.E FE	1,171,579	96.3000	1,192,189	1,238,000	1,181,641		10,062			2.164	4.448	FA	10,418	13,395	08/08/2023	02/11/2026
95000U-2L-6	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	3,603,160	96.6020	3,864,072	4,000,000	3,647,629		37,875			4.478	5.993	AO	43,287	179,120	10/25/2022	04/04/2031
95000U-2N-2	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	8,935,310	95.9140	9,111,783	9,500,000	8,974,631		39,321			2.188	4.723	AO	35,221	49,230	11/01/2023	04/30/2026
95000U-2Q-5	WELLS FARGO & COMPANY SENIOR CORP_BND M			2	2.A FE	9,895,400	75.5800	7,558,010	10,000,000	9,903,696		4,126			3.068	3.140	AO	51,986	306,800	01/10/2022	04/30/2041
95000U-2S-1	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	2,993,088	91.5120	3,124,220	3,414,000	3,009,616		16,528			2.393	5.445	JD	6,581	40,849	10/16/2023	06/02/2028
95000U-2U-6	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	31,744,000	87.2840	27,707,496	31,744,000	31,744,000					3.350	3.350	MS	351,521	1,063,424	02/23/2022	03/02/2033
95000U-2V-4	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	4,345,000	95.0630	4,130,483	4,345,000	4,345,000					3.526	3.526	MS	41,280	153,205	03/17/2022	03/24/2028
95000U-2X-0	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	1,446,330	98.0750	1,471,125	1,500,000	1,450,431		4,101			3.908	5.447	AO	10,747	29,310	10/16/2023	04/25/2026
95000U-2Z-5	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	36,710,000	89.9590	33,024,059	36,710,000	36,710,000					4.611	4.611	AO	310,328	1,692,698	04/18/2022	04/25/2053
95040Q-AC-8	WELLTOWER OP LLC SENIOR CORP_BND			1	2.A FE	19,129,997	98.2020	18,363,849	18,700,000	18,815,679		(79,523)			4.250	3.388	AO	198,688	794,750	01/03/2022	04/01/2026
95040Q-AJ-3	WELLTOWER OP LLC SENIOR CORP_BND			1	2.A FE	4,990,800	90.4170	4,520,830	5,000,000	4,994,248		853			3.100	3.121	JJ	71,472	155,000	08/08/2019	01/15/2030
95040Q-AP-9	WELLTOWER OP LLC SENIOR CORP_BND			2	2.A FE	21,440,285	85.4890	18,957,164	22,175,000	21,502,249		59,904			2.750	3.155	JJ	281,191	552,063	02/03/2023	01/15/2032
957576-AA-9	WESTERN & SOUTHERN FINANCIAL G SENIOR CO			1	1.F FE	31,440,610	102.2750	31,705,095	31,000,000	31,270,877		(20,954)			5.750	5.630	JJ	821,931	1,782,500	09/10/2013	07/15/2033
958102-AM-7	WESTERN DIGITAL CORPORATION SENIOR CORP_			2	3.B FE	9,867,200	98.0000	8,820,000	9,000,000	9,425,011		(220,603)			4.750	2.157	FA	161,500	427,500	12/20/2021	02/15/2026
959802-AM-1	WESTERN UNION CO/THE SENIOR CORP_BND			1	2.B FE	12,266,633	102.1150	12,531,590	12,272,000	12,268,818		105			6.200	6.219	JD	21,135	760,864	02/28/2013	06/21/2040
959802-AM-1	WESTERN UNION CO/THE SENIOR CORP_BND			1	2.B FE	3,294,151	102.1150	3,398,397	3,328,000	3,301,371		881			6.200	6.219	JD	5,732	206,336	12/02/2013	06/21/2040
960413-AS-1	WESTLAKE CORP SENIOR CORP_BND			2	2.B FE	63,707	90.9660	45,483	50,000	62,917		(389)			5.000	3.339	FA	944	2,500	12/02/2021	08/15/2046
96145D-AD-7	WRKCO INC SENIOR CORP_BND			1	2.B FE	9,996,320	94.5090	9,450,940	10,000,000	9,998,358		409			3.375	3.380	MS	99,375	352,500	02/20/2019	09/15/2027
96145D-AD-7	WRKCO INC SENIOR CORP_BND			1	2.B FE	2,998,896	94.5090	2,835,282	3,000,000	2,999,507		123			3.375	3.380	MS	29,813	105,750	02/20/2019	09/15/2027
96188#-AD-0	WETT HOLDINGS LLC SECURED CORP_BND				2.B PL	28,710,000	92.8480	26,656,776	28,710,000	28,710,000					3.540	3.556	MJSD	2,823	1,016,334	07/27/2020	12/30/2030
962166-BR-4	WEYERHAEUSER COMPANY SENIOR CORP_BND				2.B FE	70,805	116.4580	58,229	50,000	67,065		(1,834)			7.375	2.708	MS	1,086	3,688	12/02/2021	03/15/2032
962166-BX-1	WEYERHAEUSER COMPANY SENIOR CORP_BND			1	2.B FE	46,798,840	95.4930	44,881,475	47,000,000	46,877,841		18,080			4.000	4.050	MN	240,222	1,880,000	02/22/2019	11/15/2029
962166-CB-8	WEYERHAEUSER COMPANY SENIOR CORP_BND			2	2.B FE	8,033,246	81.9310	6,697,859	8,175,000	8,037,793		2,550			4.000	4.101	MS	101,733	327,000	02/23/2022	03/09/2052
963320-AR-7	WHIRLPOOL CORPORATION SENIOR CORP_BND			1	2.B FE	3,995,720	99.6380	3,985,516	4,000,000	3,999,915		501			4.000	4.013	MS	53,333	160,000	02/21/2014	03/01/2024
963320-AX-4	WHIRLPOOL CORPORATION SENIOR CORP_BND			2	2.B FE	12,858,335	84.1790	8,838,837	10,500,000	12,743,430		(53,763)			4.600	3.357	MN	61,717	483,000	10/25/2021	05/15/2050
963320-AX-4	WHIRLPOOL CORPORATION SENIOR CORP_BND			2	2.B FE	62,972	84.1790	42,090	50,000	62,355		(304)			4.600	3.357	MN	294	2,300	12/02/2021	05/15/2050
96332H-CG-2	WHIRLPOOL CORPORATION SENIOR CORP_BND				2.B FE	12,241,800	89.6730	8,967,300	10,000,000	12,097,361		(74,718)			5.150	3.623	MS	171,667	515,000	01/07/2022	03/01/2043
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND				1.E	12,541,055	78.8000	9,882,351	12,541,055	12,541,055					4.090	4.090	MON	22,797	512,929	09/30/2014	09/15/2044
969457-CK-4	WILLIAMS COMPANIES INC SENIOR CORP_BND			2	2.B FE	1,459,650	102.0770	1,531,160	1,500,000	1,461,221		1,571			5.300	5.947	FA	31,138		10/16/2023	08/15/2028
96949L-AB-1	WILLIAMS COMPANIES INC SENIOR CORP_BND			1	2.B FE	490,820	98.2500	491,250	500,000	498,209		993			4.000	4.220	MS	5,889	20,000	05/05/2015	09/15/2025
970648-AF-8	WILLIS NORTH AMERICA INC SENIOR CORP_BND			1	2.B FE	5,994,840	99.1910	5,951,442	6,000,000	5,999,692		809			3.600	3.614	MN	27,600	216,000	05/11/2017	05/15/2024
970648-AH-4	WILLIS NORTH AMERICA INC SENIOR CORP_BND			2	2.B FE	5,047,431	92.8150	3,610,484	3,890,000	4,987,467		(29,080)			5.050	3.341	MS	57,842	196,445	11/19/2021	09/15/2048
970648-AJ-0	WILLIS NORTH AMERICA INC SENIOR CORP_BND			1	2.B FE	24,744,360	89.4330	22,358,125	25,000,000	24,844,349		24,506			2.950	3.069	MS	217,153	737,500	09/17/2019	09/15/2029
976826-BE-6	WISCONSIN POWER AND LIGHT COMP SENIOR CO			1	2.A FE	1,201,800	110.9390	1,109,388	1,000,000	1,134,659		(6,763)			6.375	5.000	FA	24,083	63,750	10/13/2010	08/15/2037
976826-BK-2	WISCONSIN POWER AND LIGHT COMP SENIOR CO			1	2.A FE	20,812,002	81.7500	17,003,979	20,800,000	20,809,587		(310)			4.100	4.098	AO	180,036	852,800	10/06/2014	10/15/2044
976826-BK-2	WISCONSIN POWER AND LIGHT COMP SENIOR CO			1	2.A FE	4,196,388	81.7500	3,433,496	4,200,000	4,197,080		88			4.100	4.098	AO	36,353	172,200	10/06/2014	10/15/2044
976826-BP-1	WISCONSIN POWER AND LIGHT COMP SENIOR CO			2	2.A FE	49,467	81.8680	40,934	50,000	49,571		51			1.950	2.071	MS	284	975	12/02/2021	09/16/2031
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO			2	1.F FE	11,529,095	66.8090	7,716,382	11,550,000	11,530,143		460			2.850	2.859	JD	27,431	329,175	11/10/2021	12/01/2051
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO			2	1.F FE	50,893	66.8090	33,404	50,000	50,852		(21)			2.850	2.859	JD	119	1,425	12/02/2021	12/01/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
980745-G#-4	WOODWARD INC CORP_BND				2.C	2,000,000	96.4560	1,929,120	2,000,000	2,000,000					4.610	4.610	MN	7,939	92,200	05/31/2018	05/30/2033
980745-G*-8	WOODWARD INC CORP_BND				2.C	5,000,000	97.1560	4,857,800	5,000,000	5,000,000					4.410	4.410	MN	18,988	220,500	05/31/2018	05/30/2029
980745-G@-6	WOODWARD INC CORP_BND				2.C	4,000,000	97.2960	3,891,840	4,000,000	4,000,000					4.460	4.460	MN	15,362	178,400	05/31/2018	05/30/2030
983024-AL-4	WYETH LLC SENIOR CORP_BND			1	1.F FE	11,654,062	110.0280	12,699,443	11,542,000	11,647,728		(5,556)			6.000	5.921	FA	261,619	692,520	08/20/2013	02/15/2036
98385X-AM-8	XTO ENERGY INC SENIOR CORP_BND			1	1.D FE	752,628	116.4540	698,721	600,000	701,912		(5,134)			6.750	5.011	FA	16,875	40,500	11/15/2010	08/01/2037
98389B-AR-1	XCEL ENERGY INC SENIOR CORP_BND			1	2.A FE	4,196,333	97.4700	4,239,954	4,350,000	4,266,135		55,980			3.300	3.756	JD	11,963	143,550	03/03/2016	06/01/2025
98419M-AK-6	XYLEM INC SENIOR CORP_BND			1	2.B FE	26,430,617	84.2860	21,998,750	26,100,000	26,384,082		(7,565)			4.375	4.320	MN	190,312	1,141,875	01/17/2017	11/01/2046
98419M-AK-6	XYLEM INC SENIOR CORP_BND			1	2.B FE	6,868,073	84.2860	5,815,762	6,900,000	6,872,329		646			4.375	4.320	MN	50,313	301,875	10/04/2016	11/01/2046
98419M-AL-4	XYLEM INC SENIOR CORP_BND			2	2.B FE	50,024	85.6530	42,826	50,000	50,020		(3)			2.250	2.244	JJ	472	1,125	12/02/2021	01/30/2031
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B			2	2.B FE	50,176	85.5540	42,777	50,000	50,142		(17)			2.600	2.558	MN	134	1,300	12/02/2021	11/24/2031
98978V-AH-6	ZOETIS INC SENIOR CORP_BND			1	2.A FE	4,811,573	95.5580	4,347,907	4,550,000	4,771,344		(7,640)			4.700	4.314	FA	89,104	213,850	03/05/2018	02/01/2043
98978V-AH-6	ZOETIS INC SENIOR CORP_BND			1	2.A FE	1,535,567	95.5580	1,385,597	1,450,000	1,522,379		(2,501)			4.700	4.314	FA	28,396	68,150	03/02/2018	02/01/2043
98978V-AM-5	ZOETIS INC SENIOR CORP_BND			1	2.A FE	7,654,416	85.2800	6,566,529	7,700,000	7,660,096		998			3.950	3.984	MS	92,090	304,150	09/05/2017	09/12/2047
98978V-AM-5	ZOETIS INC SENIOR CORP_BND			1	2.A FE	2,286,384	85.2800	1,961,431	2,300,000	2,288,081		298			3.950	3.984	MS	27,507	90,850	09/05/2017	09/12/2047
98978V-AP-8	ZOETIS INC SENIOR CORP_BND			2	2.A FE	64,817	90.5530	45,276	50,000	64,004		(399)			4.450	2.839	FA	810	2,225	12/02/2021	08/20/2048
BMS231-DA-5	BMW US CAPITAL LLC SENIOR CORP_BND			2	1.F FE	5,414,747	101.7710	5,648,296	5,550,000	5,420,036		5,290			5.050	5.633	FA	108,996		10/16/2023	08/11/2028
BMS28Q-EW-6	AP FIDES HOLDINGS I LLC APFIDESHOLDINGSI				2.B Z	21,193,330	104.3320	22,243,390	21,319,745	21,319,745				126,415	6.000	6.000	OCT	234,517		11/28/2023	10/31/2048
BRTJCW-78-0	BAYER US FINANCE II LLC SENIOR CORP_BND			2	2.B FE	5,423,852	94.6030	5,542,784	5,859,000	5,438,989		15,137			4.375	6.072	JD	11,393	128,166	10/16/2023	12/15/2028
BRYPAN-SJ-5	NSA OP LP SENIOR CORP_BND				2.A FE	6,900,000	103.0890	7,113,141	6,900,000	6,900,000					6.550	6.550	AO	107,966		09/21/2023	10/05/2028
G5814#-AA-2	MARI BOYLE LTD CORP_BND				2.C PL	7,193,646	100.8360	7,253,785	7,193,646	7,193,646					5.580	5.580	MJSD	1,115	401,405	09/26/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD CORP_BND				2.C PL	7,193,646	100.8360	7,253,784	7,193,646	7,193,646					5.580	5.580	MJSD	1,115	401,405	09/26/2018	06/30/2031
000000-00-0	COLIDIM SA SECURED CORP_BND				3.B FE	4,523,894	96.8280	4,380,395	4,523,884	4,523,884					8.000	7.999	JD	17,090	366,937	06/29/2018	06/30/2033
G8090*-AC-1	MESTAMO MARINE LTD CORP_BND				2.C	15,000,000	87.7580	13,163,700	15,000,000	15,000,000					3.830	3.830	MS	191,500	574,500	02/27/2020	03/01/2035
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND				2.C PL	508,442	93.7500	476,664	508,442	508,442					5.620	5.660	MJSD	79	28,574	11/26/2019	11/26/2027
Q6518#-AB-6	NSW PORTS CORP_BND				2.B FE	8,000,000	96.4690	7,717,520	8,000,000	8,000,000					3.440	3.440	AO	47,396	275,200	04/29/2015	04/29/2027
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND				1.G PL	3,884,713	95.9830	3,766,129	3,923,736	3,900,924		2,364			5.300	5.502	MON	578	207,958	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SENIOR CORP_BND				1.G PL	3,912,998	96.2230	3,803,224	3,952,523	3,929,428		2,495			5.360	5.519	MON	588	211,855	06/24/2016	04/30/2031
008474-C#-3	AGNICO EAGLE MINES LTD CORP_BND		A		2.A FE	1,000,000	97.5860	975,860	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025
008474-E*-5	AGNICO EAGLE MINES LTD CORP_BND		A		2.A FE	2,000,000	97.1380	1,942,760	2,000,000	2,000,000					4.380	4.380	AO	20,927	87,600	04/05/2018	04/05/2028
008474-F@-2	AGNICO EAGLE MINES LTD CORP_BND		A		2.A FE	6,000,000	84.0590	5,043,540	6,000,000	6,000,000					2.880	2.880	AO	40,320	172,800	04/07/2020	04/07/2032
008916-AC-2	AGRIUM INC SENIOR CORP_BND		A	1	2.B FE	2,650,956	104.9040	2,376,073	2,265,000	2,370,885		(30,341)			7.800	6.113	FA	73,613	176,670	02/09/2011	02/01/2027
013716-AU-9	RIO TINTO ALCAN INC SENIOR CORP_BND		A	1	1.F FE	1,395,800	109.6930	1,535,702	1,400,000	1,397,621		169			6.125	6.148	JD	3,811	85,750	09/24/2009	12/15/2033
015644-A#-4	ALGOMA CENTRAL CORP CORP_BND		A		2.B PL	8,000,000	88.5740	7,085,920	8,000,000	8,000,000					3.370	3.370	JD	15,727	269,600	12/10/2020	12/10/2027
01626P-AG-1	ALIMENTATION COUCHE-TARD INC SENIOR CORP		A	1	2.A FE	26,556,908	83.3750	20,627,809	24,741,000	26,461,011		(48,981)			4.500	4.081	JJ	479,357	1,113,345	04/21/2022	07/26/2047
01626P-AG-1	ALIMENTATION COUCHE-TARD INC SENIOR CORP		A	1	2.A FE	4,855,828	83.3750	4,002,000	4,800,000	4,849,087		(1,231)			4.500	4.081	JJ	93,000	216,000	02/09/2018	07/26/2047
01626P-AM-8	ALIMENTATION COUCHE-TARD INC SENIOR CORP		A	1	2.A FE	7,388,816	89.3900	6,584,460	7,366,000	7,381,173		(2,510)			2.950	2.910	JJ	94,162	217,297	09/24/2020	01/25/2030
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC SENIOR CORP		A	2	2.A FE	53,655	73.6350	36,818	50,000	53,492		(81)			3.625	3.234	MN	242	1,813	12/02/2021	05/13/2051
06367W-B8-5	BANK OF MONTREAL SENIOR CORP_BND		A		1.F FE	775,874	95.9360	791,468	825,000	786,808		10,933			1.850	5.502	MN	2,544	7,631	08/08/2023	05/01/2025
06368B-GS-1	BANK OF MONTREAL SUB CORP_BND		A	2	2.A FE	53,530	91.9880	45,994	50,000	52,377		(565)			3.803	2.532	JD	85	1,902	12/02/2021	12/15/2032
06368D-H7-2	BANK OF MONTREAL SUB CORP_BND		A	2	2.A FE	16,305,000	81.1630	13,233,562	16,305,000	16,305,000					3.088	3.088	JJ	239,162	503,498	01/05/2022	01/10/2037
06368L-GU-4	BANK OF MONTREAL SENIOR CORP_BND		A		1.F FE	206,072	99.9250	206,845	207,000	206,351		279			5.200	5.545	JD	568	5,382	08/08/2023	12/12/2024
067901-AA-6	BARRICK GOLD CORP SENIOR CORP_BND		A	1	2.A FE	1,440,435	102.7320	1,540,976	1,500,000	1,463,112		2,332			5.800	6.113	MN	11,117	87,000	03/08/2010	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO SENIOR CORP_BND		A	1	2.A FE	3,126,737	103.5610	3,365,739	3,250,000	3,173,863		4,818			5.800	6.098	MN	24,086	188,500	03/08/2010	11/15/2034
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA SENIOR CO		A	1	2.A FE	20,800,000	89.8110	18,680,709	20,800,000	20,800,000					4.464	4.464	AO	232,128	928,512	03/26/2018	04/01/2048
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA SENIOR CO		A	1	2.A FE	4,200,000	89.8110	3,772,066	4,200,000	4,200,000					4.464	4.464	AO	46,872	187,488	03/26/2018	04/01/2048
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANA SENIOR CO		A	2	2.A FE	715,800	85.7290	581,239	678,000	714,221		(861)			4.300	3.958	JJ	12,309	29,154	03/09/2022	07/29/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANA SENIOR CO		A	2	2.A FE	62,326,876	77.4350	48,679,387	62,865,000	62,345,846		10,076			3.650	3.697	FA	866,839	2,294,573	02/08/2022	08/15/2052
11271L-AB-8	BROOKFIELD FINANCE INC SENIOR CORP_BND		A	1	1.G FE	15,182,580	87.3290	12,226,032	14,000,000	15,094,849		(28,491)			4.700	4.183	MS	184,606	658,000	03/11/2021	09/20/2047
11271L-AB-8	BROOKFIELD FINANCE INC SENIOR CORP_BND		A	1	1.G FE	1,039,820	87.3290	873,288	1,000,000	1,036,259		(878)			4.700	4.183	MS	13,186	47,000	07/23/2019	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC SENIOR CORP_BND		A	1	1.G FE	1,993,080	95.6180	1,912,350	2,000,000	1,996,871		696			3.900	3.942	JJ	33,800	78,000	01/11/2018	01/25/2028
124765-G@-1	CAE INC CORP_BND		A		2.C FE	11,000,000	93.2050	10,252,550	11,000,000	11,000,000					4.720	4.720	MS	155,760	519,200	03/13/2019	03/13/2034
124900-AB-7	CCL INDUSTRIES INC SENIOR CORP_BND 144A		A	1	2.B FE	23,881,680	94.8360	22,760,712	24,000,000	23,963,674		12,423			3.250	3.308	AO	195,000	780,000	09/15/2016	10/01/2026
12532H-AF-1	CGI INC SENIOR CORP_BND		A	2	2.A FE	48,522	81.7230	40,862	50,000	48,745		145			2.300	2.663	MS	342	1,150	06/09/2022	09/14/2031
125491-AP-5	CI FINANCIAL CORP SENIOR CORP_BND		A	2	2.B FE	10,912,545	58.7550	5,934,205	10,100,000	10,877,285		(16,726)			4.100	3.649	JD	18,404	414,100	10/25/2021	06/15/2051
136375-BL-5	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	4,485,711	112.5930	4,954,083	4,400,000	4,479,639		(5,142)			6.250	6.093	FA	114,583	275,000	11/30/2010	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	1,137,330	112.2550	1,122,546	1,000,000	1,088,726		(4,973)			6.200	5.220	JD	5,167	62,000	11/18/2010	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	4,690,048	113.2120	4,245,465	3,750,000	4,462,602		(36,627)			6.375	4.509	MN	30,547	239,063	02/01/2019	11/15/2037
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	15,285,035	91.1590	12,909,966	14,162,000	15,051,080		(30,130)			4.500	4.047	MN	95,594	637,290	02/25/2015	11/07/2043
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	2,213,900	91.1590	1,914,343	2,100,000	2,190,307		(2,991)			4.500	4.047	MN	14,175	94,500	09/19/2014	11/07/2043
136375-CK-6	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	9,891,400	76.7400	7,674,010	10,000,000	9,909,368		2,682			3.200	3.257	FA	132,444	320,000	07/28/2016	08/02/2046
136375-CP-5	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	2	1.F FE	57,303	83.1520	41,576	50,000	56,891		(203)			3.650	2.844	FA	750	1,825	12/02/2021	02/03/2048
13645R-AE-4	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	1	2.B FE	526,925	105.0090	525,046	500,000	514,938		(1,229)			5.750	5.335	MS	8,465	28,750	10/07/2010	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	1	2.B FE	1,777,848	106.9290	1,764,335	1,650,000	1,740,455		(4,672)			5.950	5.362	MN	12,545	98,175	12/02/2021	05/15/2037
13645R-AT-1	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	1	2.B FE	750,908	97.4470	730,854	750,000	750,090		(111)			3.700	3.684	FA	11,563	27,750	07/29/2015	02/01/2026
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	2	2.B FE	1,336,815	92.1390	1,382,091	1,500,000	1,346,658		9,843			1.750	5.595	JD	2,115	13,125	10/16/2023	12/02/2026
13645R-BG-8	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	2	2.B FE	7,351,424	88.9720	6,575,046	7,390,000	7,354,443		1,474			3.000	3.035	JD	17,859	221,700	11/17/2021	12/02/2041
13648T-AH-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	2	2.B FE	60,536	82.3190	41,159	50,000	60,465		(70)			4.200	3.306	MN	268	1,202	03/31/2023	11/15/2069
13805Q-A@-1	CANPOTEX LTD CORP_BND		A		1.G	4,000,000	95.0610	3,802,440	4,000,000	4,000,000					3.860	3.860	JD	77,629	77,200	01/08/2015	01/08/2029
15135U-AP-4	CENOVUS ENERGY INC SENIOR CORP_BND		A	2	2.B FE	1,930,535	95.8530	1,917,058	2,000,000	1,933,124		2,589			5.250	5.607	JD	4,667	105,000	04/06/2023	06/15/2037
29103D-AM-8	EMERA US FINANCE LP SENIOR CORP_BND			1	2.C FE	12,163,544	82.0670	10,053,195	12,250,000	12,175,124		1,826			4.750	4.789	JD	25,861	581,875	01/17/2017	06/15/2046
29103D-AM-8	EMERA US FINANCE LP SENIOR CORP_BND		A	1	2.C FE	2,790,919	82.0670	2,297,873	2,800,000	2,792,926		118			4.750	4.789	JD	5,911	133,000	12/02/2021	06/15/2046
29250N-AH-8	ENBRIDGE INC SENIOR CORP_BND		A	1	2.A FE	4,609,220	98.9640	4,354,420	4,400,000	4,417,995		(93,537)			3.500	1.346	JD	8,983	154,000	12/07/2021	06/10/2024
292766-A#-9	ENERPLUS CORP CORP_BND		A		2.B	3,600,000	99.2400	3,572,640	3,600,000	3,600,000					4.400	4.400	MN	20,240	158,400	05/15/2012	05/15/2024
30606T-AA-9	FALCON HOLDING ACQUISITION COR FALCONHOL		A	2	2.C PL	16,184,503	88.9630	13,493,554	15,167,602	15,167,602				406,910	6.125	6.125	JD	2,581	927,383	10/15/2021	06/30/2031
318069-A@-0	FINNING INTERNATIONAL INC SENIOR CORP_BN		A		2.A FE	15,000,000	99.8860	14,982,900	15,000,000	15,000,000					4.080	4.080	JJ	275,400	612,000	01/19/2012	01/19/2024
559222-AR-5	MAGNA INTERNATIONAL INC SENIOR CORP_BND		A	1	1.G FE	33,678,318	98.4470	34,456,275	35,000,000	34,209,645		418,283			4.150	4.625	AO	363,125	1,452,500	09/22/2015	10/01/2025
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR CORP_BND		A	1	1.G FE	20,414,895	101.4420	19,725,300	19,445,000	20,170,136		(896,382)			5.375	4.876	MS	339,680	1,045,169	02/28/2017	03/04/2046
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR CORP_BND		A	1	1.G FE	2,744,994	101.4420	2,997,596	2,955,000	2,748,043		(197,633)			5.375	4.876	MS	51,620	158,831	03/01/2016	03/04/2046
63307C-AC-5	NATIONAL BANK OF CANADA SENIOR CORP_BND		A		1.F FE	20,000,000	96.9430	19,388,564	20,000,000	20,000,000					3.100	3.100	JJ	272,111	620,000	01/16/2013	01/23/2026
67077M-AD-0	NUTRIEN LTD SENIOR CORP_BND		A	1	2.B FE	2,541,096	97.1210	2,476,593	2,550,000	2,548,267		1,341			3.000	3.056	AO	19,125	76,500	04/10/2018	04/01/2025
67077M-AF-5	NUTRIEN LTD SENIOR CORP_BND		A	1	2.B FE	305,634	104.5790	313,737	300,000	304,499		(230)			5.875	5.709	JD	1,469	17,625	04/10/2018	12/01/2036
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND		A	1	2.B FE	2,441,062	98.1310	2,551,414	2,600,000	2,467,600		21,342			4.200	4.984	AO	27,300	109,200	03/20/2019	04/01/2029
67077M-AU-2	NUTRIEN LTD SENIOR CORP_BND		A	2	2.B FE	67,603	93.5540	46,777	50,000	66,697		(445)			5.000	3.065	AO	625	2,500	12/02/2021	04/01/2049
683715-AC-0	OPEN TEXT CORP SENIOR CORP_BND 144A		A	1	3.C FE	1,000,000	92.1250	921,250	1,000,000	1,000,000					3.875	3.875	FA	14,639	38,750	02/03/2020	02/15/2028
716442-AH-1	SUNCOR ENERGY INC SENIOR CORP_BND		A	1	2.A FE	3,318,195	97.2310	3,123,053	3,212,000	3,304,737		(8,234)			5.350	4.945	JJ	79,238	171,842	05/07/2019	07/15/2033
71644E-AG-7	SUNCOR ENERGY INC SENIOR CORP_BND		A	1	2.A FE	16,386,760	102.2440	14,948,029	14,620,000	15,754,144		(73,444)			5.950	5.190	MN	111,153	869,890	03/19/2014	05/15/2035
71644E-AG-7	SUNCOR ENERGY INC SENIOR CORP_BND		A	1	2.A FE	1,741,051	102.2440	1,948,765	1,906,000	1,751,950		8,637			5.950	5.190	MN	14,491	113,407	03/05/2010	05/15/2035
725906-AN-1	BARRICK GOLD CORP SENIOR CORP_BND		A	1	2.A FE	1,151,940	110.3630	1,103,634	1,000,000	1,095,808		(5,710)			6.450	5.344	AO	13,617	64,500	08/17/2010	10/15/2035
775109-BG-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		A	1	2.C FE	3,478,930	83.4670	2,921,356	3,500,000	3,481,270		433			4.300	4.336	FA	56,856	150,500	02/05/2018	02/15/2048
775109-BG-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		A	1	2.C FE	1,490,970	83.4670	1,252,010	1,500,000	1,491,973		186			4.300	4.336	FA	24,367	64,500	02/05/2018	02/15/2048
775109-BP-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		A	2	2.C FE	12,426,480	76.1790	9,141,504	12,000,000	12,405,502		(9,799)			3.700	3.498	MN	56,733	444,000	10/12/2021	11/15/2049
775109-BS-9	ROGERS COMMUNICATIONS INC CORP_BND 144A		A	2	3.B FE	10,000,000	95.7500	9,575,000	10,000,000	10,000,000					5.250	5.250	MS	154,583	525,000	02/03/2022	03/15/2082
775109-CH-2	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		A	1	2.C FE	10,196,874	92.1170	10,593,455	11,500,000	10,248,919		52,045			3.800	5.463	MS	128,672	218,500	07/25/2023	03/15/2032
775109-CK-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		A	1	2.C FE	6,311,481	87.3860	5,574,359	6,379,000	6,312,298		818			4.550	4.617	MS	85,461	145,122	07/27/2023	03/15/2052
775109-CK-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		A	1	2.C FE	2,444,845	87.3860	2,159,311	2,471,000	2,445,162		317			4.550	4.617	MS	33,105	56,215	07/27/2023	03/15/2052
78008S-WJ-1	ROYAL BANK OF CANADA SENIOR CORP_BND		A	2	1.D FE	5,000,000	88.0340	4,401,705	5,000,000	5,000,000					3.750	3.750	FA	70,833	187,500	02/08/2013	02/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78015K-7H-1	ROYAL BANK OF CANADA SENIOR CORP_BND	0	A		1.E FE	1,176,118	94.8120	1,199,372	1,265,000	1,194,660		18,542			1.150	5.205	JD	849	7,274	08/08/2023	06/10/2025
78016E-YH-4	ROYAL BANK OF CANADA SENIOR CORP_BND	0	A		1.E FE	50,234	83.9960	41,998	50,000	50,189		(22)			2.300	2.247	MN	185	1,150	12/02/2021	11/03/2031
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP_BND	0	A	1	2.A FE	3,020,370	104.9570	3,148,719	3,000,000	3,012,661		(807)			5.950	5.897	JD	14,875	178,500	01/11/2010	12/01/2034
878742-AE-5	TECK RESOURCES LTD SENIOR CORP_BND	0	A	1	2.C FE	233,463	104.1970	260,491	250,000	239,631		568			6.125	6.639	AO	3,828	15,313	04/10/2006	10/01/2035
878742-AW-5	TECK RESOURCES LTD SENIOR CORP_BND		A	1	2.C FE	9,487,785	103.2800	8,757,094	8,479,000	9,249,672		(26,974)			6.250	5.426	JJ	244,360	529,938	06/28/2012	07/15/2041
878742-BG-9	TECK RESOURCES LTD SENIOR CORP_BND	0	A	1	2.C FE	1,492,911	93.1880	1,397,823	1,500,000	1,494,991		659			3.900	3.958	JJ	26,975	58,500	11/06/2020	07/15/2030
87971M-BD-4	TELUS CORPORATION SENIOR CORP_BND	0	A	1	2.B FE	34,121,016	94.2210	32,412,093	34,400,000	34,307,171		27,996			2.800	2.891	FA	361,200	963,200	09/14/2016	02/16/2027
87971M-BK-8	TELUS CORPORATION SENIOR CORP_BND	0	A	2	2.B FE	62,275	83.4700	41,735	50,000	61,642		(311)			4.300	2.972	JD	96	2,150	12/02/2021	06/15/2049
87971M-BW-2	TELUS CORPORATION SENIOR CORP_BND	0	A	2	2.B FE	13,804,351	89.2310	12,784,183	14,327,000	13,881,041		44,428			3.400	3.839	MN	64,949	487,118	03/25/2022	05/13/2032
884903-AY-1	THOMSON REUTERS CORPORATION SENIOR CORP_	0	A	1	2.A FE	17,064,192	102.9680	15,960,102	15,500,000	16,536,751		(66,212)			5.500	4.737	FA	322,056	852,500	01/31/2018	08/15/2035
89114T-ZD-7	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	0	A		1.E FE	981,289	91.8340	1,010,174	1,100,000	997,011		15,722			1.200	5.375	JD	1,027	6,600	08/08/2023	06/03/2026
89115A-2K-7	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	0	A		1.E FE	206,420	100.5670	208,174	207,000	206,518		98			5.103	5.226	JJ	5,047		08/08/2023	01/09/2026
891160-MJ-9	TORONTO-DOMINION BANK/THE SUB CORP_BND	0	A	2	1.F FE	3,296,341	95.9810	3,132,820	3,264,000	3,273,085		(7,284)			3.625	3.388	MS	34,839	118,320	12/02/2021	09/15/2031
89346D-AE-7	TRANSALTA CORP SENIOR CORP_BND	0	A	1	3.A FE	1,003,321	99.1250	991,250	1,000,000	1,003,321					6.500	6.466	MS	19,139		10/11/2023	03/15/2040
893526-DF-7	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	0	A	1	2.B FE	1,734,403	100.7310	1,863,524	1,850,000	1,743,342		7,204			5.600	6.102	MS	26,188	103,600	07/28/2010	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	0	A	1	2.B FE	23,472,335	105.3150	21,063,020	20,000,000	23,171,855		(138,847)			6.100	4.649	JD	101,667	1,220,000	11/16/2022	06/01/2040
89352H-AB-5	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		A	1	2.B FE	6,827,880	102.5770	6,154,596	6,000,000	6,660,099		(39,393)			5.850	4.658	MS	103,350	351,000	05/09/2019	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	0	A	1	2.B FE	1,153,820	106.7340	1,067,335	1,000,000	1,123,632		(6,129)			6.200	4.952	AO	13,089	62,000	06/28/2018	10/15/2037
89352H-AM-1	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		A	1	2.B FE	4,977,400	94.8190	4,740,965	5,000,000	4,985,968		1,058			4.625	4.660	MS	77,083	231,250	02/25/2014	03/01/2034
89352H-AX-7	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	0	A	2	2.B FE	4,201,700	92.6610	4,633,055	5,000,000	4,205,869		4,169			4.750	6.463	MN	30,347		11/15/2023	05/15/2038
89352H-AZ-2	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	0	A	2	2.B FE	997,280	95.3020	953,020	1,000,000	997,468		48			5.100	5.118	MS	15,017	51,000	10/10/2018	03/15/2049
94106B-AA-9	WASTE CONNECTIONS INC SENIOR CORP_BND	0	A	1	2.A FE	1,499,865	89.7560	1,346,340	1,500,000	1,499,918		12			2.600	2.601	FA	16,250	39,000	01/21/2020	02/01/2030
94106B-AD-3	WASTE CONNECTIONS INC SENIOR CORP_BND	0	A	2	2.A FE	49,960	70.5890	35,294	50,000	49,962		1			2.950	2.954	JJ	680	1,475	12/02/2021	01/15/2052
952845-AE-5	WEST FRASER TIMBER CO. LTD SENIOR CORP_B	0	A	1	2.C FE	3,000,000	98.3270	2,949,795	3,000,000	3,000,000					4.350	4.350	AO	27,550	130,500	10/07/2014	10/15/2024
97263C-AA-9	WILTON RE LTD SUB CORP_BND 144A	0	A	2	3.A FE	1,800,000	88.5440	1,593,794	1,800,000	1,800,000					6.000	6.000	AO	20,700	108,000	10/15/2020	12/31/2079
98417E-AC-4	GLENCORE FINANCE CANADA LTD SENIOR CORP_	0	A	1	2.A FE	1,550,385	110.4690	1,657,041	1,500,000	1,536,089		(1,549)			6.900	6.632	MN	13,225	103,500	06/07/2010	11/15/2037
C4861*-AL-1	IRVING OIL LTD CORP_BND		A		2.C PL	15,000,000	98.7720	14,815,800	15,000,000	15,000,000					5.060	5.060	FA	301,492	759,000	08/08/2013	08/08/2025
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LTD P MOSAICFST		A		2.A PL	5,500,000	99.9070	5,494,885	5,500,000	5,500,000					6.160	6.151	MS	112,933	224,926	01/03/2023	08/30/2025
PPEUBC-YB-8	LIEVRE POWER HOLDINGS LP SENIOR CORP_BND	0			2.B FE	31,246,338	82.2010	24,935,949	30,335,204	30,335,204				813,819	4.046	4.063	MJSD	3,363	1,210,825	12/29/2021	12/31/2061
00084D-AV-2	ABN AMRO BANK NV SUB CORP_BND 144A		D	2	2.B FE	25,000,000	79.2900	19,822,400	25,000,000	25,000,000					3.324	3.323	MS	249,300	831,000	12/06/2021	03/13/2037
00131L-2B-0	AIA GROUP LTD SENIOR CORP_BND 144A		D		1.E FE	34,223,447	95.1250	30,821,451	32,401,000	33,879,839		(44,114)			4.875	4.528	MS	482,640	1,579,549	09/23/2014	03/11/2044
00182E-BN-8	ANZ NEW ZEALAND INTL LTD LOND SENIOR CO	0	D		1.E FE	1,996,900	91.4750	1,829,500	2,000,000	1,998,441		616			1.250	1.282	JD	625	25,000	06/15/2021	06/22/2026
00185A-AB-0	AON PLC SENIOR CORP_BND		D	1	2.A FE	3,783,680	80.8270	3,233,092	4,000,000	3,827,632		5,610			4.250	4.593	JD	8,972	170,000	08/20/2014	12/12/2042
00185A-AB-0	AON PLC SENIOR CORP_BND	0	D	1	2.A FE	472,960	80.8270	404,137	500,000	478,454		701			4.250	4.593	JD	1,122	21,250	08/20/2014	12/12/2042
00185A-AH-7	AON PLC SENIOR CORP_BND	0	D	1	2.A FE	1,121,930	91.4860	914,858	1,000,000	1,104,410		(3,151)			4.750	4.007	MN	6,069	47,500	11/07/2017	05/15/2045
00205G-AB-3	APA INFRASTRUCTURE LTD SENIOR CORP_BND 1	0	D	1	2.B FE	649,318	98.4880	640,172	650,000	649,900		78			4.200	4.213	MS	7,432	27,300	03/16/2015	03/23/2025
00217G-AA-1	APTIV PLC SENIOR CORP_BND	0	D		2.B FE	1,500,000	96.5340	1,448,012	1,500,000	1,500,000					2.396	2.396	FA	13,278	35,940	02/09/2022	02/18/2025
00217G-AC-7	APTIV PLC SENIOR CORP_BND	0	D	2	2.B FE	10,253,091	78.4120	8,686,426	11,078,000	10,274,418		12,688			4.150	4.365	MN	76,623	459,737	04/19/2022	05/01/2052
00217G-AC-7	APTIV PLC SENIOR CORP_BND		D	2	2.B FE	20,645,281	78.4120	16,464,063	20,997,000	20,653,335		4,998			4.150	4.365	MN	145,229	871,376	04/19/2022	05/01/2052
00774M-AN-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B	0	D	2	2.B FE	10,320,800	101.2200	9,109,818	9,000,000	9,561,758		(376,288)			6.500	2.120	JJ	269,750	585,000	12/20/2021	07/15/2025
00774M-AW-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		D	2	2.B FE	2,690,095	90.9800	2,451,922	2,695,000	2,691,509		662			3.000	3.029	AO	13,924	80,850	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		D	2	2.B FE	3,566,539	86.9240	3,111,872	3,580,000	3,568,924		1,176			3.300	3.344	JJ	49,553	118,140	10/21/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B	0	D	2	2.B FE	13,853,816	85.7270	11,770,276	13,730,000	13,834,995		(9,203)			3.400	3.306	AO	80,397	466,820	11/19/2021	10/29/2033
007924-AJ-2	AEGON LTD SUB CORP_BND	0	D	2	2.C FE	1,000,000	95.0000	950,000	1,000,000	1,000,000					5.500	5.500	AO	12,222		10/11/2023	04/11/2048
008685-AB-5	AHOLD FINANCE USA LLC SENIOR CORP_BND	0	C	1	2.A FE	2,935,495	110.4540	3,313,608	3,000,000	2,945,758		8,063			6.875	7.085	MN	34,375	206,250	01/13/2011	05/01/2029
00913R-AE-6	AIR LIQUIDE FINANCE SA SENIOR CORP_BND 1		D	1	1.F FE	23,437,000	81.7830	19,627,992	24,000,000	23,515,758		12,962			3.500	3.624	MS	219,333	840,000	02/28/2017	09/27/2046
00913R-AE-6	AIR LIQUIDE FINANCE SA SENIOR CORP_BND 1	0	D	1	1.F FE	997,970	81.7830	817,833	1,000,000	998,287		49			3.500	3.624	MS	9,139	35,000	09/22/2016	09/27/2046
00913R-AF-3	AIR LIQUIDE FINANCE SA SENIOR CORP_BND 1	0	D	1	1.F FE	24,752,000	90.0770	22,519,300	25,000,000	24,851,770		24,061			2.250	2.362	MS	173,438	562,500	09/05/2019	09/10/2029
01273P-AB-8	ALBEMARLE WODGINA PTY LTD SENIOR CORP_BN	0	D	1	2.B FE	14,965,261	88.8890	13,333,305	15,000,000	14,977,144		3,441			3.450	3.479	MN	66,125	517,500	07/23/2020	11/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01609W-AT-9	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	0	D	1	1.E FE	5,438,464	94.8400	5,612,613	5,918,000	5,459,863		21,399			3.400	5.623	JD	13,973	100,606	10/16/2023	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN		D	1	1.E FE	21,776,024	86.4120	18,837,751	21,800,000	21,785,462		(382)			4.000	3.852	JD	60,556	872,000	07/24/2019	12/06/2037
01609W-AU-6	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	0	D	1	1.E FE	5,453,550	86.4120	4,320,585	5,000,000	5,403,654		(23,629)			4.000	3.852	JD	13,889	200,000	11/03/2021	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY SENIOR CO	0	D	1	2.B FE	2,548,776	97.4570	2,485,151	2,550,000	2,549,735		136			4.350	4.356	AO	19,104	110,925	10/26/2015	10/29/2025
020564-AE-0	ALPEK SAB DE CV SENIOR CORP_BND 144A	0	D	2	2.C FE	20,074,125	85.0000	17,000,000	20,000,000	20,059,286		(7,467)			3.250	3.202	FA	227,500	650,000	11/19/2021	02/25/2031
02364W-BE-4	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		D	1	2.A FE	13,408,220	90.6120	11,779,547	13,000,000	13,306,642		(10,916)			4.375	4.190	JJ	260,677	568,750	07/30/2012	07/16/2042
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC SENIOR CO	0	D	1	2.C FE	996,780	86.6250	866,250	1,000,000	997,698		294			3.750	3.789	AO	9,375	37,500	09/28/2020	10/01/2030
03718N-AA-4	ANTOFAGASTA PLC SENIOR CORP_BND 144A	0	D	2	2.B FE	20,108,156	80.0940	16,819,698	21,000,000	20,299,616		92,046			2.375	2.920	AO	106,677	498,750	11/23/2021	10/14/2030
03835V-AF-3	APTIV PLC SENIOR CORP_BND		D	1	2.B FE	12,139,604	80.8050	9,777,417	12,100,000	12,133,961		(913)			4.400	4.385	AO	133,100	532,400	09/16/2016	10/01/2046
03835V-AF-3	APTIV PLC SENIOR CORP_BND	0	D	1	2.B FE	2,944,374	80.8050	2,383,750	2,950,000	2,945,998		48			4.400	4.385	AO	32,450	129,800	12/02/2021	10/01/2046
03835V-AG-1	APTIV PLC SENIOR CORP_BND	0	D	1	2.B FE	649,214	97.5400	634,012	650,000	649,549		76			4.350	4.365	MS	8,325	28,275	02/28/2019	03/15/2029
03835V-AJ-5	APTIV PLC SENIOR CORP_BND		D	2	2.B FE	46,979,468	64.9280	32,950,909	50,750,000	47,122,621		73,916			3.100	3.500	JD	131,104	1,573,250	02/01/2022	12/01/2051
03939A-AA-5	ARCH CAPITAL GROUP LTD SENIOR CORP_BND		D	1	2.A FE	15,959,200	76.4380	12,230,096	16,000,000	15,962,092		838			3.635	3.649	JD	1,616	581,600	03/29/2021	06/30/2050
03939A-AA-5	ARCH CAPITAL GROUP LTD SENIOR CORP_BND	0	D	1	2.A FE	997,450	76.4380	764,381	1,000,000	997,631		52			3.635	3.649	JD	101	36,350	03/29/2021	06/30/2050
046353-AD-0	ASTRAZENECA PLC SENIOR CORP_BND	0	D	1	1.G FE	21,204,684	117.0550	23,879,118	20,400,000	21,162,071		(34,583)			6.450	6.147	MS	387,430	1,315,800	11/10/2010	09/15/2037
046353-AG-3	ASTRAZENECA PLC SENIOR CORP_BND		D	1	1.G FE	14,161,223	90.4930	12,895,224	14,250,000	14,183,069		2,357			4.000	4.036	MS	163,083	570,000	09/11/2012	09/18/2042
046353-AM-0	ASTRAZENECA PLC SENIOR CORP_BND		D	1	1.G FE	17,441,035	94.1700	13,654,708	14,500,000	17,218,755		(84,960)			4.375	3.179	MN	79,297	634,375	04/21/2021	11/16/2045
046353-AM-0	ASTRAZENECA PLC SENIOR CORP_BND	0	D	1	1.G FE	601,415	94.1700	470,852	500,000	593,750		(2,930)			4.375	3.179	MN	2,734	21,875	04/21/2021	11/16/2045
046353-AU-2	ASTRAZENECA PLC SENIOR CORP_BND	0	D	2	1.G FE	2,423,402	94.2580	2,310,271	2,451,000	2,424,491		584			4.375	4.448	FA	39,914	107,231	05/10/2022	08/17/2048
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	0	D		2.A FE	9,016,626	97.5580	7,999,756	8,200,000	8,650,440		(182,678)			4.400	4.027	MN	42,093	360,800	12/20/2021	05/19/2026
05256L-AB-9	AUSTRALIA PACIFIC LNG PTY LTD SENIOR COR		D		2.B FE	24,625,000	90.3870	22,257,799	24,625,000	24,625,000					4.820	4.820	MS	300,028	1,186,925	09/25/2018	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG PTY LTD SENIOR COR	0	D		2.B FE	5,910,000	90.3870	5,341,872	5,910,000	5,910,000					4.820	4.820	MS	72,007	284,862	09/01/2018	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROCESSI CORP_BND		D		2.B FE	10,835,000	90.5490	9,810,984	10,835,000	10,835,000					4.850	4.850	MS	132,834	525,498	03/27/2019	09/30/2030
05464H-AB-6	AXIS SPECIALTY FINANCE PLC SENIOR CORP_B		D	1	2.A FE	13,437,397	88.4530	11,655,439	13,177,000	13,394,685		(5,648)			5.150	5.059	AO	169,654	638,676	09/12/2014	04/01/2045
05464H-AB-6	AXIS SPECIALTY FINANCE PLC SENIOR CORP_B	0	D	1	2.A FE	3,937,181	88.4530	3,500,966	3,958,000	3,940,776		437			5.150	5.059	AO	50,959	243,777	03/06/2014	04/01/2045
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP_BND 144A		D	1	2.A FE	3,210,354	103.5860	2,796,811	2,700,000	3,099,434		(14,308)			5.800	4.579	AO	34,800	156,600	09/11/2014	10/11/2041
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP_BND 144A	0	D	1	2.A FE	1,839,841	103.5860	1,605,577	1,550,000	1,776,928		(8,119)			5.800	4.579	AO	19,978	89,900	09/11/2014	10/11/2041
055300-AP-5	BAT INTERNATIONAL FINANCE PLC SENIOR COR	0	D	2	2.B FE	251,797	97.8140	265,076	271,000	252,580		783			4.448	6.312	MS	3,516		10/16/2023	03/16/2028
055300-AQ-3	BAT INTERNATIONAL FINANCE PLC SENIOR COR	0	D	2	2.B FE	10,552,609	103.5330	11,153,610	10,773,000	10,560,616		8,007			5.931	6.390	FA	264,453		10/16/2023	02/02/2029
055451-AR-9	BHP BILLITON FINANCE USA LTD SENIOR CO		D		1.F FE	29,035,239	90.7790	26,825,165	29,550,000	29,166,998		13,808			4.125	4.228	FA	430,014	1,218,938	02/21/2012	02/24/2042
055451-AR-9	BHP BILLITON FINANCE USA LTD SENIOR CO	0	D		1.F FE	982,580	90.7790	907,789	1,000,000	987,039		467			4.125	4.228	FA	14,552	41,250	02/21/2012	02/24/2042
055451-BC-1	BHP BILLITON FINANCE USA LTD SENIOR CO	0	D	2	1.F FE	11,295,908	102.6010	11,827,855	11,528,000	11,304,726		8,819			5.100	5.575	MS	184,544		10/16/2023	09/08/2028
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIOR CORP_BND	0	D	1	1.F FE	920,620	96.8350	968,354	1,000,000	923,423		2,803			3.723	5.526	MN	3,413	18,615	10/16/2023	11/28/2028
05578A-AV-0	BPCE SA SRP CORP_BND 144A	0	D		1.E FE	2,990,820	96.3090	2,889,264	3,000,000	2,996,776		3,058			1.625	1.730	JJ	22,615	48,750	01/10/2022	01/14/2025
05581K-AA-9	BNP PARIBAS SA SUB CORP_BND 144A	0	D		2.A FE	10,016,016	98.0710	9,022,532	9,200,000	9,583,797		(214,715)			4.375	1.927	MS	103,979	402,500	12/20/2021	09/28/2025
05583J-AJ-1	BPCE SA SRBN CORP_BND 144A		D	2	2.A FE	13,703,100	80.0020	12,000,360	15,000,000	13,917,280		115,587			2.277	3.305	JJ	152,749	341,550	02/11/2022	01/20/2032
05964H-AJ-4	BANCO SANTANDER SA SENIOR CORP_BND	0	D		1.G FE	1,000,000	96.5250	965,253	1,000,000	1,000,000					4.379	4.379	AO	9,609	43,790	04/09/2018	04/12/2028
05964H-AQ-8	BANCO SANTANDER SA SRBN CORP_BND	0	D	2	1.G FE	5,424,200	96.1200	5,636,453	5,864,000	5,442,066		17,866			4.175	6.132	MS	65,966		10/16/2023	03/24/2028
05971K-AL-3	BANCO SANTANDER SA SUB CORP_BND		D	2	2.B FE	9,835,700	83.8700	8,386,980	10,000,000	9,862,571		13,032			3.225	3.405	MN	34,938	322,500	11/23/2021	11/22/2032
06326B-AA-7	BANK LEUMI LE ISRAEL BM SUB CORP_BND	0	D	2	2.B FE	2,000,000	90.0080	1,800,160	2,000,000	2,000,000					3.275	3.275	JJ	27,656	65,500	01/19/2022	01/29/2031
067316-AD-1	BACARDI LTD SENIOR CORP_BND 144A	0	D	1	2.C FE	34,921,110	93.9740	32,890,830	35,000,000	34,977,761		8,294			2.750	2.776	JJ	443,819	962,500	07/27/2016	07/15/2026
067316-AH-2	BACARDI LTD SENIOR CORP_BND 144A	0	D	2	2.C FE	67,021	96.1810	48,091	50,000	66,133		(437)			5.300	3.330	MN	339	2,650	12/02/2021	05/15/2048
06738E-AN-5	BARCLAYS PLC SENIOR CORP_BND	0	D		2.A FE	6,965,840	98.5810	6,900,670	7,000,000	6,991,803		3,777			4.375	4.436	JJ	143,767	306,250	01/05/2016	01/12/2026
06738E-AP-0	BARCLAYS PLC SUB CORP_BND	0	D		2.A FE	8,414,850	99.1270	7,434,533	7,500,000	8,003,949		(205,295)			5.200	2.264	MN	53,083	390,000	12/20/2021	05/12/2026
06738E-BV-6	BARCLAYS PLC SENIOR CORP_BND	0	D	2	2.A FE	35,905,000	82.0320	29,453,733	35,905,000	35,905,000					2.894	2.894	MN	106,795	1,039,091	11/17/2021	11/24/2032
06738E-BW-4	BARCLAYS PLC SENIOR CORP_BND		D	2	2.A FE	17,955,000	73.4010	13,179,078	17,955,000	17,955,000					3.330	3.330	MN	61,451	597,902	11/17/2021	11/24/2042
06738E-CF-0	BARCLAYS PLC SENIOR CORP_BND	0	D	2	2.A FE	4,409,730	100.9580	4,543,115	4,500,000	4,414,586		4,856			5.829	6.468	MN	37,889	131,153	10/16/2023	05/09/2027
06738E-CJ-2	BARCLAYS PLC SENIOR CORP_BND	0	D	2	2.A FE	269,653	102.7160	278,359	271,000	269,726		73			6.496	6.640	MS	5,281		10/16/2023	09/13/2027
06849U-AD-7	BARRICK PD AUSTRALIA FINANCE P SENIOR CO	0	D	1	1.G FE	975,769	106.9850	1,069,846	1,000,000	982,237		653			5.950	6.127	AO	12,561	59,500	12/30/2009	10/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI CORP_BND		D		2.A PL	7,865,179	96.0840	7,557,171	7,865,179	7,865,179					5.900	5.899	FA	175,306	464,046	03/15/2017	02/15/2042
08860H-AC-8	BHARTI AIRTEL LTD SENIOR CORP_BND 144A		D	1	2.C FE	993,220	88.0080	880,075	1,000,000	994,843		603			3.250	3.329	JD	2,528	32,500	03/01/2021	06/03/2031
09659W-2M-5	BNP PARIBAS SA SRBN CORP_BND 144A		D	2	1.G FE	361,583	88.7160	379,706	428,000	363,984		2,401			1.904	5.530	MS	2,060		10/16/2023	09/30/2028
09659W-2T-0	BNP PARIBAS SA SRBN CORP_BND 144A		D	2	1.G FE	790,632	92.4210	821,624	889,000	794,854		4,222			2.591	5.544	JJ	10,301		10/16/2023	01/20/2028
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		D		2.B FE	11,385,986	123.9310	9,307,233	7,510,000	10,558,248		(387,162)			9.625	3.094	JD	32,126	722,838	10/25/2021	12/15/2030
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		D	1	2.B FE	32,765,499	101.1440	35,299,396	34,900,000	33,136,814		296,560			5.125	5.945	JD	134,147	1,788,625	11/29/2018	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		D	2	2.B FE	9,359,711	91.3420	8,266,424	9,050,000	9,280,609		(37,701)			3.250	2.755	MN	43,302	294,125	02/01/2022	11/08/2029
11272B-AA-1	BROOKFIELD FINANCE I UK PLC SENIOR CORP_		D	2	1.G FE	48,899	79.8400	39,920	50,000	49,101		99			2.340	2.588	JJ	491	1,170	12/02/2021	01/30/2032
11778B-AB-8	SKY GROUP FINANCE LTD SENIOR CORP_BND 14		D	1	1.G FE	1,550,866	111.8950	1,503,870	1,344,000	1,544,164		(6,702)			6.500	4.828	AO	18,443	43,680	06/15/2023	10/15/2035
12563T-AB-6	CK HUTCHISON INTERNATIONAL 16 SENIOR CO		D		1.F FE	14,802,150	94.3520	14,152,740	15,000,000	14,939,555		20,770			2.750	2.903	AO	100,833	412,500	10/11/2016	10/03/2026
151191-BD-4	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		D	2	2.C FE	17,535,000	85.5000	12,825,000	15,000,000	17,418,162		(58,584)			5.500	4.389	MN	135,208	825,000	12/13/2021	11/02/2047
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		D	2	2.C FE	4,569,955	91.7720	3,939,759	4,293,000	4,504,145		(32,363)			4.200	3.267	JJ	76,129	180,306	12/03/2021	01/29/2030
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		D	2	2.C FE	5,650,000	81.7660	4,088,310	5,000,000	5,623,648		(13,118)			5.150	4.500	JJ	108,722	257,500	12/01/2021	01/29/2050
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		D	2	2.C FE	1,234,375	81.7660	1,022,078	1,250,000	1,234,921		267			5.150	4.500	JJ	27,181	64,375	03/09/2022	01/29/2050
153766-AA-8	CENTRAL JAPAN RAILWAY COMPANY SENIOR COR		D	1	1.F FE	24,755,677	88.1310	22,164,871	25,150,000	24,818,093		8,929			4.250	4.344	MN	109,857	1,068,875	11/17/2015	11/24/2045
153766-AA-8	CENTRAL JAPAN RAILWAY COMPANY SENIOR COR		D	1	1.F FE	982,510	88.1310	881,307	1,000,000	985,276		396			4.250	4.344	MN	4,368	42,500	11/17/2015	11/24/2045
191241-AF-5	COCA COLA FEMSA SAB DE CV SENIOR CORP_BN		D	1	1.G FE	18,234,899	100.2290	13,681,299	13,650,000	17,862,271		(150,226)			5.250	3.151	MN	69,672	716,625	06/14/2021	11/26/2043
191241-AF-5	COCA COLA FEMSA SAB DE CV SENIOR CORP_BN		D	1	1.G FE	3,139,342	100.2290	2,355,389	2,350,000	3,075,190		(25,863)			5.250	3.151	MN	11,995	123,375	06/14/2021	11/26/2043
191241-AH-1	COCA COLA FEMSA SAB DE CV SENIOR CORP_BN		D	1	1.G FE	9,897,200	89.7290	8,972,880	10,000,000	9,934,268		9,801			2.750	2.869	JJ	121,458	275,000	01/08/2020	01/22/2030
192714-AD-5	COLBUN SA SENIOR CORP_BND 144A		D	2	2.B FE	10,924,200	88.3590	9,542,794	10,800,000	10,895,425		(14,468)			3.150	2.987	MS	108,675	340,200	12/14/2021	03/06/2030
192714-AE-3	COLBUN SA SENIOR CORP_BND 144A		D	2	2.B FE	19,965,200	85.7500	17,150,000	20,000,000	19,973,235		2,876			3.150	3.169	JJ	283,500	630,000	10/15/2021	01/19/2032
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		D		2.A FE	2,000,000	78.8720	1,577,440	2,000,000	2,000,000					4.316	4.316	JJ	41,002	86,320	01/03/2018	01/10/2048
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		D		2.A FE	2,038,502	78.2800	1,565,598	2,000,000	2,033,149		(1,547)			3.743	3.604	MS	22,666	74,860	04/30/2020	09/12/2039
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		D		2.A FE	17,615,000	87.7050	15,449,183	17,615,000	17,615,000					3.784	3.784	MS	198,114	666,552	03/03/2022	03/14/2032
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		D		2.A FE	2,215,000	87.7050	1,942,659	2,215,000	2,215,000					3.784	3.784	MS	24,912	83,816	03/03/2022	03/14/2032
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		D		2.A FE	1,945,134	98.5780	1,971,560	2,000,000	1,960,880		15,746			4.500	5.579	JD	5,500	90,000	03/01/2023	12/09/2025
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO		D		1.D FE	24,925,750	94.7730	23,693,175	25,000,000	24,978,142		7,768			2.625	2.659	MS	209,635	656,250	08/29/2016	09/06/2026
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA SENIOR CO		D	2	2.B FE	2,996,220	85.5000	2,565,000	3,000,000	2,996,862		334			3.350	3.365	JJ	45,225	100,500	01/13/2022	01/19/2032
21684A-AF-3	COOPERATIEVE RABOBANK UA SUB CORP_BND		D		2.A FE	936,380	95.8290	958,294	1,000,000	976,462		8,472			3.750	4.739	JJ	16,667	37,500	10/17/2018	07/21/2026
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SENIOR CO		D	1	1.G FE	12,364,738	113.3640	11,497,336	10,142,000	11,637,245		(73,550)			6.550	5.061	AO	140,241	664,301	11/08/2010	10/15/2037
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SENIOR CO		D	1	1.G FE	3,064,794	113.3640	2,866,965	2,529,000	2,890,340		(17,712)			6.550	5.061	AO	34,970	165,650	11/08/2010	10/15/2037
225313-AK-1	CREDIT AGRICOLE SA SUB CORP_BND 144A		D	2	2.A FE	2,405,749	92.3120	2,230,268	2,416,000	2,406,060		311			4.000	4.055	JJ	45,904		10/11/2023	01/10/2033
22535W-AB-3	CREDIT AGRICOLE SA LONDON BRA SRBN CORP		D		1.G FE	3,979,920	97.0730	3,882,920	4,000,000	3,993,027		2,120			4.125	4.187	JJ	78,375	165,000	01/03/2017	01/10/2027
225401-AF-5	UBS GROUP AG SENIOR CORP_BND 144A		D	1	1.G FE	4,061,853	93.9040	3,756,164	4,000,000	4,034,137		(7,861)			3.869	3.637	JJ	72,651	154,760	04/30/2020	01/12/2029
225401-AT-5	UBS GROUP AG SENIOR CORP_BND 144A		D	2	1.G FE	10,320,839	91.2600	10,622,676	11,640,000	10,396,330		75,491			1.305	5.090	FA	62,871		10/16/2023	02/02/2027
22541L-AE-3	UBS GROUP AG SENIOR CORP_BND		D	1	1.E FE	1,187,672	113.0430	1,130,427	1,000,000	1,183,841		(3,832)			7.125	4.507	JJ	32,854		10/11/2023	07/15/2032
23291K-AJ-4	DH EUROPE FINANCE II SARL SENIOR CORP_BN		D	1	1.G FE	31,938,880	82.6970	26,463,040	32,000,000	31,948,681		2,434			3.250	3.263	MN	132,889	1,040,000	10/29/2019	11/15/2039
23636A-AR-2	DANSKE BANK A/S SRBN CORP_BND 144A		D		2.A FE	1,997,440	96.7120	1,934,234	2,000,000	1,998,724		255			4.375	4.391	JD	4,618	87,500	06/05/2018	06/12/2028
23636A-AV-3	DANSKE BANK A/S SRBN CORP_BND 144A		D	2	2.A FE	2,003,754	97.5910	1,951,828	2,000,000	2,000,842		(842)			3.244	3.200	JD	1,982	64,880	04/30/2020	12/20/2025
23636A-BC-4	DANSKE BANK A/S SRBN CORP_BND 144A		D	2	2.A FE	23,343,000	96.9120	22,622,051	23,343,000	23,343,000					4.298	4.298	AO	250,821	1,003,282	03/28/2022	04/01/2028
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO		D	1	2.A FE	986,040	95.4000	953,997	1,000,000	989,309		356			4.875	4.965	MS	15,573	48,750	02/28/2012	03/06/2042
25243Y-AH-2	DIAGEO CAPITAL PLC SENIOR CORP_BND		D	1	1.G FE	16,701,331	109.4450	18,302,521	16,723,000	16,665,266		2,661			5.875	5.885	MS	248,348	982,476	10/19/2010	09/30/2036
25243Y-AZ-2	DIAGEO CAPITAL PLC SENIOR CORP_BND		D	2	1.G FE	14,113,641	97.8510	14,677,590	15,000,000	14,290,060		141,322			3.875	4.620	MN	69,427	581,250	05/15/2018	05/18/2028
26874R-AC-2	ENI SPA SENIOR CORP_BND 144A		D	1	2.A FE	5,965,020	95.9230	5,755,404	6,000,000	5,973,775		913			5.700	5.741	AO	85,500	342,000	09/23/2010	10/01/2040
29266M-AE-9	IBERDROLA INTERNATIONAL BV SENIOR CORP_B		D	1	2.A FE	1,663,555	104.0220	1,549,928	1,490,000	1,590,846		(7,545)			6.750	5.827	MS	29,614	100,575	06/30/2010	09/15/2033
29266M-AF-6	IBERDROLA INTERNATIONAL BV SENIOR CORP_B		D	1	2.A FE	1,206,090	114.5350	1,718,025	1,500,000	1,286,818		9,167			6.750	8.627	JJ	46,688	101,250	04/17/2009	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS L SENIOR CO		D	1	1.G FE	2,533,029	109.4360	2,900,065	2,650,000	2,574,673		4,590			7.000	7.393	JJ	85,536	185,500	04/28/2010	07/15/2034
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIOR COR		D	1	2.A FE	994,630	101.8480	1,018,484	1,000,000	996,073		146			6.000	6.039	AO	14,000	60,000	09/30/2009	10/07/2039
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV SENIOR COR		D	1	2.A FE	4,289,714	86.8330	3,169,412	3,650,000	4,247,590		(15,844)			4.750	3.697	MN	17,338	173,375	03/26/2021	05/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV SENIOR COR	0	D	1	2.A FE	412,216	86.8330	303,916	350,000	408,111		(1,543)			4.750	3.697	MN	1,663	16,625	03/25/2021	05/25/2047
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR	0	D	1	2.A FE	5,808,270	93.5400	6,080,081	6,500,000	5,835,983		27,713			3.500	6.268	AO	53,715		10/16/2023	04/06/2028
29359U-AB-5	ENSTAR GROUP LTD SENIOR CORP_BND	0	D	1	2.B FE	13,557,507	97.2840	13,619,816	14,000,000	13,630,279		55,652			4.950	5.364	JD	57,750	594,000	08/10/2023	06/01/2029
30217A-AB-9	EXPERIAN FINANCE PLC SENIOR CORP_BND 144	0	D	1	2.A FE	30,789,039	97.8540	30,076,313	30,736,000	30,765,543		(5,247)			4.250	4.228	FA	544,283	1,306,280	01/24/2019	02/01/2029
314890-AA-2	FERGUSON FINANCE PLC SENIOR CORP_BND 144		D	1	2.B FE	7,772,700	98.2080	7,660,185	7,800,000	7,785,333		2,670			4.500	4.544	AO	65,325	351,000	10/17/2018	10/24/2028
314890-AA-2	FERGUSON FINANCE PLC SENIOR CORP_BND 144	0	D	1	2.B FE	3,188,800	98.2080	3,142,640	3,200,000	3,193,983		1,095			4.500	4.544	AO	26,800	144,000	10/17/2018	10/24/2028
33938X-AC-9	FLEX LTD SENIOR CORP_BND	0	D	2	2.C FE	5,346,200	96.8330	4,841,650	5,000,000	5,174,429		(84,681)			3.750	1.963	FA	78,125	187,500	12/09/2021	02/01/2026
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB SENIOR CO		D	2	2.A FE	20,826,090	74.9600	14,991,920	20,000,000	20,785,107		(19,424)			3.500	3.272	JJ	320,833	700,000	10/21/2021	01/16/2050
358070-AB-6	FRESNILLO PLC SENIOR CORP_BND 144A	0	D	2	2.B FE	20,368,750	77.5000	15,500,000	20,000,000	20,353,471		(7,346)			4.250	4.139	AO	210,139	850,000	10/21/2021	10/02/2050
36165R-AC-9	GCC SAB DE CV SENIOR CORP_BND 144A	0	D	2	2.C FE	5,999,280	86.5000	5,190,000	6,000,000	5,999,994		1			3.614	3.614	AO	42,766	216,840	01/10/2022	04/20/2032
38239K-AA-6	GOODMAN US FINANCE FOUR LLC SENIOR CORP_	0	C	1	2.A FE	1,497,600	85.4300	1,281,453	1,500,000	1,498,166		94			4.500	4.512	AO	14,250	67,500	09/19/2017	10/15/2037
40049J-BA-4	GRUPO TELEVISA SAB SENIOR CORP_BND		D	1	2.B FE	3,086,192	85.6100	2,736,945	3,197,000	3,104,254		2,319			5.000	5.227	MN	21,313	159,850	05/08/2014	05/13/2045
40049J-BA-4	GRUPO TELEVISA SAB SENIOR CORP_BND	0	D	1	2.B FE	1,740,508	85.6100	1,543,545	1,803,000	1,750,694		1,308			5.000	5.227	MN	12,020	90,150	05/08/2014	05/13/2045
40052V-AE-4	GRUPO BIMBO SAB DE CV SENIOR CORP_BND 14		D	2	2.A FE	4,055,576	88.8750	3,555,000	4,000,000	4,053,589		(1,259)			4.700	4.606	MN	26,633	188,000	03/28/2022	11/10/2047
40052V-AG-9	GRUPO BIMBO SAB DE CV SENIOR CORP_BND 14		D	2	2.A FE	1,640,880	80.0020	1,440,036	1,800,000	1,646,281		3,100			4.000	4.568	MS	23,000	72,000	03/25/2022	09/06/2049
40052V-AG-9	GRUPO BIMBO SAB DE CV SENIOR CORP_BND 14	0	D	2	2.A FE	182,320	80.0020	160,004	200,000	182,920		345			4.000	4.568	MS	2,556	8,000	03/25/2022	09/06/2049
404280-DA-4	HSBC HOLDINGS PLC SENIOR CORP_BND	0	D	2	1.G FE	2,947,000	97.1540	2,863,125	2,947,000	2,947,000					2.999	2.999	MS	27,251	88,381	03/03/2022	03/10/2026
404280-DC-0	HSBC HOLDINGS PLC SUB CORP_BND		D	2	2.A FE	34,520,000	92.7510	32,017,507	34,520,000	34,520,000					4.762	4.762	MS	420,093	1,643,842	03/22/2022	03/29/2033
404280-DC-0	HSBC HOLDINGS PLC SUB CORP_BND	0	D	2	2.A FE	450,000	92.7510	417,378	450,000	450,000					4.762	4.762	MS	5,476	21,429	03/22/2022	03/29/2033
404280-DM-8	HSBC HOLDINGS PLC SUB CORP_BND	0	D		2.A FE	10,562,673	104.6790	10,991,337	10,500,000	10,559,225		(2,679)			6.500	6.437	MS	200,958	682,500	08/29/2022	09/15/2037
423012-AG-8	HEINEKEN NV SENIOR CORP_BND 144A	0	D	1	2.A FE	4,961,050	89.7460	4,487,300	5,000,000	4,966,002		828			4.350	4.397	MS	55,583	217,500	03/20/2017	03/29/2047
44962L-AJ-6	IHS MARKIT LTD SENIOR CORP_BND	0	D	1	5.B GI	4,971,100	92.8330	4,641,650	5,000,000	4,983,245		2,739			4.250	4.321	MN	35,417	212,500	04/03/2019	05/01/2029
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND		D		1.F PL	4,654,638	95.0760	4,425,444	4,654,638	4,654,638					3.870	3.889	MJSD	5,504	180,135	09/20/2019	05/20/2033
453140-AF-2	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	0	D	1	2.B FE	3,176,490	98.1970	2,945,904	3,000,000	3,030,887		(22,651)			4.250	3.440	JJ	56,667	127,500	11/10/2016	07/21/2025
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM D SECURED C		D		2.C PL	39,169,592	84.8500	33,235,335	39,169,592	39,169,592					6.050	6.051	JD	6,583	2,370,123	07/20/2018	01/01/2043
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP		D	2	2.B FE	21,830,000	80.7500	16,150,000	20,000,000	21,753,067		(36,474)			4.750	4.194	FA	382,639	950,000	10/19/2021	08/06/2050
456837-AQ-6	ING GROEP NV SENIOR CORP_BND	0	D		1.G FE	999,670	96.1970	961,971	1,000,000	999,810		32			4.050	4.054	AO	9,225	40,500	04/02/2019	04/09/2029
456837-AV-5	ING GROEP NV SENIOR CORP_BND	0	D	2	1.G FE	800,085	92.3280	825,408	894,000	805,198		5,113			1.726	5.081	AO	3,858		10/16/2023	04/01/2027
456837-BF-9	ING GROEP NV SENIOR CORP_BND	0	D	2	1.G FE	2,945,566	102.1800	3,023,518	2,959,000	2,946,297		731			6.083	6.214	MS	54,999		10/16/2023	09/11/2027
456873-AC-2	TRANE TECHNOLOGIES FINANCING L SENIOR CO		D	1	2.A FE	8,763,440	92.6770	7,414,144	8,000,000	8,647,954		(20,190)			4.650	4.061	MN	62,000	372,000	08/09/2017	11/01/2044
456873-AC-2	TRANE TECHNOLOGIES FINANCING L SENIOR CO	0	D	1	2.A FE	2,190,860	92.6770	1,853,536	2,000,000	2,161,988		(5,047)			4.650	4.061	MN	15,500	93,000	08/09/2017	11/01/2044
46132F-AC-4	INVESCO FINANCE PLC SENIOR CORP_BND	0	D	1	2.A FE	1,671,066	98.7210	1,678,260	1,700,000	1,676,294		644			5.375	5.491	MN	7,868	91,375	11/06/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC SENIOR CORP_BND	0	D	1	2.A FE	6,720,858	97.3840	6,816,880	7,000,000	6,822,615		80,451			3.750	4.231	JJ	121,042	262,500	10/08/2015	01/15/2026
46590X-AM-8	JBS USA LUX SA CORP_BND	0	D	2	2.C FE	50,502	85.5000	42,750	50,000	50,479		(23)			3.750	3.569	JD	156	938	08/21/2023	12/01/2031
478375-AK-4	JOHNSON CONTROLS INTERNATIONAL SENIOR CO		D	1	2.B FE	5,711,444	92.6760	4,894,235	5,281,000	5,632,985		(12,843)			5.250	4.686	JD	23,104	277,253	12/28/2016	12/01/2041
478375-AK-4	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	0	D	1	2.B FE	2,217,091	92.6760	1,899,864	2,050,000	2,186,635		(4,986)			5.250	4.686	JD	8,969	107,625	12/28/2016	12/01/2041
478375-AN-8	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	0	D	2	2.B FE	67,765	91.2870	45,644	50,000	67,353		(203)			4.950	3.365	JJ	1,231	2,475	12/02/2021	07/02/2064
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	0	D	1	2.B FE	647,676	97.6650	634,824	650,000	649,391		271			3.900	3.947	FA	9,647	25,350	12/28/2016	02/14/2026
49374J-AC-7	KIA CORP SENIOR CORP_BND 144A	0	D		2.A FE	2,992,140	96.9360	2,908,074	3,000,000	2,997,001		2,612			2.375	2.466	FA	27,115	71,250	02/08/2022	02/14/2025
500472-AC-9	KONINKLIJKE PHILIPS NV SENIOR CORP_BND	0	D	1	2.A FE	993,200	110.2840	1,102,837	1,000,000	995,174		195			6.875	6.929	MS	21,007	68,750	02/04/2009	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV SENIOR CORP_BND		D	1	2.A FE	11,903,983	91.2710	10,281,723	11,265,000	11,750,062		(16,809)			5.000	4.710	MS	165,846	563,250	06/06/2012	03/15/2042
500472-AE-5	KONINKLIJKE PHILIPS NV SENIOR CORP_BND	0	D	1	2.A FE	1,741,534	91.2710	1,624,631	1,780,000	1,750,352		966			5.000	4.710	MS	26,206	89,000	03/05/2012	03/15/2042
524671-AA-2	LEGRAND FRANCE SA SENIOR CORP_BND	0	D		1.G FE	757,705	103.6580	673,778	650,000	662,685		(10,558)			8.500	6.664	FA	20,872	55,250	01/26/2011	02/15/2025
53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO		D		2.C FE	17,764,237	90.1610	16,016,449	17,764,237	17,764,237					4.737	4.764	JAJO	189,336	841,492	03/06/2019	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO		D		2.C FE	13,717,052	97.4970	13,373,714	13,717,052	13,717,052					4.737	4.764	JAJO	146,200	649,777	03/06/2019	04/10/2033
53944Y-AB-9	LLOYDS BANKING GROUP PLC SUB CORP_BND	0	D		2.A FE	9,189,503	97.8980	8,125,567	8,300,000	8,775,568		(206,475)			4.650	2.010	MS	103,992	385,950	12/20/2021	03/24/2026
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUB CORP_BND	0	D		2.A FE	2,500,000	79.6690	1,991,728	2,500,000	2,500,000					4.344	4.344	JJ	51,887	108,600	01/04/2018	01/09/2048
552081-AM-3	LYONDELLBASELL INDUSTRIES NV SENIOR CORP		D	2	2.B FE	22,052,160	86.1150	15,500,754	18,000,000	21,903,783		(70,575)			4.625	3.470	FA	289,063	832,500	11/03/2021	02/26/2055
55607P-AF-2	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	0	D	2	1.F FE	3,000,000	89.9810	2,699,427	3,000,000	3,000,000					1.629	1.629	MS	13,304	48,870	06/15/2021	09/23/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55608J-AR-9	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	0	D	2	1.F FE	271,355	91.7890	278,119	303,000	273,204		1,850			1.340	4.869	JJ	1,906		10/16/2023	01/12/2027
55608J-BE-7	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	0	D	2	1.F FE	30,804,000	91.8510	28,293,659	30,804,000	30,804,000					4.442	4.442	JD	38,009	1,368,314	03/15/2022	06/21/2033
55608P-AQ-7	MACQUARIE BANK LTD SENIOR CORP_BND 144A	0	D		1.E FE	14,449,926	98.2880	14,743,200	15,000,000	14,684,235		186,687			4.000	4.459	JJ	253,333	600,000	07/23/2015	07/29/2025
55608X-AB-3	MACQUARIE BANK LTD SUB CORP_BND 144A	0	D		2.B FE	1,253,291	98.8290	1,222,515	1,237,000	1,240,290		(2,157)			4.875	4.682	JD	3,518	60,304	01/26/2017	06/10/2025
58333E-AC-7	MEITUAN SENIOR CORP_BND 144A	0	D	1	2.C FE	1,997,260	84.2500	1,685,000	2,000,000	1,998,042		254			3.050	3.066	AO	10,675	61,000	10/21/2020	10/28/2030
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	0	D	2	1.G FE	6,635,550	83.2010	6,240,068	7,500,000	6,760,927		72,381			2.309	3.661	JJ	77,448	173,175	03/28/2022	07/20/2032
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	0	D	2	1.G FE	4,146,068	92.5190	4,316,941	4,666,000	4,168,485		22,418			2.341	5.301	JJ	49,154		10/16/2023	01/19/2028
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		D	2	1.G FE	16,210,000	85.7140	13,894,239	16,210,000	16,210,000					2.852	2.852	JJ	208,039	462,309	01/11/2022	01/19/2033
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	0	D	2	1.G FE	22,818,000	95.4070	21,769,992	22,818,000	22,818,000					4.315	4.315	AO	196,919	984,597	04/11/2022	04/19/2033
60687Y-BX-6	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	0	D	2	1.G FE	31,457,000	91.2430	28,702,216	31,457,000	31,457,000					3.261	3.261	MN	111,130	1,025,813	02/16/2022	05/22/2030
60687Y-CA-5	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	0	D	2	1.G FE	776,704	96.2840	794,343	825,000	783,234		6,531			2.651	4.922	MN	2,369	10,935	08/08/2023	05/22/2026
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS SUB CORP_B	0	D	2	1.F FE	1,400,000	100.2720	1,403,801	1,400,000	1,400,000					5.875	5.875	MN	8,682	82,250	05/18/2022	05/23/2042
62954H-AU-2	NXP BV CORP_BND		D	2	2.A FE	28,941,669	76.4390	22,282,056	29,150,000	28,954,975		8,207			3.250	3.301	MN	131,580	947,375	05/12/2022	05/11/2041
62954H-AU-2	NXP BV CORP_BND	0	D	2	2.A FE	843,925	76.4390	649,734	850,000	844,313		239			3.250	3.301	MN	3,837	27,625	05/12/2022	05/11/2041
632525-AS-0	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND	0	D	2	2.A FE	5,339,500	90.6940	4,534,710	5,000,000	5,251,949		(40,919)			3.933	2.948	FA	81,391	196,650	10/22/2021	08/02/2034
632525-AY-7	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND	0	D		2.A FE	3,000,000	83.5120	2,505,360	3,000,000	3,000,000					2.990	2.990	MN	9,967	89,700	05/17/2021	05/21/2031
632525-BB-6	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		D	2	2.A FE	21,010,000	82.4460	17,321,905	21,010,000	21,010,000					3.347	3.347	JJ	330,116	703,205	01/04/2022	01/12/2037
63861V-AF-4	NATIONWIDE BUILDING SOCIETY SRBN CORP_BN	0	D	2	1.G FE	5,424,657	93.0000	5,640,420	6,065,000	5,451,538		26,881			2.972	5.762	FA	67,594		10/16/2023	02/16/2028
65535H-AR-0	NOMURA HOLDINGS INC SENIOR CORP_BND	0	D		2.A FE	5,002,700	94.6510	4,732,560	5,000,000	5,001,206		(764)			1.851	1.835	JJ	42,419	92,550	01/03/2022	07/16/2025
65535H-BA-6	NOMURA HOLDINGS INC SENIOR CORP_BND	0	D		2.A FE	19,700,000	84.8350	16,712,515	19,700,000	19,700,000					2.999	2.999	JJ	260,938	590,803	01/04/2022	01/22/2032
65557F-AH-9	NORDEA BANK ABP SUB CORP_BND 144A	0	D	2	1.G FE	3,000,000	93.9680	2,819,043	3,000,000	3,000,000					4.625	4.625	MS	41,625		10/11/2023	09/13/2033
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND		D		3.C PL	9,037,427	96.0730	11,047,015	11,498,564	9,307,111					4.750	8.387	MON		546,489	07/01/2020	01/22/2029
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND		C		2.C YE	4,982,924	75.1180	3,743,073	4,982,924	4,982,924					3.390	3.390	MON	7,508	169,097	09/30/2016	08/15/2036
67577T-AA-6	ODEBRECHT HOLDCO FINANCE LTD SENIOR CORP	@	D		6. *		0.0500	1,584	3,168,620						0.000	0.000	N/A			03/01/2021	09/10/2058
67614C-AB-6	OEC FINANCE LTD SENIOR CORP_BND 144A		D	1	6. FE	218,300	4.0000	128,724	3,218,100	8,732	(209,568)				6.885	7.186	JD	3,077	229,268	12/26/2023	12/26/2026
685218-AB-5	ORANGE SA SENIOR CORP_BND	0	D	1	2.A FE	765,902	103.5690	673,201	650,000	743,433		(2,956)			5.500	4.398	FA	14,399	35,750	12/29/2014	02/06/2044
68620Y-A#-9	ORIGIN ENERGY FINANCE LTD SENIOR CORP_BN		D		2.B	25,000,000	98.8150	24,703,750	25,000,000	25,000,000					5.160	5.160	JJ	594,833	1,290,000	01/15/2019	01/15/2029
714294-AH-8	PERRIGO COMPANY PLC SENIOR CORP_BND		D	1	3.C FE	8,031,400	77.0000	6,160,000	8,000,000	8,025,434		(834)			5.300	5.272	MN	54,178	424,000	10/06/2014	11/15/2043
716973-AB-8	PFIZER INVESTMENT ENTERPRISES SENIOR COR	0	D	2	1.F FE	976,910	99.6380	996,382	1,000,000	978,657		1,747			4.450	5.417	MN	5,192	22,250	10/16/2023	05/19/2026
75968N-AD-3	RENAISSANCERE HOLDINGS LTD SENIOR CORP_B	0	D	1	1.G FE	4,930,300	92.3080	4,615,390	5,000,000	4,960,079		6,703			3.600	3.768	AO	38,000	180,000	03/28/2019	04/15/2029
767201-AL-0	RIO TINTO FINANCE USA LTD SENIOR CORP_	0	D	1	1.F FE	4,678,937	102.9010	4,326,987	4,205,000	4,599,225		(15,999)			5.200	4.396	MN	35,836	218,660	08/09/2018	11/02/2040
767201-AT-3	RIO TINTO FINANCE USA LTD SENIOR CORP_		D	2	1.F FE	6,201,594	67.9730	4,261,888	6,270,000	6,204,849		1,528			2.750	2.804	MN	28,259	172,425	10/28/2021	11/02/2051
780097-BG-5	NATWEST GROUP PLC SENIOR CORP_BND	0	D	2	1.G FE	500,000	98.1550	490,777	500,000	500,000					4.892	4.892	MN	2,922	24,460	05/15/2018	05/18/2029
78413H-AB-5	SES SA SENIOR CORP_BND 144A		D		2.C FE	22,879,200	72.6760	14,535,220	20,000,000	22,691,552		(88,670)			5.300	4.268	AO	256,167	1,060,000	10/26/2021	04/04/2043
78467K-C#-2	SSE PLC CORP_BND		D		2.A YE	15,000,000	95.9510	14,392,650	15,000,000	15,000,000					3.670	3.670	MS	175,854	550,500	09/06/2016	09/06/2026
79588Y-AA-7	SAMARCO MINERACAO SA CORP_BND 144A		D		6. *	2,415,000	83.8500	5,704,657	6,803,407	2,425,123		10,123			9.000	32.928	MJSD	51,026		11/16/2023	06/30/2031
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PL SUB CORP_	0	D		2.A FE	9,898,428	79.9450	6,140,575	7,681,000	9,768,206		(61,177)			5.625	3.779	MS	127,217	432,056	10/22/2021	09/15/2045
822582-AT-9	SHELL INTERNATIONAL FINANCE BV SENIOR CO		D	1	1.E FE	8,080,222	84.8470	7,470,787	8,805,000	8,238,975		19,863			3.625	4.123	FA	115,260	319,181	07/24/2014	08/21/2042
822582-BT-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	0	D		1.D FE	944,070	96.3300	963,300	1,000,000	948,279		4,209			2.875	5.236	MN	4,073	14,375	10/16/2023	05/10/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		D	1	1.E FE	8,473,970	79.0290	7,112,610	9,000,000	8,548,300		12,011			3.300	3.619	MS	87,450	297,000	01/30/2017	09/15/2046
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		D	1	1.E FE	8,968,050	91.1520	8,203,680	9,000,000	8,972,241		694			4.200	4.221	MS	110,250	378,000	03/07/2017	03/16/2047
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	0	D	1	1.E FE	996,450	91.1520	911,520	1,000,000	996,916		77			4.200	4.221	MS	12,250	42,000	03/07/2017	03/16/2047
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	0	D		1.E FE	826,214	96.4310	851,486	883,000	829,335		3,121			3.400	5.492	MS	8,756		10/16/2023	03/16/2027
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		D	1	1.E FE	29,945,400	78.1280	23,438,340	30,000,000	29,951,591		2,148			2.875	2.887	MS	263,542	862,500	04/21/2021	03/11/2041
82650N-AA-0	SIGMA FINANCE NETHERLANDS BV SENIOR CORP	0	D	2	2.C FE	19,125,000	97.7710	16,621,070	17,000,000	18,422,742		(333,808)			4.875	2.650	MS	216,396	828,750	11/09/2021	03/27/2028
83192P-AA-6	SMITH & NEPHEW PLC SENIOR CORP_BND	0	D	1	2.B FE	1,427,950	82.6890	1,181,623	1,429,000	1,428,262		100			2.032	2.040	AO	6,211	29,037	10/30/2020	10/14/2030
83367T-BR-9	SOCIETE GENERALE SA SUB CORP_BND 144A	0	D		2.C FE	8,292,004	97.4560	7,406,633	7,600,000	7,940,130		(173,409)			4.750	2.324	MN	37,103	361,000	12/09/2021	11/24/2025
83368R-BJ-0	SOCIETE GENERALE SA SRBN CORP_BND 144A		D	2	2.B FE	14,462,100	83.8780	12,581,625	15,000,000	14,539,986		41,973			3.337	3.739	JJ	222,467	500,550	02/11/2022	01/21/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853254-AL-4	STANDARD CHARTERED PLC SUB CORP_BND 144A	0	D		2.B FE	8,461,867	99.8850	7,890,939	7,900,000	7,918,865		(270,162)			5.200	1.732	JJ	176,872	410,800	01/03/2022	01/26/2024
853254-AN-0	STANDARD CHARTERED PLC SUB CORP_BND 144A	0	D		2.B FE	11,800,890	96.6730	8,700,543	9,000,000	11,615,965		(86,072)			5.700	3.655	MS	135,375	513,000	10/18/2021	03/26/2044
85917P-AB-3	STERIS IRISH FINCO UNLIMITED C SENIOR CO	0	D	2	2.B FE	55,668	77.8370	38,919	50,000	55,409		(128)			3.750	3.148	MS	552	1,875	12/02/2021	03/15/2051
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	0	D		1.G FE	762,815	94.6060	780,497	825,000	770,694		7,879			2.632	5.446	JJ	10,073		08/08/2023	07/14/2026
86562M-CN-8	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	0	D		1.G FE	11,450,000	89.0280	10,193,706	11,450,000	11,450,000					2.472	2.472	JJ	131,301	283,044	01/05/2022	01/14/2029
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO		D		1.G FE	24,455,000	77.6930	18,999,725	24,455,000	24,455,000					3.050	3.050	JJ	346,004	745,878	01/05/2022	01/14/2042
86562M-CT-5	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	0	D		1.G FE	374,905	100.9020	378,384	375,000	374,932		27			5.464	5.473	JJ	9,562		08/08/2023	01/13/2026
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	0	D		1.G FE	2,949,240	103.6380	3,109,137	3,000,000	2,951,157		1,917			5.716	6.119	MS	50,968		10/16/2023	09/14/2028
86563V-AZ-2	SUMITOMO MITSUI TRUST BANK LTD SENIOR CO	0	D		1.F FE	1,401,793	96.8700	1,359,089	1,403,000	1,402,510		400			2.550	2.580	MS	11,031	35,777	03/03/2022	03/10/2025
86964W-AF-9	SUZANO AUSTRIA GMBH SENIOR CORP_BND	0	D	1	2.C FE	6,420,040	101.8170	6,109,038	6,000,000	6,242,994		(43,854)			6.000	5.036	JJ	166,000	360,000	08/12/2019	01/15/2029
87124V-D@-5	SYDNEY AIRPORT FINANCE COMPANY CORP_BND		D		2.A	4,000,000	79.3440	3,173,760	4,000,000	4,000,000					2.830	2.830	JD	4,717	113,200	06/15/2020	06/16/2035
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP		D	2	2.A FE	13,714,050	71.7690	10,765,410	15,000,000	13,765,175		27,193			3.175	3.663	JJ	227,542	476,250	02/03/2022	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	0	D	2	2.A FE	2,406,993	70.1840	1,930,071	2,750,000	2,414,274		4,000			3.375	4.015	JJ	44,344	92,813	03/02/2022	07/09/2060
87927V-AF-5	TELECOM ITALIA CAPITAL SA SENIOR CORP_BN		D	1	4.A FE	4,987,950	97.8750	4,893,750	5,000,000	4,993,132		486			6.375	6.394	MN	40,729	318,750	01/04/2010	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL SA SENIOR CORP_BN		D	1	4.A FE	9,448,851	95.2500	9,388,793	9,857,000	9,603,995		16,027			6.000	6.333	MS	149,498	591,420	01/13/2010	09/30/2034
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR CORP_BND		D	1	2.C FE	43,296,880	92.3680	35,099,688	38,000,000	42,963,360		(127,562)			5.213	4.305	MS	621,795	1,980,940	04/14/2021	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU SENIOR CORP_BND		D		2.C FE	5,000,000	91.6750	4,583,760	5,000,000	5,000,000					4.665	4.665	MS	74,510	233,250	02/27/2018	03/06/2038
87969N-AD-7	TELSTRA CORPORATION LTD SENIOR CORP_BND	0	D	1	1.G FE	9,688,200	97.6950	9,769,540	10,000,000	9,952,249		36,269			3.125	3.514	AO	72,917	312,500	10/06/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		D	1	1.E FE	14,795,250	95.4050	14,310,720	15,000,000	14,907,627		20,744			3.595	3.760	JJ	242,663	539,250	01/30/2018	01/19/2028
88032W-AH-9	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	0	D	2	1.E FE	5,364,350	85.3050	4,265,230	5,000,000	5,325,131		(18,722)			3.925	3.325	JJ	88,313	196,250	11/04/2021	01/19/2038
88032W-AN-6	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		D	1	1.E FE	9,108,465	95.4990	8,308,404	8,700,000	8,933,297		(41,848)			3.975	3.391	AO	76,850	345,825	07/18/2019	04/11/2029
881575-AC-8	TESCO PLC SENIOR CORP_BND 144A		D	1	2.C FE	10,957,310	103.9690	10,023,613	9,641,000	10,530,373		(43,158)			6.150	5.256	MN	75,762	592,922	10/15/2010	11/15/2037
881575-AC-8	TESCO PLC SENIOR CORP_BND 144A	0	D	1	2.C FE	1,098,057	103.9690	1,082,313	1,041,000	1,080,330		(1,813)			6.150	5.256	MN	8,181	64,022	03/26/2010	11/15/2037
88428L-AA-0	SIRIUSPOINT LTD SENIOR CORP_BND		C	1	2.C FE	13,400,000	96.6250	12,947,750	13,400,000	13,400,000					7.000	7.000	FA	359,567	938,000	02/10/2015	02/13/2025
88428L-AA-0	SIRIUSPOINT LTD SENIOR CORP_BND	0	C	1	2.C FE	4,000,000	96.6250	3,865,000	4,000,000	4,000,000					7.000	7.000	FA	107,333	280,000	02/10/2015	02/13/2025
89152U-AH-5	TOTALENERGIES CAPITAL SA SENIOR CORP_BND	0	D	1	1.E FE	2,041,004	98.2190	2,140,183	2,179,000	2,045,987		4,983			3.883	5.348	AO	18,802		10/16/2023	10/11/2028
89153V-AV-1	TOTALENERGIES CAPITAL INTERNAT SENIOR CO	0	D	1	1.E FE	1,000,000	73.7410	737,409	1,000,000	1,000,000					3.127	3.127	MN	2,780	31,270	05/26/2020	05/29/2050
892331-AQ-2	TOYOTA MOTOR CORPORATION SENIOR CORP_BND	0	D	2	1.E FE	1,058,409	103.5850	1,106,292	1,068,000	1,058,847		437			5.118	5.333	JJ	25,508		10/16/2023	07/13/2028
89366L-AE-4	TRANSELEC SA SENIOR CORP_BND 144A	0	D	1	2.B FE	983,750	92.2430	922,428	1,000,000	990,720		1,631			3.875	4.081	JJ	18,191	38,750	06/05/2019	01/12/2029
89641U-AC-5	TRINITY ACQUISITION PLC SENIOR CORP_BND	0	D	1	2.B FE	13,425,176	98.3500	13,768,944	14,000,000	13,620,798		157,303			4.400	4.926	MS	181,378	616,000	03/24/2016	03/15/2026
898339-AB-2	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14		D	2	2.C FE	23,368,750	80.0000	16,000,000	20,000,000	23,244,964		(59,257)			6.390	5.232	JJ	589,300	1,278,000	10/21/2021	01/15/2050
902133-AG-2	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	0	D	1	1.G FE	8,800,802	116.7380	8,889,629	7,615,000	8,697,923		(50,725)			7.125	5.626	AO	135,642	542,569	11/16/2022	10/01/2037
902133-AR-8	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	0	D	1	1.G FE	253,690	98.6590	246,648	250,000	250,168		(468)			3.450	3.256	FA	3,594	8,625	07/07/2015	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	0	D	1	1.G FE	9,731,763	97.7080	9,770,820	10,000,000	9,830,502		73,835			3.700	4.027	FA	139,778	370,000	01/25/2016	02/15/2026
902133-AY-3	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	0	D	2	1.G FE	9,327,840	86.3070	8,212,073	9,515,000	9,359,765		16,931			2.500	2.726	FA	97,132	237,875	02/01/2022	02/04/2032
902613-AK-4	UBS GROUP AG SENIOR CORP_BND 144A		D	2	1.G FE	14,257,050	81.6480	12,247,125	15,000,000	14,366,457		58,763			2.746	3.286	FA	160,183	411,900	02/11/2022	02/11/2033
902613-AL-2	UBS GROUP AG SENIOR CORP_BND 144A		D	2	1.G FE	29,585,000	74.1750	21,944,733	29,585,000	29,585,000					3.179	3.179	FA	365,753	940,655	01/04/2022	02/11/2043
902613-BB-3	UBS GROUP AG SENIOR CORP_BND	0	D		1.G FE	6,999,560	98.6010	6,902,056	7,000,000	6,999,942		382			4.550	4.550	AO	64,585	159,250	06/12/2023	04/17/2026
902674-YU-8	UBS AG LONDON BRANCH SENIOR CORP_BND 14	0	D	2	1.E FE	2,992,980	96.3290	2,889,861	3,000,000	2,997,548		2,339			1.375	1.455	JJ	19,250	41,250	01/04/2022	01/13/2025
90351D-AF-4	UBS GROUP AG SENIOR CORP_BND 144A	0	D		1.G FE	6,984,530	97.6350	6,834,422	7,000,000	6,995,913		1,669			4.125	4.152	AO	60,958	288,750	03/29/2016	04/15/2026
92841#-AA-4	VISTAJET MALTA FINANCE PLC CORP_BND		D		1.G PL	12,290,654	95.7090	11,763,262	12,290,654	12,290,654					4.500	4.500	JJ	255,031	553,079	03/23/2020	07/15/2027
92857W-AB-6	VODAFONE GROUP PLC SENIOR CORP_BND	0	D	1	2.B FE	2,756,068	109.1830	2,838,758	2,600,000	2,686,163		(7,220)			6.250	5.769	MN	13,993	162,500	07/07/2010	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC SENIOR CORP_BND		D	1	2.B FE	8,884,440	87.6780	7,891,011	9,000,000	8,910,254		2,924			4.375	4.453	FA	144,375	393,750	02/11/2013	02/19/2043
92857W-BD-1	VODAFONE GROUP PLC SENIOR CORP_BND	0	D	1	2.B FE	987,160	87.6780	876,779	1,000,000	990,028		325			4.375	4.453	FA	16,042	43,750	02/11/2013	02/19/2043
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP_BND	0	D		2.B FE	7,594,860	91.2350	5,474,094	6,000,000	7,516,458		(37,048)			4.875	3.386	JD	9,750	292,500	10/29/2021	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC SENIOR CORP_BND		D	1	2.B FE	32,430,267	83.3390	23,793,370	28,550,000	32,216,910		(81,866)			4.250	3.504	MS	350,531	1,213,375	04/21/2021	09/17/2050
92857W-BU-3	VODAFONE GROUP PLC SENIOR CORP_BND	0	D	1	2.B FE	1,656,234	83.3390	1,208,420	1,450,000	1,644,805		(4,370)			4.250	3.504	MS	17,803	61,625	04/15/2021	09/17/2050
961214-EF-6	WESTPAC BANKING CORP SUB CORP_BND	0	D	2	2.A FE	2,074,960	90.7460	1,814,916	2,000,000	2,048,119		(7,794)			4.110	3.624	JJ	35,848	82,200	05/27/2020	07/24/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
961214-EG-4	WESTPAC BANKING CORP SUB CORP_BND	0	D		2.A FE	1,000,000	86.1850	861,847	1,000,000	1,000,000					4.421	4.421	JJ	19,280	44,210	07/16/2019	07/24/2039
961214-EX-7	WESTPAC BANKING CORP SUB CORP_BND		D	2	2.A FE	14,270,000	81.1160	11,575,282	14,270,000	14,270,000					3.020	3.020	MN	51,475	430,954	11/08/2021	11/18/2036
961214-EY-5	WESTPAC BANKING CORP SUB CORP_BND		D		2.A FE	5,260,000	69.7200	3,667,256	5,260,000	5,260,000					3.133	3.133	MN	19,684	164,796	11/08/2021	11/18/2041
96122F-AA-5	WESTPAC NEW ZEALAND LTD SENIOR CORP_BND	0	D		1.E FE	7,670,000	99.7990	7,654,545	7,670,000	7,670,000					4.902	4.902	FA	142,038	187,992	02/09/2023	02/15/2028
97786#-AL-6	WOLSELEY CAPITAL INC CORP_BND		C		2.A FE	15,000,000	94.6040	14,190,600	15,000,000	15,000,000					3.830	3.830	MS	191,500	574,500	09/01/2015	09/01/2027
98420E-AD-7	XL GROUP LTD SUB CORP_BND	0	D	1	1.G FE	1,557,475	95.3100	1,477,308	1,550,000	1,558,130		(359)			5.500	5.447	MS	21,549	85,250	12/02/2021	03/31/2045
984851-AD-7	YARA INTERNATIONAL ASA SENIOR CORP_BND 1	0	D	1	2.B FE	34,825,710	96.5000	33,775,000	35,000,000	34,949,354		19,478			3.800	3.863	JD	92,361	1,330,000	03/20/2018	06/06/2026
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH CORP_BND	0	D		1.G PL	10,000,000	95.0540	9,505,355	10,000,000	10,000,000					3.660	3.660	JJ	158,600	366,000	07/25/2017	07/25/2027
C2617@-AD-8	COMPUTERSHARE INVESTOR SERVICE CORP_BND				2.B	15,000,000	99.8720	14,980,800	15,000,000	15,000,000					4.420	4.420	FA	261,517	663,000	02/09/2012	02/09/2024
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG CORP_BND		D		2.C PL	2,000,000	99.5580	1,991,160	2,000,000	2,000,000					5.000	5.000	AO	24,722	100,000	04/02/2014	04/02/2024
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG CORP_BND		D		2.C PL	7,550,000	96.8190	7,309,835	7,550,000	7,550,000					4.530	4.530	AO	72,203	342,015	10/15/2019	10/15/2025
E0728T-AA-0	ATRESMEDIA CORPORACION DE MEDI SENIOR CO		D	1	2.C	5,000,000	90.0000	4,500,000	5,000,000	5,000,000					4.750	4.750	JJ	112,153	237,500	07/11/2018	07/11/2025
F3166#-AL-8	ESSILORLUXOTTICA SA CORP_BND		D		1.F	14,000,000	93.2550	13,055,700	14,000,000	14,000,000					2.650	2.650	JJ	181,378	371,000	01/05/2017	01/05/2027
F5616K-AC-8	LA MONDIALE SAM SUB CORP_BND	0	D	2	2.A FE	1,035,705	96.4740	964,740	1,000,000	1,033,569		(2,136)			5.875	4.687	JJ	25,295		10/11/2023	01/26/2047
G0369*-AB-4	ANGLIAN WATER OSPREY FINANCING CORP_BND	0	B		2.C PL	48,312,000	113.2620	57,754,690	50,992,000	50,992,000				2,680,000	6.960	6.960	FA	1,409,759	1,770,763	02/08/2023	02/08/2033
G0369@-AW-6	ANGLIAN WATER SERVICES LTD CORP_BND		D		1.G FE	12,000,000	95.5820	11,469,840	12,000,000	12,000,000					3.290	3.290	AO	70,187	394,800	04/26/2016	04/27/2026
G1696#-BM-7	BUNZL FINANCE PLC CORP_BND		D		2.A	7,000,000	95.9650	6,717,550	7,000,000	7,000,000					3.980	3.980	MN	32,503	278,600	11/19/2015	11/19/2028
G1R07C-AB-4	CANARY WHARF GROUP INVESTMENT SECURED CO	0	B	2	4.A FE	32,857,369	67.0000	20,498,784	30,595,200	30,476,608		27,098		1,715,488	3.375	3.473	AO	197,490	996,604	10/15/2021	04/23/2028
G2242#-AB-9	COATS GROUP FINANCE COMPANY LT SENIOR CO		D		2.C	8,000,000	94.9960	7,599,680	8,000,000	8,000,000					4.070	4.070	JD	22,611	325,600	12/06/2017	12/06/2027
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC CORP_BND		D		2.B	5,000,000	98.7410	4,937,050	5,000,000	5,000,000					4.660	4.660	MS	59,544	233,000	09/29/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC CORP_BND	0	D		2.B	8,000,000	98.7410	7,899,280	8,000,000	8,000,000					4.660	4.660	MS	95,271	372,800	09/29/2016	09/29/2024
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC CORP_BND		D		2.B	15,000,000	97.5700	14,635,500	15,000,000	15,000,000					4.990	4.990	MS	197,521	748,500	03/26/2019	03/26/2026
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN CORP_BND	0	D		2.A PL	5,000,000	91.6890	4,584,463	5,000,000	5,000,000					3.840	3.838	JD	1,600	192,000	09/28/2017	09/28/2027
G6515#-AJ-3	JOHN WOOD GROUP PLC CORP_BND		D		2.C	6,112,184	96.1640	5,877,721	6,112,184	6,112,184					4.610	4.610	JJ	140,103	281,772	07/02/2019	07/02/2026
G6515#-AK-0	JOHN WOOD GROUP PLC CORP_BND		D		2.C	4,595,627	95.4550	4,386,756	4,595,627	4,595,627					4.780	4.780	JJ	109,225	219,671	07/02/2019	07/02/2029
G8038#-AP-3	SERCO GROUP PLC CORP_BND		D		2.C PL	8,000,000	89.7270	7,178,160	8,000,000	8,000,000					3.550	3.550	AO	65,478	284,000	10/07/2020	10/08/2027
G8038#-AQ-1	SERCO GROUP PLC CORP_BND		D		2.C PL	10,000,000	85.2200	8,522,000	10,000,000	10,000,000					3.870	3.870	AO	89,225	387,000	10/07/2020	10/08/2030
G8056*-AA-7	SEVERN TRENT WATER LTD CORP_BND		D		2.A	5,000,000	94.7430	4,737,150	5,000,000	5,000,000					3.690	3.690	MS	60,475	184,500	03/03/2016	03/03/2027
G81269-AA-3	SHIMAO GROUP HOLDINGS LTD SENIOR CORP_BN	0	D	2	6. *	365,988	3.7500	163,875	4,370,000	163,875	(202,113)				4.600	61.903	JJ		(100,510)	01/19/2022	07/13/2030
G9006@-AH-9	TRANSMISSION FINANCE DAC CORP_BND		D		2.B	20,000,000	95.0710	19,014,200	20,000,000	20,000,000					3.180	3.180	MN	100,700	636,000	05/04/2016	05/04/2026
G9897U-AF-0	ZURICH FINANCE IRELAND DAC SUB CORP_BN	0	D	2	1.E FE	16,928,550	81.0400	13,776,800	17,000,000	16,933,773		1,549			3.000	2.999	APR	357,000	510,000	10/21/2021	04/19/2051
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND		D		3.C	5,241,600	97.7060	5,121,358	5,241,600	5,241,600					5.500	5.500	MJSD	12,813	288,288	10/31/2012	09/15/2027
L9082*-AN-9	TRAFIGURA FUNDING SA CORP_BND		C		2.A PL	18,000,000	97.6900	17,584,200	18,000,000	18,000,000					5.720	5.720	MN	91,520	1,029,600	05/29/2018	05/29/2025
M1586M-AC-1	BANK HAPOALIM BM SUB CORP_BND	0	D	2	2.B FE	3,000,000	86.4830	2,594,490	3,000,000	3,000,000					3.255	3.253	JJ	43,400	97,650	10/14/2021	01/21/2032
N9061#-AB-4	VTTI BV CORP_BND		D		3.A Z	2,000,000	98.4520	1,969,040	2,000,000	2,000,000					4.870	4.870	JD	4,329	97,400	12/15/2015	12/15/2025
N9061#-AC-2	VTTI BV CORP_BND		D		3.A Z	7,000,000	97.5690	6,829,830	7,000,000	7,000,000					4.970	4.970	JD	15,462	347,900	12/15/2015	12/15/2027
N9061@-AG-5	VTTI BV CORP_BND		D		3.A	8,000,000	89.7310	7,178,480	8,000,000	8,000,000					4.050	4.050	JD	14,400	324,000	12/13/2017	12/15/2027
N9061@-AH-3	VTTI BV CORP_BND		D		3.A	4,000,000	90.8090	3,632,360	4,000,000	4,000,000					4.150	4.150	JD	7,378	166,000	12/13/2017	12/15/2029
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA CORP_BND		D		2.C FE	10,000,000	93.9900	9,399,000	10,000,000	10,000,000					5.180	5.180	JD	24,461	518,000	06/25/2019	06/14/2029
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO CORP_BND		D		2.C PL	4,000,000	83.5880	3,343,520	4,000,000	4,000,000					3.610	3.610	FA	56,958	144,400	02/09/2021	02/09/2031
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO CORP_BND		D		2.C PL	5,000,000	84.0990	4,204,930	5,000,000	5,000,000					3.660	3.660	JJ	84,383	183,000	07/01/2021	07/15/2031
P4001*-AE-4	ENVASES UNIVERSALES DE MEXICO CORP_BND		D		2.C PL	6,000,000	82.0860	4,925,160	6,000,000	6,000,000					3.710	3.710	FA	87,803	222,600	02/09/2021	02/09/2033
P4001*-AF-1	ENVASES UNIVERSALES DE MEXICO CORP_BND		D		2.C PL	8,000,000	81.0810	6,486,498	8,000,000	8,000,000					3.760	3.760	JJ	138,702	300,800	07/01/2021	07/15/2033
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND		D		3.B PL	12,721,159	97.0550	12,346,521	12,721,159	12,721,159		1,003			5.770	5.812	MJSD	2,045	864,900	05/21/2019	09/30/2037
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND	0	D		3.B PL	4,241,060	97.0550	4,116,161	4,241,060	4,241,060		114,773			5.770	5.812	MJSD	674	283,822	05/21/2019	09/30/2037
PPE3DK-P6-9	NER NOTE ISSUER 1 LTD SENIOR CORP_BND	0	C		2.A PL	4,625,135	92.0010	4,255,191	4,625,135	4,625,135					4.500	4.524	MJSD	578	407,401	12/30/2021	12/30/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
PPEE39-QS-2	LBC TANK TERMINALS HOLDING NET SUB CORP_	0	C		2.C PL	29,850,000	91.5930	27,477,875	30,000,000	29,886,113		15,472			4.680	4.750	MN	214,500	1,423,500	12/02/2021	10/27/2029
000000-00-0	DALRYMPLE BAY FINANCE PTY LTD SECURED CO	0	D		2.C FE	10,000,000	88.2160	8,821,630	10,000,000	10,000,000					4.600	4.600	MS	123,944	460,000	03/02/2022	03/02/2034
Q0182#-AA-6	ALINTA ENERGY FINANCE PTY LTD CORP_BND		D		2.B Z	30,000,000	97.3380	29,201,400	30,000,000	30,000,000					4.640	4.640	MS	367,333	1,407,000	10/01/2018	09/26/2026
Q0458*-AB-5	AQUASURE FINANCE PTY LTD CORP_BND		D		1.G FE	16,000,000	99.8870	15,981,920	16,000,000	16,000,000					4.480	4.258	JJ	336,498	716,800	02/27/2014	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE PTY LTD SENIOR CORP_BND		D		1.G FE	3,000,000	96.3730	2,891,190	3,000,000	3,000,000					3.280	3.280	JJ	46,193	98,400	07/10/2015	07/12/2027
Q0458*-AF-6	AQUASURE FINANCE PTY LTD CORP_BND		D	1	1.G FE	10,827,843	97.8530	10,595,369	10,827,843	10,827,843					4.320	4.320	JJ	219,589	467,763	01/15/2019	01/12/2034
Q0697#-AB-2	AUSGRID CORP_BND	0	D		2.A FE	2,000,000	89.3130	1,786,270	2,000,000	2,000,000					3.600	3.600	AO	18,000	73,000	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD SECURED CORP_BND	0	D		2.A FE	2,000,000	84.6390	1,692,780	2,000,000	2,000,000					3.750	3.750	AO	18,750	76,000	09/06/2017	10/01/2032
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS MEL CORP_BND		D		2.A	15,000,000	85.8080	12,871,200	15,000,000	15,000,000					3.440	3.440	JD	38,700	501,000	12/04/2019	12/04/2034
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS LTD CORP_BND		D		1.G	34,000,000	87.2990	29,681,660	34,000,000	34,000,000					3.770	3.770	MS	395,222	1,281,800	09/10/2015	09/10/2030
Q1298*-AB-5	CPOF FINANCE PTY LTD SENIOR CORP_BND		D		2.B FE	29,000,000	94.7250	27,470,250	29,000,000	29,000,000					4.490	4.490	MS	343,610	1,302,100	09/26/2018	09/26/2028
Q1298@-AB-5	CPOF FINANCE PTY LTD SENIOR CORP_BND	0	D		2.B FE	3,000,000	94.7250	2,841,750	3,000,000	3,000,000					4.490	4.490	MS	35,546	134,700	09/26/2018	09/26/2028
Q1629#-AE-7	BRISBANE AIRPORT CORPORATION P SECURED C		D		2.B	5,223,150	97.9070	4,895,350	5,000,000	5,037,578		(57,285)			4.040	2.848	FA	72,383	202,000	08/26/2020	08/22/2024
Q1629#-AQ-0	BRISBANE AIRPORT CORPORATION P SENIOR CO		D		2.B	10,203,070	86.6340	8,663,400	10,000,000	10,153,451		(15,446)			4.070	3.853	JD	18,089	407,000	08/26/2020	06/15/2032
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT CORP_BND	0	D		2.A FE	15,000,000	93.2730	13,990,881	15,000,000	15,000,000					4.610	4.610	FA	243,946	691,500	08/24/2018	08/24/2028
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD CORP_BND		D		2.B FE	4,000,000	91.1760	3,647,040	4,000,000	4,000,000					3.620	3.620	MS	37,809	144,800	09/27/2017	09/27/2029
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD CORP_BND		D		2.B FE	4,000,000	88.4900	3,539,600	4,000,000	4,000,000					3.770	3.770	MS	39,376	150,800	09/27/2017	09/27/2032
Q2887#-AB-8	GOODMAN PRTY TST CORP_BND		D		2.A FE	9,000,000	91.9810	8,278,290	9,000,000	9,000,000					3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q3080#-AA-3	DEXUS PROPERTY GROUP CORP_BND	0	D		1.F	1,000,000	89.1490	891,491	1,000,000	1,000,000					4.140	4.140	MN	4,485	41,400	05/22/2018	05/22/2030
Q3080#-AC-9	DWPF FINANCE PTY LTD CORP_BND	0	D		1.F	1,000,000	85.2010	852,006	1,000,000	1,000,000					4.290	4.290	MN	4,648	42,900	05/22/2018	05/22/2033
Q3189*-AB-5	DEXUS PROPERTY GROUP CORP_BND		D		1.G	4,000,000	97.2890	3,891,560	4,000,000	4,000,000					3.560	3.560	JJ	68,036	142,400	07/09/2013	07/09/2025
Q3189*-AC-3	DEXUS PROPERTY GROUP CORP_BND		D		1.G	8,000,000	94.4370	7,554,960	8,000,000	8,000,000					3.760	3.760	JJ	143,716	300,800	07/09/2013	07/09/2028
Q3189*-AH-2	DEXUS PROPERTY GROUP CORP_BND		D		1.G	11,000,000	96.4280	10,607,080	11,000,000	11,000,000					3.810	3.810	JD	24,448	419,100	12/10/2014	12/10/2026
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD CORP_BND		D		1.G	11,000,000	93.2780	10,260,580	11,000,000	11,000,000					3.090	3.090	JD	18,883	339,900	06/11/2015	06/11/2027
Q3915*-AC-4	FLETCHER BUILDING LTD CORP_BND		D		2.C	6,000,000	95.3920	5,723,520	6,000,000	6,000,000					3.700	3.700	JJ	99,283	222,000	07/20/2016	07/20/2026
Q3920#-AK-5	FONTERRA CO-OPERATIVE GROUP LT CORP_BND		D		1.G FE	15,000,000	93.7640	14,064,600	15,000,000	15,000,000					3.780	3.780	FA	220,500	567,000	08/11/2015	08/11/2030
Q3971@-AG-4	GPT RE LTD CORP_BND	0	D		1.F	1,000,000	87.3330	873,334	1,000,000	1,000,000					3.630	3.630	JD	1,109	36,300	12/20/2017	12/20/2029
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD CORP_BND		D		1.G	10,000,000	90.5920	9,059,200	10,000,000	10,000,000					4.500	4.500	FA	180,000	450,000	02/07/2019	02/07/2034
Q5426#-AD-5	L&K FINANCE PTY LTD CORP BND		D		2.A FE	15,000,000	96.0760	14,411,400	15,000,000	15,000,000					4.970	4.969	JD	39,346	745,500	06/01/2023	06/12/2033
Q5664#-AB-0	LONSDALE FINANCE PTY LTD CORP_BND		D		2.B FE	15,000,000	97.2460	14,586,900	15,000,000	15,000,000					4.270	4.270	AO	160,125	640,500	10/02/2018	10/01/2030
Q5664#-AB-0	LONSDALE FINANCE PTY LTD CORP_BND	0	D		2.B FE	4,000,000	97.2460	3,889,840	4,000,000	4,000,000					4.270	4.270	AO	42,700	170,800	10/02/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD CORP_BND		D		2.B FE	10,000,000	96.4940	9,649,400	10,000,000	10,000,000					4.340	4.340	AO	108,500	434,000	10/02/2018	10/01/2033
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD CORP_BND		D		1.G PL	10,000,000	90.1800	9,018,000	10,000,000	10,000,000					3.630	3.630	MS	103,858	363,000	09/20/2016	09/18/2028
Q6235#-AP-7	MIRVAC GROUP FINANCE LTD CORP_BND		D		1.G FE	10,000,000	86.4760	8,647,600	10,000,000	10,000,000					3.780	3.780	MS	108,150	378,000	09/20/2016	09/18/2031
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD CORP_BND		D		2.B FE	7,500,000	97.0250	7,276,875	7,500,000	7,500,000					3.860	3.860	MN	45,838	289,500	11/04/2015	11/04/2028
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD SENIOR CORP		D		2.B FE	6,000,000	96.4910	5,789,460	6,000,000	6,000,000					4.010	4.010	JJ	113,617	240,600	07/11/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD CORP_BND		D		2.B FE	2,000,000	95.2070	1,904,140	2,000,000	2,000,000					4.160	4.160	AO	18,489	83,200	04/11/2018	04/11/2033
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINAN CORP_BND	0	D		2.B FE	2,000,000	88.4850	1,769,700	2,000,000	2,000,000					3.180	3.180	MS	18,550	63,600	09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINAN CORP_BND	0	D		2.B FE	2,000,000	84.1260	1,682,526	2,000,000	2,000,000					3.330	3.330	MS	19,425	66,600	09/16/2016	09/16/2031
Q7450#-AF-7	PERTH AIRPORT PTY LTD CORP_BND		D		2.B FE	9,000,000	92.1320	8,291,880	9,000,000	9,000,000					3.600	3.600	JJ	154,800	324,000	07/09/2015	07/09/2027
Q7450#-AG-5	PERTH AIRPORT PTY LTD CORP_BND		D		2.B FE	11,000,000	87.1490	9,586,390	11,000,000	11,000,000					3.750	3.750	JJ	197,083	412,500	07/09/2015	07/09/2030
Q7450#-AP-5	PERTH AIRPORT PTY LTD CORP_BND		D		2.B	15,000,000	81.8360	12,275,400	15,000,000	15,000,000					3.660	3.660	JJ	244,000	549,000	01/21/2021	01/21/2033
Q7794#-AJ-2	PORT OF BRISBANE PTY LTD CORP_BND		D		2.B FE	26,000,000	96.7330	25,150,580	26,000,000	26,000,000					4.160	4.160	AO	219,324	1,081,600	10/18/2018	10/18/2033
Q8501*-AE-9	REGION RE LTD CORP_BND	0	D		2.A FE	2,000,000	89.2640	1,785,285	2,000,000	2,000,000					4.610	4.610	MS	27,916	92,200	09/12/2018	09/12/2031
Q8562*-AH-8	SONIC HEALTHCARE SERVICES PTY CORP_BND		D		2.B	35,000,000	81.8050	28,631,750	35,000,000	35,000,000					3.210	3.210	JJ	518,058	1,123,500	01/15/2020	01/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q8773@-AK-4	STOCKLAND CORP_BND		D		1.G FE	10,000,000	92.8460	9,284,600	10,000,000	10,000,000					3.190	3.190	FA	112,536	319,000	08/24/2016	08/24/2028
Q8773@-AL-2	STOCKLAND CORP_BND		D		1.G FE	10,000,000	90.9720	9,097,200	10,000,000	10,000,000					3.340	3.340	FA	117,828	334,000	08/24/2016	08/24/2031
Q9194*-AN-9	TRANSURBAN QUEENSLAND FINANCE CORP_BND	0	D		2.B FE	5,000,000	86.7250	4,336,269	5,000,000	5,000,000					4.160	4.160	MN	26,578	208,000	05/15/2019	05/15/2034
Q9194U-AY-8	TRANSURBAN QUEENSLAND FINANCE SECURED CO		D	1	2.B FE	24,219,784	96.7140	24,178,500	25,000,000	24,607,976		80,046			4.500	4.909	AO	225,000	1,125,000	09/20/2018	04/19/2028
Q9326#-AD-8	UNIVERSITY OF MELBOURNE CORP_BND		D		1.B FE	6,000,000	88.1740	5,290,440	6,000,000	6,000,000					4.360	4.360	FA	97,373	261,600	02/17/2016	02/17/2046
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES CORP_BND	0	D		1.B FE	4,000,000	77.8540	3,114,143	4,000,000	4,000,000					3.970	3.970	MN	26,026	158,800	11/02/2017	11/02/2047
Q9389#-AJ-9	VECTOR LTD CORP_BND		D		2.A	30,000,000	74.6810	22,404,300	30,000,000	30,000,000					2.740	2.740	MS	248,883	822,000	03/12/2020	03/12/2035
Q9609*-AA-6	WESTCONNEX FINANCE COMPANY PTY CORP_BND	0	D		2.A FE	3,000,000	82.8020	2,484,052	3,000,000	3,000,000					2.980	2.980	MS	26,323	89,400	05/11/2021	09/15/2031
W2710@-AF-7	ELLEVIO AB CORP_BND		D		2.B FE	20,000,000	86.3830	17,276,600	20,000,000	20,000,000					3.440	3.440	FA	236,978	688,000	10/25/2016	10/27/2031
X4771#-AK-5	LANDSNET HF CORP_BND		D		2.B	14,000,000	89.1590	12,482,260	14,000,000	14,000,000					3.800	3.800	FA	193,589	532,000	02/20/2020	02/20/2031
Y0606W-CC-2	BANGKOK BANK PUBLIC CO LTD HO SUB CORP_	0	D	2	2.C FE	2,921,850	83.9420	2,518,272	3,000,000	2,930,015		4,238			3.466	3.697	MS	28,306	103,980	01/21/2022	09/23/2036
Y458J4-AD-6	KASIKORNBANK PCL HONG KONG BR SUB CORP_	0	D	2	3.A FE	3,538,678	91.8750	3,215,625	3,500,000	3,523,329		(8,017)			3.343	3.088	AO	28,926	117,005	01/19/2022	10/02/2031
Y71260-AD-8	INDOFOOD CBP SUKSES MAKMUR TBK SENIOR CO	0	D	2	2.C FE	3,776,100	86.1250	3,445,000	4,000,000	3,810,536		18,648			3.541	4.222	AO	25,180	141,640	02/16/2022	04/27/2032
Y7563*-AA-5	SEASPAN HOLDCO III LTD CORP_BND	0	D		2.B PL	5,000,000	84.7600	4,237,991	5,000,000	5,000,000					3.910	3.910	MJSD	14,119	195,500	05/12/2021	06/05/2031
Y7563*-AB-3	SEASPAN HOLDCO III LTD CORP_BND	0	D		2.B PL	2,000,000	84.7600	1,695,196	2,000,000	2,000,000					3.910	3.910	MJSD	5,648	78,200	05/12/2021	06/05/2031
11259P-20-8	BROOKFIELD BRP HOLDINGS CANAD SUB PFD_E	0	A	2	2.C FE	35,000,000	14.5800	22,693,860	1,400,000	35,000,000					4.875	4.875			1,706,250	12/07/2021	
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						20,123,457,005	XXX	17,820,996,502	19,881,994,838	20,064,587,384	(411,681)	(9,038,004)	46,568,035	5,742,632	XXX	XXX	XXX	198,597,464	799,929,921	XXX	XXX
00192J-AD-8	APS RESECURITIZATION TRUST APS WHOLE_CMO	0		4	1.A FM	2,527,035	16.4480	681,390	4,142,680	594,837		(173,995)			2.466	3.061	MON	1,703	229,594	03/18/2016	09/30/2055
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			4	1.A FM	1,140,305	79.0690	1,151,012	1,455,713	1,096,025		5,244			6.000	11.321	MON	7,279	86,863	09/30/2009	07/25/2037
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	0		4	1.A FM	421,593	56.9830	333,665	585,546	275,261		(31,493)			6.000	9.795	MON	2,928	35,041	06/29/2012	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	0		4	6. FE	315,277	5.2950	107,481		107,481	(19,808)	2,852			0.130	68.859	MON	44	10,772	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	0		4	1.A FM	406,452	89.4320	472,741	528,601	440,566		6,319			6.000	11.859	MON	2,643	31,699	07/01/2013	08/25/2036
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C	0		4	1.A FM	327,767	54.7380	280,401	512,257	182,091		(24,906)			6.000	19.871	MON	2,561	30,648	10/01/2014	10/25/2036
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	0		4	6. *	95,694	10.5410	59,236		59,236	(5,302)	(4,110)			0.330	17.766	MON	31	5,174	03/27/2023	11/25/2036
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			4	1.A FM	2,698,605	47.8770	1,767,849	3,692,486	1,347,714		(65,026)			6.000	14.515	MON	18,462	240,433	01/01/2013	04/25/2037
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	0		4	3.A FM	358,504	51.7900	323,554	624,739	358,504					5.500	5.185	MON	2,863	34,200	08/04/2016	04/25/2037
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	0		4	3.C FM	629,016	85.6070	596,142	696,367	731,875		8,712			5.930	2.084	MON	688	24,126	11/07/2017	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			4	1.A FM	1,878,991	66.7990	1,480,078	2,215,726	1,334,587		(41,301)			6.250	10.932	MON	11,540	126,713	06/30/2011	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			4	1.A FM	2,768,085	58.5790	2,088,510	3,565,260	1,688,730		(77,188)			5.750	14.068	MON	17,084	204,871	04/01/2012	07/25/2037
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH	0		4	1.A FM	1,351,684	53.7200	939,392	1,748,691	1,008,055		(79,030)			5.408	4.500	MON	7,881	48,521	03/29/2016	09/25/2035
03464R-AA-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR ABS	0			1.A	2,856,323	92.8830	2,867,834	3,087,583	2,871,940		15,617			2.466	4.765	MON	6,345	38,070	06/16/2023	12/26/2059
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA WHOLE_CMO	0		4	1.A FM	200	99.7530	202	203	203					6.295	1.551	MON		18	11/12/2019	08/25/2033
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_	0		4	1.A FM	2,837,190	53.2780	1,898,397	3,563,190	1,866,593		(237,097)			0.000	5.621	MON		213,621	02/10/2017	02/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09	0		4	1.A FM	2,273,434	79.8320	2,417,239	3,027,902	2,273,434					6.000	8.517	MON	15,140	181,676	09/22/2016	07/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 WHOLE_CMO _1	0		4	3.B FM	1,146,257	64.6600	1,095,107	1,693,646	1,146,257					5.205	11.866	MON	7,346	78,074	08/03/2016	07/26/2036
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO	0		4	1.A FM	1,277,323	28.4750	1,103,756	3,876,255	1,277,323					6.726	6.184	MON	21,727	60,115	05/09/2016	10/25/2036
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	0		4	1.A FM	423,300	86.2570	534,004	619,087	572,289		6,832			6.052	6.408	MON	1,249	21,913	04/30/2013	05/20/2035
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH			4	1.A FM	2,125,427	84.6470	2,309,721	2,728,641	1,998,525		11,619			5.500	9.465	MON	12,506	150,075	01/01/2012	06/25/2037
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO	0		4	1.A FM	93,187	86.2720	102,225	118,492	111,612		215			4.663	4.442	MON	460	4,803	02/14/2013	01/25/2036
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH			4	1.A FM	128,665	78.8210	114,059	144,706	123,686		(1,267)			5.500	7.887	MON	663	7,959	01/01/2013	01/25/2036
05951F-AK-0	BANC OF AMERICA FUNDING CORP B SENIOR WH	0		4	1.A FM	302,007	83.8350	317,648	378,899	339,476		2,702			6.347	6.270	MON	2,004	18,695	03/15/2016	01/25/2037
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	0		4	2.A FM	390,111	88.1000	347,177	394,073	398,448		3,122			4.427	3.937	MON	1,454	15,510	01/04/2018	05/20/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH			4	1.A FM	1,699,086	75.9170	1,668,903	2,198,326	1,562,603		30,754			4.516	8.959	MON	8,273	99,175	04/01/2013	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH			4	3.C FM	427,514	72.4000	379,470	524,130	450,987		(1,138)			5.850	4.560	MON	2,555	30,479	04/01/2016	05/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	0		4	1.A FM	1,973,300	68.9880	1,729,261	2,506,604	1,973,300					6.000	6.691	MON	12,533	150,297	06/01/2016	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	0		4	1.A FM	1,585,416	68.8290	1,853,199	2,692,483	2,400,043		53,387			2.726	5.194	MON	1,223	77,203	03/09/2017	09/26/2036
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST B WHOLE_CMO	0			1.A FE	2,803,580	102.2450	2,866,544	2,803,593	2,806,793		3,213			6.031	6.222	MON	14,090	112,723	04/27/2023	04/01/2053
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR WHO	0		4	1.A FM	39,565	97.5320	38,164	39,130	39,419		(72)			6.601	5.314	MON	215	2,583	11/12/2019	05/28/2037
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	0		4	1.A FM	507,473	92.0290	580,621	630,912	287,843		(13,883)			5.151	23.949	MON	2,708	28,101	05/09/2016	01/25/2036
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO	0		4	5.C FM	338,396	61.3220	237,400	387,139	347,608		2,231			4.459	6.370	MON	1,439	15,935	04/06/2020	07/25/2036
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M SUPSEN RM	0			1.A FM	550,778	79.2430	513,779	648,356	561,186		3,990			4.419	7.240	MON	2,387	26,316	11/08/2021	10/25/2036
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	0		4	1.A FM	2,136,462	77.9470	2,036,308	2,612,411	1,873,603		24,239			5.870	12.013	MON	2,556	74,061	12/07/2016	09/25/2046
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	0			1.A FE	1,642,744	95.6670	1,624,010	1,697,562	1,643,274		530			4.850	5.164	MON	6,861	52,166	08/08/2023	09/25/2062
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	0			1.A	827,476	86.5180	813,543	940,314	830,874		3,397			1.699	4.750	MON	1,331	11,982	03/08/2023	04/25/2060
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO				1.A FE	519,121	98.6650	526,000	533,115	522,418		3,172			5.108	6.094	MON	2,269	27,232	11/29/2022	07/25/2062
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	0			1.A FE	15,834,091	103.2610	16,350,719	15,834,387	15,926,419		92,328			6.435	6.924	MON	84,912	510,573	06/09/2023	05/25/2063
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH			4	1.C FM	1,463,859	48.7120	846,160	1,737,066	915,096		(68,463)			6.000	6.725	MON	8,685	99,264	01/01/2013	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH			4	1.A FM	1,530,243	48.7120	916,685	1,881,845	959,143		(69,957)			6.000	7.455	MON	9,409	107,537	01/01/2013	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH			4	1.A FM	2,046,197	43.9830	1,100,728	2,502,595	1,095,923		(112,564)			6.250	8.459	MON	13,034	91,455	01/01/2013	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH			4	1.A FM	3,347,910	48.3720	1,988,919	4,111,684	1,985,106		(135,115)			6.250	9.376	MON	21,415	262,807	01/01/2013	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH			4	1.A FM	956,014	52.7520	577,004	1,093,801	642,297		(42,234)			6.250	6.353	MON	5,697	66,012	01/01/2013	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH			4	4.A FM	887,568	44.1490	725,930	1,644,254	887,568					6.000	5.927	MON	8,221	98,372	04/01/2016	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH			4	1.A FM	1,737,395	45.8310	897,556	1,958,412	979,562		(87,456)			6.000	6.678	MON	9,792	99,683	03/01/2023	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO			4	4.B FM	1,381,301	51.2280	1,176,225	2,296,046	1,381,301					6.000	7.680	MON	2,296	112,393	01/01/2012	08/25/2037
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18			4	1.A	7,978,037	87.8640	7,407,147	8,430,278	7,856,687		(186,302)			3.500	4.264	MON	24,588	295,060	04/27/2018	03/25/2048
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19			4	1.A	2,211,944	88.7350	1,936,746	2,182,616	2,751,406		303,329			3.500	1.126	MON	6,366	76,392	08/19/2019	08/25/2049
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144			4	1.A	745,832	87.7830	638,748	727,641	794,574		22,239			3.500	2.646	MON	424	25,467	02/21/2020	10/25/2049
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO			4	1.A FM	1,167,517	91.1900	1,374,291	1,507,064	1,209,975		28,301			5.750	12.538	MON	7,221	86,137	04/01/2013	04/25/2037
12570D-AA-4	CIM TRUST CIM_23-I1 WHOLE_CMO _23-I1 144	0			1.A FE	4,721,297	102.4160	4,838,420	4,724,274	4,736,602		15,305			6.031	6.487	MON	23,743	205,070	08/08/2023	04/25/2058
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO			4	4.C FM	635,473	56.0760	478,765	853,774	541,371		(29,131)			6.000	6.346	MON	4,269	50,177	04/01/2023	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH			4	1.A FM	2,043,191	81.2540	1,988,235	2,446,936	2,067,533		(37,808)			5.500	6.013	MON	11,215	134,587	12/24/2008	04/25/2037
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO	0		4	1.A FM	1,678,971	91.6240	1,815,144	1,981,087	1,865,044		7,317			5.566	7.153	MON	9,189	93,277	01/28/2016	10/26/2035
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO	0		4	1.A FM	1,275,748	78.6110	1,172,916	1,492,049	1,275,748		6,032	36,285		4.347	10.281	MON	5,406	57,840	05/04/2016	06/25/2036
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO	0		4	1.A FM	3,812,662	95.2320	3,779,711	3,968,938	3,847,736		3,020			3.974	4.656	MON	13,145	156,217	02/08/2017	12/26/2036
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	0		4	5.A FM	938,899	83.1570	1,131,804	1,361,049	938,899					4.595	16.503	MON	5,211	55,979	02/09/2016	03/25/2036
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	0		4	1.A FM	1,419,272	54.2550	1,140,779	2,102,625	732,002		(82,131)			4.237	19.152	MON	7,425	83,233	03/07/2016	07/28/2036
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	0		4	1.A FM	2,149,593	84.1050	2,634,483	3,132,377	2,383,948		(29,507)			3.657	10.029	MON	9,547	113,015	04/14/2016	02/27/2037
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH			4	1.A	1,327,570	88.4930	1,173,706	1,326,326	1,328,417		931			3.000	2.943	MON	3,316	39,790	09/13/2019	03/25/2043
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO			4	1.A	4,910,013	88.2580	4,238,916	4,802,887	5,005,989		68,735			3.500	3.048	MON	14,008	168,101	06/18/2019	10/25/2047
12663G-AA-5	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	0			1.A FE	2,355,036	98.1750	2,372,871	2,416,971	2,366,006		10,970			5.162	6.176	MON	10,397	93,573	03/01/2023	04/25/2067
12663G-AB-3	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	0			1.C FE	3,179,032	100.3730	3,247,709	3,235,656	3,193,299		14,267			6.027	6.883	MON	16,251	146,260	03/01/2023	04/25/2067
126673-TY-8	CWHE_04-15 WHOLE_CMO _04-15	0		4	1.A FM	3,677,122	95.2580	3,696,845	3,880,868	3,818,077		17,458			5.213	4.985	MON	16,859	169,711	11/17/2015	03/25/2035
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			4	1.A FM	746,151	42.9670	417,646	972,022	438,808		(36,460)			5.500	5.597	MON	4,455	52,066	06/01/2023	03/25/2035
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	0		4	1.A FM	8,709	93.0940	8,625	9,265	9,360		(14)			4.500	2.356	MON	35	356	08/21/2014	12/25/2034
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	0		4	1.A FM	870,729	93.5600	878,875	939,368	929,142		7,896			5.500	6.100	MON	4,305	51,665	03/16/2016	02/25/2035
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	0		4	1.A FM	408,066	56.1680	297,666	529,956	280,130		(33,295)			5.500	7.837	MON	2,429	28,868	06/29/2012	10/25/2035
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	0		4	3.A FM	38,766	56.1680	24,885	44,304	27,899		(3,246)			5.500	2.627	MON	203	2,413	04/29/2014	10/25/2035
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	0		4	1.A FM	96,080	67.4760	75,826	112,374	70,310		(5,420)			5.500	8.750	MON	515	6,174	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH			4	1.A FM	986,570	39.2860	503,424	1,281,446	466,290		(31,987)			5.750	12.262	MON	6,140	64,040	04/01/2012	05/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	0		4	1.A FM	633,927	52.6500	425,174	807,551	414,508		(49,186)			6.000	5.401	MON	4,038	48,302	10/05/2016	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH			4	1.A FM	1,808,992	55.2650	1,347,710	2,438,652	1,506,163		(89,017)			5.500	6.903	MON	11,177	132,515	01/01/2021	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	0		4	1.A FM	936,126	83.8390	1,031,038	1,229,780	936,126			199,844		5.870	12.333	MON	1,203	66,099	06/28/2017	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	0		6	FE	121,227	4.0980	97,463		97,463	64,395	(16,917)	72,261		0.576	81.898	MON	1,141	10,596	03/28/2016	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH			4	1.A FM	822,987	56.0250	611,757	1,091,929	661,139		(40,662)			5.500	6.184	MON	5,005	59,759	01/01/2021	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	0		4	1.A FM	111,210	51.3130	115,244	224,591	111,210		(4,568)	15,575		6.000	7.249	MON	1,123	12,822	05/07/2013	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	0		4	3.A FM	620,584	43.4900	578,941	1,331,206	620,584					5.500	5.937	MON	6,101	52,875	09/15/2015	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO			4	1.A FM	2,961,728	49.0580	1,654,706	3,372,929	1,638,345		(133,754)			5.750	9.612	MON	16,162	185,661	01/01/2012	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH			4	1.A FM	2,201,945	63.3300	1,597,450	2,522,409	1,564,054		(133,569)			5.500	8.707	MON	11,561	138,732	10/01/2012	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	0		4	1.A FM	128,993	87.8870	154,241	175,500	156,749		3,892			4.541	10.065	MON	664	6,867	12/18/2012	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH			4	1.A FM	264,614	95.2700	271,074	284,532	266,758		2,686			5.750	8.552	MON	1,363	16,360	01/16/2009	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH			4	1.A FM	440,006	96.6360	422,041	436,731	437,646		101			5.250	5.051	MON	1,911	22,928	06/23/2011	05/25/2034
12669G-K6-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO			4	5.B FM	134,445	43.0670	89,492	207,797	134,445					5.500	1.386	MON	952	9,933	12/17/2008	07/25/2035
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH			4	2.C FM	2,640,734	46.2280	2,371,793	5,130,627	2,640,734					6.000	8.698	MON	25,653	289,165	06/01/2023	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH			4	3.B FM	5,885,433	39.4840	2,847,879	7,212,820	3,309,272		(320,857)			6.000	3.978	MON	36,064	415,688	08/01/2023	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 WHOLE_CMO _06-	0		4	1.A FM	4,133,755	81.0380	4,052,642	5,000,941	4,133,755			62,096		6.300	8.189	MON	26,255	204,966	05/12/2016	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_	0		4	1.A FM	1,014,292	91.6730	1,233,610	1,345,660	565,182		(508)			6.150	36.499	MON	1,609	50,806	12/16/2015	08/25/2037
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH	0		4	1.A FM	983,337	92.1400	1,048,970	1,138,451	1,129,664		51,431			5.600	6.635	MON	1,063	35,435	10/25/2023	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH			4	4.A FM	1,894,032	61.6020	1,653,816	2,684,666	1,894,032					6.250	5.407	MON	13,983	164,074	07/01/2023	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES C SENIOR WH			4	1.A FM	2	99.4370	2	2	2					5.000	89.808	MON			01/15/2009	01/25/2027
17307G-2Z-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	0			1.A FM	276,284	92.6480	257,504	277,939	276,315		(20)			7.110	7.239	MON	1,647	12,794	04/28/2022	10/25/2035
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO			4	1.A FM	920,175	96.4650	909,238	942,560	926,610		71			6.500	6.819	MON	5,106	61,266	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	0		4	1.A FM	536,788	62.0080	625,472	1,008,692	422,122		(45,697)			4.907	14.994	MON	4,124	41,034	07/24/2012	12/25/2035
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO			4	1.A FM	496,343	79.1860	431,192	544,534	494,606		(2,340)			6.000	5.998	MON	2,723	32,672	10/01/2020	04/25/2037
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	0		4	1.A FM	820,677	85.4910	813,819	951,930	774,316		(7,611)			4.218	8.962	MON	3,346	37,916	09/25/2015	04/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W	0		4	3.A FM	529,222	84.6580	526,614	622,045	529,222					5.750	8.797	MON	2,981	35,860	05/06/2016	12/25/2036
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	0		4	1.A FM	1,418,550	86.8530	1,415,503	1,629,774	1,418,550		4,034	46,010		4.095	9.050	MON	5,562	65,361	02/23/2016	03/25/2036
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	0		4	1.A FM	1,091,864	88.4510	1,275,084	1,441,563	1,091,864					4.492	19.909	MON	5,396	54,685	03/04/2016	02/20/2036
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W	0		4	1.A FM	1,391,698	90.5010	1,869,396	2,065,600	1,736,283		47,545			6.270	9.814	MON	2,159	79,126	07/28/2016	01/25/2036
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO			4	1.A FM	1,437,162	89.4780	1,643,901	1,837,216	1,519,357		46,199			6.000	11.481	MON	9,186	110,197	01/01/2012	06/25/2037
19688J-AB-3	COLT FUNDING LLC COLT_20-2 WHOLE_CMO _20	0			1.A FE	3,487,861	93.1910	3,388,439	3,636,000	3,519,885		32,024			3.094	4.752	MON	9,375	65,624	05/18/2023	03/25/2065
19688N-AA-6	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	0			1.A FE	3,799,269	100.4790	3,817,460	3,799,271	3,795,870		(3,399)			6.048	5.874	MON	19,148	153,334	04/18/2023	05/25/2068
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE	0		4	1.A FM	2,929,570	93.1890	3,329,306	3,572,646	3,396,691		32,372			4.701	4.473	MON	13,995	156,114	04/13/2016	03/25/2034
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	0		4	3.C FM	736,350	70.1000	588,237	839,145	676,223		(23,014)			5.500	6.317	MON	3,846	45,711	11/18/2015	09/25/2035
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH			4	3.B FM	3,045,645	44.8380	2,121,146	4,730,731	2,322,419		(291,501)			6.000	4.186	MON	23,654	286,163	01/01/2021	07/25/2035
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO			4	1.A FM	239,088	82.3640	205,396	249,375	237,616		635			4.500	5.141	MON	935	11,222	06/25/2010	12/25/2038
22757N-AA-6	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO	0			1.A FE	4,059,879	101.3070	4,112,935	4,059,886	4,058,570		(1,310)			7.135	7.000	MON	24,139	48,279	10/30/2023	11/25/2068
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO	0			1.A FE	512,129	83.7380	541,989	647,240	502,603		(10,370)			1.931	6.306	MON	1,042	13,331	10/27/2022	11/25/2066
26844Q-AA-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	0			1.A FE	4,475,579	100.7490	4,520,382	4,486,796	4,484,972		9,393			5.864	6.182	MON	21,925	150,023	05/17/2023	02/27/2068
31739R-AC-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO	0			1.A FE	20,225,963	92.8030	20,843,822	22,460,277	20,235,935		9,972			3.000	3.831	MON	11,230	504,039	12/25/2023	09/26/2061
31739T-AC-3	FINANCE OF AMERICA STRUCTURED WHOLE_CMO	0			1.A FE	15,039,455	97.4690	15,402,193	15,802,146	15,477,674		438,219			2.000	6.654	MON	5,267	211,825	05/08/2023	04/25/2073
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144				1.A	120,846	87.2290	126,812	145,379	121,342		389			1.915	5.769	MON	232	2,807	11/18/2022	08/25/2066
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH	0		4	1.A FM	5,988	77.1790	5,988	7,758	5,988		(32)	594		3.644	10.126	MON	24	265	08/20/2015	11/19/2035
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH	0		4	2.C FM	144,692	77.1790	144,692	187,477	144,692		(967)	28,114		3.644	10.126	MON	569	6,399	06/08/2015	11/19/2035
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH			4	1.A FM	2,484,536	28.0690	1,815,834	6,469,134	2,484,536		(100,108)	96,506		5.882	4.252	MON	31,712	92,908	08/03/2016	09/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO			4	5.A FM	716,664	84.0820	659,587	784,455	836,741		64,092			5.750	3.499	MON	3,759	40,564	04/01/2013	03/25/2036
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH	0		4	1.A FM	394,153	36.8230	192,536	522,871	212,802		(31,708)			5.995	1.982	MON	2,612	11,749	06/08/2015	03/25/2046
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO			4	1.A FM	82,727	96.4580	79,548	82,470	82,826		(23)			5.500	5.358	MON	378	4,536	03/23/2010	06/25/2035
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO			4	1.A	949,071	87.7320	813,203	926,912	1,001,493		5,610			3.500	2.390	MON	2,703	32,442	02/18/2020	05/25/2050
36262D-AA-6	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO			4	1.A	7,405,672	87.5360	6,336,122	7,238,287	7,387,806		(296,653)			3.500	3.296	MON	21,112	253,340	02/18/2020	07/25/2050
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO				1.A	8,611,431	81.3590	6,977,859	8,576,589	8,608,573		(17,842)			2.500	2.468	MON	3,574	214,415	10/20/2021	03/25/2052
362918-AA-2	GS MORTGAGE SECURITIES TRUST G WHOLE_CMO	0			1.A FE	5,921,880	101.7190	6,039,644	5,937,606	5,940,166		18,286			6.650	7.178	MON	6,581	329,042	03/07/2023	08/25/2053
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH	0		4	1.A FM	566,318	65.9530	419,507	636,075	444,506		(28,382)			3.904	3.374	MON	2,069	23,505	06/08/2015	04/25/2036
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH	0		4	1.A FM	75,014	89.8100	91,381	101,749	53,194		790			6.050	26.509	MON	103	3,948	06/14/2013	02/25/2036
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	0		4	1.A FM	1,382,404	67.9480	1,414,646	2,081,954	1,382,404					7.012	13.537	MON	12,165	85,245	08/13/2014	10/19/2035
43761J-AA-5	HOMES_23-NQM1 WHOLE_CMO _23-NQM1 144A	0			1.A FE	17,787,098	102.7420	18,306,138	17,817,637	17,871,575		84,477			6.182	6.563	MON	91,791	918,519	02/16/2023	01/25/2068
43761K-AA-2	HOMES_23-NQM2 WHOLE_CMO _23-NQM2 144A	0			1.A FE	21,113,719	103.3360	21,818,201	21,113,869	21,173,438		59,719			6.456	6.993	MON	22,719	795,148	05/25/2023	02/27/2068
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO	0			1.A FE	7,766,339	96.9000	7,750,387	7,998,336	7,854,295		87,956			2.635	5.834	MON	17,563	134,540	06/23/2023	05/26/2065
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO			4	1.A FM	2,372,718	38.3840	1,388,746	3,618,051	1,732,973		(195,947)			6.000	7.817	MON	18,090	148,043	10/01/2020	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO			4	3.A FM	2,547,745	32.4480	1,326,112	4,086,855	1,849,100		(175,255)			5.750	5.918	MON	19,583	212,237	10/01/2020	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH			4	4.B FM	11,143,263	68.3090	8,258,343	12,089,718	10,126,414		(338,631)			5.500	4.346	MON	55,411	664,934	04/01/2012	05/25/2035
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO	0		4	1.A FM	1,476,962	55.9870	1,240,363	2,215,434	1,476,962					3.638	5.808	MON	6,716	39,219	10/01/2019	06/25/2035
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH	0		4	1.A FM	208,729	86.0920	220,390	255,992	226,568		2,086			3.605	7.592	MON	769	8,380	06/08/2015	12/25/2035
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	0		4	3.A FM	761,630	81.3390	730,979	898,678	853,452		3,210			5.820	4.424	MON	872	51,853	05/06/2013	06/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	0		4	3.B FM	229,761	81.3390	213,737	262,771	253,279		812			5.820	3.931	MON	255	15,162	04/09/2014	06/25/2036
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	0		4	1.A FM	884,927	85.0530	899,026	1,057,017	918,866		1,099			5.870	5.849	MON	1,034	32,535	05/17/2019	10/25/2036
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH				1.A	268,418	97.9060	277,552	283,489	274,422		4,941			3.173	7.138	MON	750	8,963	12/09/2022	10/26/2048
46591F-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	378,601	92.3660	342,003	370,270	374,504		68			4.000	3.783	MON	1,234	14,806	06/25/2019	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	3,779,269	88.5800	3,304,809	3,730,885	3,760,327		(734)			3.500	3.410	MON	10,882	130,581	10/22/2019	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	6,036,978	89.2660	5,264,732	5,897,826	6,382,150		44,765			3.500	2.380	MON	17,202	206,424	02/19/2020	07/25/2050
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO				1.A	6,981,912	81.1090	5,635,687	6,948,256	6,985,357		1,568			2.500	2.450	MON	14,476	173,706	10/26/2021	04/25/2052
466247-B2-8	JPM_05-S3 SENIOR WHOLE_CMO _05-S3			4	5.A FM	795,939	45.1430	592,534	1,312,564	795,939					5.500	4.440	MON	6,016	72,697	04/01/2017	01/25/2036
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0		4	1.A FM	678,532	89.4840	658,190	735,536	679,825		3,132			5.109	7.130	MON	3,131	33,154	04/14/2016	10/25/2035
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO			4	3.B FM	1,273,697	65.4580	997,557	1,523,976	1,160,441		(53,718)			6.000	5.489	MON	7,620	86,575	10/01/2013	12/25/2035
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO	0		4	1.A FM	312,401	101.8680	351,159	344,718	318,427		1,661			6.030	7.587	MON	1,732	16,497	03/31/2020	03/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0		4	1.A FM	891,633	79.8400	791,973	991,956	815,841		(15,915)			4.629	7.813	MON	3,827	39,754	03/01/2017	05/25/2036
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION SENIOR WH	0		4	1.A FM	471,373	28.3360	241,749	853,164	243,277		(33,277)			6.130	4.468	MON	4,358	11,492	02/09/2017	07/25/2036
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION SENIOR WH	0		4	1.A FM	827,836	28.3150	416,708	1,471,709	427,983		(58,752)			6.910	3.976	MON	8,475	19,824	08/25/2016	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH			4	1.A FM	2,138,261	35.5470	998,916	2,810,161	1,089,101		(111,228)			6.250	6.844	MON	14,636	194,896	10/01/2023	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A FM	1,778,820	33.6530	1,029,626	3,059,547	1,249,651		(165,825)			6.500	4.753	MON	16,573	113,219	04/01/2021	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A FM	6,219,034	33.6530	2,533,972	7,529,737	2,845,528		(366,972)			6.500	6.286	MON	40,786	278,640	01/01/2017	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0		4	1.A FM	1,168,992	33.6530	456,115	1,355,353	533,493		(69,841)			6.500	6.286	MON	7,341	50,155	07/09/2013	08/25/2036
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 WHOLE_CMO _	0		4	1.A FM	1,580,241	68.8790	1,527,279	2,217,327	1,580,241					4.500	8.601	MON	8,315	99,633	05/06/2016	06/26/2040
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	6,796,846	86.5400	5,781,460	6,680,717	6,766,380		(4,167)			3.450	3.134	MON	19,206	230,427	06/26/2019	01/25/2047
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	8,802,850	86.9520	7,724,818	8,883,980	8,802,144		(16,645)			3.500	3.602	MON	25,912	310,939	05/23/2017	05/25/2047
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	4,655,055	90.1250	4,470,198	4,959,986	4,444,242		(305,984)			3.500	4.758	MON	14,467	173,600	04/25/2018	10/25/2048
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	216,485	87.1010	186,780	214,441	223,401		3,558			3.500	3.066	MON	625	7,505	06/18/2019	10/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	6,200,044	87.2560	5,321,821	6,099,088	6,289,944		63,840			3.500	2.988	MON	17,789	213,468	09/18/2019	09/25/2048
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH			4	1.A	152,452	91.6380	136,069	148,485	175,641		15,320			4.000	2.180	MON	495	5,936	08/06/2019	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH			4	1.A	4,223,268	88.4870	3,665,055	4,141,914	4,183,021		868			3.500	3.346	MON	12,081	144,962	06/18/2019	12/25/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH			4	1.A	2,275,510	87.9630	1,970,814	2,240,502	2,473,270		123,777			3.500	2.458	MON	6,535	78,360	08/16/2019	12/25/2049
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	3,808,003	88.1740	3,316,233	3,760,991	3,979,566		94,628			3.448	2.851	MON	10,808	130,837	09/13/2019	02/25/2050
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	6,571,124	88.1740	5,684,951	6,447,391	6,639,009		71,349			3.448	3.140	MON	18,527	224,326	09/13/2019	02/25/2050
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	5,387,700	87.8590	4,525,161	5,150,481	5,603,039		87,418			3.500	2.635	MON	15,022	180,267	01/24/2020	06/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	5,704,501	87.7230	4,899,219	5,584,861	6,031,079		185,436			3.500	2.697	MON	16,289	195,470	02/05/2020	05/25/2050
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	6,060,791	87.7230	5,174,092	5,898,203	5,716,845		(43,568)			3.500	3.816	MON	17,203	206,437	11/22/2019	05/25/2050
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO				1.A	7,625,657	81.2990	6,152,463	7,567,717	7,581,923		(64)			2.500	2.473	MON	15,766	189,193	10/27/2021	02/26/2052
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO				1.A	21,488,131	81.1090	17,445,244	21,508,295	21,490,165		(79,328)			2.500	2.525	MON	8,962	537,707	12/20/2021	06/25/2052
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0			1.A FE	1,791,466	94.8100	1,830,305	1,930,504	1,773,878		(18,624)			4.750	6.331	MON	1,528	91,699	11/22/2022	01/25/2063
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH			4	1.A FM	1,245,936	83.1830	1,335,256	1,605,211	1,340,170		24,611			5.750	11.140	MON	7,692	92,286	09/30/2009	06/25/2037
552754-AA-1	MFRA TRUST MFRA_20-NQM1 SUPSEN WHOLE_CMO				1.A FE	171,842	93.2690	181,102	194,172	174,869		2,455			1.479	4.945	MON	239	2,872	11/17/2022	03/25/2065
55283W-AA-9	MFA TRUST MFRA_21-NQM2 SENIOR WHOLE_CMO	0			1.A FE	596,704	83.0960	656,734	790,336	605,522		6,313			1.029	6.820	MON	678	8,133	10/28/2022	11/25/2064
55285W-AA-7	MFA TRUST MFRA_23-NQM2 WHOLE_CMO _23-NQM	0			1.A FE	4,524,718	95.5290	4,514,049	4,725,340	4,594,243		69,525			4.400	5.443	MON	17,326	131,223	08/08/2023	03/26/2068
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO			4	1.A FM	914,042	64.6260	686,682	1,062,541	753,028		(30,673)			5.500	6.172	MON	4,870	58,440	09/30/2011	12/25/2035
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO	0		4	4.C FM	659,646	65.0520	493,230	758,213	553,860		(39,479)			5.205	4.829	MON	3,289	34,954	03/08/2017	07/25/2036
59980D-AA-9	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO	0			1.A FE	9,726,654	101.8300	10,031,904	9,851,655	9,764,747		38,093			6.050	6.758	MON	49,669	481,190	08/08/2023	10/25/2062
59981C-AA-0	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO	0			1.A FE	8,195,349	100.9230	8,289,813	8,214,018	8,195,196		(153)			6.240	6.303	MON	42,713	372,117	08/08/2023	12/25/2067
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO	0		4	1.A FM	2,204,832	24.8670	1,028,402	4,135,676	954,906		(177,395)			5.990	4.378	MON	4,129	31,294	10/18/2016	08/25/2036
61749W-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH			4	1.A FM	2,950,578	18.5700	2,287,834	12,319,741	2,950,578					6.354	5.277	MON	65,233	134,901	07/21/2016	08/25/2036
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH			4	4.A FM	2,093,459	36.4720	1,221,450	3,348,998	1,512,783		(157,013)			6.000	4.438	MON	16,745	210,093	01/01/2021	08/25/2037
664761-AA-1	PENDING NORTHE_23-1	0			1.A Z	22,622,250	100.0000	22,622,250	22,622,250	22,622,250					2.500	2.513	MON	4,713		12/28/2023	12/25/2053
67117P-AA-1	OBX TRUST OBX_23-NQM3 WHOLE_CMO _23-NQM3	0			1.A FE	5,842,793	100.2160	5,856,028	5,843,418	5,842,192		(602)			5.949	5.971	MON	28,968	225,400	08/08/2023	02/26/2063
673919-AL-0	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO	0			1.A FE	4,193,572	100.7810	4,226,374	4,193,638	4,204,000		10,428			6.567	7.040	MON	22,950	137,698	06/21/2023	06/25/2063
673921-AA-0	OBX TRUST OBX_23-NQM9 SENIOR WHOLE_CMO _	0			1.A FE	3,436,601	101.5580	3,490,191	3,436,645	3,436,219		(383)			7.159	7.107	MON	20,502	41,005	10/31/2023	10/25/2063
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144			4	1.A	2,376,357	90.0280	2,051,126	2,278,313	2,413,916		26,649			3.500	2.416	MON	6,645	79,741	01/24/2020	01/25/2050
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1			4	1.A	726,950	98.2340	687,657	700,016	803,149		98,088			3.500	1.791	MON	2,042	24,501	10/08/2019	10/25/2049
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A			4	1.A	283,694	94.2610	261,524	277,448	296,339		16,688			3.500	2.772	MON	809	9,711	10/28/2019	11/25/2049
693964-AA-6	PRKCM TRUST PRKCM_23-AFC2 SENIOR ABS_ABS	0			1.A FE	7,735,464	101.9190	7,883,979	7,735,509	7,730,513		(4,950)			6.482	6.333	MON	41,785	292,492	06/07/2023	02/25/2058
693965-AA-3	PRPM LLC PRPM_23-NQM1 WHOLE_CMO _23-NQM1	0			1.A FE	9,049,205	102.5160	9,276,861	9,049,206	9,047,379		(1,825)			6.234	6.239	MON	47,011	517,798	02/08/2023	01/25/2068
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-	0			1.A FE	8,848,128	101.9600	9,020,723	8,847,298	8,918,215		70,087			6.598	6.781	MON	48,645	473,859	08/08/2023	02/25/2058
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO			4	1.A FM	4,900,055	73.9470	4,770,849	6,451,685	5,319,694		217,654			6.000	7.470	MON	32,258	389,190	04/01/2021	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH			4	1.A FM	2,024,220	81.3840	2,292,357	2,816,726	1,558,071		50,837			6.500	16.764	MON	15,257	183,087	01/01/2012	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH			4	1.A FM	2,862,438	73.3770	2,983,177	4,065,570	2,194,503		74,431			6.250	17.036	MON	21,175	254,098	01/01/2012	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO			4	1.A FM	4,625,153	75.9070	4,985,800	6,568,327	3,460,812		69,235			6.500	18.608	MON	35,578	424,463	01/01/2012	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO			4	1.A FM	3,284,320	75.0000	3,414,325	4,552,451	3,250,764		25,608			7.000	10.769	MON	26,556	318,332	04/01/2012	10/25/2037
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO	0		4	5.B FM	83,740	46.8880	69,085	147,340	83,740					6.000	15.191	MON	737	8,827	03/21/2016	01/25/2037
74928X-BB-6	RBSSP RESECURITIZATION TRUST R WHOLE_CMO	0		4	1.A FM	3,678,798	87.9000	3,792,457	4,314,515	3,730,809		9,322			4.720	7.837	MON	3,960	172,385	04/08/2016	01/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R SENIOR WH	0		4	1.A FM	1,879,566	50.5770	1,281,394	2,533,534	1,122,732		(190,486)			6.500	3.829	MON	13,723	119,779	07/26/2016	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH			4	3.A FM	2,099,865	77.4940	1,859,329	2,399,325	1,967,590		9,609			6.000	8.972	MON	11,997	142,941	01/01/2012	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH			4	4.B FM	435,531	71.4000	349,776	489,882	422,252		561			6.000	5.020	MON	2,449	29,457	04/01/2017	02/25/2037
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	0		4	3.C FM	457,328	82.0400	449,331	547,699	471,595		(1,378)			6.000	5.720	MON	2,738	32,862	04/26/2016	05/25/2036
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	0			1.A FM	9,020,925	88.3470	8,444,145	9,557,928	9,069,628		31,043			5.850	6.866	MON	9,320	435,523	05/25/2022	12/25/2036
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO	0		4	1.A FM	607,864	82.9980	563,059	678,397	607,864		5,428	10,336		4.278	9.857	MON	2,419	25,405	02/16/2016	02/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO			4	1.A FM	659,916	80.6700	678,447	841,017	635,563		4,237			5.500	8.834	MON	3,855	45,696	09/30/2009	03/25/2036
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH			4	4.C FM	1,489,660	51.4720	1,111,897	2,160,179	1,489,660					6.000	5.665	MON	10,801	83,432	12/31/2009	04/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76112D-AH-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH			4	4.C FM	1,448,539	51.4710	1,081,176	2,100,550	1,448,539					6.000	5.665	MON	10,503	81,129	12/31/2009	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		0	4	6. FE	2,934,956	15.4740	3,103,320		898,336		(43,942)			1.660	195.203	MON	5,547	304,783	12/25/2023	09/25/2036
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		0	4	1.A FM	2,781,335	23.0620	1,859,956	8,065,083	1,298,935		(246,871)			5.900	2.364	MON	7,931	271,779	08/25/2023	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		0	4	1.A FM	597,170	79.7140	620,187	778,012	597,170					6.250	11.616	MON	4,052	48,009	04/26/2016	07/25/2036
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		0	4	1.F FM	1,519,646	48.4480	1,264,895	2,610,817	1,519,646					6.000	7.705	MON	13,054	154,826	09/01/2023	05/25/2037
79582G-AA-2	SALUDA GRADE ALTERNATIVE MORTG WHOLE_CMO		0		1.A FE	17,761,625	101.3850	18,034,203	17,787,803	17,758,581		(3,044)			7.162	7.102	MON	106,164	743,145	05/26/2023	06/25/2053
805564-QA-2	SAXON ASSET SECURITIES TRUST S SUB WHOLE		0	4	1.A FM	2,121,185	94.9900	2,714,940	2,858,133	2,771,617		39,617			6.000	5.756	MON	14,291	88,402	12/09/2014	08/25/2035
81746F-AG-0	SEQUOIA MORTGAGE TRUST SEMT_17 SUPSEN WH			4	1.A	4,020,695	88.1450	3,463,788	3,929,668	4,045,934		20,345			3.500	3.044	MON	11,462	137,538	06/18/2019	09/25/2047
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH			4	1.A	11,611,456	86.4340	10,490,978	12,137,490	11,524,284		(133,429)			3.500	4.286	MON	35,401	424,812	02/20/2018	03/25/2048
81748A-AA-2	SEQUOIA MORTGAGE TRUST SEMT_20 SUPSEN WH			4	1.A	11,667,075	84.9840	9,714,822	11,431,304	11,878,113		16,640			3.000	2.483	MON	28,578	342,939	03/06/2020	04/25/2050
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO			4	1.A	4,540,661	88.2660	3,911,283	4,431,264	4,670,231		(5,475)			3.500	2.660	MON	12,925	155,094	02/13/2020	03/25/2050
82281E-AA-5	SHELLPOINT CO-ORIGINATOR TRUST WHOLE_CMO			4	1.A	969,190	90.4220	900,997	996,436	972,870		8,779			3.500	3.771	MON	2,906	34,875	05/18/2018	11/25/2046
85213X-AA-9	SPRUCE HILL MORTGAGE ACQUISITI WHOLE_CMO		0		1.A FE	3,003,749	94.8530	3,180,699	3,353,305	2,999,332		(6,223)			4.100	6.362	MON	11,457	137,490	11/14/2022	07/25/2057
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		0	4	1.A FM	1,208,537	84.6160	1,111,412	1,313,481	1,149,744		(16,345)			5.964	6.321	MON	6,528	68,015	08/24/2016	05/25/2035
86359B-JV-4	STRUCTURED ASSET SECURITIES CO WHOLE_CMO		0	4	1.A FM	1,550,292	94.7600	1,478,301	1,560,042	1,536,749		5,607			5.469	6.322	MON	7,110	85,606	07/18/2016	03/25/2034
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		0	4	4.A FM	515,694	86.8490	501,305	577,213	527,533		(2,042)			5.750	6.396	MON	2,766	33,190	05/08/2018	12/25/2035
87267T-AA-9	TOORAK MORTGAGE TRUST TRK_21-1 SENIOR WH				1.A FE	3,375,096	86.5160	2,929,126	3,385,660	3,334,403		(44,549)			1.966	2.304	MON	5,547	66,569	11/01/2021	11/25/2056
878048-AD-9	TBW MORTGAGE BACKED PT CERTIFI SENIOR WH			4	1.A FM	525,717	37.6900	415,741	1,103,057	379,111		(42,817)			6.000	12.308	MON	5,515	44,340	04/01/2021	07/25/2036
89169D-AE-1	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		0	4	1.A	2,025,223	87.4640	1,749,288	2,000,000	1,998,013		(5,552)			3.907	3.924	MON	6,512	77,445	11/08/2019	07/25/2057
89171V-AD-9	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		0	4	1.A	10,766,881	97.7340	10,638,588	10,885,269	10,792,839		25,958			3.500	4.099	MON	31,749	158,744	07/20/2023	05/25/2055
89172E-AG-9	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN		0	4	1.A	9,515,235	95.7300	9,721,406	10,155,000	10,036,766		63,962			3.500	4.220	MON	29,619	355,425	06/22/2016	02/25/2055
89173F-AD-2	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		0	4	1.A	4,950,000	92.2610	4,613,059	5,000,000	4,935,426		(1,118)			3.750	3.725	MON	15,625	187,500	06/07/2017	10/25/2056
89175J-AE-0	TOWDPOINTMORTGAGETRUSTTPMT SUB WHOLE_CMO		0	4	1.A	1,947,441	79.4860	1,589,725	2,000,000	1,940,780		686			3.319	3.559	MON	5,532	65,537	11/08/2019	10/25/2057
89175T-AD-0	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		0	4	1.A	907,932	71.2010	712,012	1,000,000	922,447		3,435			3.000	3.651	MON	2,500	30,000	11/08/2019	06/25/2058
89175V-AD-5	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN		0	4	1.A	1,957,327	83.4860	1,669,716	2,000,000	1,960,441		2,056			3.500	3.401	MON	5,833	69,869	11/08/2019	03/25/2058
89176E-AD-2	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		0	4	1.A	1,010,409	89.4050	894,052	1,000,000	1,005,446		(1,224)			3.750	3.623	MON	3,125	37,500	11/08/2019	01/25/2058
89176L-AE-4	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		0	4	1.A	991,078	76.3140	763,143	1,000,000	990,266		(79)			3.750	3.799	MON	3,125	37,500	11/08/2019	03/25/2058
89177B-AD-7	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN		0	4	1.A	970,955	75.5000	754,996	1,000,000	953,484		(15,304)			3.750	3.958	MON	3,125	37,455	11/08/2019	03/25/2058
89177J-AD-0	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN		0	4	1.A	2,884,223	78.8940	2,366,814	3,000,000	2,886,884		1,826			3.750	3.885	MON	9,375	112,435	11/08/2019	12/25/2058
924923-AA-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		0		1.A FE	3,328,997	101.6650	3,419,167	3,363,185	3,331,947		1,627			6.790	7.076	MON	19,030	228,360	11/03/2022	10/25/2067
924934-AA-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		0		1.A FE	9,414,443	100.0290	9,417,306	9,414,608	9,436,089		21,646			6.476	6.801	MON	50,808	305,232	06/20/2023	06/25/2068
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		0		1.A FE	2,613,865	90.0730	2,757,709	3,061,628	2,651,534		27,601			0.820	6.564	MON	2,092	25,105	11/17/2022	10/25/2063
92538L-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		0		1.A FE	1,362,462	93.3940	1,435,519	1,537,063	1,402,549		34,022			1.502	6.514	MON	1,924	23,087	11/04/2022	05/26/2065
92539D-AA-6	VERUS SECURITIZATION TRUST VER SENIOR WH		0		1.A FE	17,482,115	101.3350	17,715,722	17,482,250	17,512,822		30,707			6.193	6.374	MON	90,223	812,007	03/14/2023	03/26/2068
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		0		1.A FE	7,862,871	101.1090	7,950,168	7,862,978	7,780,342		(82,530)			5.999	6.581	MON	39,308	393,083	02/13/2023	02/27/2068
92539G-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		0		1.A FE	9,774,700	100.5700	9,833,916	9,778,207	9,787,611		12,911			5.930	5.991	MON	48,321	376,945	08/08/2023	03/26/2068
92539T-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		0		1.A FE	1,770,753	100.1170	1,772,846	1,770,781	1,767,141		(3,612)			5.811	6.157	MON	8,575	66,885	05/15/2023	05/25/2068
927958-AA-6	VISIO 2023-1 TRUST VISIO_23-1 WHOLE_CMO		0		1.A FE	6,815,709	103.0570	7,024,084	6,815,718	6,815,812		104			6.314	6.963	MON	7,172	322,758	03/17/2023	03/25/2058
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH			4	1.A FM	199,443	97.2890	232,031	238,497	215,382		1,601			5.500	8.152	MON	1,093	13,117	11/07/2008	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		0	4	1.A FM	126,496	90.3050	124,504	137,870	130,235		(1,100)			1.017	4.212	MON	117	5,237	06/17/2013	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		0	4	1.A FM	253,484	89.6530	245,019	273,298	260,213		688			6.340	2.177	MON	289	13,401	01/05/2017	06/25/2044
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		0	4	1.A FM	415,355	82.3200	709,682	862,105	465,129		1,176			5.712	27.053	MON	4,103	30,147	06/18/2015	03/25/2047
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		0	4	1.A FM	305,780	81.9150	297,748	363,483	327,469		3,100			5.992	7.630	MON	1,815	12,875	09/09/2016	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH			4	1.A FM	384,931	96.2500	395,985	411,416	395,677		1,696			5.707	7.302	MON	1,957	23,673	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO			4	2.A FM	490,400	85.3740	462,678	541,942	469,995		3,798			5.500	8.745	MON	2,484	29,806	04/01/2012	09/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93934F-HC-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO	0			1.A FM	2,676,096	80.5970	2,249,531	2,791,089	2,688,575		6,562			5.990	6.806	MON	3,251	92,657	02/14/2022	12/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	0		4	3.B FM	517,526	77.3630	465,888	602,212	507,929		(3,660)			5.970	4.008	MON	699	33,913	11/07/2017	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO	0		4	1.A FM	757,363	74.1940	664,990	896,287	747,519		(5,224)			5.952	6.745	MON	4,445	30,081	04/20/2017	04/25/2046
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH	0		4	1.A FM	1,172,659	78.8880	1,060,267	1,344,021	1,136,944		(17,365)			5.862	4.313	MON	6,565	41,771	08/02/2017	10/25/2046
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO			4	1.A	1,770,842	89.6770	1,566,009	1,746,285	1,865,184		40,493			3.500	2.472	MON	5,093	61,120	09/10/2019	07/26/2049
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO			4	1.A	1,595,070	85.8090	1,375,647	1,603,147	1,591,612		(2,279)			3.000	3.099	MON	4,008	48,094	09/10/2019	07/26/2049
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO			4	2.C FM	717,275	83.2150	672,573	808,240	758,904		2,416			6.000	6.946	MON	4,041	48,494	01/01/2013	06/25/2037
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO	0		4	1.A FM	1,129,497	92.6500	1,054,282	1,137,915	1,140,698		3,493			5.822	3.112	MON	5,521	55,868	11/18/2016	08/27/2035
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH			4	1.A	126,400	93.5370	115,448	123,425	124,359		(179)			3.932	3.813	MON	404	4,812	06/13/2019	11/25/2048
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO			4	1.A	10,595,480	87.7800	9,068,995	10,331,460	10,459,994		(4,196)			3.500	3.367	MON	30,133	361,601	11/19/2019	09/25/2049
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO			4	1.A	2,123,095	92.1320	2,006,870	2,178,251	2,073,944		(39,533)			3.500	4.356	MON	6,353	76,239	05/15/2018	06/20/2045
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO			4	1.A	6,045,998	89.0350	5,601,395	6,291,258	6,395,852		60,410			3.500	3.305	MON	18,350	220,194	05/23/2018	08/20/2045
64131T-AQ-7	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1		D		1.C FE	710,400	98.1960	736,468	750,000	714,833		4,112			7.055	8.080	JAJO	11,318	47,952	12/01/2022	04/15/2034
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						779,221,208	XXX	717,160,199	867,238,726	748,851,510	39,285	(2,974,435)	567,621		XXX	XXX	XXX	3,024,768	33,226,694	XXX	XXX
00501B-AA-7	ACREC LLC ACREC_23-FL2 LCF SENIOR_CMBS _	0			1.A FE	8,952,858	99.9380	8,969,430	8,975,000	8,958,272		5,414			7.592	7.829	MON	24,605	532,855	08/08/2023	02/19/2038
02666B-AD-8	AMERICAN HOMES 4 RENT AH4R_15 SUB SUB_CM	0		4	1.A FE	4,249,852	98.2330	4,174,923	4,250,000	4,240,862		(1,485)			5.036	5.063	MON	1,189	213,435	09/11/2015	10/17/2052
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15 SUB_CMBS _	0		4	6. *	1	0.0010	64		1					0.000	0.000	MON			09/11/2015	10/17/2052
05490R-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN			4	1.A	17,441,753	87.3080	14,798,743	16,950,000	17,183,743		55,575			3.819	3.581	MON	53,943	647,321	07/24/2015	07/14/2037
05490R-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN	0		4	1.A	3,138,487	87.3080	2,662,901	3,050,000	3,092,060		10,000			3.819	3.581	MON	9,707	116,480	07/24/2015	07/14/2037
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C	0		4	1.A	4,634,919	80.8660	3,638,968	4,500,000	4,584,955		(12,679)			3.517	3.256	MON	13,189	158,265	11/05/2019	11/15/2052
05492T-BP-4	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO				1.A	16,114,313	87.5640	13,660,013	15,600,000	15,995,918		(50,062)			2.639	2.218	MON	34,307	411,684	11/26/2021	02/18/2053
05493B-AL-2	BARCLAYS COMMERCIAL MORTGAGE S SUB SENIO	0			1.A	4,993,553	90.8260	4,485,007	4,938,000	5,071,347		97,838			10.106	8.297	MON	23,566	483,842	10/12/2021	10/15/2037
05493H-AN-5	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM	0			1.C	4,996,875	75.2790	3,763,972	5,000,000	4,942,498		(55,058)			8.626	2.067	MON	20,368	415,176	10/15/2021	06/15/2036
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH LCF SENIOR	0		4	1.A	7,071,469	89.9980	6,884,840	7,650,000	7,556,578		49,280			3.534	4.487	MON	22,531	274,129	01/09/2014	03/10/2037
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SENIOR SEN			4	2.A FE	7,845,210	99.1820	8,926,419	9,000,000	8,886,107		291,348			0.957	1.061	MON	7,181	185,462	04/05/2018	01/27/2047
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN			4	1.A	23,123,433	78.1410	17,542,576	22,450,000	22,870,137		(31,859)			4.185	4.001	MON	52,195	952,649	08/01/2014	08/16/2046
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN	0		4	1.A	4,171,488	78.1410	3,164,696	4,050,000	4,125,793		(5,747)			4.185	4.001	MON	9,416	171,859	08/01/2014	08/16/2046
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH SUB_CMBS _			4	2.C	8,564,599	68.3370	5,774,452	8,450,000	8,489,612		(1,934)			4.214	1.382	MON	19,782	361,020	08/01/2014	08/16/2046
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH SUB_CMBS _	0		4	2.C	1,571,021	68.3370	1,059,219	1,550,000	1,557,266		(355)			4.214	1.382	MON	3,629	66,223	08/01/2014	08/16/2046
05526Q-AG-1	BANC OF AMERICA MERRILL LYNCH SUB SUB_CM			4	1.C	3,244,363	93.6080	3,089,056	3,300,000	3,286,406		4,702			3.596	3.790	MON	9,888	120,309	12/01/2015	04/14/2033
05526W-AJ-2	BANC OF AMERICA MERRILL LYNCH SUB_CMBS _	0		4	1.A	8,239,576	86.1010	6,888,078	8,000,000	8,050,510		(86,007)			4.311	4.227	MON	28,740	344,880	07/28/2015	07/08/2043
05526W-AL-7	BANC OF AMERICA MERRILL LYNCH SUB SUB_CM			4	1.A	16,479,216	81.7630	13,082,061	16,000,000	16,101,449		(202,727)			4.781	4.724	MON	63,747	764,960	07/28/2015	07/08/2043
05526W-AL-7	BANC OF AMERICA MERRILL LYNCH SUB SUB_CM	0		4	1.A	2,986,858	81.7630	2,371,124	2,900,000	2,918,388		(36,744)			4.781	4.724	MON	11,554	138,649	07/28/2015	07/08/2043
05538U-AA-1	BB-UBS TRUST BBUBS_12-SHOW LCF SENIOR_CM			4	1.A FM	3,372,906	93.4430	3,177,049	3,400,000	3,396,202		2,685			3.430	3.535	MON	9,719	116,627	05/28/2013	11/05/2036
05538U-AA-1	BB-UBS TRUST BBUBS_12-SHOW LCF SENIOR_CM	0		4	1.A FM	595,219	93.4430	560,656	600,000	599,330		474			3.430	3.535	MON	1,715	20,581	05/28/2013	11/05/2036
05538U-AC-7	BBUBST_12-SHOW SUB SUB_CMBS _12-SHOW 144			4	1.A FM	8,444,961	91.8170	8,171,701	8,900,000	8,852,112		47,592			3.882	4.544	MON	28,793	345,516	10/29/2013	11/05/2036
05538U-AC-7	BBUBST_12-SHOW SUB SUB_CMBS _12-SHOW 144	0		4	1.A FM	1,484,000	91.8170	1,469,070	1,600,000	1,588,003		12,200			3.882	4.544	MON	5,176	62,115	09/12/2013	11/05/2036
05538U-AE-3	BBUBST_12-SHOW SUB SUB_CMBS _12-SHOW 144			4	1.C FM	25,394,898	89.8530	22,463,371	25,000,000	25,025,829		(42,164)			4.160	3.950	MON	86,671	1,020,479	11/01/2012	11/05/2036
05538U-AG-8	BB-UBS TRUST BBUBS_12-SHOW SUB SUB_CMBS			4	1.B FM	2,432,813	86.1730	2,154,316	2,500,000	2,491,375		8,432			4.160	4.485	MON	8,667	102,048	02/18/2016	11/07/2036
05538U-AL-7	BBUBS_012 SENIOR SENIOR_CMBS _12-SHOW 14			4	1.A FE	9,999,939	0.3690	595,639		837,393		(868,961)			0.730	18.569	MON	98,124	1,051,219	11/06/2012	11/05/2036
05546J-AE-8	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO			4	1.A	3,363,875	84.5780	2,875,648	3,400,000	3,388,307		8,684			3.375	3.524	MON	9,563	114,750	11/10/2016	03/12/2036
05546J-AE-8	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO	0		4	1.A	593,625	84.5780	507,467	600,000	597,936		1,533			3.375	3.524	MON	1,688	20,250	11/10/2016	03/12/2036
05546J-AJ-7	BARCLAYS COMMERCIAL MORTGAGE S SUB_CMBS			4	1.A	12,867,699	86.6000	12,470,469	14,400,000	12,867,699					3.599	7.110	MON	34,829	508,514	03/18/2015	03/12/2036
05547H-AC-5	BARCLAYS COMMERCIAL MORTGAGE S SENIOR SE			4	1.A	17,457,212	91.5410	15,516,280	16,950,000	17,149,725		(24,103)			4.197	3.918	MON	49,402	711,392	12/04/2015	08/10/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05547H-AC-5	BARCLAYS COMMERCIAL MORTGAGE S SENIOR SE	0		4	1.A	3,141,268	91.5410	2,792,015	3,050,000	3,085,939		(4,337)			4.197	3.918	MON	8,889	128,009	12/04/2015	08/10/2035
05547H-AJ-0	BARCLAYS COMMERCIAL MORTGAGE S SUB_CMBS	0		4	1.A	926,965	88.1140	793,028	900,000	909,493		(2,493)			4.498	4.259	MON	2,811	40,482	12/04/2015	08/10/2035
05549G-AJ-0	BHMS MORTGAGE TRUST BHMS_18-AT SUB SUB_C	0			1.A	6,982,434	97.3290	7,037,890	7,231,000	6,975,514		(6,920)			7.376	6.141	MON	25,187	230,534	08/09/2023	07/16/2035
05552F-BA-4	BARCLAYS COMMERCIAL MORTGAGE S SENIOR SE				1.A	45,243,917	90.4110	40,106,537	44,360,000	45,100,878		(82,240)			3.662	3.431	MON	135,372	1,624,463	03/23/2022	04/16/2055
05552F-BE-6	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C				1.A	20,137,560	84.6940	16,938,787	20,000,000	20,114,507		(12,639)			3.752	3.684	MON	62,533	750,400	03/23/2022	04/15/2055
05552X-BG-2	BARCLAYS COMMERCIAL MORTGAGE S SENIOR SE				1.A	76,781,207	84.3070	62,851,104	74,550,000	76,345,085		(201,700)			2.689	2.354	MON	167,054	2,004,650	11/17/2021	11/17/2054
05552X-BM-9	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C				1.C	20,404,939	74.7220	15,247,846	20,406,000	20,402,014		(889)			2.758	2.764	MON	46,900	562,797	11/17/2021	11/17/2054
055531-AA-5	BLP_23-IND SENIOR_CMBS _23-IND 144A	0			1.A	4,089,618	99.3650	4,073,968	4,100,000	4,070,487		(19,131)			7.054	6.409	MON	13,657	225,297	02/17/2023	03/15/2040
05591U-AJ-6	BSREP COMMERCIAL MORTGAGE TRUS SUB SUB_C	0			1.A	5,654,252	70.3600	4,000,837	5,686,237	5,647,495		(12,604)			7.776	5.432	MON	20,881	422,833	12/15/2021	08/15/2038
05592C-AL-0	BPR TRUST BPR_21-NRD SUB_CMBS _21-NRD 14	0			1.A	12,249,423	93.1160	11,434,586	12,280,000	12,615,450		350,912			9.085	7.326	MON	52,682	1,084,442	12/15/2021	12/15/2038
05592D-AL-8	BPR TRUST BPR_22-OANA SUB_CMBS _22-OANA	0			1.A	21,944,780	95.8660	21,090,439	22,000,000	21,935,529		(13,726)			9.057	6.281	MON	94,090	1,936,567	04/07/2022	04/15/2037
055980-AA-4	BPR TRUST BPR_22-STAR SENIOR_CMBS _22-ST	0			1.A	4,974,040	99.5610	4,978,038	5,000,000	4,954,808		(20,294)			8.594	8.162	MON	19,097	416,657	08/09/2022	08/15/2039
055980-AC-0	BPR TRUST BPR_22-STAR SENIOR_CMBS _22-ST	0			2.A	8,953,560	99.4740	8,952,686	9,000,000	8,906,482		(48,896)			9.542	8.156	MON	38,167	836,488	08/09/2022	08/15/2039
05601P-AA-4	BSST MORTGAGE TRUST BSST_21-SS LCF SENIO				1.A	951,563	98.0700	980,697	1,000,000	960,090		7,234			6.226	6.898	MON	2,940	58,802	11/22/2022	04/15/2036
05602H-AA-1	BPR TRUST BPR_22-SSP SENIOR_CMBS _22-SSP	0			1.A FE	13,476,225	99.9990	13,509,834	13,510,000	13,520,723		41,746			8.362	7.424	MON	50,208	1,093,959	06/01/2022	05/15/2039
05602H-AG-8	BPR TRUST BPR_22-SSP SENIOR_CMBS _22-SSP	0			1.D FE	5,416,681	99.5160	5,417,557	5,443,900	5,437,576		20,377			9.200	8.359	MON	22,259	487,068	06/01/2022	05/15/2039
05602H-AJ-2	BPR TRUST BPR_22-SSP SENIOR_CMBS _22-SSP	0			1.G FE	4,874,008	99.2260	4,860,597	4,898,500	4,930,828		56,393			10.198	9.202	MON	22,202	487,837	06/01/2022	05/15/2039
05602H-AL-7	BPR TRUST BPR_22-SSP SENIOR_CMBS _22-SSP	0			2.C FE	6,074,475	98.6700	6,023,827	6,105,000	6,126,060		49,254			11.993	9.064	MON	32,540	719,098	06/01/2022	05/15/2039
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY_13-15 SUB SUB_C			4	1.A	26,039,506	94.7630	24,928,348	26,306,000	26,253,444		22,697			3.473	3.605	MON	76,132	913,581	06/02/2015	03/10/2033
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY_13-15 SUB SUB_C	0		4	1.A	4,631,250	94.7630	4,501,241	4,750,000	4,731,512		10,967			3.473	3.605	MON	13,747	164,963	05/31/2013	03/10/2033
05604F-AL-9	BWAY MORTGAGE TRUST BWAY_13-15 SUB SUB_C			4	1.A	11,523,750	93.0600	11,167,189	12,000,000	11,917,134		55,239			3.446	3.925	MON	34,462	413,544	01/25/2016	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY_13-15 SUB SUB_C			4	1.A	5,035,977	88.6110	4,430,525	5,000,000	5,001,413		(4,582)			3.633	3.572	MON	15,138	181,660	04/23/2018	03/10/2033
056083-AJ-7	BXP TRUST BXP_17-GM SUB SUB_CMBS _17-GM			4	1.A	15,486,250	88.9310	14,228,934	16,000,000	15,772,295		48,469			3.425	3.705	MON	45,664	555,579	02/02/2018	06/13/2039
05608K-AA-8	BX TRUST BX_21-VINO LCF SENIOR_CMBS _21-	0			1.A FE	2,221,427	98.3840	2,230,832	2,267,485	2,214,842		(6,585)			6.129	6.380	MON	6,562	111,295	02/27/2023	05/15/2038
05608K-AA-8	BX TRUST BX_21-VINO LCF SENIOR_CMBS _21-				1.A FE	607,384	98.3840	609,761	619,779	605,696		(1,688)			6.129	6.380	MON	1,794	30,421	02/14/2023	05/15/2038
05608V-AA-4	BXT_21-MFM1 LCF SENIOR_CMBS _21-MFM1 144	0			1.A FE	585,316	98.6330	585,737	593,853	585,276		(40)			6.176	6.393	MON	1,732	29,587	03/02/2023	01/15/2034
05609B-CD-9	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	0			1.A	4,080,091	98.2680	4,279,582	4,355,000	4,122,225		35,779			6.276	7.111	MON	12,907	259,555	11/07/2022	02/15/2036
05609M-CG-8	BMO CAPITAL MARKETS CORP BMO_2 SUB SUB_C	0			1.A	6,630,697	78.5140	5,206,238	6,631,000	6,628,456		(427)			3.468	3.481	MON	19,164	229,963	02/10/2022	02/18/2055
05609T-AA-8	BX TRUST BX_22-VAMF SENIOR_CMBS _21-VAMF	0			1.A	190,500	97.8850	195,770	200,000	190,630		29			6.212	6.301	MON	552	11,801	12/09/2022	01/15/2039
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM	0			1.A	4,672,924	98.0750	4,690,574	4,782,650	4,668,400		(6,142)			6.375	5.864	MON	14,397	256,632	03/08/2023	02/15/2039
05611G-AA-2	BX COMMERCIAL MORTGAGE TRUST B SENIOR SE	0			1.A	2,802,872	99.8840	2,806,733	2,810,000	2,803,010		138			7.302	7.475	MON	9,689	17,012	11/01/2023	11/15/2028
060352-AL-5	BANK BANK_17-BNK6 SUB SUB_CMBS _17-BNK6	0		4	2.B	1,299,943	83.3390	1,083,411	1,300,000	1,296,035		522			3.851	3.930	MON	4,172	50,063	07/14/2017	07/15/2060
06035R-AW-6	BANK_18-BN14 SUB SUB_CMBS _18-BNK14			4	1.E	9,094,119	78.4510	7,060,599	9,000,000	9,057,410		(14,175)			4.615	4.466	MON	34,609	420,842	09/18/2018	09/15/2060
06036F-BG-5	BNK_18-B15 SUB SUB_CMBS _18-B15	0		4	1.B	765,158	88.9860	667,393	750,000	758,483		(1,675)			4.660	4.471	MON	2,913	35,423	11/16/2018	11/15/2061
06539L-BF-6	BANK_18-BN13 SUB SUB_CMBS _18-BN13	0		4	1.B	4,618,436	88.3480	3,975,675	4,500,000	4,559,380		(12,748)			4.537	4.322	MON	17,015	207,741	07/23/2018	08/15/2061
06539L-BG-4	BANK_18-BN13 SUB SUB_CMBS _18-BN13			4	2.A	7,267,516	73.6240	5,337,744	7,250,000	7,247,760		(9,131)			4.537	4.155	MON	27,413	334,693	07/23/2018	08/17/2061
06540B-BH-1	BANK BANK_19-BN21 SUB SENIOR_CMBS _19-BN			4	1.B	10,454,084	78.0040	7,917,453	10,150,000	10,338,970		(28,781)			3.214	2.948	MON	27,185	326,221	09/27/2019	10/18/2052
06540B-BH-1	BANK BANK_19-BN21 SUB SENIOR_CMBS _19-BN	0		4	1.B	1,905,424	78.0040	1,443,083	1,850,000	1,884,443		(5,246)			3.214	2.948	MON	4,955	59,459	09/27/2019	10/18/2052
06540C-BF-3	BANK BANK_21-BN35 LCF SENIOR_CMBS _21-BN				1.A	10,676,675	83.0400	8,837,952	10,643,000	10,667,763		(3,866)			2.285	2.249	MON	20,266	243,193	10/19/2021	06/17/2064
06540T-AH-3	BANK_18-BN11 SUB SUB_CMBS _18-BN11	0		4	1.A	3,089,840	89.6690	2,690,063	3,000,000	3,040,141		(9,957)			4.343	4.033	MON	10,857	132,238	04/16/2018	03/15/2061
06540T-AJ-9	BANK_18-BN11 SUB SUB_CMBS _18-BN11			4	1.A	7,968,895	84.3950	6,751,636	8,000,000	7,974,148		(2,166)			4.372	4.239	MON	29,146	354,955	04/16/2018	03/15/2061
06540W-BF-9	BANK BANK_19-BN19 SUB SUB_CMBS _19-BN19	0		4	1.F	6,694,480	72.3880	4,705,188	6,500,000	6,614,444		(21,214)			3.647	3.118	MON	19,755	237,055	07/23/2019	08/15/2061
06540X-BL-4	BANK_19-BN22 SUB SUB_CMBS _19-BN22			4	1.A	4,789,379	77.6750	3,611,890	4,650,000	4,737,289		(13,306)			3.412	3.125	MON	13,222	158,658	10/25/2019	11/15/2062
06540X-BL-4	BANK_19-BN22 SUB SUB_CMBS _19-BN22	0		4	1.A	875,478	77.6750	660,238	850,000	865,956		(2,432)			3.412	3.125	MON	2,417	29,002	10/25/2019	11/15/2062
06540X-BM-2	BANK_19-BN22 SUB SUB_CMBS _19-BN22			4	1.B	6,528,438	75.6720	4,918,659	6,500,000	6,513,737		(5,136)			3.461	3.358	MON	18,746	228,085	10/25/2019	11/15/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06541L-BG-0	BANK BANK_22-BNK40 SENIOR SENIOR_CMBS _2				1.A	4,894,856	89.3150	4,251,383	4,760,000	4,869,103		(15,450)			3.507	3.122	MON	13,910	163,776	02/25/2022	03/17/2064
06541L-BP-0	BANK BANK_22-BK40 SUB SENIOR_CMBS _22-BK				1.A	6,998,789	84.2310	5,896,190	7,000,000	6,984,156		(13,997)			3.507	3.449	MON	20,456	240,847	02/25/2022	03/17/2064
06541R-BF-9	BANK_19-BNK23 SUB SUB_CMBS _19-BNK23			4	1.C	4,377,354	76.1960	3,238,342	4,250,000	4,330,623		(12,171)			3.455	3.153	MON	12,236	146,838	11/21/2019	12/17/2052
06541R-BF-9	BANK_19-BNK23 SUB SUB_CMBS _19-BNK23	0		4	1.C	772,474	76.1960	571,472	750,000	764,228		(2,148)			3.455	3.153	MON	2,159	25,913	11/21/2019	12/17/2052
06650A-AK-3	BANK BANK_17-BNK8 SUB SUB_CMBS _17-BNK8	0		4	3.A	756,548	66.3230	497,421	750,000	751,470		(794)			4.094	4.019	MON	2,559	31,141	10/27/2017	11/15/2050
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C			4	1.A	4,377,177	78.6160	3,341,190	4,250,000	4,327,067		(12,011)			3.322	3.060	MON	11,765	141,185	08/09/2019	08/15/2052
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C	0		4	1.A	772,443	78.6160	589,622	750,000	763,600		(2,120)			3.322	3.060	MON	2,076	24,915	08/09/2019	08/15/2052
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM			4	1.A FE	7,402,942	6.0930	3,649,768		5,710,958		(1,626,435)			1.554	(8.528)	MON	77,546	986,400	08/12/2019	08/15/2052
07335Y-AE-6	BDS LTD BDS_21-FL10 SENIOR_CMBS _21-FL10	0			1.D FE	1,500,000	95.6470	1,434,705	1,500,000	1,500,000					7.423	7.537	MON	4,330	106,050	11/19/2021	11/18/2036
08160B-AC-8	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S				1.A	10,600,916	95.3500	9,101,185	9,545,000	10,262,212		(86,824)			3.944	2.115	MON	31,368	376,417	10/28/2021	07/17/2051
08161B-BB-8	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C			4	1.C	6,952,229	82.7420	5,585,116	6,750,000	6,848,812		(17,277)			4.295	3.966	MON	24,159	289,913	03/23/2018	04/10/2051
08161B-BB-8	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C	0		4	1.C	1,287,450	82.7420	1,034,281	1,250,000	1,268,298		(3,199)			4.295	3.966	MON	4,474	53,688	03/23/2018	04/10/2051
08161N-AF-4	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO				1.A	13,287,197	87.7910	11,196,049	12,753,000	13,168,867		(42,760)			2.732	2.230	MON	29,034	348,412	11/26/2021	02/18/2053
08162D-AH-1	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C	0		4	1.A	12,359,709	80.8220	9,698,686	12,000,000	12,224,189		(33,071)			3.335	3.101	MON	33,350	400,200	09/20/2019	08/15/2057
08162F-AH-6	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C			4	1.C	4,995,495	80.0180	3,880,885	4,850,000	4,937,806		(13,605)			3.570	3.325	MON	14,430	173,155	07/25/2019	08/15/2052
08162F-AH-6	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C	0		4	1.C	926,999	80.0180	720,164	900,000	916,294		(2,525)			3.570	3.325	MON	2,678	32,132	07/19/2019	08/15/2052
08162T-BE-2	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C			4	1.D	8,260,273	89.7130	7,177,034	8,000,000	8,175,984		(13,806)			4.841	4.513	MON	32,276	393,148	11/09/2018	05/16/2053
08162W-BC-9	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO				1.A	1,225,104	79.4410	1,008,903	1,270,000	1,234,741		3,998			1.850	2.293	MON	1,958	23,495	11/23/2021	09/17/2053
08162W-BG-0	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C				1.A	5,888,761	69.4170	4,102,564	5,910,000	5,891,394		910			2.351	2.389	MON	11,579	138,944	11/05/2021	09/17/2053
08162Y-AH-5	BCMK_9B-14 SUB SUB_CMBS _19-B14			4	1.F	6,282,978	78.7790	4,805,522	6,100,000	6,215,759		(17,068)			3.493	3.230	MON	17,755	213,061	11/05/2019	12/15/2062
08162Y-AH-5	BCMK_9B-14 SUB SUB_CMBS _19-B14	0		4	1.F	1,132,996	78.7790	866,570	1,100,000	1,120,874		(3,078)			3.493	3.230	MON	3,202	38,421	11/05/2019	12/15/2062
08163D-AE-7	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO				1.A	3,533,794	80.7110	2,776,467	3,440,000	3,513,918		(7,926)			2.577	2.266	MON	7,387	88,649	10/20/2021	04/17/2054
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK SUPSEN SE				1.A	94,552,595	83.8350	76,960,906	91,800,000	94,009,904		(243,286)			2.576	2.245	MON	197,064	2,364,768	10/29/2021	11/17/2054
08163K-BK-6	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C				1.A	13,248,733	67.4270	8,934,056	13,250,000	13,241,856		(5,623)			2.530	2.535	MON	27,934	341,364	10/29/2021	11/17/2054
08163L-AG-4	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO				1.A	7,296,288	81.1320	6,036,222	7,440,000	7,324,195		10,606			1.978	2.198	MON	12,261	147,126	11/26/2021	12/17/2053
08163L-AS-8	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C				1.B	2,500,310	68.4630	1,704,721	2,490,000	2,497,551		(1,479)			2.458	2.410	MON	5,101	61,214	11/05/2021	12/17/2053
08163M-AE-7	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO				1.A	36,428,525	84.2740	29,807,886	35,370,000	36,226,783		(96,058)			2.669	2.333	MON	78,669	944,025	12/08/2021	12/17/2054
08163P-BG-4	BENCHMARK MORTGAGE TRUST BMARK SENIOR SE				1.A	15,501,500	88.9020	13,379,680	15,050,000	15,426,823		(33,974)			3.458	3.112	MON	43,372	520,459	02/24/2022	03/17/2055
08163P-BL-3	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C				1.A	34,166,137	84.4650	28,507,868	33,751,000	34,055,806		(77,976)			3.615	3.475	MON	101,668	1,237,036	02/24/2022	03/17/2055
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B BX_23-XL3	0			1.A FE	1,000,600	100.0620	1,000,619	1,000,000	1,000,597		(3)			7.178	7.271	MON	2,193		12/27/2023	12/09/2040
12512J-AZ-7	CD COMMERCIAL MORTGAGE TRUST C SUB SUB_C	0		4	1.A	6,952,114	86.9640	5,870,082	6,750,000	6,854,364		(19,606)			4.659	4.412	MON	26,207	314,483	08/02/2018	08/15/2051
12512J-BA-1	CD COMMERCIAL MORTGAGE TRUST C SUB SUB_C			4	1.F	8,116,238	82.8550	6,628,417	8,000,000	8,056,865		(13,058)			4.843	4.786	MON	32,283	392,984	08/02/2018	08/15/2051
12514M-BF-1	CITIGROUP/DEUTSCHE BANK COMMER SUB SUB_C	0		4	2.B	4,634,814	82.0020	3,690,089	4,500,000	4,534,298		(18,196)			3.077	2.305	MON	11,539	138,465	08/10/2016	08/10/2049
12515A-BG-4	CD COMMERCIAL MORTGAGE TRUST C AM SUB_CM			4	1.A	5,252,970	88.2030	4,498,347	5,100,000	5,160,243		(7,570)			3.668	3.359	MON	15,589	187,068	11/18/2016	11/15/2049
12515A-BG-4	CD COMMERCIAL MORTGAGE TRUST C AM SUB_CM	0		4	1.A	926,995	88.2030	793,826	900,000	910,631		(1,336)			3.668	3.359	MON	2,751	33,012	11/18/2016	11/15/2049
12515A-BH-2	CD COMMERCIAL MORTGAGE TRUST C SUB SUB_C			4	1.A	9,578,742	80.3390	7,471,491	9,300,000	9,399,423		(28,269)			3.879	3.523	MON	30,062	360,747	11/18/2016	11/10/2049
12528I-AL-3	CGDB COMMERCIAL MORTGAGE TRUST SUB SUB_C	0		4	1.A	818,180	86.0220	860,222	1,000,000	888,475		9,523			8.026	12.110	MON	3,790	76,895	07/27/2020	11/17/2036
12528I-AN-9	CGDB COMMERCIAL MORTGAGE TRUST SUB SUB_C	0		4	4.C FE	818,180	83.0260	830,258	1,000,000	887,716		9,341			8.468	12.636	MON	3,999	81,233	07/27/2020	11/17/2036
12528Y-AK-9	CANTOR COMMERCIAL REAL ESTATE SUB SUB_CM	0		4	1.A	5,407,489	81.9620	4,302,988	5,250,000	5,347,883		(14,812)			3.267	2.999	MON	14,294	171,528	09/26/2019	11/15/2052
12531Y-AV-0	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB_C			4	1.A	8,703,486	93.1760	7,873,403	8,450,000	8,502,259		(26,836)			4.147	3.968	MON	29,202	350,421	05/04/2016	05/10/2058
12531Y-AV-0	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB_C	0		4	1.A	1,596,498	93.1760	1,444,234	1,550,000	1,559,586		(4,923)			4.147	3.968	MON	5,357	64,278	05/04/2016	05/10/2058
12532B-AF-4	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB_C	0		4	1.A	5,664,960	84.0950	4,625,213	5,500,000	5,560,413		(19,207)			4.287	3.906	MON	19,650	239,705	12/09/2016	12/10/2054
12532C-BB-0	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB_C			4	1.A	9,240,100	92.5880	8,306,048	8,971,000	9,073,118		(26,778)			3.846	3.509	MON	28,752	345,025	05/18/2017	06/15/2050
12532C-BB-0	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB_C	0		4	1.A	1,699,495	92.5880	1,527,698	1,650,000	1,668,782		(4,925)			3.846	3.509	MON	5,288	63,459	05/18/2017	06/15/2050
12591R-BD-1	COMM MORTGAGE TRUST COMM_14-CC SUB SUB_C			4	1.A	13,955,476	90.9710	12,326,608	13,550,000	13,551,797		(58,098)			4.509	4.420	MON	50,910	631,356	02/10/2014	02/10/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12591R-BD-1	COMM MORTGAGE TRUST COMM_14-CC SUB SUB_C	0..		4	1.A	2,523,315	90.9710	2,228,796	2,450,000	2,450,325		(10,505)			4.509	4.420	MON	9,205	114,157	02/10/2014	02/10/2047
12591V-AG-6	COMM MORTGAGE TRUST COMM_14-CR AM SUB_CM				1.A	3,872,500	97.5050	3,900,183	4,000,000	3,931,337		58,837			4.278	5.973	MON	14,260	156,860	12/29/2022	04/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST COMM_14-UB SUB SUB_C	0..		4	1.A	4,571,423	89.0630	3,963,319	4,450,000	4,488,408		20,526			4.313	4.072	MON	15,994	191,928	05/22/2014	06/10/2047
12592K-BF-0	COMM MORTGAGE TRUST COMM_14-UB SUB SUB_C	0..		4	1.A	15,449,035	91.2180	13,682,666	15,000,000	15,041,889		(51,618)			4.514	4.180	MON	56,425	677,100	09/09/2014	09/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM_14-LC AM SUB_CM	0..		4	1.A	2,832,291	96.5170	2,654,206	2,750,000	2,754,187		(10,016)			4.188	3.844	MON	9,598	115,170	09/18/2014	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST COMM_14-LC SUB SUB_C			4	1.A	13,127,557	96.0190	12,261,627	12,770,000	12,790,824		(54,807)			4.490	4.169	MON	47,781	573,373	02/18/2016	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST COMM_14-LC SUB SUB_C	0..		4	1.A	2,350,961	96.0190	2,208,437	2,300,000	2,302,978		(8,659)			4.490	4.169	MON	8,606	103,270	02/17/2016	10/10/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM_14-UB SUB SUB_C			4	1.A	14,831,069	90.4610	13,026,415	14,400,000	14,447,674		(51,675)			4.349	4.080	MON	52,188	626,256	11/25/2014	12/12/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM_14-UB SUB SUB_C	0..		4	1.A	2,677,832	90.4610	2,351,992	2,600,000	2,608,608		(9,330)			4.349	4.080	MON	9,423	113,074	11/25/2014	12/12/2047
12592T-AL-9	COMM MORTGAGE TRUST COMM_15-3B SUB SUB_C			4	1.A	9,925,823	90.0460	9,454,805	10,500,000	10,397,123		51,467			3.238	3.471	MON	28,336	344,755	07/14/2016	02/12/2035
12593A-BD-6	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C	0..		4	1.A	18,124,397	94.9150	16,702,122	17,597,000	17,677,541		(68,431)			4.183	3.846	MON	61,340	736,083	05/06/2015	05/12/2048
12593G-AJ-1	COMM MORTGAGE TRUST COMM_15-PC SUB SUB_C	0..		4	1.A	9,037,376	92.9730	8,367,591	9,000,000	9,002,759		(5,244)			4.283	4.278	MON	32,125	391,259	07/01/2015	07/12/2050
12593Q-BG-4	COMM MORTGAGE TRUST COMM_15-CR AM SUB_CM			4	1.A	10,444,918	94.7850	9,620,690	10,150,000	10,208,818		(21,180)			4.085	3.760	MON	34,552	414,627	09/28/2015	10/10/2048
12593Q-BG-4	COMM MORTGAGE TRUST COMM_15-CR AM SUB_CM	0..		4	1.A	1,903,754	94.7850	1,753,525	1,850,000	1,860,721		(3,860)			4.085	3.760	MON	6,298	75,573	09/28/2015	10/10/2048
12593Q-BH-2	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C	0..		4	1.A	14,948,003	94.0840	13,642,160	14,500,000	14,598,685		(50,371)			4.465	4.290	MON	53,947	656,516	09/28/2015	10/13/2048
12594C-BH-2	COMM MORTGAGE TRUST COMM_16-DC AM SUB_CM			4	1.A	8,703,185	94.2730	7,966,051	8,450,000	8,508,742		(32,262)			4.243	3.901	MON	29,878	358,533	03/03/2016	02/10/2049
12594C-BH-2	COMM MORTGAGE TRUST COMM_16-DC AM SUB_CM	0..		4	1.A	1,596,442	94.2730	1,461,228	1,550,000	1,560,775		(5,918)			4.243	3.901	MON	5,481	65,766	03/03/2016	02/10/2049
12594C-BJ-8	COMM MORTGAGE TRUST COMM_16-DC SUB SUB_C			4	1.A	8,334,739	94.8080	7,878,566	8,310,000	8,304,018		(3,531)			4.657	4.739	MON	32,251	392,579	03/03/2016	02/12/2049
12595J-AW-4	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C			4	1.G	7,628,528	72.7550	5,456,616	7,500,000	7,587,531		(11,692)			4.175	4.088	MON	26,093	317,505	11/17/2017	11/18/2050
12596W-AC-8	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO				1.A	24,674,688	89.6210	20,612,891	23,000,000	24,215,749		(200,661)			3.329	2.277	MON	63,806	765,670	10/25/2021	06/17/2052
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C	0..		4	1.A	6,694,981	83.3020	5,414,611	6,500,000	6,626,675		(16,347)			3.594	3.285	MON	19,467	231,657	11/20/2019	12/15/2052
12597N-AS-2	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO				1.A	22,948,625	83.9120	18,828,636	22,438,500	22,828,272		(46,491)			2.561	2.279	MON	47,884	574,605	10/19/2021	03/17/2053
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE			4	1.G FE	34,339	0.0050	13		24,068		23,265			0.879	(198.000)	MON	173	2,771	10/04/2012	10/17/2045
12624Q-AS-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR_CM			4	3.A FE	1,580,642	0.0070	824		190,871		(182,364)			1.144	(13.709)	MON	11,238	144,765	11/06/2012	10/15/2045
12624X-AT-5	COMM MORTGAGE TRUST COMM_13-CC SUB SUB_C			4	1.A	5,405,430	76.2110	4,092,513	5,370,000	5,369,326		(674)			3.777	3.735	MON	16,902	202,825	12/16/2015	03/10/2046
12625K-AN-5	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C			4	1.A	25,186,800	93.5130	24,257,202	25,940,000	25,675,654		(188,636)			3.599	4.301	MON	77,808	980,501	03/19/2014	06/10/2046
12625X-AG-2	COMM MORTGAGE TRUST COMM_13-30 SUB_CMBS			4	1.E	10,202,217	87.5560	8,886,965	10,150,000	10,130,869		(12,533)			4.540	3.357	MON	37,162	452,134	08/15/2013	08/10/2030
12625X-AG-2	COMM MORTGAGE TRUST COMM_13-30 SUB_CMBS	0..		4	1.E	1,859,517	87.5560	1,619,792	1,850,000	1,846,513		(2,284)			4.540	3.357	MON	6,773	82,409	08/15/2013	08/10/2030
12625X-AJ-6	COMM MORTGAGE TRUST COMM_13-30 SUB_CMBS			4	2.C	21,427,623	85.0670	18,714,704	22,000,000	22,000,000		65,985			4.540	4.454	MON	80,548	979,995	08/15/2013	08/10/2030
12631D-BE-2	COMM MORTGAGE TRUST COMM_14-CR SUB SUB_C			4	1.A	25,426,675	94.8190	23,278,081	24,550,000	24,589,297		(92,412)			4.377	4.140	MON	89,546	1,074,554	06/27/2014	05/10/2047
12632Q-AZ-6	COMM MORTGAGE TRUST COMM_14-CR AM SUB_CM				1.A	562,577	98.1570	569,312	580,000	573,040		10,462			4.103	6.335	MON	1,983	19,831	02/08/2023	07/15/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM_14-CR SUB SUB_C			4	1.A	24,821,655	94.5370	22,594,368	23,900,000	23,914,957		(106,678)			4.456	4.281	MON	88,749	1,064,984	07/22/2014	07/15/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM_14-CR SUB SUB_C	0..		4	1.A	4,480,475	94.5370	4,112,364	4,350,000	4,350,458		(15,311)			4.456	4.281	MON	16,153	193,836	06/19/2014	07/15/2047
12635Q-BK-5	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C			4	1.A	10,299,069	93.5160	9,351,587	10,000,000	10,062,517		(36,225)			4.337	3.992	MON	36,144	439,953	10/20/2015	10/13/2048
12635R-AX-6	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO			4	1.A	15,707,409	96.3360	14,691,254	15,250,000	15,320,120		(48,115)			3.808	3.452	MON	48,392	580,705	11/18/2015	11/18/2048
12635R-BB-3	CSAIL COMMERCIAL MORTGAGE TRUS AM SENIOR			4	1.A	15,376,736	95.4760	14,253,569	14,929,000	15,007,250		(60,006)			4.174	3.823	MON	51,931	623,166	11/18/2015	11/18/2048
12635R-BB-3	CSAIL COMMERCIAL MORTGAGE TRUS AM SENIOR	0..		4	1.A	2,780,976	95.4760	2,577,844	2,700,000	2,714,152		(10,853)			4.174	3.823	MON	9,392	112,703	11/18/2015	11/18/2048
12636F-BN-2	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C	0..		4	1.A	7,724,453	83.4210	6,256,606	7,500,000	7,550,823		(23,554)			4.459	4.060	MON	27,869	334,425	11/06/2015	10/13/2048
12636F-BP-7	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C			4	1.C	7,353,297	75.7640	5,682,274	7,500,000	7,450,433		16,146			4.546	4.929	MON	28,409	346,277	11/06/2015	10/13/2048
12636G-AE-1	COMM MORTGAGE TRUST COMM_16-66 SUB_CMBS	0..		4	1.A	4,600,830	83.0870	3,738,931	4,500,000	4,528,430		(10,839)			3.285	3.074	MON	795	144,626	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM_16-66 SUB_CMBS	0..		4	1.B	4,486,146	83.8830	3,774,756	4,500,000	4,487,668		(4,081)			3.285	2.657	MON	795	144,626	10/12/2016	10/10/2036
12636G-AJ-0	COMM MORTGAGE TRUST COMM_16-66 SUB SUB_C			4	1.G	6,094,629	76.3080	4,960,047	6,500,000	6,337,904		19,736			3.285	1.724	MON	17,217	209,478	04/12/2018	10/10/2036
12637U-BC-2	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C			4	2.B	5,573,184	83.9320	5,035,911	6,000,000	5,821,689		35,142			4.376	4.901	MON	21,878	266,286	11/10/2016	11/15/2049
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C	0..		4	1.A	7,209,965	88.4210	6,189,505	7,000,000	7,097,969		(22,065)			4.452	4.128	MON	25,972	311,661	04/03/2018	04/17/2051
12655T-BQ-1	COMM MORTGAGE TRUST COMM_19-G4 SUB SUB_C			4	1.E	7,415,949	80.3250	5,783,373	7,200,000	7,337,003		(20,246)			3.465	3.189	MON	20,790	249,480	11/19/2019	08/15/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12655T-BQ-1	COMM MORTGAGE TRUST COMM_19-G4 SUB SUB_C	0		4	1.E	1,338,991	80.3250	1,044,220	1,300,000	1,324,737		(3,656)			3.465	3.189	MON	3,754	45,045	11/19/2019	08/15/2057
17290X-AW-0	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	6,694,906	91.5310	5,949,535	6,500,000	6,549,864		(22,593)			4.233	3.896	MON	22,929	275,145	04/13/2016	04/12/2049
17290Y-AU-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	1.A	5,557,451	93.1120	5,024,345	5,396,000	5,444,941		(19,776)			4.117	3.775	MON	18,513	222,153	05/17/2016	05/10/2049
17291E-AA-9	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	3.B	820,147	72.1810	866,166	1,200,000	1,055,150		41,857			3.250	7.954	MON	3,250	39,000	12/06/2016	12/10/2049
17291E-AY-7	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB			4	1.A	6,128,208	88.2000	5,247,903	5,950,000	6,009,229		(17,721)			4.032	3.697	MON	19,992	239,904	12/06/2016	12/10/2049
17291E-AY-7	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB	0		4	1.A	1,081,448	88.2000	926,101	1,050,000	1,060,452		(3,127)			4.032	3.697	MON	3,528	42,336	12/06/2016	12/10/2049
17291E-AZ-4	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	1.A	9,779,720	91.5220	8,694,636	9,500,000	9,583,810		(29,216)			4.159	3.910	MON	32,922	400,751	12/06/2016	12/10/2049
17291N-AA-9	CITIGROUP COMMERCIAL MORTGAGE SENIOR_CMB	0			1.A	4,799,800	101.2700	4,719,204	4,660,000	4,782,014		(17,786)			6.015	5.256	MON	23,357	161,227	05/10/2023	06/12/2040
17322V-AW-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	1.A	4,377,298	95.5230	4,059,734	4,250,000	4,254,344		(15,328)			4.175	3.831	MON	14,786	177,438	07/18/2014	07/10/2047
17322V-AW-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	772,464	95.5230	716,424	750,000	750,767		(2,705)			4.175	3.831	MON	2,609	31,313	07/18/2014	07/10/2047
17323V-BD-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	1.A	10,453,648	94.8030	9,622,464	10,150,000	10,201,797		(31,044)			3.758	3.675	MON	31,786	381,437	04/01/2015	04/10/2048
17323V-BD-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	1,905,345	94.8030	1,753,848	1,850,000	1,859,441		(5,658)			3.758	3.675	MON	5,794	69,523	04/01/2015	04/10/2048
17323Y-AG-4	CITIGROUP COMMERCIAL MORTGAGE SUB_CMBS _	0		4	2.A	15,143,444	84.0150	12,703,955	15,121,000	15,119,251		30,323			4.034	4.122	MON	50,837	618,741	06/24/2015	06/12/2048
17323Y-AH-2	CITIGROUP COMMERCIAL MORTGAGE SUB_CMBS _			4	4.B	9,471,896	78.6510	7,865,143	10,000,000	9,874,209		43,009			4.034	4.354	MON	33,620	409,193	06/24/2015	06/10/2048
17324D-AX-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	1.A	8,290,919	93.0590	7,491,235	8,050,000	8,097,126		(29,204)			4.316	4.110	MON	28,950	352,275	08/06/2015	09/15/2048
17324D-AX-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	1,493,395	93.0590	1,349,353	1,450,000	1,458,489		(5,260)			4.316	4.110	MON	5,215	63,453	08/06/2015	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB			4	1.A	11,127,521	90.9930	10,418,695	11,450,000	11,287,834		3,171			3.396	3.740	MON	32,404	388,842	02/20/2018	10/10/2049
17325D-AF-0	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB	0		4	1.A	1,992,264	90.9930	1,865,356	2,050,000	2,020,966		568			3.396	3.740	MON	5,802	69,618	02/20/2018	10/10/2049
17325D-AG-8	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	1.G	6,179,577	84.7500	5,084,970	6,000,000	6,056,786		(18,895)			3.698	3.432	MON	18,490	221,880	09/30/2016	10/13/2049
17325G-AG-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.B	4,119,842	88.9120	3,556,464	4,000,000	4,038,781		(12,503)			3.669	3.447	MON	12,230	146,760	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	2.A	6,868,943	74.6710	5,226,970	7,000,000	6,929,748		7,872			4.062	4.066	MON	23,696	288,730	03/28/2017	11/15/2049
17325H-AA-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	4.C	1,589,692	55.6560	1,113,126	2,000,000	1,835,947		43,253			3.250	6.040	MON	5,417	65,000	03/31/2017	04/14/2050
17325H-BS-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.D	10,299,637	88.1400	8,814,018	10,000,000	10,108,555		(31,954)			4.137	3.864	MON	34,475	413,700	03/31/2017	04/14/2050
17325H-BT-0	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	2.B	2,059,829	83.1550	1,663,094	2,000,000	2,021,828		(7,561)			4.386	4.075	MON	7,310	89,291	03/31/2017	04/14/2050
17328C-AG-7	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	7,209,544	83.4590	5,842,124	7,000,000	7,134,091		(19,391)			3.667	3.411	MON	21,391	256,690	12/12/2019	12/15/2072
17328H-BH-3	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			4	1.C	6,952,002	78.9730	5,330,659	6,750,000	6,878,235		(18,478)			3.491	3.253	MON	19,637	235,643	10/29/2019	11/10/2052
17328H-BH-3	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.C	1,287,408	78.9730	987,159	1,250,000	1,273,747		(3,422)			3.491	3.253	MON	3,636	43,638	10/29/2019	11/10/2052
193051-AA-7	COLD STORAGE TRUST COLD_20-ICE LCF SENIO	0			1.A	2,772,922	99.5240	2,791,122	2,804,472	2,777,173		4,251			6.376	6.430	MON	8,444	143,063	03/02/2023	11/15/2037
200474-BF-0	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C			4	1.A	13,080,802	93.0570	11,818,201	12,700,000	12,753,093		(43,271)			3.829	3.642	MON	40,524	486,283	01/26/2015	02/10/2048
200474-BF-0	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C	0		4	1.A	2,368,964	93.0570	2,140,304	2,300,000	2,309,615		(7,836)			3.829	3.642	MON	7,339	88,067	01/26/2015	02/10/2048
23307C-AG-0	DBWF MORTGAGE TRUST DBWF_16-85 SUB_CMBS	0		4	1.C	6,475,654	80.3740	5,224,338	6,500,000	6,466,168		(18,687)			3.935	2.112	MON	1,375	250,277	12/09/2016	12/10/2036
23308L-AL-8	DBGS MORTGAGE TRUST DBGS 2021 SUB SENIOR	0			1.G	7,500,000	67.1510	5,036,340	7,500,000	7,472,267		(27,733)			8.126	6.008	MON	28,781	584,323	11/12/2021	10/15/2036
23308L-AN-4	DBGS MORTGAGE TRUST DBGS 2021 SUB SENIOR	0			3.B	21,400,000	62.1710	13,304,697	21,400,000	21,202,106		(197,894)			8.626	3.235	MON	82,047	1,775,744	11/12/2021	10/15/2036
23312V-AH-9	DEUTSCHE BANK COMMERCIAL MORTG AM SUB_CM			4	1.A	6,128,160	85.3240	5,076,797	5,950,000	6,000,369		(16,931)			3.041	2.710	MON	15,078	180,939	07/26/2016	08/12/2049
23312V-AH-9	DEUTSCHE BANK COMMERCIAL MORTG AM SUB_CM	0		4	1.A	1,081,440	85.3240	895,905	1,050,000	1,058,889		(2,988)			3.041	2.710	MON	2,661	31,931	07/26/2016	08/12/2049
23312V-AJ-5	DEUTSCHE BANK COMMERCIAL MORTG SUB SUB_C	0		4	1.C	8,754,422	80.1240	6,810,528	8,500,000	8,570,376		(30,348)			3.264	2.723	MON	23,120	277,440	07/26/2016	08/12/2049
29429E-AH-4	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB			4	1.A	4,377,500	92.4340	3,928,465	4,250,000	4,292,973		(4,722)			3.075	2.764	MON	10,891	130,688	07/14/2016	07/10/2049
29429E-AH-4	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB	0		4	1.A	772,500	92.4340	693,258	750,000	757,584		(833)			3.075	2.764	MON	1,922	23,063	07/14/2016	07/10/2049
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR	0			1.A	1,869,719	99.8300	1,876,810	1,880,000	1,880,000		10,281			4.149	5.680	MON	6,500	32,501	07/18/2023	01/10/2036
30227F-AL-4	EXTENDED STAY AMERICA TRUST ES SUB SENIO	0			1.D	15,726,962	98.1340	15,366,314	15,658,456	15,907,577		195,906			8.326	6.606	MON	61,567	1,251,715	12/15/2021	07/15/2038
30323C-AG-5	FS RIALTO FSRIA_21-FL3 MEZZANIN SENIOR_C	0			1.G FE	5,000,000	94.3960	4,719,819	5,000,000	5,000,000					7.523	5.904	MON	16,709	359,212	10/21/2021	11/16/2036
36250G-AT-2	GS MORTGAGE SECURITIES CORP II AM SUB_CM			4	1.A	8,703,036	93.7120	7,918,704	8,450,000	8,496,599		(14,349)			3.777	3.449	MON	26,596	319,157	05/15/2015	05/12/2050
36250G-AT-2	GS MORTGAGE SECURITIES CORP II AM SUB_CM	0		4	1.A	1,596,415	93.7120	1,452,543	1,550,000	1,558,548		(2,632)			3.777	3.449	MON	4,879	58,544	05/15/2015	05/12/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	1.A	17,457,383	93.0210	15,767,024	16,950,000	17,030,236		(59,369)			4.024	3.857	MON	56,838	691,718	05/15/2015	05/10/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	3,141,299	93.0210	2,837,134	3,050,000	3,064,438		(10,683)			4.024	3.857	MON	10,227	124,468	05/15/2015	05/10/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36250H-AK-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	12,205,060	87.1930	10,332,413	11,850,000	11,898,787		(34,575)			4.215	4.012	MON	41,623	499,478	11/21/2014	11/10/2047
36250W-AJ-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	1.A	20,003,200	86.8480	17,369,567	20,000,000	19,984,962		(4,075)			3.805	3.877	MON	63,423	771,651	10/23/2015	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	1.A	12,204,941	94.4940	11,197,580	11,850,000	11,882,662		(53,315)			3.980	3.634	MON	39,303	471,630	02/13/2015	02/10/2048
36251F-BB-1	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	2,214,399	94.4940	2,031,628	2,150,000	2,155,926		(9,673)			3.980	3.634	MON	7,131	85,570	02/13/2015	02/10/2048
36251X-AV-9	GS MORTGAGE SECURITIES TRUST G AM SUB_CM			4	1.A	6,128,424	91.3970	5,438,113	5,950,000	6,010,420		(14,178)			3.645	3.317	MON	18,073	216,878	11/16/2016	11/10/2049
36251X-AV-9	GS MORTGAGE SECURITIES TRUST G AM SUB_CM	0		4	1.A	1,081,487	91.3970	959,667	1,050,000	1,060,662		(2,502)			3.645	3.317	MON	3,189	38,273	11/16/2016	11/10/2049
36252H-AK-7	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	2.C	1,972,891	73.3080	1,466,156	2,000,000	1,986,950		3,195			4.299	4.529	MON	7,165	85,980	06/08/2018	03/11/2050
36252S-BB-2	FREMF MORTGAGE TRUST FREMF_17 SUB SUB_CM	0		4	1.D	6,179,904	78.6590	4,719,553	6,000,000	6,107,347		(16,818)			4.761	4.496	MON	19,838	285,660	02/13/2019	02/12/2052
36254C-BA-7	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	1,029,923	84.9070	849,067	1,000,000	1,011,164		(3,230)			3.884	3.538	MON	3,237	38,840	08/11/2017	08/12/2050
36254C-BB-5	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.E	2,059,886	82.2580	1,645,160	2,000,000	2,022,882		(6,610)			4.236	3.881	MON	7,060	84,720	08/11/2017	08/12/2050
36254K-AT-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	3,531,172	85.0470	2,976,661	3,500,000	3,513,062		(3,429)			3.953	3.892	MON	11,530	138,355	03/14/2018	11/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	1.C	9,131,086	83.8330	7,545,005	9,000,000	9,052,351		(15,583)			4.323	4.184	MON	32,423	394,643	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	8,239,546	90.6180	7,249,473	8,000,000	8,173,022		(33,880)			4.321	3.870	MON	28,807	345,680	03/15/2018	03/10/2051
36257H-AA-4	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	2.B	923,750	59.0600	590,597	1,000,000	938,113		3,001			3.000	3.809	MON	2,500	30,000	03/24/2021	07/10/2052
36257U-AR-8	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	1.D	5,252,995	77.8050	3,968,054	5,100,000	5,194,863		(14,203)			3.363	3.100	MON	14,292	171,508	09/16/2019	09/01/2052
36257U-AR-8	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.D	926,999	77.8050	700,245	900,000	916,740		(2,507)			3.363	3.100	MON	2,522	30,266	09/16/2019	09/01/2052
36264B-AG-5	GPMT LTD GPMT_21-FL3 SENIOR_CMBS _21-FL3	0			1.G FE	6,511,158	95.0510	6,179,237	6,501,000	6,607,123		100,918			7.873	6.453	MON	19,904	489,204	12/15/2021	07/18/2035
36264B-AJ-9	GPMT LTD GPMT_21-FL3 SENIOR_CMBS _21-FL3	0			2.B FE	10,025,000	91.9820	9,198,195	10,000,000	10,157,095		139,533			8.623	7.295	MON	33,533	828,307	12/15/2021	07/18/2035
36266C-AG-1	GS MORTGAGE SECURITIES CORPORA SENIOR_CM	0			1.A	5,000,000	93.2670	4,663,350	5,000,000	5,000,000					7.526	6.139	MON	17,770	359,130	10/26/2021	11/15/2036
36270G-AA-9	GS MORTGAGE SECURITIES CORPORA SENIOR SE	0			1.A	3,310,683	96.9600	3,351,830	3,456,920	3,317,309		6,626			4.322	5.192	MON	12,452	50,637	08/04/2023	09/13/2038
36270G-AC-5	GS MORTGAGE SECURITIES CORPORA SUB SUB_C	0			1.A	1,990,944	96.9170	2,014,911	2,079,002	1,994,425		3,481			4.936	5.836	MON	8,552	34,778	08/04/2023	09/13/2038
408203-AC-1	HAMLET SECURITIZATION TRUST HM SUB SUB_C	0		4	1.D FE	1,999,992	73.3000	1,466,000	2,000,000	2,006,203					3.970	3.933	MON	6,617	77,929	05/28/2020	05/29/2052
408203-AE-7	HAMLET SECURITIZATION TRUST HM SUB SUB_C	0		4	1.G FE	1,999,728	68.9700	1,379,400	2,000,000	1,983,084		(1,101)			4.310	5.784	MON	7,183	125,674	05/28/2020	05/29/2052
408203-AG-2	HAMLET SECURITIZATION TRUST HM SUB SUB_C	0		4	2.C FE	1,999,671	60.5930	1,211,851	2,000,000	1,963,772		(2,401)			4.310	7.280	MON	7,183	166,977	05/28/2020	10/18/2052
44421G-AG-8	HUDSON YARDS HY_19-30HY SUB SUB_CMBS _19			4	1.A	7,187,682	85.0470	5,953,289	7,000,000	7,104,199		(22,962)			3.558	2.869	MON	20,085	244,367	06/24/2019	07/12/2039
44421L-AE-2	HUDSON YARDS HY_16-10HY SUB_CMBS _16-10H	0		4	1.A	5,412,922	91.9680	4,828,340	5,250,000	5,309,578		(1,493)			2.977	2.735	MON	868	158,024	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HY_16-10HY SUB SUB_CMBS _16	0		4	1.A	10,050,153	90.7470	9,074,655	10,000,000	10,009,433		(6,343)			2.977	2.998	MON	24,805	301,797	08/08/2016	08/10/2038
449652-AG-1	ILPT COMMERCIAL MORTGAGE PASS SUB_CMBS _	0			1.E	8,977,258	96.6180	8,695,634	9,000,000	8,904,009		(74,150)			9.554	9.040	MON	40,604	837,536	09/08/2022	10/15/2039
46590M-AV-2	JPMORGAN CHASE COMMERCIAL MORT AM SUB_CM			4	1.A	8,960,957	90.5910	7,881,459	8,700,000	8,773,565		(37,765)			3.056	2.724	MON	22,153	265,837	07/08/2016	08/15/2049
46590M-AV-2	JPMORGAN CHASE COMMERCIAL MORT AM SUB_CM	0		4	1.A	1,647,992	90.5910	1,449,464	1,600,000	1,613,529		(6,945)			3.056	2.724	MON	4,074	48,890	07/08/2016	08/15/2049
46590R-AL-3	JPMORGAN CHASE COMMERCIAL MORT SUB SUB_C	0		4	1.G	1,915,547	77.9300	1,558,596	2,000,000	1,966,323		10,264			3.425	4.091	MON	5,709	69,313	01/26/2018	08/15/2049
46591E-AW-7	JPMORGAN CHASE COMMERCIAL MORT SUB SUB_C	0		4	1.E	5,664,967	79.9470	4,397,112	5,500,000	5,597,501		(15,650)			3.871	3.612	MON	17,742	212,905	06/12/2019	06/13/2052
46591E-AX-5	JPMORGAN CHASE COMMERCIAL MORT SUB SUB_C			4	2.C	5,452,149	72.4590	3,985,243	5,500,000	5,466,797		2,582			3.750	3.801	MON	17,188	206,250	06/12/2019	06/13/2052
466330-AA-5	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO	0			1.A	935,005	99.0750	936,155	944,897	932,635		(2,370)			6.276	5.855	MON	2,800	47,600	02/24/2023	04/15/2038
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C			4	1.A	12,329,434	89.4430	10,971,329	12,266,297	12,266,297		18,719			4.073	4.050	MON	41,638	515,083	09/01/2023	12/15/2047
46639N-AW-1	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C			4	1.A	1,079,315	87.4940	895,176	1,023,123	1,025,204		(4,178)			3.958	3.347	MON	3,375	41,732	09/09/2016	07/15/2045
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C			4	1.A	10,164,824	92.5680	8,562,583	9,250,000	9,297,454		(79,372)			4.854	4.680	MON	37,419	428,308	04/01/2015	12/15/2046
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM			4	1.A	13,464,121	96.1300	12,566,177	13,072,000	13,084,624		(60,645)			4.110	3.761	MON	44,766	537,194	08/06/2014	09/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM	0		4	1.A	2,420,493	96.1300	2,259,066	2,350,000	2,352,269		(10,902)			4.110	3.761	MON	8,048	96,573	08/06/2014	09/15/2047
46643P-BK-5	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C			4	1.B	11,329,934	85.1840	9,370,185	11,000,000	11,035,087		(33,481)			4.347	4.105	MON	39,849	478,192	11/04/2014	11/18/2047
46644R-BD-6	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM			4	1.A	6,995,733	95.8520	6,510,244	6,792,000	6,815,521		(29,498)			3.917	3.563	MON	22,168	266,016	06/04/2015	05/15/2048
46644R-BD-6	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM	0		4	1.A	1,235,995	95.8520	1,150,220	1,200,000	1,204,156		(5,212)			3.917	3.563	MON	3,917	46,999	06/04/2015	05/15/2048
46645J-AF-9	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM			4	1.A	15,147,756	93.6180	13,855,535	14,800,000	14,880,861		(31,671)			4.023	3.767	MON	49,612	595,345	11/17/2015	12/15/2048
46645J-AF-9	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM	0		4	1.A	2,763,442	93.6180	2,527,699	2,700,000	2,714,752		(5,778)			4.023	3.767	MON	9,051	108,610	11/17/2015	12/15/2048
46645J-AG-7	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C			4	1.A	7,724,948	93.8830	7,041,212	7,500,000	7,549,880		(24,990)			4.274	4.033	MON	26,714	320,573	11/17/2015	12/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46645U-AY-3	JPMORGAN CHASE COMMERCIAL MORT SUB SUB_C	0		4	1.A	9,784,962	88.4300	8,400,847	9,500,000	9,592,771		(31,660)			4.053	3.712	MON	32,083	384,997	12/05/2016	12/15/2049
46646R-AP-8	JPMDB COMMERCIAL MORTGAGE SECU SUB SUB_C	0		4	1.D	6,179,994	79.0080	4,740,505	6,000,000	6,058,121		(18,199)			3.638	3.447	MON	18,189	218,268	10/31/2016	12/15/2049
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCF SENIO			4	1.A	11,317,971	90.5670	10,000,440	11,042,000	11,127,807		(16,701)			3.985	3.785	MON	36,670	440,035	03/08/2013	02/15/2036
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCF SENIO	0		4	1.A	2,049,986	90.5670	1,811,346	2,000,000	2,015,542		(3,025)			3.985	3.785	MON	6,642	79,702	03/08/2013	02/15/2036
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT SUB SUB_C	0		4	1.A	16,194,322	87.1230	13,680,919	15,703,000	15,862,066		(35,076)			4.336	4.083	MON	56,741	680,898	10/29/2015	02/15/2036
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT SUB SUB_C	0		4	1.F	1,236,000	84.0230	1,008,275	1,200,000	1,401,512		(5,255)			4.407	0.531	MON	4,407	52,884	12/09/2014	02/15/2036
55284A-AJ-7	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	0			2.B FE	9,993,750	91.2100	9,120,990	10,000,000	10,112,089		119,100			8.023	6.484	MON	31,200	768,041	12/15/2021	10/21/2036
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST LCF SENIOR	0			1.A	1,135,096	98.9300	1,140,772	1,153,114	1,129,343		(5,753)			6.277	5.754	MON	3,418	58,101	03/06/2023	04/15/2038
556227-AE-6	MADISON AVENUE TRUST MAD_15-11 SUB SUB_C	0		4	1.A	7,981,038	82.9210	6,633,697	8,000,000	7,990,609		208			3.555	3.652	MON	23,699	288,341	09/15/2015	09/12/2035
556227-AG-1	MADISON AVENUE TRUST MAD_15-11 SUB SUB_C	0		4	1.A	26,173,200	81.8490	22,099,322	27,000,000	26,880,341		78,711			3.555	3.854	MON	79,983	973,126	09/15/2015	09/12/2035
58003U-AJ-7	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	0			2.B FE	10,641,094	96.1550	10,096,245	10,500,000	10,595,823		6,885			9.576	8.125	MON	58,655	977,690	12/15/2021	12/17/2035
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	17,457,093	92.3280	15,649,553	16,950,000	17,027,843		(54,565)			3.883	3.736	MON	54,847	658,169	04/10/2015	04/17/2048
61690G-AJ-0	MSBAM_14-C14 SUB SUB_CMBS _14-C14			4	1.A	13,080,317	99.3290	12,614,788	12,700,000	12,678,561		(59,779)			4.847	4.100	MON	51,298	626,759	01/30/2014	02/15/2047
61690G-AJ-0	MSBAM_14-C14 SUB SUB_CMBS _14-C14	0		4	1.A	2,368,876	99.3290	2,284,568	2,300,000	2,296,117		(10,826)			4.847	4.100	MON	9,290	113,507	01/30/2014	02/15/2047
61690Q-AG-4	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM			4	1.A	17,870,127	95.4780	16,565,383	17,350,000	17,432,477		(49,424)			4.004	3.664	MON	57,891	694,694	06/05/2015	07/15/2050
61690Q-AG-4	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM	0		4	1.A	3,244,432	95.4780	3,007,548	3,150,000	3,164,974		(8,973)			4.004	3.664	MON	10,511	126,126	06/05/2015	07/15/2050
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.F	3,604,702	79.8210	2,793,723	3,500,000	3,534,127		(10,618)			3.485	3.318	MON	10,165	121,975	11/04/2016	11/15/2049
61691A-BN-2	INSTITUTIONAL MORTGAGE SECURIT AM SUB_CM			4	1.A	8,703,290	94.1880	7,958,873	8,450,000	8,529,399		3,094			4.114	3.805	MON	28,969	347,633	12/02/2015	12/15/2048
61691A-BN-2	INSTITUTIONAL MORTGAGE SECURIT AM SUB_CM	0		4	1.A	1,596,462	94.1880	1,459,912	1,550,000	1,564,564		568			4.114	3.805	MON	5,314	63,767	12/02/2015	12/15/2048
61691D-AJ-6	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.A	10,754,631	72.1430	7,827,511	10,850,000	10,780,773		(3,813)			4.276	4.450	MON	38,662	470,390	07/26/2018	07/11/2040
61691D-AL-1	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C			4	1.E	14,020,012	67.7250	9,847,252	14,540,000	14,204,599		51,459			4.276	4.677	MON	51,811	630,365	07/26/2018	07/11/2040
61691E-BD-6	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C			4	1.A	8,239,702	91.5850	7,326,815	8,000,000	8,102,484		1,116			3.778	3.480	MON	25,187	302,240	11/22/2016	12/15/2049
61691G-AW-0	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	1.A	7,724,768	89.1130	6,683,443	7,500,000	7,574,225		(24,213)			4.095	3.812	MON	25,594	307,125	12/06/2016	12/15/2049
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST AM SUB_CM			4	1.A	2,162,838	86.2480	1,811,198	2,100,000	2,141,373		(4,102)			3.490	3.179	MON	6,108	73,290	11/08/2019	11/15/2052
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST AM SUB_CM	0		4	1.A	411,969	86.2480	344,990	400,000	407,881		(781)			3.490	3.179	MON	1,163	13,960	11/08/2019	11/15/2052
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.B	6,659,247	80.5050	5,232,821	6,500,000	6,597,698		(15,739)			3.650	3.489	MON	19,769	241,028	11/08/2019	11/15/2052
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C			4	1.F	6,406,711	69.9080	4,544,048	6,500,000	6,432,989		6,168			3.650	3.835	MON	19,769	241,028	11/08/2019	11/15/2052
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	152,339	77.8280	119,008	152,912	152,685		40			3.708	3.770	MON	473	5,670	01/15/2016	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	13,996,685	72.8230	10,163,871	13,957,000	13,998,691		43,359			3.730	4.080	MON	43,378	386,403	05/06/2016	05/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	32,728,662	87.1350	29,625,917	34,000,000	34,000,000		103,691			3.997	3.327	MON	113,247	1,385,956	06/21/2013	07/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	1,737,773	99.2250	1,674,144	1,687,220	1,684,384		(7,535)			4.565	4.204	MON	6,418	77,022	03/26/2014	04/15/2047
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	1.A	315,959	99.2250	304,390	306,767	306,252		(1,370)			4.565	4.204	MON	1,167	14,004	03/26/2014	04/15/2047
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	22,883,006	97.9340	21,339,719	21,790,000	21,752,260		(160,178)			5.011	4.243	MON	90,999	1,081,495	07/28/2014	04/15/2047
61763M-AJ-9	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	23,173,511	92.8200	20,884,496	22,500,000	22,507,391		(82,156)			4.352	4.093	MON	81,594	983,010	06/05/2014	06/15/2047
61763X-AH-9	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM	0		4	1.A	1,029,983	97.0520	970,517	1,000,000	1,000,884		(3,742)			4.110	3.757	MON	3,425	41,100	09/18/2014	10/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	1.A	19,157,643	89.1420	17,682,725	19,836,500	19,690,535		65,759			4.000	4.457	MON	66,122	793,460	10/29/2015	12/17/2047
61765D-AX-6	MORGAN STANLEY CAPITAL I TRUST SUB_CMBS			4	1.A	9,261,524	88.1090	8,194,166	9,300,000	9,318,000		36,256			4.023	4.158	MON	31,178	379,406	06/25/2015	05/15/2048
61765D-AX-6	MORGAN STANLEY CAPITAL I TRUST SUB_CMBS	0		4	1.A	1,692,967	88.1090	1,497,858	1,700,000	1,703,290		6,627			4.023	4.158	MON	5,699	69,354	06/25/2015	05/15/2048
61765Y-AC-6	MSCI_16-PSQ SUB_CMBS _16-PSQ 144A			4	1.A	8,333,851	89.4810	7,605,872	8,500,000	8,453,815		16,939			3.826	4.127	MON	27,102	329,735	01/29/2016	12/10/2047
61765Y-AD-4	MSCI_16-PSQ SUB_CMBS _16-PSQ 144A			4	2.A	4,561,255	86.4500	4,322,481	5,000,000	4,892,137		47,402			3.826	4.930	MON	15,942	193,962	01/29/2016	01/10/2038
61766C-AK-5	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C			4	1.A	8,702,930	90.2810	7,628,716	8,450,000	8,484,026		(28,804)			4.745	4.520	MON	33,410	392,277	02/19/2016	03/15/2049
61766C-AK-5	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.A	1,596,395	90.2810	1,399,350	1,550,000	1,556,241		(5,284)			4.745	4.520	MON	6,129	71,956	02/19/2016	03/15/2049
61766C-AL-3	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.F	4,918,996	89.8480	4,489,712	4,997,000	4,952,874		2,382			4.761	4.842	MON	19,824	232,777	01/24/2018	03/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	6,540,386	93.0440	5,908,274	6,350,000	6,397,521		(21,321)			4.039	3.782	MON	21,373	256,476	04/22/2016	05/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	1.A	1,184,479	93.0440	1,070,002	1,150,000	1,158,606		(3,861)			4.039	3.782	MON	3,871	46,449	04/22/2016	05/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61766L-AC-3	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	4.C	2,237,820	68.5810	2,457,132	3,582,803	3,201,391		162,145			3.000	8.808	MON	8,957	107,484	02/12/2016	01/15/2049
61766L-BX-6	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	2.B	5,370,378	83.5700	4,912,549	5,878,378	5,734,319		59,584			4.602	5.921	MON	22,545	274,376	02/17/2016	01/15/2049
61766N-BF-1	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	1.A	6,179,974	79.0230	4,741,356	6,000,000	6,050,499		(18,092)			3.307	3.121	MON	16,535	198,420	09/26/2016	09/15/2049
61767F-AJ-0	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.F	2,381,733	73.5850	2,189,246	2,975,124	2,778,386		65,325			3.500	6.249	MON	8,677	104,129	08/12/2016	08/17/2049
61767F-BE-0	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.A	7,209,776	88.9780	6,228,466	7,000,000	7,054,286		(23,230)			3.136	2.795	MON	18,293	219,520	08/12/2016	08/15/2049
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.F	5,149,642	84.6840	4,234,184	5,000,000	5,090,038		(14,118)			3.725	3.462	MON	15,521	186,250	07/15/2019	07/15/2052
68162M-AJ-1	OLYMPIC TOWER MORTGAGE TRUST O SUB SUB_C			4	1.A	8,064,087	77.5090	6,062,014	7,821,000	7,907,828		(26,033)			3.945	3.700	MON	25,713	312,844	05/12/2017	05/10/2039
68162M-AL-6	OLYMPIC TOWER MORTGAGE TRUST O SUB SUB_C			4	1.A	11,422,959	73.1280	8,599,911	11,760,000	11,596,402		33,142			3.945	4.168	MON	38,663	470,405	10/09/2018	05/10/2039
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST Q SUB SUB_C			4	1.A	19,729,012	86.1330	17,484,992	20,300,000	20,208,379		44,562			3.376	3.670	MON	57,111	685,328	06/11/2013	01/11/2037
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST Q SUB SUB_C	0		4	1.A	3,630,480	86.1330	3,186,920	3,700,000	3,687,789		5,242			3.376	3.670	MON	10,409	124,912	03/14/2013	01/11/2037
74824D-AJ-9	QUEENS CENTER MORTGAGE TRUST Q SUB SUB_C			4	1.F	25,339,931	85.6080	22,831,731	26,670,000	26,491,570		126,070			3.474	4.023	MON	77,214	939,439	07/18/2013	01/11/2037
75574P-AA-0	READY CAPITAL MORTGAGE FINANCI SENIOR_CM	0			1.A FE	2,001,613	99.0000	2,015,290	2,035,647	2,000,774		(839)			6.987	7.279	MON	2,371	106,991	08/08/2023	01/25/2037
75574Y-AJ-2	READYCAP COMMERCIAL MORTGAGE T SENIOR_CM	0			2.A FE	4,500,000	94.7030	4,261,652	4,500,000	4,500,000					8.470	7.106	MON	6,353	367,377	12/15/2021	12/27/2038
75575R-AA-5	READY CAPITAL MORTGAGE FINANCI SENIOR SE	0			1.A FE	664,405	99.8460	663,310	664,335	662,687		(1,718)			7.730	7.254	MON	856	21,865	08/08/2023	10/25/2039
75575T-AJ-2	READYCAP COMMERCIAL MORTGAGE T SENIOR SE	0			2.B FE	5,003,125	92.3960	4,619,810	5,000,000	5,097,074		94,441			7.870	6.474	MON	6,559	377,864	12/15/2021	07/25/2036
78413M-AE-8	SFAVE COMMERCIAL MORTGAGE SECU LCF SENIO			4	1.A	8,508,695	71.5350	6,044,743	8,450,000	8,487,897		(2,256)			4.144	4.123	MON	29,181	350,168	05/20/2015	01/05/2043
78413M-AE-8	SFAVE COMMERCIAL MORTGAGE SECU LCF SENIO	0		4	1.A	1,562,594	71.5350	1,108,799	1,550,000	1,558,168		(479)			4.144	4.123	MON	5,353	64,232	05/19/2015	01/05/2043
78457J-AA-0	STORAGEMART COMMERCIAL MORTGAG LCF SENIO	0			1.A	901,600	97.8900	900,585	920,000	898,596		(3,004)			6.338	6.450	MON	2,753	51,599	02/08/2023	01/15/2039
78472U-AA-6	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21	0			1.A	4,490,656	98.2480	4,502,123	4,582,416	4,481,067		(9,589)			6.207	5.884	MON	13,432	227,423	03/07/2023	11/15/2038
87256G-AC-6	PENDING THE2023-MICB	0			1.D FE	2,779,996	105.7320	2,939,355	2,780,000	2,777,705		(2,291)			9.863	9.335	MON	22,849	22,082	10/26/2023	11/05/2038
87264J-AG-1	TMSQ MORTGAGE TRUST TMSQ_14-15 SUB_CMBS			4	1.A	4,541,367	78.4270	3,490,009	4,450,000	4,478,400		10,096			3.835	3.736	MON	14,221	173,024	08/25/2016	10/10/2036
87264J-AG-1	TMSQ MORTGAGE TRUST TMSQ_14-15 SUB_CMBS	0		4	1.A	810,375	78.4270	627,417	800,000	802,674		852			3.835	3.736	MON	2,557	31,105	12/03/2015	10/10/2036
87264J-AJ-5	TMSQ MORTGAGE TRUST TMSQ_14-15 SUB_CMBS			4	2.A	4,039,844	75.6710	3,026,838	4,000,000	4,001,535		(4,344)			3.835	3.886	MON	12,783	155,527	06/03/2015	10/10/2036
87264J-AL-0	TMSQ MORTGAGE TRUST TMSQ_14-15 SUB_CMBS			4	4.C	9,046,055	68.0250	6,122,277	9,000,000	8,998,778		(6,363)			3.835	3.900	MON	28,762	349,935	06/30/2016	10/10/2036
87666Y-AC-1	TAUBMAN CENTERS COMMERCIAL MOR SUB SENIO	0			1.A	17,359,839	98.4420	17,566,986	17,845,000	17,309,636		(50,203)			8.294	8.340	MON	69,890	983,884	04/24/2023	05/15/2037
87666Y-AE-7	TAUBMAN CENTERS COMMERCIAL MOR SENIOR_CM	0			1.A	2,402,344	97.0210	2,425,532	2,500,000	2,396,461		(5,883)			9.139	8.856	MON	10,789	152,156	05/04/2023	05/15/2037
88581E-AD-3	3650R COMMERCIAL MORTGAGE TRUS LCF SENIO				1.A	100,828,923	82.6730	80,936,749	97,900,000	100,236,746		(266,403)			2.522	2.185	MON	205,753	2,469,038	11/05/2021	11/18/2054
90187L-AJ-8	PARK AVENUE TRUST PRKAV_17-245 SUB SUB_C			4	1.A	8,139,392	86.8440	6,947,558	8,000,000	8,051,440		(14,211)			3.779	3.627	MON	25,195	296,656	05/17/2017	06/05/2037
902055-AE-2	LIBERTY STREET TRUST LBTY_16-2 SUB SUB_C			4	1.A	17,251,763	83.4130	13,971,756	16,750,000	16,858,470		(77,459)			4.501	3.419	MON	62,826	753,918	02/17/2016	02/10/2036
90276C-AJ-0	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM	0		4	1.A	2,265,981	89.8180	1,975,995	2,200,000	2,227,099		(6,471)			3.993	3.680	MON	732	95,167	07/31/2017	08/17/2050
90276F-BA-1	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM	0		4	1.B	5,149,979	85.3620	4,268,078	5,000,000	5,074,473		(14,836)			4.696	4.450	MON	19,565	234,780	05/23/2018	05/15/2051
90276F-BB-9	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM	0		4	1.F	5,967,976	84.9020	5,094,128	6,000,000	5,971,674		(942)			5.047	5.108	MON	25,235	307,361	05/23/2018	05/15/2051
90276G-AX-0	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM			4	1.A	2,972,439	87.7790	2,677,264	3,050,000	2,993,356		11,935			4.092	4.509	MON	10,401	124,787	11/01/2018	08/15/2050
90278K-BD-2	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB			4	1.A	9,578,985	92.1940	8,573,997	9,300,000	9,364,074		(115,457)			4.749	4.615	MON	36,808	441,694	11/28/2018	12/15/2051
90278K-BD-2	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	0		4	1.A	1,750,997	92.1940	1,567,290	1,700,000	1,711,713		(21,105)			4.749	4.615	MON	6,728	80,740	11/28/2018	12/15/2051
90278M-BE-6	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM	0		4	1.A	7,209,993	81.3310	5,693,158	7,000,000	7,129,414		(20,334)			3.395	3.088	MON	19,805	237,664	09/26/2019	10/18/2052
90353D-BD-6	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM	0		4	1.D	8,239,961	82.8910	6,631,246	8,000,000	8,149,775		(31,042)			4.788	4.373	MON	31,917	383,000	08/03/2018	08/17/2051
91831U-AE-7	VNO MORTGAGE TRUST VNDO_16-350 SUB_CMBS	0		4	1.A	4,516,505	91.4590	4,115,645	4,500,000	4,502,438		(2,782)			3.903	3.912	MON	14,635	178,058	12/14/2016	01/10/2035
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.B	13,528,816	77.6620	10,068,863	12,965,000	13,071,467		32,303			4.378	3.634	MON	47,301	567,608	05/30/2014	05/15/2047
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	11,949,811	86.0330	9,872,271	11,475,000	11,528,904		(48,437)			4.371	4.131	MON	41,798	501,572	09/14/2016	09/15/2057
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C	0		4	1.A	2,111,426	86.0330	1,763,674	2,050,000	2,055,485		(6,042)			4.371	4.131	MON	7,467	89,606	09/05/2014	09/15/2057
92890P-AJ-3	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	7,170,488	67.4180	5,241,063	7,774,000	7,774,000		41,074			3.836	3.720	MON	24,854	306,884	06/26/2013	06/15/2046
92937E-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	291,341	88.4900	277,574	313,678	313,678		642			3.714	3.666	MON	971	11,650	07/15/2013	03/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C	0		4	1.A	51,413	88.4900	48,984	55,355	55,355		113			3.714	3.666	MON	171	2,056	07/15/2013	03/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	13,477,685	82.1720	10,822,019	13,170,000	13,170,000		22,858			3.998	4.036	MON	43,880	536,141	12/03/2015	03/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM			4	1.F FE	298,365	0.0010	78		316		(3,509)			0.000	(8.359)	MON		15,703	08/07/2013	08/15/2046
92938V-AT-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	8,770,862	97.2650	8,282,125	8,515,000	8,508,558		(30,235)			4.723	4.225	MON	33,514	402,163	09/25/2015	03/15/2047
92938V-AT-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C	0		4	1.A	1,596,412	97.2650	1,507,609	1,550,000	1,548,819		(5,478)			4.723	4.225	MON	6,101	73,206	03/10/2014	03/15/2047
92939G-AJ-6	WFLD MORTGAGE TRUST WFLD_14-MO SUB_CMBS			5	5.A	4,775,722	58.7640	3,535,216	6,016,000	4,775,722			519,636		3.755	20.376	MON	18,824	229,026	08/07/2014	08/10/2031
92939H-BA-2	WF-RBS COMMERCIAL MORTGAGE TRU AM SUB_CM	0		4	1.A	1,596,463	94.9930	1,472,389	1,550,000	1,553,763		(3,733)			4.210	3.871	MON	5,438	65,255	09/18/2014	10/17/2057
92939H-BC-8	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	3,290,760	77.1450	2,564,300	3,324,000	3,315,396		1,319			3.861	3.882	MON	10,695	130,509	01/31/2017	10/15/2057
92939L-AH-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C	0		4	1.A	569,035	96.3960	530,180	550,000	552,186		(2,506)			4.236	3.814	MON	1,942	23,298	09/22/2015	11/15/2047
92939L-AJ-5	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	3,740,686	93.9020	3,340,086	3,557,000	3,578,329		(22,231)			4.305	3.872	MON	12,762	155,339	04/22/2015	11/15/2047
94989A-BA-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.C	12,000,808	91.4470	10,974,521	12,001,000	11,985,550		(3,221)			4.193	4.205	MON	41,933	503,202	12/12/2014	12/15/2047
94989C-BC-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	8,703,331	94.8070	8,011,217	8,450,000	8,477,538		(33,135)			3.783	3.359	MON	26,639	319,664	02/04/2015	02/15/2048
94989C-BC-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	1,596,469	94.8070	1,469,513	1,550,000	1,555,051		(6,078)			3.783	3.359	MON	4,886	58,637	02/04/2015	02/15/2048
94989C-BD-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	14,999,145	93.2040	13,980,587	15,000,000	14,979,533		(3,179)			4.071	4.074	MON	50,888	610,650	02/04/2015	02/15/2048
94989D-BB-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	8,239,792	90.7290	7,258,305	8,000,000	8,032,075		(29,048)			4.139	3.825	MON	27,593	331,120	03/03/2015	02/15/2048
94989H-BJ-8	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.B	7,995,359	89.2760	7,142,102	8,000,000	7,989,309		(846)			3.848	3.868	MON	25,653	307,840	09/13/2016	05/15/2048
94989J-BE-5	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	15,525,263	90.5280	13,805,557	15,250,000	15,291,551		(15,803)			4.080	3.981	MON	51,853	631,003	05/13/2015	05/15/2048
94989J-BE-5	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	2,799,638	90.5280	2,489,527	2,750,000	2,757,493		(2,850)			4.080	3.981	MON	9,351	113,788	05/13/2015	05/15/2048
94989M-AK-5	WELLS FARGO COMMERCIAL MORTGAG SUB_CMBS			4	1.A	13,916,650	92.8870	12,724,625	13,699,000	13,742,756		(39,319)			4.273	4.243	MON	48,780	593,856	06/30/2015	07/15/2058
94989M-AK-5	WELLS FARGO COMMERCIAL MORTGAG SUB_CMBS	0		4	1.A	2,488,926	92.8870	2,275,738	2,450,000	2,457,826		(7,032)			4.273	4.243	MON	8,724	106,208	06/30/2015	07/15/2058
94989N-BK-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	6,132,875	95.0960	5,658,240	5,950,000	5,982,294		(22,576)			4.400	4.017	MON	21,817	261,800	09/28/2015	09/17/2058
94989N-BK-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	1,081,500	95.0960	998,513	1,050,000	1,055,505		(3,880)			4.400	4.017	MON	3,850	46,200	07/27/2015	09/17/2058
94989T-BE-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	1,285,566	93.7780	1,172,228	1,250,000	1,250,576		(3,622)			4.545	4.546	MON	4,734	57,627	09/15/2015	09/15/2058
94989Y-BE-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	2,274,624	93.0810	2,140,867	2,300,000	2,287,940		5,299			4.729	4.945	MON	9,064	110,265	02/03/2016	01/15/2059
94989Y-BE-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	12,559,881	93.0810	11,821,309	12,700,000	12,633,407		29,257			4.729	4.945	MON	50,049	608,853	02/03/2016	01/15/2059
94990E-AA-2	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO				1.A FE	723,000	92.3540	738,832	800,000	735,554		11,948			4.058	6.226	MON	2,706	32,917	12/08/2022	08/17/2036
95000A-AZ-0	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	7,606,476	91.5090	6,757,932	7,385,000	7,430,561		(26,875)			4.255	3.881	MON	26,186	314,232	12/08/2015	12/15/2048
95000F-AV-8	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM			4	1.A	8,131,763	91.7220	7,241,479	7,895,000	7,954,177		(29,682)			3.184	2.840	MON	20,948	251,377	07/15/2016	07/15/2048
95000G-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	5.B	2,006,920	47.2900	1,182,260	2,500,000	2,340,782		53,606			3.000	5.621	MON	6,250	75,000	08/04/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	3.A	2,499,903	52.2350	1,305,864	2,500,000	2,497,701		(305)			3.071	3.077	MON	6,398	76,775	08/04/2016	08/15/2049
95000H-BL-5	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	11,770,373	89.9680	10,346,280	11,500,000	11,576,066		(29,850)			3.621	3.393	MON	34,701	416,415	04/24/2017	10/15/2049
95000J-AX-6	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM			4	1.A	8,703,145	93.7810	7,924,487	8,450,000	8,515,641		(22,267)			3.864	3.629	MON	27,210	332,088	11/22/2016	12/15/2059
95000J-AX-6	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM	0		4	1.A	1,596,435	93.7810	1,453,604	1,550,000	1,562,041		(4,085)			3.864	3.629	MON	4,991	60,916	11/22/2016	12/15/2059
95000L-BE-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	13,080,187	93.5770	11,884,339	12,700,000	12,792,216		(45,754)			4.506	4.150	MON	47,689	572,262	03/18/2016	03/15/2059
95000L-BF-9	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	7,443,095	85.0980	7,233,298	8,500,000	8,153,407		100,251			3.896	5.235	MON	27,597	331,160	04/05/2016	03/15/2059
95000P-AK-0	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A	5,664,868	92.5450	5,089,950	5,500,000	5,552,180		(19,417)			4.292	4.021	MON	19,671	240,459	12/12/2016	12/15/2049
95000P-AK-0	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	1,029,976	92.5450	925,446	1,000,000	1,009,487		(3,530)			4.292	4.021	MON	3,577	43,720	12/12/2016	12/15/2049
95000T-BX-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.C	10,299,370	82.7450	8,274,469	10,000,000	10,107,438		(32,259)			4.039	3.746	MON	33,658	403,900	03/22/2017	03/15/2050
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE			4	1.A FE	3,424,372	3.5310	1,671,618		2,082,762		(529,287)			0.934	(1.878)	MON	36,862	556,588	12/10/2018	01/15/2052
95001R-BB-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	8,239,888	90.1360	7,210,914	8,000,000	8,178,830		(33,495)			4.904	4.446	MON	32,693	392,320	12/10/2018	01/15/2052
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.D	3,089,886	75.7010	2,271,018	3,000,000	3,053,429		(8,646)			3.836	3.560	MON	9,590	115,080	06/21/2019	06/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM			4	1.A	3,501,939	87.9230	2,989,398	3,400,000	3,457,491		(16,564)			3.449	3.226	MON	9,772	117,266	11/08/2019	12/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM	0		4	1.A	617,989	87.9230	527,541	600,000	610,146		(2,923)			3.449	3.226	MON	1,725	20,694	11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.F	5,664,945	80.3990	4,421,956	5,500,000	5,605,010		(15,075)			3.671	3.431	MON	16,825	201,905	11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.F	1,029,990	80.3990	803,992	1,000,000	1,019,093		(2,741)			3.671	3.431	MON	3,059	36,710	11/08/2019	12/15/2052
95002B-AJ-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	6,179,652	79.9650	4,797,896	6,000,000	6,111,412		(17,281)			3.514	3.222	MON	17,570	210,840	10/22/2019	10/15/2052
95002D-BU-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	9,269,550	89.0570	8,015,134	9,000,000	9,150,962		(28,427)			4.854	4.539	MON	36,405	436,860	10/09/2018	09/15/2061

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95002D-BX-6	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.D	4,992,500	86.2130	4,310,638	5,000,000	4,977,419		(73)			4.920	5.050	MON	20,502	249,799	10/09/2018	09/15/2061
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE			4	1.A FE	5,537,482	6.1160	2,779,585		4,307,867		(1,252,029)			1.602	(9.623)	MON	60,657	756,093	08/06/2019	08/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.F	4,789,323	81.2730	3,779,200	4,650,000	4,734,347		(13,210)			3.375	3.100	MON	13,078	156,938	08/06/2019	08/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.F	875,468	81.2730	690,822	850,000	865,418		(2,415)			3.375	3.100	MON	2,391	28,688	08/06/2019	08/15/2052
BANOUF-WU-4	MADISON HOLDINGS LLC BOP_19-30 SENIOR_CM	0		4	2.C PL	4,984,306	87.6160	4,380,781	5,000,000	5,004,329		(1,297)			5.000	5.034	MON	21,528	252,322	06/27/2019	02/28/2034
000000-00-0	BGL PT LLC CLASS A SENIOR SENIOR_CMBS	0			1.A PL	31,058,294	67.6780	20,323,614	30,030,000	30,974,033		(53,212)			2.240	1.891	MON	26,159	685,752	04/04/2022	04/16/2042
PPE4EG-30-2	BGL PT LLC CLASS B SUB SENIOR_CMBS	0			1.D PL	796,367	70.7660	544,895	770,000	794,249		(1,348)			2.570	2.216	MON	770	20,174	04/04/2022	04/16/2042
Z95CRB-NF-1	AGORA SECURITIES UK 2021 DAC A SUB SUB_C	0	B		1.G FE	10,405,102	91.9450	8,857,834	9,633,892	9,633,892				543,361	7.070	5.221	JAJO	95,853	568,097	10/15/2021	07/22/2031
Z95CRB-NH-7	AGORA SECURITIES UK 2021 DAC A SUB SUB_C	0	B		2.A FE	5,202,551	89.2870	4,300,914	4,816,946	4,816,946				271,681	5.187	5.220	JAJO	47,919	326,324	10/15/2021	07/22/2031
Z95D4C-M5-5	EUROPEAN LOAN CONDUIT EURO_38 SUB_CMBS _	0	B		3.A FE	7,613,981	86.8160	6,120,225	7,049,644	7,049,644				397,607	5.186	8.303	JAJO	111,129	477,247	10/15/2021	07/22/2029
Z95E7Z-TW-3	EUROPEAN LOAN CONDUIT EURO_39X SUB_CMBS	0	B		2.A FE	7,715,428	82.6470	6,069,417	7,343,800	7,343,800				248,638	5.352	5.364	FMAN	65,507	304,194	08/02/2023	07/28/2051
Z95E7Z-TY-9	EUROPEAN LOAN CONDUIT EURO_39X MEZZANIN	0	B		3.A FE	17,403,221	80.1560	13,277,877	16,564,963	16,564,963				560,838	5.952	5.970	FMAN	164,324	785,275	08/02/2023	07/28/2051
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,154,813,627	XXX	2,695,758,430	3,090,916,565	3,118,954,568		(7,642,791)	519,636	2,022,125	XXX	XXX	XXX	10,310,631	131,181,691	XXX	XXX
00111L-AB-5	AFG ABS LLC AFGE_23-1 ABS_ABS _23-1 144A	0			1.A FE	12,349,421	100.0640	12,353,164	12,345,256	12,347,795		(1,626)			6.300	6.346	MON	34,567	592,252	04/18/2023	09/16/2030
00161*-AA-3	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS	0			1.E PL	7,265,018	100.3000	7,286,813	7,265,018	7,265,018					7.530	7.641	MON	25,833	526,184	04/12/2023	10/19/2025
00161*-AA-3	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS				1.E PL	78,098,943	100.3000	78,333,240	78,098,943	78,098,943					7.530	7.641	MON	277,707	5,657,093	04/12/2023	10/19/2025
00161*-AB-1	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS	0			2.A PL	1,680,309	100.8700	1,694,928	1,680,309	1,680,309					8.640	8.788	MON	6,856	139,314	04/12/2023	10/19/2025
00161*-AB-1	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS				2.A PL	18,063,323	100.8700	18,220,474	18,063,323	18,063,129		(175)			8.640	8.788	MON	73,698	1,497,626	04/12/2023	10/19/2025
00164T-AA-6	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_	0			1.F FE	4,318,655	100.0060	4,126,603	4,126,366	4,170,833		(10,333)			5.740	5.186	JJ	109,216	236,853	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_	0			1.F FE	4,662,950	98.0230	4,901,148	5,000,000	4,800,681		14,831			5.870	6.435	JJ	135,336	293,500	07/22/2010	01/15/2038
00164T-AC-2	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_				1.F FE	2,699,978	96.3040	2,942,090	3,055,000	2,752,122		5,741			5.940	6.810	JJ	83,676	181,467	07/22/2010	01/15/2053
00164T-AC-2	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_	0			1.F FE	6,137,922	96.3040	6,688,318	6,945,000	6,256,460		13,052			5.940	6.810	JJ	190,224	412,533	07/22/2010	01/15/2053
00177H-AE-9	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A			4	1.F FE	10,280,000	98.2880	10,104,054	10,280,000	10,280,000					7.390	7.456	JAJO	143,494	704,727	03/08/2018	04/25/2031
00177H-AE-9	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A	0		4	1.F FE	4,720,000	98.2880	4,639,215	4,720,000	4,720,000					7.390	7.456	JAJO	65,884	323,571	03/08/2018	04/25/2031
00177H-AG-4	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A	0		4	2.B FE	350,000	97.4240	340,984	350,000	350,000					8.340	8.424	JAJO	5,514	27,365	03/08/2018	04/25/2031
00178L-AE-9	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _			4	2.C FE	5,850,000	97.4890	5,703,086	5,850,000	5,850,000					8.744	8.836	FMAN	85,258	483,511	09/14/2017	11/02/2030
00229*-AA-3	AP TUNDRA HOLDINGS LLC ABS_ABS	0		4	1.G PL	37,981,850	96.8890	36,800,419	37,981,850	37,981,850					4.750	4.748	FA	681,563	1,804,138	11/12/2021	02/15/2042
00256D-AB-8	AASET 2019-1 TRUST AASET_19-1 SUB ABS_AB	0		4	6. FE	1,029,575	31.6500	325,868	1,029,598	325,868	(708,867)	2,427			4.948	5.087	MON	2,264	50,945	06/12/2019	05/15/2039
00455*-AB-6	ACE CREDIT FUND LP ABS_ABS	0			1.G PL	73,039,213	96.9710	70,827,145	73,039,213	73,039,213					5.460	4.828	JAJO	864,054	3,907,599	12/31/2020	07/18/2068
01450G-AB-3	ALESCO PREFERRED FUNDING LTD A SUB ABS_1	0			2.B FE	4,522,125	69.6880	4,320,625	6,200,000	4,571,721		49,596			6.411	9.993	MJSD	33,123	382,732	01/27/2023	03/23/2038
01748R-AL-9	ALLEGRO CLO I LTD ALLEG_17-1A SENIOR ABS	0			1.A FE	3,676,148	99.8800	3,751,455	3,755,962	3,691,156		9,787			6.605	7.472	JAJO	53,066	223,054	11/09/2022	10/16/2030
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS SECURED CO				2.B FE	11,505,250	91.3510	10,510,195	11,505,250	11,505,250					3.375	3.374	MN	64,717	388,302	03/02/2015	11/01/2028
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS SECURED CO	0			2.C FE	16,117,737	90.5510	14,594,692	16,117,737	16,117,737					4.000	4.000	MS	177,295	644,710	09/10/2015	09/22/2027
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS SECURED CO	0			2.B FE	7,023,260	87.5210	6,146,834	7,023,260	7,023,260					3.600	3.599	AO	53,377	252,837	07/31/2017	04/15/2031
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS SECURED CO	0			2.B FE	2,745,000	89.7080	2,462,487	2,745,000	2,745,000					4.000	3.999	FA	41,480	109,800	01/04/2017	08/15/2030
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC W MUNITAX_B				1.D FE	20,276,500	95.9900	18,190,162	18,950,000	20,080,993		(28,900)			5.780	5.305	JD	48,680	1,095,310	11/16/2015	12/15/2049
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC W MUNITAX_B	0			1.D FE	5,403,500	95.9900	4,847,510	5,050,000	5,351,399		(7,702)			5.780	5.305	JD	12,973	291,890	11/16/2015	12/15/2049
03328Y-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN	0		4	2.C FE	1,250,000	97.1480	1,214,352	1,250,000	1,250,000					8.355	8.440	JAJO	23,209	96,186	03/16/2018	04/14/2031
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN			4	1.F FE	5,100,000	99.9980	5,099,901	5,100,000	5,100,000					7.905	7.981	JAJO	86,236	369,908	08/21/2018	10/15/2031
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN	0		4	1.F FE	2,400,000	99.9980	2,399,953	2,400,000	2,400,000					7.905	7.981	JAJO	40,581	174,074	08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN			4	2.C FE	5,850,000	98.7060	5,774,272	5,850,000	5,850,000					8.805	8.899	JAJO	110,179	477,541	08/21/2018	10/15/2031
03332D-AU-8	ANCHORAGE CREDIT FUNDING LTD A ABS_ABS _	0			1.G FE	2,616,900	88.9600	2,312,961	2,600,000	2,612,960		(1,957)			4.077	4.000	JAJO	19,434	106,002	12/06/2021	10/25/2038
03665J-AL-2	ANTARES CLO ANTR_17-1A ABS_ABS _17-1A 14	0		4	1.F FE	2,500,000	97.4850	2,437,127	2,500,000	2,500,000					8.377	8.410	JAJO	42,469	194,470	03/02/2021	04/20/2033
03665L-AG-8	ANTARES CLO ANTR_18-3A MEZZANIN ABS_ABS			4	1.F FE	9,500,000	98.1120	9,320,674	9,500,000	9,500,000					8.427	8.513	JAJO	162,345	743,803	11/20/2018	01/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03665L-AG-8	ANTARES CLO ANTR_18-3A MEZZANIN ABS_ABS	0		4	1.F FE	8,000,000	98.1120	7,848,989	8,000,000	8,000,000					8.427	8.513	JAJO	136,712	626,361	11/20/2018	01/20/2031
03665L-AJ-2	ANTARES CLO ANTR_18-3A MEZZANIN ABS_ABS			4	2.C FE	15,775,000	95.7930	15,111,412	15,775,000	15,775,000					9.327	9.432	JAJO	298,368	1,379,052	11/20/2018	01/20/2031
03665L-AJ-2	ANTARES CLO ANTR_18-3A MEZZANIN ABS_ABS	0		4	2.C FE	1,725,000	95.7930	1,652,437	1,725,000	1,725,000					9.327	9.432	JAJO	32,627	150,800	11/20/2018	01/20/2031
03665M-AE-1	ANTARES CLO ANTR_18-1A MEZZANIN ABS_ABS			4	1.F FE	4,300,000	97.6990	4,201,072	4,300,000	4,300,000					8.027	8.105	JAJO	69,995	319,230	04/04/2018	04/20/2031
03665M-AE-1	ANTARES CLO ANTR_18-1A MEZZANIN ABS_ABS	0		4	1.F FE	8,000,000	97.6990	7,815,947	8,000,000	8,000,000					8.027	8.105	JAJO	130,223	593,916	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR_18-1A MEZZANIN ABS_ABS			4	2.C FE	16,675,000	95.1880	15,872,607	16,675,000	16,675,000					9.077	9.177	JAJO	306,937	1,415,463	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR_18-1A MEZZANIN ABS_ABS	0		4	2.C FE	1,825,000	95.1880	1,737,182	1,825,000	1,825,000					9.077	9.177	JAJO	33,593	154,916	04/04/2018	04/20/2031
03754L-AE-5	APEX CREDIT CLO LLC APEXC_18-2 MEZZANIN			4	1.E FE	7,500,000	99.0820	7,431,143	7,500,000	7,500,000					8.077	8.156	JAJO	122,844	560,598	11/13/2018	10/20/2031
03755H-AJ-2	APEX CREDIT CLO LLC APEXC_18-1 SUB ABS_A	0		4	1.E FE	2,000,000	98.2940	1,965,883	2,000,000	2,000,000					7.590	7.660	JAJO	28,673	141,162	03/14/2018	04/25/2031
03755H-AL-7	APEX CREDIT CLO LLC APEXC_18-1 SUB ABS_A			4	2.C FE	12,175,000	89.9880	10,955,987	12,175,000	12,175,000					8.590	8.679	JAJO	197,542	982,765	03/14/2018	04/25/2031
03755H-AL-7	APEX CREDIT CLO LLC APEXC_18-1 SUB ABS_A	0		4	2.C FE	1,000,000	89.9880	899,876	1,000,000	1,000,000					8.590	8.679	JAJO	16,225	80,720	03/14/2018	04/25/2031
03762Y-AK-3	APIDOS CLO APID_16-25A MEZZANIN ABS_ABS	0			1.F FE	724,658	99.9990	749,994	750,000	728,153		3,495			7.877	8.870	JAJO	11,980	42,191	03/30/2023	10/20/2031
03767V-AG-3	APIDOS CLO APID_19-31A ABS_ABS _19-31A 1	0			1.A FE	7,718,375	99.9940	7,938,559	7,939,000	7,772,437		44,043			6.755	7.567	JAJO	114,712	483,511	10/12/2022	04/15/2031
03768C-AJ-8	APIDOS CLO APID_XXXA MEZZANIN ABS_ABS 1			4	1.F FE	4,080,000	99.0740	4,042,218	4,080,000	4,080,000					7.657	7.727	JAJO	65,082	287,724	08/07/2018	10/18/2031
03768C-AJ-8	APIDOS CLO APID_XXXA MEZZANIN ABS_ABS 1	0		4	1.F FE	1,920,000	99.0740	1,902,220	1,920,000	1,920,000					7.657	7.727	JAJO	30,627	135,399	08/07/2018	10/18/2031
03768C-AL-3	APIDOS CLO APID_XXXA MEZZANIN ABS_ABS 1			4	2.C FE	6,500,000	98.0400	6,372,573	6,500,000	6,500,000					8.657	8.747	JAJO	117,225	524,286	08/07/2018	10/18/2031
03769H-AC-1	APIDOS CLO APID_21-37A MEZZANIN ABS_ABS	0			1.C FE	398,110	99.0830	406,238	410,000	398,766		656			7.274	7.864	JAJO	5,799	14,592	06/15/2023	10/23/2034
03770G-AE-6	APIDOS CLO APID_22-42A ABS_ABS _42 144A	0			1.C FE	2,500,000	100.3660	2,509,146	2,500,000	2,500,000					8.416	8.493	JAJO	42,664	163,665	11/29/2022	01/20/2036
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_	0		4	2.C FE	967,500	91.0970	881,364	967,500	967,500					3.237	3.250	JAJO	5,307	31,318	07/23/2020	07/30/2050
04016G-BB-3	ARES CLO LTD ARES_16-40A SENIOR ABS_ABS	0			1.A FE	5,463,974	99.6730	5,548,745	5,566,963	5,489,705		19,224			6.525	7.435	JAJO	77,700	326,100	11/01/2022	01/16/2029
04016G-BH-0	ARES CLO LTD ARES_16-40A MEZZANIN ABS_AB	0			1.E FE	741,000	99.0190	742,645	750,000	741,280		280			7.455	7.905	JAJO	11,960		11/14/2023	01/16/2029
04016L-AQ-0	ARES CLO LTD ARES_17-42A SENIOR ABS_ABS	0			1.A FE	839,899	99.8890	855,651	856,603	845,589		4,372			6.594	7.811	JAJO	10,982	51,317	10/31/2022	01/24/2028
04018L-AG-0	ARES CLO LTD ARES_18-50A MEZZANIN ABS_AB			4	2.C FE	2,400,000	97.6250	2,343,000	2,400,000	2,400,000					8.555	8.644	JAJO	43,918	189,848	11/19/2018	01/15/2032
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU				1.D FE	43,303,598	100.9060	36,324,416	35,998,436	42,039,238		(181,685)			5.524	3.979	JD	88,380	1,988,554	07/21/2016	06/15/2050
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU	0			1.D FE	4,787,862	100.9060	3,736,874	3,703,339	4,707,235		(32,406)			5.524	3.979	JD	9,092	204,572	04/28/2021	06/15/2050
04623T-AE-5	ASRNT_18-1A MEZZANIN ABS_ABS _18-1A 144A			4	1.E FE	7,140,000	98.5260	7,034,735	7,140,000	7,140,000					7.477	7.545	JAJO	108,261	490,255	03/09/2018	04/21/2031
04623T-AE-5	ASRNT_18-1A MEZZANIN ABS_ABS _18-1A 144A	0		4	1.E FE	3,360,000	98.5260	3,310,464	3,360,000	3,360,000					7.477	7.545	JAJO	50,946	230,708	03/09/2018	04/21/2031
048303-CC-3	ATLANTIC CITY ELECTRIC CO SECURED CORP_B	0		1	1.F FE	930,625	103.8570	1,038,572	1,000,000	958,326		2,767			5.800	6.355	MN	7,411	58,000	02/25/2009	05/15/2034
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SENIOR MU				1.G FE	20,255,862	90.0560	19,340,578	21,476,168	20,548,835		22,954			5.343	5.772	JD	95,623	1,147,472	09/16/2010	12/01/2050
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SENIOR MU	0			1.G FE	859,847	90.0560	818,476	908,852	871,643		923			5.343	5.772	JD	4,047	48,560	09/13/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT SECURED M	0			1.G FE	4,853,296	98.5370	4,484,104	4,550,662	4,789,754		(5,796)			6.158	5.659	JD	23,352	280,230	09/07/2011	12/01/2051
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB			4	1.F FE	1,000,000	99.3660	993,659	1,000,000	1,000,000					8.030	8.108	JAJO	15,391	74,777	08/29/2018	10/24/2031
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB	0		4	1.F FE	8,500,000	99.3660	8,446,098	8,500,000	8,500,000					8.030	8.108	JAJO	130,823	635,609	08/29/2018	10/24/2031
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB			4	2.C FE	8,887,500	90.3170	8,128,517	9,000,000	8,928,218		15,102			8.730	9.074	JAJO	150,594	736,872	08/29/2018	10/24/2031
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB	0		4	2.C FE	987,500	90.3170	903,169	1,000,000	992,024		1,678			8.730	9.074	JAJO	16,733	81,875	08/29/2018	10/24/2031
05178T-AA-9	AURORA MILITARY HOUSING LLC SENIOR MUNIT	0			1.F FE	13,940,983	98.9760	13,798,187	13,940,983	13,940,983					5.820	5.820	JJ	374,130	811,365	06/28/2011	07/15/2034
05178T-AB-7	AURORA MILITARY HOUSING LLC SENIOR MUNIT				1.F FE	5,950,000	101.5840	6,044,224	5,950,000	5,950,000					6.615	6.615	JJ	181,490	393,593	06/28/2011	01/15/2042
05178T-AB-7	AURORA MILITARY HOUSING LLC SENIOR MUNIT	0			1.F FE	4,050,000	101.5840	4,114,135	4,050,000	4,050,000					6.615	6.615	JJ	123,535	267,908	06/28/2011	01/15/2042
05379B-AL-1	AVISTA CORPORATION SECURED CORP_BND	0		1	1.G FE	510,220	107.2960	536,478	500,000	506,666		(372)			6.250	6.091	JD	2,604	31,250	06/01/2010	12/01/2035
05379B-AQ-0	AVISTA CORPORATION SECURED CORP_BND			1	1.G FE	1,028,271	84.3120	716,655	850,000	1,016,313		(4,587)			4.350	3.176	JD	3,081	36,975	04/22/2021	06/01/2048
05379B-AQ-0	AVISTA CORPORATION SECURED CORP_BND	0		1	1.G FE	1,391,190	84.3120	969,593	1,150,000	1,375,012		(6,206)			4.350	3.176	JD	4,169	50,025	04/22/2021	06/01/2048
05379B-AR-8	AVISTA CORPORATION SECURED CORP_BND	0		2	1.G FE	539,806	79.5210	429,414	540,000	539,820		3			4.000	4.002	AO	5,400	21,600	03/08/2022	04/01/2052
05683L-AG-1	BAIN CAPITAL CREDIT CLO LTD BC MEZZANIN			4	1.F FE	10,280,000	97.1490	9,986,926	10,280,000	10,280,000					7.424	7.490	JAJO	148,388	702,123	03/12/2018	04/23/2031
05683L-AG-1	BAIN CAPITAL CREDIT CLO LTD BC MEZZANIN	0		4	1.F FE	4,720,000	97.1490	4,585,437	4,720,000	4,720,000					7.424	7.490	JAJO	68,132	322,376	03/12/2018	04/23/2031
05683L-AJ-5	BAIN CAPITAL CREDIT CLO LTD BC SUB ABS_A			4	2.C FE	8,500,000	95.6830	8,133,052	8,500,000	8,500,000					8.374	8.458	JAJO	138,396	662,197	03/12/2018	04/23/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05683L-AJ-5	BAIN CAPITAL CREDIT CLO LTD BC SUB ABS_A	0		4	2.C FE	1,800,000	95.6830	1,722,293	1,800,000	1,800,000					8.374	8.458	JAJO	29,307	140,230	03/12/2018	04/23/2031
05683M-AA-2	BAIN CAPITAL CREDIT CLO LTD BC SUB ABS_A			4	4.A FE	6,500,000	84.0570	5,463,684	6,500,000	6,500,000					11.024	11.170	JAJO	139,325	680,549	03/12/2018	04/23/2031
05684D-AJ-2	BAIN CAPITAL CREDIT CLO BCC_20 MEZZANIN			4	1.F FE	10,280,000	99.9940	10,279,375	10,280,000	10,280,000					8.357	8.441	JAJO	178,972	797,910	03/03/2020	04/18/2033
05766B-AN-8	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _	0			1.F FE	488,250	98.5000	492,500	500,000	488,477		227			7.777	8.359	JAJO	7,885		11/06/2023	01/20/2032
06760J-AJ-4	BABSON CLO LTD BABSN_18-2A MEZZANIN ABS_	0		4	1.D FE	6,000,000	99.0700	5,944,229	6,000,000	6,000,000					7.555	7.625	JAJO	96,962	413,953	04/04/2018	04/15/2030
06760J-AL-9	BABSON CLO LTD BABSN_18-2A ABS_ABS _18-2			4	2.B FE	5,500,000	98.0350	5,391,914	5,500,000	5,500,000					8.355	8.440	JAJO	98,293	423,946	04/04/2018	04/15/2030
06760K-AA-0	BABSON CLO LTD BABSN_18-2A MEZZANIN ABS_			4	3.C FE	9,374,600	95.6330	9,085,135	9,500,000	9,446,384		11,804			11.205	11.516	JAJO	227,689	1,006,028	04/04/2018	04/15/2030
070101-AH-3	BASIN ELECTRIC POWER COOPERATI SECURED C	0		2	1.F FE	11,190,420	87.3750	7,863,768	9,000,000	11,060,950		(59,674)			4.750	3.312	AO	77,188	427,500	10/12/2021	04/26/2047
081331-AB-6	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV	0			1.D FE	1,193,133	99.3410	1,200,269	1,208,236	1,205,838		820			5.030	5.186	JD	2,701	60,774	01/24/2011	12/15/2025
081331-AD-2	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV				1.D FE	2,114,703	96.5430	2,326,679	2,410,000	2,175,026		6,678			5.270	5.130	JD	5,645	127,007	07/12/2011	12/15/2047
081331-AD-2	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV	0			1.D FE	4,230,512	96.5430	3,803,782	3,940,000	4,232,113		(12,710)			5.270	5.130	JD	9,228	207,638	04/26/2021	12/15/2047
081331-AE-0	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV	0			1.E FE	1,416,340	98.0320	1,278,477	1,304,144	1,377,004		(5,368)			5.300	4.313	JD	3,072	69,120	02/23/2016	12/15/2035
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	0			1.A FE	149,816	99.9730	152,010	152,051	150,718		802			6.677	7.552	JAJO	2,059	9,207	10/11/2022	07/20/2029
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _				1.A FE	432,117	99.9730	435,809	435,927	433,564		1,384			6.677	7.552	JAJO	5,903	26,396	12/19/2022	07/20/2029
08763Q-AG-7	BETONY CLO 2 LTD BTNY2_18-1A MEZZANIN AB			4	2.B FE	10,000,000	97.7930	9,779,263	10,000,000	10,000,000					8.552	8.640	JAJO	149,653	802,494	06/05/2018	04/30/2031
08860D-AB-9	BHG SECURITIZATION TRUST BHG_2 ABS_ABS _				1.D FE	16,778,240	99.3580	16,672,249	16,780,000	16,778,308		125			5.930	6.005	MON	38,697	995,054	09/12/2022	10/17/2035
08860F-AA-6	BANKERS HEALTHCARE GROUP SECUR ABS_ABS _	0			1.A FE	8,255,651	99.3590	8,238,723	8,291,884	8,261,061		5,409			5.550	5.782	MON	17,897	336,201	03/15/2023	04/17/2036
08862B-AB-1	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A				1.B FE	829,688	90.8980	908,979	1,000,000	876,700		39,641			1.670	6.600	MON	649	16,700	10/12/2022	10/17/2034
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK_19 ABS_ABS _	0		4	1.F FE	9,500,000	100.1020	9,509,665	9,500,000	9,500,000					8.724	8.816	JAJO	161,143	773,721	06/18/2019	07/23/2032
092114-AB-3	BLACK HILLS POWER INC SECURED CORP_BND			1	1.F FE	12,890,700	102.0680	10,206,840	10,000,000	12,090,461		(90,651)			6.125	4.553	MN	102,083	612,500	03/18/2013	11/01/2039
092114-AB-3	BLACK HILLS POWER INC SECURED CORP_BND	0		1	1.F FE	1,998,620	102.0680	2,041,368	2,000,000	1,999,000		37			6.125	4.553	MN	20,417	122,500	10/22/2009	11/01/2039
09629V-AG-8	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A			4	1.F FE	6,800,000	98.9030	6,725,428	6,800,000	6,800,000					7.841	7.916	FMAN	69,614	503,717	08/09/2018	08/15/2031
09630A-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A			4	1.F FE	5,100,000	98.3750	5,017,125	5,100,000	5,100,000					7.840	7.914	JAJO	75,524	372,890	10/03/2018	10/25/2030
09630A-AL-0	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A			4	2.C FE	7,200,000	94.1690	6,780,182	7,200,000	7,200,000					8.890	8.985	JAJO	120,902	603,083	10/03/2018	10/25/2030
09630P-AA-1	BLUEMOUNTAIN CLO LTD BLUEM_21 ABS_ABS _2				1.A FE	1,940,000	99.7410	1,994,811	2,000,000	1,949,921		9,286			6.915	7.657	JAJO	29,583	125,042	12/06/2022	04/15/2034
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C	0			1.E FE	1,392,916	99.0220	1,379,286	1,392,916	1,392,916					4.625	4.651	MJSD	1,968	64,422	06/25/2013	12/20/2025
12478C-AA-9	CBAM CLO MANAGEMENT CBAM_18-8A SENIOR AB				1.A FE	588,549	99.9320	594,533	594,939	589,702		1,057			6.797	7.296	JAJO	8,200	36,749	12/19/2022	10/20/2029
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO SENIOR ABS	0			1.A FE	1,903,474	95.6170	1,932,529	2,021,109	1,976,101		72,628			2.690	17.102	MON	2,416	31,715	06/02/2023	02/15/2050
12510H-AU-4	CAPITAL AUTOMOTIVE REIT SUB ABS_ABS _23-	0			2.B FE	3,671,150	100.1960	3,757,338	3,750,000	3,671,952		802			7.750	8.136	MON	12,917	64,583	09/14/2023	09/15/2053
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 SENIOR AB	0			1.A FE	1,735,228	98.7680	1,739,391	1,761,094	1,743,013		7,785			3.910	5.221	MON	3,252	51,644	03/30/2023	07/16/2029
12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 ABS_ABS _	0			1.A FE	14,021,176	100.5920	14,012,413	13,930,017	13,991,669		(29,507)			5.820	5.497	MON	38,284	571,271	05/10/2023	09/16/2030
12548J-AG-7	CIFC FUNDING LTD CIFC_17-3A MEZZANIN ABS			4	1.F FE	3,400,000	99.9980	3,399,919	3,400,000	3,400,000					8.027	8.105	JAJO	55,345	252,414	06/02/2017	07/20/2030
12548J-AG-7	CIFC FUNDING LTD CIFC_17-3A MEZZANIN ABS	0		4	1.F FE	1,600,000	99.9980	1,599,962	1,600,000	1,600,000					8.027	8.105	JAJO	26,045	118,783	06/02/2017	07/20/2030
12550G-AE-3	CIFC FUNDING LTD CIFC_18-5A ABS_ABS _18-			4	1.E FE	4,590,000	99.9250	4,586,574	4,590,000	4,590,000					7.805	7.875	JAJO	76,630	328,276	11/20/2018	01/15/2032
12550G-AE-3	CIFC FUNDING LTD CIFC_18-5A ABS_ABS _18-	0		4	1.E FE	2,160,000	99.9250	2,158,388	2,160,000	2,160,000					7.805	7.875	JAJO	36,061	154,483	11/20/2018	01/15/2032
12550G-AG-8	CIFC FUNDING LTD CIFC_18-5 MEZZANIN ABS_			4	2.C FE	7,000,000	98.2780	6,879,454	7,000,000	7,000,000					8.655	8.741	JAJO	129,592	560,801	11/20/2018	01/15/2032
12550Y-AN-4	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A	0			1.A FE	7,038,363	99.8060	7,157,142	7,171,027	7,082,626		34,063			6.627	7.805	JAJO	96,371	430,585	11/07/2022	04/20/2030
12551R-AC-2	CIFC FUNDING LTD CIFC_18-1A SENIOR ABS_A	0			1.B FE	2,925,000	99.2500	2,977,500	3,000,000	2,934,287		9,287			7.057	7.881	JAJO	44,104	103,966	06/15/2023	04/18/2031
12661K-AG-5	MKS CLO LTD MKS _17-1A SENIOR ABS_ABS _1			4	2.B FE	2,462,500	99.6800	2,491,999	2,500,000	2,494,267		1,852			9.827	10.048	JAJO	49,820	231,224	07/12/2017	07/20/2030
130789-AF-7	CALIFORNIA WATER SERVICE CO SECURED CORP	0		2	1.E FE	1,988,320	98.9010	1,978,022	2,000,000	1,991,289		305			5.500	5.540	JD	9,167	110,000	11/17/2010	12/01/2040
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU				2.B FE	24,501,524	100.0310	23,412,162	23,405,000	24,268,728		(22,922)			5.572	5.217	AO	326,032	1,304,127	06/25/2012	10/01/2050
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU	0			2.B FE	3,632,569	100.0310	3,471,062	3,470,000	3,598,055		(3,398)			5.572	5.217	AO	48,337	193,348	06/25/2012	10/01/2050
14041N-FW-6	CAPITAL ONE MULTI-ASSET EXECUT SENIOR AB	0			1.A FE	15,005,933	97.4560	15,422,401	15,825,000	15,436,944		431,011			0.550	5.230	MON	3,868	50,772	05/17/2023	07/15/2026
14041N-FY-2	CAPITAL ONE MULTI-ASSET EXECUT SENIOR AB	0			1.A FE	18,839,063	96.4630	19,292,590	20,000,000	19,301,633		462,571			1.040	5.198	MON	9,244	121,333	05/23/2023	11/16/2026
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU				2.C	10,260,898	98.9310	11,216,805	11,338,009	10,450,097		19,546			5.746	6.632	MON	38,003	651,481	05/24/2012	02/10/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B				1.E FE	26,227,578	93.1810	22,226,757	23,853,417	25,881,826		(49,605)			6.084	5.405	MON	84,656	1,451,242	04/29/2016	07/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B	0			1.E FE	9,078,777	93.1810	7,693,878	8,256,952	9,004,201		27,937			6.084	5.405	MON	29,304	502,353	04/29/2016	07/10/2052
14317H-AC-5	CARMAX AUTO OWNER TRUST CARMX SENIOR ABS	0			1.A FE	6,979,164	98.3730	7,019,752	7,135,817	7,041,034		61,870			3.490	5.019	MON	11,068	166,027	04/27/2023	02/16/2027
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN			4	1.F FE	6,800,000	98.8790	6,723,792	6,800,000	6,800,000					7.705	7.777	JAJO	112,072	479,460	07/30/2018	10/15/2031
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	0		4	1.F FE	3,200,000	98.8790	3,164,137	3,200,000	3,200,000					7.705	7.777	JAJO	52,740	225,628	07/30/2018	10/15/2031
144141-CU-0	DUKE ENERGY PROGRESS LLC SECURED CORP_BN	0		1	1.F FE	1,000,000	107.6750	1,076,750	1,000,000	1,000,000					6.125	6.125	MS	18,035	61,250	04/07/2009	09/15/2033
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE SECURED C			1	1.F FE	3,972,016	92.4150	3,142,124	3,400,000	3,867,721		(16,156)			4.500	3.527	AO	38,250	153,000	10/24/2016	04/01/2044
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE SECURED C	0		1	1.F FE	1,869,184	92.4150	1,478,646	1,600,000	1,820,104		(7,603)			4.500	3.527	AO	18,000	72,000	10/24/2016	04/01/2044
15674#-AC-3	CERBERUS ONSHORE LEVERED IV LL ABS_ABS _	0		4	1.A FE	396,048	100.0000	396,048	396,048	396,048					8.055	8.112	JAJO	6,824	30,038	07/31/2020	07/16/2028
17180W-AA-3	COMMERCIAL INDUSTRIAL FINANCE MEZZANIN A	0			1.A FE	723,793	99.8500	738,398	739,507	729,307		4,778			6.717	7.662	JAJO	10,073	45,079	11/10/2022	04/20/2031
17180W-AC-9	COMMERCIAL INDUSTRIAL FINANCE ABS_ABS _1	0			1.A FE	3,840,000	99.9100	3,996,413	4,000,000	3,875,609		31,200			7.277	8.437	JAJO	59,028	266,542	11/08/2022	04/20/2031
17180W-AG-0	COMMERCIAL INDUSTRIAL FINANCE MEZZANIN A			4	2.C FE	4,000,000	98.5210	3,940,854	4,000,000	4,000,000					8.527	8.615	JAJO	69,167	317,236	04/24/2018	04/20/2031
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A SUB ABS_ABS			4	1.F FE	2,890,000	99.8490	2,885,639	2,890,000	2,890,000					7.764	7.837	JAJO	47,372	205,847	08/20/2018	10/17/2031
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A SUB ABS_ABS	0		4	1.F FE	1,360,000	99.8490	1,357,948	1,360,000	1,360,000					7.764	7.837	JAJO	22,293	96,869	08/20/2018	10/17/2031
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2	0			1.A FE	729,148	99.9570	728,980	729,292	729,172		24			5.330	5.391	MON	648	23,647	05/09/2023	05/25/2055
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS	0			1.A FE	3,144,183	90.9040	3,367,530	3,704,487	3,203,863		44,633			1.600	5.531	MON	988	59,336	11/14/2022	07/25/2051
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2				1.A FE	3,490,918	85.4860	2,985,974	3,492,954	3,491,265		160			2.320	2.718	MON	1,351	81,037	11/16/2021	07/26/2055
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2	0			1.A FE	315,284	85.4860	337,166	394,413	321,673		5,904			2.320	2.718	MON	153	9,150	11/10/2022	07/26/2055
19424W-AC-1	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2				1.C FE	881,966	90.1700	795,303	882,000	881,970					2.720	2.735	MON	400	23,990	11/16/2021	07/26/2055
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS	0			1.A FE	163,996	88.5400	183,482	207,232	167,738		3,460			1.760	6.680	MON	61	3,647	11/10/2022	06/25/2052
19521U-AA-1	COLOGIX DATA CENTERS CLGIX_21 SENIOR ABS	0			1.G FE	3,685,539	89.8760	3,595,055	4,000,000	3,721,627		33,394			3.300	4.502	MON	2,200	132,000	11/29/2022	12/26/2051
202795-HG-8	COMMONWEALTH EDISON COMPANY SECURED CORP	0		1	1.F FE	1,201,760	105.4940	1,128,780	1,070,000	1,146,876		(6,584)			5.875	4.886	FA	26,193	62,863	08/21/2013	02/01/2033
202795-HT-0	COMMONWEALTH EDISON COMPANY SECURED CORP	0		1	1.F FE	996,980	111.1720	1,111,721	1,000,000	997,903		90			6.450	6.473	JJ	29,742	64,500	01/09/2008	01/15/2038
202795-JH-4	COMMONWEALTH EDISON COMPANY SECURED CORP	0		1	1.F FE	816,785	95.0970	769,338	809,000	811,864		(1,268)			2.550	2.382	JD	917	20,630	12/23/2019	06/15/2026
202795-JP-6	COMMONWEALTH EDISON COMPANY SECURED CORP	0		2	1.F FE	61,089	84.3970	42,198	50,000	60,496		(291)			4.000	2.814	MS	667	2,000	12/02/2021	03/01/2049
202795-JT-8	COMMONWEALTH EDISON COMPANY SECURED CORP			2	1.F FE	4,696,950	71.3640	3,568,215	5,000,000	4,708,848		6,367			3.125	3.457	MS	46,007	156,250	02/10/2022	03/15/2051
207597-EG-6	CONNECTICUT LIGHT AND POWER CO SECURED C			1	1.E FE	2,805,284	89.2100	2,417,596	2,710,000	2,785,948		(2,453)			4.300	4.092	AO	24,601	116,530	09/04/2014	04/15/2044
207597-EG-6	CONNECTICUT LIGHT AND POWER CO SECURED C	0		1	1.E FE	414,064	89.2100	356,841	400,000	411,210		(362)			4.300	4.092	AO	3,631	17,200	09/04/2014	04/15/2044
210518-CP-9	CONSUMERS ENERGY COMPANY SECURED CORP_BN	0		1	1.F FE	998,070	105.7370	1,057,369	1,000,000	998,906		64			5.800	5.813	MS	17,078	58,000	08/08/2005	09/15/2035
210518-CZ-7	CONSUMERS ENERGY COMPANY SECURED CORP_BN			1	1.E FE	9,922,200	78.6770	7,867,740	10,000,000	9,934,993		1,911			3.250	3.291	FA	122,778	325,000	08/01/2016	08/15/2046
210518-DB-9	CONSUMERS ENERGY COMPANY SECURED CORP_BN	2			1.E FE	10,982,473	87.8800	8,305,548	9,451,000	10,903,477		(40,520)			4.050	3.130	MN	48,909	382,766	01/28/2022	05/15/2048
210518-DF-0	CONSUMERS ENERGY COMPANY SECURED CORP_BN			2	1.E FE	15,668,250	74.4640	11,169,570	15,000,000	15,635,290		(16,154)			3.100	2.868	FA	175,667	465,000	11/23/2021	08/15/2050
210518-DJ-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN	0		2	1.E FE	45,843	61.7440	30,872	50,000	45,971		63			2.500	2.858	MN	208	1,250	12/02/2021	05/01/2060
210518-DS-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN	0		2	1.E FE	5,104,673	100.3710	5,265,473	5,246,000	5,110,719		6,046			4.650	5.348	MS	81,313		10/16/2023	03/01/2028
210518-G*-1	CONSUMERS ENERGY COMPANY SECURED CORP_BN	0		1	1.E	5,000,000	84.0480	4,202,407	5,000,000	5,000,000					4.010	4.010	AO	50,125	200,500	10/01/2018	10/01/2038
21623P-AG-2	COOK PARK CLO COOK_18-1A MEZZANIN ABS_AB			4	1.F FE	5,000,000	97.0110	4,850,570	5,000,000	5,000,000					7.414	7.481	JAJO	78,264	338,394	03/09/2018	04/17/2030
21623R-AA-1	COOK PARK CLO COOK_18-1A SUB ABS_ABS _18			4	3.C FE	6,000,000	85.5620	5,133,691	6,000,000	6,000,000					11.064	11.211	JAJO	140,150	628,114	03/09/2018	04/17/2030
22615M-AS-1	CRESTLINE DENALI CLO XIV LTD D SENIOR AB			4	1.F FE	2,720,000	98.9060	2,690,246	2,720,000	2,720,000					8.024	8.102	JAJO	42,436	202,277	11/01/2018	10/23/2031
22822R-BD-1	CROWN CASTLE TOWERS LLC SENIOR ABS 144A			1	1.F FE	11,272,850	96.9920	10,669,076	11,000,000	11,044,706		8,579			3.663	3.149	MON	17,908	402,930	09/01/2016	05/15/2045
22822R-BD-1	CROWN CASTLE TOWERS LLC SENIOR ABS 144A	0		1	1.F FE	1,000,000	96.9920	969,916	1,000,000	1,000,000					3.663	3.149	MON	1,628	36,630	04/30/2015	05/15/2045
22822R-BH-2	CROWN CASTLE TOWERS LLC SENIOR ABS_ABS			1	1.F FE	11,000,000	94.6340	10,409,712	11,000,000	11,000,000					4.241	4.278	MON	20,734	466,510	06/28/2018	07/15/2048
22822R-BH-2	CROWN CASTLE TOWERS LLC SENIOR ABS_ABS	0		1	1.F FE	9,500,000	94.6340	8,990,205	9,500,000	9,500,000					4.241	4.278	MON	17,906	402,895	07/01/2018	07/15/2048
22845J-AG-6	CROWN POINT CLO LTD CRNPT_21-1 MEZZANIN	0			2.C FE	3,000,000	98.5460	2,956,384	3,000,000	3,000,000					9.264	9.356	JAJO	58,675	259,307	12/03/2021	01/17/2034
22846M-AG-8	CROWN POINT CLO LTD CRNPT_18-7 MEZZANIN	0		4	2.C FE	1,000,000	96.5720	965,719	1,000,000	1,000,000					9.177	9.153	JAJO	18,610	85,899	10/11/2018	10/20/2031
233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A	0			2.B FE	3,920,000	82.6830	3,241,180	3,920,000	3,920,000					2.791	2.800	FMAN	12,460	109,407	10/15/2021	11/20/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24702H-AC-7	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _	0			1.A FE	9,111,225	99.9960	9,111,157	9,111,524	9,111,095		(130)			5.650	5.716	MON	12,870	388,961	03/14/2023	09/22/2028
24702H-AE-3	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _	0			1.A FE	11,539,284	100.7410	11,479,492	11,395,000	11,500,071		(39,213)			5.650	5.082	MON	16,095	412,733	06/13/2023	09/22/2028
24702V-AG-7	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _	0			1.A FE	12,437,344	98.7290	12,834,824	13,000,000	12,776,377		339,033			0.810	5.857	MON	2,633	61,425	06/13/2023	12/22/2026
24703G-AB-0	DELL EQUIPMENT FINANCE TRUST D SENIOR AB	0			1.A FE	3,174,694	100.1880	3,180,971	3,175,000	3,174,749		56			5.840	5.915	MON	4,636	92,710	06/12/2023	01/22/2029
247109-BR-1	DELMARVA POWER & LIGHT COMPANY SECURED C			1	1.F FE	10,939,390	81.9510	9,014,632	11,000,000	10,954,555		1,638			4.000	4.032	JD	36,667	440,000	06/19/2012	06/01/2042
247109-BR-1	DELMARVA POWER & LIGHT COMPANY SECURED C	0		1	1.F FE	3,977,960	81.9510	3,278,048	4,000,000	3,983,474		596			4.000	4.032	JD	13,333	160,000	06/19/2012	06/01/2042
24736X-AA-6	DELTA AIR LINES 2015-1 PASS TH SECURED C				1.F FE	3,257,300	94.5180	3,078,731	3,257,300	3,257,300					3.625	3.625	JJ	49,527	118,077	08/10/2015	01/30/2029
25255G-AA-1	DIAMETER CREDIT FUNDING DCF_21 ABS_ABS _	0			1.A FE	3,000,000	89.2700	2,678,109	3,000,000	3,000,000					2.940	2.948	JAJO	18,620	88,200	12/01/2021	01/15/2040
25255L-AA-0	DIAMETER CAPITAL CLO 2 LTD DCL ABS_ABS _				1.A FE	750,938	99.9860	749,892	750,000	750,820		(73)			6.875	6.907	JAJO	11,029	46,587	11/01/2021	10/15/2036
254683-CP-8	DISCOVER CARD EXECUTION NOTE T SENIOR AB	0			1.A FE	9,687,940	96.6800	9,934,851	10,276,000	9,956,667		268,727			0.580	5.107	MON	2,649	34,767	05/17/2023	09/15/2026
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB	0		4	2.A FE	2,827,500	95.3690	2,696,569	2,827,500	2,827,500					4.118	4.135	JAJO	21,347	116,436	06/12/2017	07/25/2047
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB	0		4	2.C FE	966,493	94.5010	907,211	960,000	963,233		(1,052)			3.981	3.870	JAJO	7,537	38,218	12/06/2019	10/20/2049
26208Q-AG-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A	0			1.A FE	1,440,217	98.9190	1,452,851	1,468,731	1,462,612		20,205			2.700	5.293	MON	1,762	39,656	12/15/2022	05/17/2027
26208V-AG-1	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A	0			1.A FE	3,015,191	98.5680	3,041,401	3,085,580	3,065,595		48,203			3.050	5.065	MON	4,183	94,110	12/15/2022	05/15/2028
262104-AE-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A	0			1.A FE	2,327,540	98.6950	2,390,756	2,422,358	2,393,584		61,478			0.870	4.530	MON	937	21,074	12/16/2022	10/15/2027
26244R-AC-5	DRYDEN SENIOR LOAN DRSLF_17-54 ABS_ABS _	0			1.F FE	930,310	99.2750	992,750	1,000,000	948,753		15,001			7.808	10.021	JAJO	16,051	72,167	10/05/2022	10/19/2029
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	0			1.A FE	587,713	99.6030	595,383	597,756	589,799		1,528			6.461	7.200	FMAN	5,042	35,982	11/14/2022	11/15/2028
26252E-AG-4	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	0		4	1.F FE	3,200,000	98.6600	3,157,130	3,200,000	3,200,000					7.805	7.875	JAJO	53,424	229,162	12/07/2018	01/16/2032
263901-AA-8	DUKE ENERGY INDIANA LLC SECURED CORP_BND	0		1	1.F FE	10,074,053	111.7700	10,618,131	9,500,000	10,049,405		(23,133)			6.350	5.758	FA	227,894	603,250	11/16/2022	08/15/2038
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP_B				1.F FE	13,359,964	108.3770	10,390,065	9,587,000	12,972,243		(192,635)			6.000	2.917	JJ	265,240	575,220	12/13/2021	01/15/2038
26442C-BH-6	DUKE ENERGY CAROLINAS LLC SECURED CORP_B			2	1.F FE	4,919,553	76.9690	3,798,420	4,935,000	4,920,146		302			3.550	3.567	MS	51,584	175,193	03/01/2022	03/15/2052
26442U-AP-9	DUKE ENERGY PROGRESS LLC SECURED CORP_BN			2	1.F FE	8,917,103	82.9130	7,458,024	8,995,000	8,919,730		1,406			4.000	4.050	AO	89,950	359,800	03/14/2022	04/01/2052
26442U-AR-5	DUKE ENERGY PROGRESS LLC SECURED CORP_BN	0		2	1.F FE	2,186,954	102.7030	2,259,455	2,200,000	2,187,126		172			5.350	5.390	MS	34,656	60,812	03/06/2023	03/15/2053
26444H-AL-5	DUKE ENERGY FLORIDA LLC SECURED CORP_BND			2	1.F FE	14,467,065	68.0520	9,901,624	14,550,000	14,470,835		1,780			3.000	3.029	JD	19,400	436,500	11/29/2021	12/15/2051
27830T-AG-0	EATON VANCE CDO LTD EATON_14-1 MEZZANIN			4	1.F FE	5,440,000	99.1000	5,391,040	5,440,000	5,440,000					7.755	7.828	JAJO	90,239	386,318	08/02/2018	07/15/2030
27830T-AJ-4	EATON VANCE CDO LTD EATON_14-1 MEZZANIN			4	2.C FE	4,050,000	98.2580	3,979,466	4,050,000	4,050,000					8.705	8.797	JAJO	75,411	326,511	08/02/2018	07/15/2030
27831B-AG-8	EATON VANCE CDO LTD 18-1A SENIOR ABS_ABS			4	1.F FE	6,120,000	99.8450	6,110,538	6,120,000	6,120,000					7.855	7.926	JAJO	102,828	440,796	09/21/2018	10/15/2030
27831B-AG-8	EATON VANCE CDO LTD 18-1A SENIOR ABS_ABS	0		4	1.F FE	2,880,000	99.8450	2,875,548	2,880,000	2,880,000					7.855	7.926	JAJO	48,390	207,433	09/21/2018	10/15/2030
27831B-AJ-2	EATON VANCE CDO LTD 18-1A MEZZANIN ABS_A			4	2.C FE	9,000,000	92.6030	8,334,264	9,000,000	9,000,000					8.855	8.945	JAJO	170,468	739,229	09/21/2018	10/15/2030
27831E-AA-5	EATON VANCE CDO LTD 18-1A SUB ABS_ABS _1			4	3.C FE	10,000,000	92.9720	9,297,237	10,000,000	10,000,000					11.655	11.813	JAJO	249,298	1,104,477	09/21/2018	10/15/2030
28622X-AE-6	ELEVATION CLO LTD AWPT_18-9A SUB ABS_ABS	0		4	1.E FE	5,030,000	98.8990	4,974,618	5,030,000	5,030,000					7.955	8.032	JAJO	85,590	367,217	07/02/2018	07/15/2031
28622X-AG-1	ELEVATION CLO LTD AWPT_18-9A ABS_ABS _18			4	2.C FE	9,000,000	94.8130	8,533,173	9,000,000	9,000,000					9.155	9.257	JAJO	176,243	766,248	07/02/2018	07/15/2031
29002G-AB-7	ELMWOOD CLO IV LTD ELMW4_20-1A SUB ABS_A	0			1.A FE	4,940,000	99.8240	4,991,215	5,000,000	4,948,090		8,090			6.895	7.305	JAJO	73,743	168,222	05/24/2023	04/15/2033
29002G-AD-3	ELMWOOD CLO IV LTD ELMW4_20-1A MEZZANIN			4	1.F FE	5,950,000	99.2650	5,906,257	5,950,000	5,950,000					7.705	7.778	JAJO	98,063	419,527	02/26/2020	04/15/2033
29002G-AD-3	ELMWOOD CLO IV LTD ELMW4_20-1A MEZZANIN	0		4	1.F FE	2,800,000	99.2650	2,779,415	2,800,000	2,800,000					7.705	7.778	JAJO	46,147	197,425	02/26/2020	04/15/2033
29365T-AJ-3	ENTERGY TEXAS INC SECURED CORP_BND	0		2	1.G FE	55,141	76.3130	38,156	50,000	54,881		(128)			3.550	2.996	MS	449	1,775	12/02/2021	09/30/2049
29365T-AK-0	ENTERGY TEXAS INC SECURED CORP_BND	0		1	1.G FE	737,076	82.0300	607,021	740,000	737,924		267			1.750	1.792	MS	3,813	12,950	10/15/2020	03/15/2031
29366M-AB-4	ENTERGY ARKANSAS LLC SECURED CORP_BND	0		1	1.F FE	373,757	63.4950	238,106	375,000	373,840		28			2.650	2.666	JD	442	9,938	09/10/2020	06/15/2051
30168C-AC-2	EXETER AUTOMOBILE RECEIVABLES ABS_ABS _2	0			1.A FE	3,999,818	99.8120	3,992,481	4,000,000	3,999,705		(113)			5.600	5.662	MON	9,956	129,422	05/09/2023	08/17/2026
30191E-AJ-4	FDF LTD FDF_19-5A ABS_ABS _5R 144A	0			1.C FE	4,000,000	90.3420	3,613,680	4,000,000	4,000,000					3.500	3.499	JJ	60,667	140,000	01/11/2022	01/25/2038
30191E-AL-9	FDF LTD FDF_19-5A ABS_ABS _5R 144A	0			1.F FE	4,000,000	87.0260	3,481,053	4,000,000	4,000,000					3.919	3.919	JJ	67,929	156,760	01/11/2022	01/25/2038
30191E-AN-5	FDF LTD FDF_19-5A ABS_ABS _5R 144A	0			2.B FE	3,000,000	91.5930	2,747,777	3,000,000	3,000,000					5.769	5.769	JJ	74,997	173,070	01/11/2022	01/25/2038
30332Y-AB-7	FIP MASTER FUNDING LLC FI_23-2 ABS_ABS	0			1.F FE	2,226,019	95.6810	2,296,342	2,400,000	2,228,941		2,922			6.600	8.025	MON	7,040	19,800	10/12/2023	10/15/2053
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17 SENIOR ABS	0		4	1.G FE	432,690	98.5220	426,294	432,692	432,717		(191)			4.581	4.571	MON	881	19,822	02/01/2017	02/15/2042
33768E-AA-0	FIRSTKEY HOMES TRUST FKH_22-SF ABS_ABS _	0			1.A FE	526,450	96.7410	531,573	549,479	529,206		2,755			4.250	5.800	MON	1,946	7,784	08/08/2023	07/17/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33835N-AE-1	522 FUNDING CLO LTD MORGN_18-3 MEZZANIN	0			1.F FE	1,450,192	99.2640	1,466,126	1,477,000	1,450,726		534			7.727	8.205	JAJO	23,144		11/08/2023	10/20/2031
341081-ER-4	FLORIDA POWER & LIGHT CO SECURED CORP_BN	0		1	1.E FE	7,478,795	107.9660	7,611,596	7,050,000	7,445,211		(30,116)			5.950	5.209	AO	104,869	419,475	11/16/2022	10/01/2033
341081-EX-1	FLORIDA POWER & LIGHT CO SECURED CORP_BN	0		1	1.E FE	4,636,446	107.8010	4,818,714	4,470,000	4,599,162		(7,071)			6.200	5.866	JD	23,095	277,140	10/27/2010	06/01/2036
341081-FR-3	FLORIDA POWER & LIGHT CO SECURED CORP_BN			2	1.D FE	14,360,126	88.1610	10,209,067	11,580,000	14,197,744		(75,805)			4.125	2.819	JD	39,806	477,675	10/22/2021	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN			2	1.D FE	12,215,400	86.3340	8,633,390	10,000,000	12,090,992		(58,111)			3.990	2.809	MS	133,000	399,000	10/22/2021	03/01/2049
341081-GE-1	FLORIDA POWER & LIGHT CO SECURED CORP_BN			2	1.D FE	17,967,630	70.0800	12,596,862	17,975,000	17,968,137		158			2.875	2.876	JD	38,759	516,781	11/16/2021	12/04/2051
341081-GE-1	FLORIDA POWER & LIGHT CO SECURED CORP_BN	0		2	1.D FE	51,854	70.0800	35,040	50,000	51,766		(43)			2.875	2.876	JD	108	1,438	12/02/2021	12/04/2051
341081-GM-3	FLORIDA POWER & LIGHT CO SECURED CORP_BN	0		2	1.D FE	2,243,770	105.5550	2,380,256	2,255,000	2,244,036		266			5.300	5.333	AO	29,879	69,053	02/28/2023	04/01/2053
341099-CL-1	DUKE ENERGY FLORIDA LLC SECURED CORP_BND	0		1	1.F FE	599,905	112.4390	562,196	500,000	568,661		(3,162)			6.400	5.050	JD	1,422	32,000	11/01/2010	06/15/2038
345287-AD-8	FORD CREDIT AUTO LEASE TRUST F ABS_ABS _	0			1.A FE	18,903,288	99.6430	18,867,435	18,935,000	18,916,012		12,725			4.940	5.097	MON	41,573	623,593	04/24/2023	03/15/2026
345295-AD-1	FORD CREDIT AUTO OWNER TRUST F SENIOR AB	0			1.A FE	22,034,375	100.1430	22,031,460	22,000,000	22,026,682		(7,693)			5.270	5.259	MON	51,529	676,317	05/30/2023	05/15/2027
347466-AC-8	FORT IRWIN LAND LLC SENIOR MUNITAX_BND R	0			1.E FE	15,954,150	97.1520	14,572,815	15,000,000	15,630,188		(70,013)			5.170	4.498	JD	34,467	775,500	12/10/2018	12/15/2035
347508-AB-9	FORT KNOX MILITARY HOUSING PRI SENIOR MU	0		2	1.E FE	4,343,435	78.0000	5,508,747	7,062,496	4,534,070		(41,208)			5.816	9.878	MON	19,398	384,799	08/04/2010	02/15/2052
348609-AE-8	FORT SAM HOUSTON FAMILY HSG LP MUNITAX_B				1.C FE	20,847,043	99.3320	17,656,334	17,775,000	20,376,900		(80,433)			5.775	4.629	MS	302,249	1,026,506	05/11/2017	03/15/2050
348609-AE-8	FORT SAM HOUSTON FAMILY HSG LP MUNITAX_B	0			1.C FE	4,515,393	99.3320	3,824,297	3,850,000	4,413,562		(17,421)			5.775	4.629	MS	65,466	222,338	05/11/2017	03/15/2050
34960J-AW-5	FORTRESS CREDIT OPPORTUNITIES SENIOR ABS	0			1.C FE	4,957,425	99.3780	4,919,234	4,950,000	4,954,819		(949)			7.718	7.758	JAJO	88,080	346,292	10/14/2021	07/10/2030
34960J-AY-1	FORTRESS CREDIT OPPORTUNITIES MEZZANIN A	0			1.G FE	1,599,989	98.7130	1,579,406	1,600,000	1,599,984		82			8.318	8.402	JAJO	30,683	121,639	10/28/2021	07/10/2030
34960K-AF-9	FORTRESS CREDIT OPPORTUNITIES ABS_ABS	0			3.C FE	1,487,019	91.8980	1,378,469	1,500,000	1,474,357		(14,258)			13.048	12.976	JAJO	45,124	185,775	01/20/2022	07/10/2030
34960N-AS-5	FORTRESS CREDIT BSL LIMITED FC MEZZANIN	0			1.F FE	2,000,400	100.0000	1,999,994	2,000,000	2,000,206		(4)			7.957	8.030	JAJO	33,153	147,526	10/19/2021	04/18/2031
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2				1.C FE	14,035,656	90.3190	12,677,173	14,036,004	14,035,665		3			2.190	2.200	MON	13,662	307,388	11/17/2021	01/15/2042
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU			4	1.G	14,654,640	102.5660	14,590,678	14,225,648	14,584,540		(15,388)			6.033	5.777	MON	50,064	858,233	10/16/2015	08/10/2042
36186V-AA-9	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNI_			4	1.C FE	37,085,379	99.6520	32,265,256	32,377,931	36,432,512		(115,047)			6.049	5.105	MON	114,248	1,958,541	06/29/2017	12/10/2043
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU			4	2.A FE	36,626,016	94.5420	34,631,549	36,630,862	36,626,430		21			5.174	5.231	MON	110,558	1,895,281	11/23/2012	07/10/2050
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B			4	2.A FE	4,676,246	4.6680	3,013,749	64,561,891	3,660,083		(93,064)			0.576	6.058	MON	21,693	371,876	11/28/2012	07/10/2050
362541-AD-6	GM FINANCIAL AUTOMOBILE LEASIN ABS_ABS _	0			1.A FE	12,061,406	99.9710	11,996,523	12,000,000	12,038,955		(22,451)			5.160	4.889	MON	18,920	412,800	05/12/2023	04/20/2026
362548-AD-1	GM FINANCIAL AUTOMOBILE LEASIN ABS_ABS _	0			1.A FE	12,203,721	99.9870	12,223,410	12,225,000	12,209,349		5,628			5.050	5.198	MON	18,864	365,273	06/14/2023	07/20/2026
36321L-AA-7	GALAXY CLO LTD GALXY_18-26A SENIOR ABS_A				1.A FE	787,549	100.0300	804,849	804,607	793,185		5,151			6.833	7.676	FMAN	6,109	51,815	11/22/2022	11/24/2031
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT	0		4	1.E	4,487,418	96.8690	4,346,917	4,487,418	4,487,418					5.364	5.424	MON	14,041	240,705	12/04/2012	05/10/2051
38013O-AE-4	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB	0			1.A FE	4,417,031	98.8730	4,449,297	4,500,000	4,456,468		39,437			4.110	5.281	MON	5,651	154,125	02/23/2023	08/20/2026
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT			4	2.A FE	20,920,601	98.8140	20,673,987	20,922,124	20,920,627		(21)			5.587	5.652	MON	68,187	1,168,919	08/25/2011	05/10/2050
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B			4	2.A FE	7,694,975	8.4290	5,213,902	61,856,714	6,517,966		(288,078)			1.013	4.318	MON	36,552	626,555	08/31/2011	05/10/2050
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1			4	1.A FE	1,929,669	89.3520	1,724,199	1,929,669	1,929,669					3.750	3.748	MS	20,302	72,363	06/15/2016	09/20/2047
38137Y-AN-1	GOLDENTREE LOAN MANAGEMENT US ABS_ABS _4	0			1.A FE	3,647,497	99.8500	3,694,462	3,700,000	3,661,046		12,333			6.770	7.270	JAJO	48,011	229,409	12/13/2022	04/24/2031
38137Y-AU-5	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	0			1.F FE	1,516,463	99.0800	1,575,369	1,590,000	1,524,545		8,082			7.660	8.796	JAJO	23,344	87,233	03/24/2023	04/24/2031
38175U-AJ-1	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	0		4	2.C FE	1,000,000	99.2810	992,813	1,000,000	1,000,000					8.977	9.075	JAJO	18,204	83,871	08/15/2018	07/20/2030
38411H-AB-1	GRACIE POINT INTERNATIONAL FUN ABS_ABS _				1.D FE	11,209,110	100.2270	11,234,553	11,209,110	11,209,110					8.081	8.214	MON	75,482	842,002	03/25/2022	08/01/2024
39057W-AC-3	GREAT LAKES CLO LTD GRTLK _21 ABS_ABS 1	0			1.C FE	5,000,000	97.6280	4,881,377	5,000,000	5,000,000					7.655	7.726	JAJO	81,871	349,860	10/27/2021	01/15/2034
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A				1.G FE	20,232,154	104.1530	19,147,761	18,384,262	19,662,750		(72,196)			6.254	5.039	JJ	574,876	1,149,752	01/28/2020	07/01/2038
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A	0			1.G FE	1,595,229	104.1530	1,978,092	1,899,218	1,754,299		6,909			6.254	5.039	JJ	59,389	118,777	05/18/2009	07/01/2038
39154T-CB-2	GREAT AMERICA LEASING RECEIVAB ABS_ABS _	0			1.A FE	7,349,293	99.8890	7,341,859	7,350,000	7,349,289		(4)			5.350	5.411	MON	17,477	219,551	05/17/2023	02/17/2026
40437L-AJ-1	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN			4	1.F FE	6,800,000	99.6240	6,774,435	6,800,000	6,800,000					7.805	7.876	JAJO	113,526	486,335	08/30/2018	10/15/2030
40437L-AL-6	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN			4	2.C FE	9,000,000	97.6500	8,788,502	9,000,000	9,000,000					8.655	8.743	JAJO	166,618	721,029	08/30/2018	10/15/2030
40443D-AB-8	HPEFS EQUIPMENT TRUST HPEFS_23 ABS_ABS _	0			1.A FE	9,222,601	99.8270	9,207,695	9,223,641	9,222,677		77			5.430	5.495	MON	15,304	372,850	03/15/2023	08/20/2025
40490A-AG-5	HLA_18-2A ABS_ABS _18-2A 144A			4	1.F FE	6,800,000	100.0240	6,801,616	6,800,000	6,800,000					8.024	8.101	JAJO	106,089	505,693	11/21/2018	01/22/2031
40490A-AG-5	HLA_18-2A ABS_ABS _18-2A 144A	0		4	1.F FE	3,200,000	100.0240	3,200,760	3,200,000	3,200,000					8.024	8.101	JAJO	49,924	237,973	11/21/2018	01/22/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40490A-AJ-9	HLA_18-2A SENIOR ABS_ABS _18-2A 144A			4	2.C FE	9,000,000	98.2360	8,841,222	9,000,000	9,000,000					9.074	9.173	JAJO	158,787	764,849	11/21/2018	01/22/2031
40490B-AG-3	HALCYON LOAN ADVISORS FUNDING SENIOR ABS			4	2.C FE	9,150,000	99.3060	9,086,531	9,150,000	9,150,000					8.764	8.857	JAJO	169,300	744,502	10/10/2017	01/17/2030
40490B-AG-3	HALCYON LOAN ADVISORS FUNDING SENIOR ABS	0		4	2.C FE	1,000,000	99.3060	993,064	1,000,000	1,000,000					8.764	8.857	JAJO	18,503	81,366	10/10/2017	01/17/2030
40538T-AE-3	HALCYON LOAN ADVISORS FUNDING MEZZANIN A			4	1.E FE	6,800,000	98.7600	6,715,687	6,800,000	6,800,000					7.827	7.901	JAJO	107,932	491,040	05/11/2018	07/21/2031
40538T-AE-3	HALCYON LOAN ADVISORS FUNDING MEZZANIN A	0		4	1.E FE	3,200,000	98.7600	3,160,323	3,200,000	3,200,000					7.827	7.901	JAJO	50,791	231,078	05/11/2018	07/21/2031
40538T-AG-8	HALCYON LOAN ADVISORS FUNDING SENIOR ABS			4	2.C FE	7,500,000	93.5960	7,019,690	7,500,000	7,500,000					8.877	8.972	JAJO	135,011	621,432	05/11/2018	07/21/2031
41154X-AL-9	HARBOR PARK CLO LTD HARB_18-1A MEZZANIN			4	1.F FE	4,760,000	99.0000	4,712,400	4,760,000	4,760,000					7.777	7.851	JAJO	75,069	341,315	11/15/2018	01/20/2031
41164@-AA-2	HARBOURVIEW DEBT ABS_ABS	0			1.G PL	50,000,000	82.0600	41,030,000	50,000,000	50,000,000					2.150	2.148	MN	95,556	1,720,417	12/16/2021	12/13/2051
412493-AG-3	HARFORD CNTY MD MUNITAX_BND REV	0			1.E FE	10,835,000	121.6690	13,182,863	10,835,000	10,835,000					7.600	7.599	JD	36,598	823,460	12/16/2009	12/15/2039
42086N-AL-2	HAYFIN KINGSLAND XI LTD KING_1 MEZZANIN	0			1.F FE	5,000,000	100.0520	5,002,584	5,000,000	5,000,000					8.127	8.209	JAJO	82,403	376,267	10/21/2021	10/20/2034
42770Q-AA-0	HERO FUNDING TRUST HERO_14-2A ABS_ABS _1			4	1.A FE	1,256,952	94.1430	1,184,133	1,257,809	1,257,195		27			3.990	3.998	MS	14,080	50,187	10/17/2014	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS			4	1.A FE	825,697	92.2660	762,090	825,967	834,306		12			3.750	3.760	MON	946	32,854	05/26/2016	09/20/2041
437927-AB-2	HONDA AUTO RECEIVABLES OWNER T SENIOR AB	0			1.A FE	12,274,265	99.9750	12,271,886	12,275,000	12,274,060		(205)			5.410	5.469	MON	29,515	359,709	05/23/2023	04/15/2026
44330B-AP-9	HPS INVESTMENT PARTNERS CLO HL SUB ABS_A			4	1.F FE	967,148	96.5770	1,009,228	1,045,000	1,017,778		8,268			7.577	8.711	JAJO	16,057	72,812	10/18/2017	10/22/2029
44330B-AP-9	HPS INVESTMENT PARTNERS CLO HL SUB ABS_A	0		4	1.F FE	444,240	96.5770	463,569	480,000	467,496		3,798			7.577	8.711	JAJO	7,375	33,445	10/18/2017	10/22/2029
44330B-AR-5	HPS INVESTMENT PARTNERS CLO HL SUB ABS_A			4	2.C FE	1,438,835	98.0200	1,421,293	1,450,000	1,454,177		(1,290)			8.577	8.549	JAJO	25,220	115,733	10/18/2017	10/22/2029
44330B-AR-5	HPS INVESTMENT PARTNERS CLO HL SUB ABS_A	0		4	2.C FE	148,845	98.0200	147,030	150,000	150,432		(134)			8.577	8.549	JAJO	2,609	11,972	10/18/2017	10/22/2029
44891W-AD-1	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _	0			1.A FE	9,600,000	98.5800	9,858,003	10,000,000	9,898,248		298,248			1.320	5.536	MON	5,867	99,000	03/30/2023	12/15/2025
44897B-AE-6	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _	0			1.A FE	6,969,047	99.1400	6,974,485	7,035,000	6,995,356		26,309			4.480	5.134	MON	14,007	210,112	04/27/2023	08/17/2026
44933M-AE-1	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _	0			1.A FE	19,923,750	99.1710	20,826,010	21,000,000	20,752,653		828,903			0.760	5.609	MON	7,093	133,000	02/17/2023	02/15/2026
44933V-AD-3	HYUNDAI AUTO LEASE SECURITIZAT SENIOR AB	0			1.A FE	5,986,406	99.7430	5,984,570	6,000,000	5,992,767		6,360			5.050	5.239	MON	13,467	252,500	02/17/2023	01/15/2026
45138L-BF-9	IDAHO POWER COMPANY SECURED CORP_BND			1	1.G FE	5,678,910	84.7290	4,829,525	5,700,000	5,681,140		442			4.200	4.222	MS	79,800	239,400	03/13/2018	03/01/2048
45138L-BF-9	IDAHO POWER COMPANY SECURED CORP_BND	0		1	1.G FE	2,988,900	84.7290	2,541,855	3,000,000	2,990,074		233			4.200	4.222	MS	42,000	126,000	03/13/2018	03/01/2048
455434-BP-4	INDIANAPOLIS POWER & LIGHT CO SECURED CO			1	1.G FE	7,973,273	86.3900	6,652,030	7,700,000	7,903,707		(7,512)			4.875	4.651	MN	62,563	375,375	03/23/2012	11/01/2041
455434-BP-4	INDIANAPOLIS POWER & LIGHT CO SECURED CO	0		1	1.G FE	2,381,627	86.3900	1,986,970	2,300,000	2,360,848		(2,244)			4.875	4.651	MN	18,688	112,125	03/23/2012	11/01/2041
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT			4	1.G FE	4,510,928	103.4710	3,778,267	3,651,538	4,419,316		(16,719)			6.730	6.306	MON	14,335	245,759	02/20/2018	06/10/2055
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT	0		4	1.G FE	13,530,972	103.4710	13,806,849	13,343,745	13,499,840		(2,962)			6.730	6.306	MON	52,385	898,038	02/20/2018	06/10/2055
485260-BJ-1	EVERGY KANSAS SOUTH INC SECURED CORP_BND	0			1.F FE	11,799,360	108.9130	8,713,048	8,000,000	11,382,799		(195,077)			6.530	2.839	JD	23,218	522,400	10/27/2021	12/15/2037
48661Q-AJ-0	KAYNE CLO LTD KAYNE_20-9A MEZZANIN ABS_A	0			1.F FE	5,390,072	100.0690	5,353,666	5,350,000	5,381,950		(4,054)			8.255	8.207	JAJO	94,468	406,974	12/06/2021	01/17/2034
491674-BG-1	KENTUCKY UTILITIES COMPANY SECURED CORP_	0		1	1.F FE	989,225	97.0480	970,483	1,000,000	992,045		290			5.125	5.196	MN	8,542	51,250	07/06/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY SECURED CORP_			1	1.F FE	10,920,800	89.6770	9,864,503	11,000,000	10,936,533		1,900			4.650	4.695	MN	65,358	511,500	11/06/2013	11/15/2043
50190A-AV-4	LCM LTD PARTNERSHIP LCM_17A MEZZANIN ABS			4	2.C FE	7,000,000	89.8350	6,288,471	7,000,000	7,000,000					8.655	8.746	JAJO	129,592	560,801	08/24/2018	10/15/2031
50200J-AJ-0	LCM LTD PARTNERSHIP LCM_27A MEZZANIN ABS			4	1.F FE	4,760,000	98.3830	4,683,017	4,760,000	4,760,000					7.605	7.675	JAJO	77,432	330,809	07/02/2018	07/16/2031
50200J-AJ-0	LCM LTD PARTNERSHIP LCM_27A MEZZANIN ABS	0		4	1.F FE	2,240,000	98.3830	2,203,773	2,240,000	2,240,000					7.605	7.675	JAJO	36,439	155,675	07/02/2018	07/16/2031
50200J-AL-5	LCM LTD PARTNERSHIP LCM_27A MEZZANIN ABS			4	2.C FE	6,000,000	89.7940	5,387,658	6,000,000	6,000,000					8.605	8.695	JAJO	110,437	477,653	07/02/2018	07/16/2031
50200Q-AA-3	LCM LTD PARTNERSHIP LCM_18-28A SUB ABS_A			4	3.C FE	1,803,175	77.5290	2,132,045	2,750,000	1,803,175			946,825		11.427	25.216	JAJO	63,724	298,957	10/16/2018	10/20/2030
505588-BE-2	SPIRE MISSOURI INC SECURED CORP_BND	0		1	1.F FE	948,600	105.4190	1,054,191	1,000,000	969,079		2,057			6.000	6.414	MN	10,000	60,000	03/17/2009	05/01/2034
51076O-AE-1	THL CREDIT LAKE SHORE MM CLO I ABS_ABS _	0			1.F FE	5,000,000	97.3270	4,866,356	5,000,000	5,000,000					8.164	8.247	JAJO	86,180	376,415	10/29/2021	10/17/2031
52604B-AE-6	LENDMARK FUNDING TRUST LFT_20 ABS_ABS _2			4	1.C PL	43,366,084	93.4280	40,519,507	43,370,000	43,373,932		3,014			3.330	3.391	MON	44,129	1,444,221	02/26/2020	09/20/2030
52604B-AF-3	LENDMARK FUNDING TRUST LFT_20 ABS_ABS _2			4	1.F PL	3,959,970	90.7690	3,594,464	3,960,000	3,959,745		36			3.840	3.872	MON	4,646	152,064	02/26/2020	09/20/2030
52604B-AG-1	LENDMARK FUNDING TRUST LFT_20 SECURED AB			4	2.C PL	4,467,735	90.0580	4,025,606	4,470,000	4,468,430		298			4.280	4.327	MON	5,846	191,316	02/26/2020	09/20/2030
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO SECURED C			1	1.F FE	11,162,927	97.3960	10,713,582	11,000,000	11,119,439		(4,657)			5.125	5.057	MN	72,035	563,750	07/06/2011	11/15/2040
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO SECURED C	0		1	1.F FE	2,473,788	97.3960	2,434,905	2,500,000	2,480,619		704			5.125	5.057	MN	16,372	128,125	07/06/2011	11/15/2040
546676-AV-9	LOUISVILLE GAS AND ELECTRIC CO SECURED C			1	1.F FE	12,906,400	89.5660	11,643,593	13,000,000	12,924,994		2,245			4.650	4.017	MN	77,242	604,500	11/06/2013	11/15/2043
546676-AV-9	LOUISVILLE GAS AND ELECTRIC CO SECURED C	0		1	1.F FE	12,612,468	89.5660	9,399,962	10,495,000	12,457,999		(73,467)			4.650	4.017	MN	62,358	488,018	10/28/2021	11/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _	0			2.C FE	7,324,719	90.1960	6,642,051	7,363,995	7,326,725		2,884			5.910	6.050	JAJO	73,744	435,212	05/19/2022	07/31/2062
55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS				1.E PL	189,741,986	93.8000	183,199,158	195,308,271	190,211,704		366,832			4.000	4.472	MON	238,710	6,946,683	03/21/2023	10/01/2050
55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS	0			1.E PL	1,444,169	93.8000	1,394,370	1,486,535	1,448,514		3,235			4.000	4.472	MON	1,817	56,339	02/10/2023	10/01/2050
55067@-AB-8	LUX AETERNA 2022-1 LLC ABS_ABS				2.A PL	22,601,331	90.2000	21,803,637	24,172,546	22,699,021		80,034			4.250	5.387	MON	31,391	911,222	03/21/2023	10/01/2050
55067@-AB-8	LUX AETERNA 2022-1 LLC ABS_ABS	0			2.A PL	898,558	90.2000	866,844	961,025	903,472		3,903			4.250	5.387	MON	1,248	38,697	02/10/2023	10/01/2050
55067@-AC-6	LUX AETERNA 2022-1 LLC ABS_ABS				3.A PL	8,460,884	69.0000	6,486,677	9,400,982	8,517,288		48,447			5.000	6.141	MON	14,363	411,148	03/21/2023	10/01/2050
55068*-AA-1	LUX AETERNA 2022-2 LLC ABS_ABS				1.F PL	187,846,610	93.8000	181,369,140	193,357,293	188,410,155		465,916			4.000	4.464	MON	236,326	7,258,463	03/21/2023	10/01/2050
55068*-AA-1	LUX AETERNA 2022-2 LLC ABS_ABS	0			1.F PL	1,432,168	93.8000	1,382,783	1,474,182	1,437,174		3,952			4.000	4.464	MON	1,802	59,968	02/10/2023	10/01/2050
55068*-AB-9	LUX AETERNA 2022-2 LLC ABS_ABS				2.A PL	22,438,592	90.3000	21,670,640	23,998,494	22,587,025		130,904			4.250	5.336	MON	31,165	954,187	03/21/2023	10/01/2050
55068*-AB-9	LUX AETERNA 2022-2 LLC ABS_ABS	0			2.A PL	893,658	90.3000	863,073	955,784	900,585		5,922			4.250	5.336	MON	1,241	41,310	02/10/2023	10/01/2050
55068*-AC-7	LUX AETERNA 2022-2 LLC ABS_ABS				3.A PL	8,437,166	69.2000	6,487,243	9,374,628	8,521,407		76,063			5.000	6.106	MON	14,322	447,117	03/21/2023	10/01/2050
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB			4	2.B FE	30,720,000	99.8120	30,662,264	30,720,000	30,720,000					6.448	6.499	JAJO	335,640	1,980,826	06/12/2019	07/30/2049
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-	0		4	2.C	178,348	90.5200	204,354	225,757	202,524		6,129			4.458	11.823	MON	447	10,064	04/21/2020	03/15/2044
55317J-AC-4	MMAF EQUIPMENT FINANCE LLC MMA ABS_ABS _	0			1.A FE	3,950,099	95.4440	4,004,278	4,195,434	4,039,354		89,255			0.560	6.849	MON	1,175	17,621	03/30/2023	06/13/2028
55817E-AN-6	MADISON PARK FUNDING LTD MDPK SENIOR ABS				1.A FE	547,091	99.8000	553,890	555,000	548,165		1,073			6.725	7.227	JAJO	7,984	18,196	06/08/2023	07/15/2033
55822E-AA-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	0			1.A FE	4,925,000	99.8470	4,992,344	5,000,000	4,934,812		9,812			6.797	7.283	JAJO	70,798	166,669	05/24/2023	01/18/2034
55822E-AG-4	MADISON PARK FUNDING LTD MDPK MEZZANIN A	0			2.A FE	1,476,315	99.1730	1,487,602	1,500,000	1,477,343		1,028			8.657	9.078	JAJO	27,052	32,857	08/17/2023	01/18/2034
56578K-AG-4	MARATHON CLO LTD MCLO_18-12A SENIOR ABS_	0		4	1.F FE	1,400,000	99.4860	1,392,805	1,400,000	1,400,000					8.157	8.237	JAJO	23,790	105,826	09/06/2018	04/18/2031
56607B-AS-3	MARBLE POINT CLO LTD MP18_16-R MEZZANIN	0			2.C FE	5,000,000	98.7050	4,935,245	5,000,000	5,000,000					9.058	9.159	JAJO	93,100	424,203	10/21/2021	11/16/2034
56847J-AA-5	MARINER FINANCE ISSUANCE TRUST SENIOR AB				1.A FE	32,888,635	90.0600	29,620,672	32,890,000	32,888,839		42			2.100	2.109	MON	21,104	690,690	10/26/2021	11/20/2036
56847J-AB-3	MARINER FINANCE ISSUANCE TRUST SUB ABS_A				1.D FE	17,031,366	87.3100	14,877,602	17,040,000	17,034,147		1,295			2.490	2.512	MON	12,965	424,296	10/26/2021	11/20/2036
56847P-AA-1	MARINER FINANCE ISSUANCE TRUST ABS_ABS			4	1.C PL	34,083,249	91.0000	31,029,180	34,098,000	34,092,484		6,685			3.470	3.503	MON	36,153	1,183,201	12/18/2019	12/20/2034
56847P-AC-7	MARINER FINANCE ISSUANCE TRUST ABS_ABS			4	1.F PL	3,246,092	91.1000	2,958,017	3,247,000	3,246,646		418			4.080	4.120	MON	4,048	132,478	12/18/2019	12/20/2034
56847P-AE-3	MARINER FINANCE ISSUANCE TRUST ABS_ABS			4	2.B PL	1,971,431	90.6250	1,787,125	1,972,000	1,971,660		149			4.820	4.872	MON	2,904	95,050	12/18/2019	12/20/2034
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST SENIOR AB	0			1.A FE	12,679,824	100.6000	12,639,446	12,564,000	12,633,029		(46,795)			6.450	5.935	MON	24,762	540,252	04/20/2023	10/20/2037
57119H-AB-6	MARLIN LEASING RECEIVABLES LLC ABS_ABS _	0			1.A FE	6,905,611	99.4890	6,938,152	6,973,809	6,944,129		38,518			4.530	6.507	MON	9,653	184,283	05/25/2023	09/22/2025
58768R-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS_ABS	0			1.A FE	8,862,048	99.8240	8,846,585	8,862,152	8,861,815		(233)			5.240	5.294	MON	20,639	259,277	05/11/2023	11/17/2025
59170J-A@-7	METRONET INFRASTRUCTURE ISSUER ABS_ABS	0			2.B FE	5,000,000	144.9280	7,246,391	5,000,000	5,000,000					9.110	9.280	MON	13,918	96,161	10/04/2023	10/20/2053
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU				1.E FE	15,242,918	91.3180	13,515,759	14,800,788	15,229,998		(15,177)			5.240	5.671	FA	323,151	775,561	05/08/2019	08/01/2050
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU	0			1.E FE	6,970,627	91.3180	8,148,041	8,922,727	7,377,294		38,062			5.240	5.671	FA	194,813	467,551	08/26/2010	08/01/2050
59802M-AJ-6	MIDOCEAN CREDIT CLO MIDO_18-9A SUB ABS_A			4	2.C FE	9,000,000	96.5140	8,686,292	9,000,000	9,000,000					8.977	9.075	JAJO	163,838	754,843	07/03/2018	07/20/2031
61036*-AA-8	MONROE CAPITAL STARR CLO I LLC MONROESTA				1.F Z	233,257,099	100.0000	233,257,099	233,257,099	233,257,099					8.885	8.969	FMAN	1,093,768		12/26/2023	12/13/2031
61036*-AA-8	MONROE CAPITAL STARR CLO I LLC MONROESTA	0			1.F Z	8,792,330	100.0000	8,792,330	8,792,330	8,792,330					8.885	8.969	FMAN	41,228		12/13/2023	12/13/2031
61036*-AB-6	MONROE CAPITAL STARR CLO I LLC MONROESTA				2.B Z	42,496,234	100.0000	42,496,234	42,496,234	42,496,234					10.385	10.500	FMAN	232,912		12/26/2023	12/13/2031
61036*-AB-6	MONROE CAPITAL STARR CLO I LLC MONROESTA	0			2.B Z	1,601,841	100.0000	1,601,841	1,601,841	1,601,841					10.385	10.500	FMAN	8,779		12/13/2023	12/13/2031
61036*-AC-4	MONROE CAPITAL STARR CLO I LLC MONROESTA				3.B Z	29,105,064	100.0000	29,105,064	29,105,064	29,105,064					11.635	11.780	FMAN	178,720		12/26/2023	12/13/2031
61036@-AA-6	MONROE CAPITAL STARR CLO II LL MONROESTA				1.F Z	223,612,622	100.0000	223,612,622	223,612,622	223,612,622					8.885	8.969	FMAN	1,048,544		12/26/2023	12/13/2031
61036@-AA-6	MONROE CAPITAL STARR CLO II LL MONROESTA	0			1.F Z	8,548,423	100.0000	8,548,423	8,548,423	8,548,423					8.885	8.969	FMAN	40,085		12/13/2023	12/13/2031
61036@-AB-4	MONROE CAPITAL STARR CLO II LL MONROESTA				2.B Z	40,739,142	100.0000	40,739,142	40,739,142	40,739,142					10.385	10.500	FMAN	223,282		12/26/2023	12/13/2031
61036@-AB-4	MONROE CAPITAL STARR CLO II LL MONROESTA	0			2.B Z	1,557,405	100.0000	1,557,405	1,557,405	1,557,405					10.385	10.500	FMAN	8,536		12/13/2023	12/13/2031
61036@-AC-2	MONROE CAPITAL STARR CLO II LL MONROESTA				3.B Z	27,912,191	100.0000	27,912,191	27,912,191	27,912,191					11.635	11.780	FMAN	171,395		12/26/2023	12/13/2031
62432F-AN-4	MOUNTAIN VIEW CLO MVEW_16-1A MEZZANIN AB	0		4	1.C FE	1,600,000	99.8400	1,597,439	1,600,000	1,600,000					7.505	7.570	JAJO	25,685	110,161	02/12/2020	04/14/2033
62432F-AN-4	MOUNTAIN VIEW CLO MVEW_16-1A MEZZANIN AB			4	1.C FE	3,400,000	99.8400	3,394,559	3,400,000	3,400,000					7.505	7.570	JAJO	54,582	234,092	02/12/2020	04/14/2033
62432F-AQ-7	MOUNTAIN VIEW CLO MVEW_16-1A MEZZANIN AB			4	1.F FE	6,800,000	99.9140	6,794,172	6,800,000	6,800,000					8.105	8.182	JAJO	117,890	509,777	02/12/2020	04/14/2033
62432F-AQ-7	MOUNTAIN VIEW CLO MVEW_16-1A MEZZANIN AB	0		4	1.F FE	3,200,000	99.9140	3,197,258	3,200,000	3,200,000					8.105	8.182	JAJO	55,478	239,895	02/12/2020	04/14/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62432H-AG-5	MOUNTAIN VIEW CLO MVEW_17-1A MEZZANIN AB			4	2.A FE	6,681,150	99.7760	6,734,871	6,750,000	6,724,625		4,564			9.255	9.468	JAJO	133,626	581,722	07/12/2017	10/16/2029
62432H-AG-5	MOUNTAIN VIEW CLO MVEW_17-1A MEZZANIN AB	0		4	2.A FE	742,350	99.7760	748,319	750,000	747,181		507			9.255	9.468	JAJO	14,847	64,636	07/12/2017	10/16/2029
62432L-AG-6	MOUNTAIN VIEW CLO LLC MVEW_17 MEZZANIN A			4	2.C FE	9,000,000	94.2470	8,482,222	9,000,000	9,000,000					8.755	8.848	JAJO	168,543	730,129	12/15/2017	01/16/2031
62848F-AJ-1	MYERS_18-1A MEZZANIN ABS_ABS _18-1A 144A			4	1.F FE	3,740,000	99.6520	3,726,980	3,740,000	3,740,000					7.727	7.800	JAJO	58,604	266,280	08/16/2018	10/20/2030
62848F-AJ-1	MYERS_18-1A MEZZANIN ABS_ABS _18-1A 144A	0		4	1.F FE	1,760,000	99.6520	1,753,873	1,760,000	1,760,000					7.727	7.800	JAJO	27,578	125,308	08/16/2018	10/20/2030
62848F-AL-6	MYERS_18-1A MEZZANIN ABS_ABS _18-1A 144A			4	2.C FE	7,000,000	98.2670	6,878,675	7,000,000	7,000,000					8.727	8.819	JAJO	123,881	569,357	08/16/2018	10/20/2030
62848G-AA-8	MYERS_18-1A ABS_ABS _18-1A 144A			4	3.C FE	4,000,000	96.1590	3,846,363	4,000,000	4,000,000					11.177	11.328	JAJO	90,661	424,708	08/16/2018	10/20/2030
638961-AA-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	0			1.A FE	8,807,522	100.5410	8,868,010	8,820,287	8,808,373		851			5.510	5.603	MON	21,600	307,799	04/18/2023	09/15/2071
63939E-AD-5	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	0			1.A FE	1,093,535	100.6390	1,096,069	1,089,110	1,091,561		(1,973)			7.176	6.968	MON	3,691	67,799	02/10/2023	11/15/2030
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	0			1.A FE	714,818	96.3150	718,686	746,181	721,607		6,789			4.000	6.378	MON	1,327	24,873	02/21/2023	12/15/2059
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB				1.A FE	414,053	96.0090	420,803	438,297	420,806		6,599			3.130	6.551	MON	610	13,719	12/08/2022	02/15/2068
63941F-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	0			1.A FE	1,566,248	93.5310	1,645,981	1,759,830	1,604,703		33,150			2.460	7.065	MON	1,924	43,297	10/28/2022	11/15/2068
63941J-AA-6	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB	0			1.A FE	1,043,629	93.5120	1,051,097	1,124,022	1,057,864		14,236			2.400	6.037	MON	1,199	20,232	03/17/2023	10/15/2068
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB	0			1.A FE	3,759,801	86.2020	3,786,526	4,392,612	3,804,910		45,109			0.970	5.195	MON	1,894	28,406	05/05/2023	12/16/2069
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _	0			1.A FE	14,988,274	86.7330	15,017,486	17,314,607	15,241,036		225,641			0.940	5.004	MON	7,234	133,525	05/05/2023	07/15/2069
64034U-AB-5	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _	0			1.A FE	3,377,962	100.6830	3,401,063	3,378,000	3,377,988		26			7.150	7.253	MON	30,191		11/10/2023	11/25/2053
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _				1.A FE	9,554,803	91.0640	8,701,667	9,555,526	9,554,956		55			1.630	1.637	MON	4,759	168,260	10/21/2021	04/20/2062
64034Y-AC-5	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A				1.C FE	31,064,174	83.2010	25,850,693	31,070,000	31,065,251		428			2.900	2.919	MON	27,531	901,030	10/21/2021	04/20/2062
64035D-AF-3	NSLT_21-1 SUB ABS_ABS _21-1 144A	0		4	1.F FE	14,990,343	80.9620	12,144,248	15,000,000	14,992,185		663			3.750	3.786	MON	17,188	562,500	05/13/2021	04/20/2062
65480V-AD-5	NISSAN AUTO LEASE TRUST NALT_2 ABS_ABS _	0			1.A FE	18,918,359	99.5940	18,922,822	19,000,000	18,958,899		40,540			4.910	5.232	MON	41,462	777,417	02/17/2023	01/15/2026
665228-CC-4	NORTHERN ILLINOIS GAS COMPANY SECURED CO	0		1	1.D FE	1,807,245	103.8570	1,557,855	1,500,000	1,682,435		(14,418)			5.900	4.375	JD	7,375	88,500	06/06/2013	12/01/2033
665772-CA-5	NORTHERN STATES POWER COMPANY SECURED CO	0		1	1.E FE	8,729,108	100.9430	8,273,247	8,196,000	8,549,028		(23,834)			5.250	4.746	JJ	198,412	430,290	03/03/2017	07/15/2035
665772-CB-3	NORTHERN STATES POWER COMPANY SECURED CO	0		1	1.E FE	8,824,066	111.4310	9,694,488	8,700,000	8,817,305		(6,162)			6.250	6.094	JD	45,313	543,750	12/01/2010	06/01/2036
665772-CC-1	NORTHERN STATES POWER COMPANY SECURED CO	0		1	1.E FE	2,084,130	110.8390	1,995,100	1,800,000	1,990,032		(9,580)			6.200	5.108	JJ	55,800	111,600	11/17/2010	07/01/2037
665772-CJ-6	NORTHERN STATES POWER COMPANY SECURED CO			1	1.E FE	3,865,019	80.1230	3,485,346	4,350,000	3,971,003		13,389			3.400	4.072	FA	55,873	147,900	09/11/2014	08/15/2042
665772-CR-8	NORTHERN STATES POWER COMPANY SECURED CO	0		2	1.E FE	774,367	70.5870	776,460	1,100,000	780,429		5,995			2.900	4.877	MS	10,633	31,900	12/27/2022	03/01/2050
665789-BA-0	NORTHERN STATES POWER CO WISC SECURED C	0		1	1.E FE	4,981,450	81.5320	4,076,610	5,000,000	4,983,237		381			4.200	4.222	MS	70,000	210,000	09/05/2018	09/01/2048
66859W-AC-6	NORTHWOODS CAPITAL LTD WOODS_1 MEZZANIN	0		4	1.E FE	1,000,000	99.3060	993,056	1,000,000	1,000,000					7.791	7.865	FMAN	10,172	73,680	10/02/2017	11/15/2030
66859W-AD-4	NORTHWOODS CAPITAL LTD WOODS_1 MEZZANIN	0		4	2.B FE	1,000,000	97.6170	976,169	1,000,000	1,000,000					8.791	8.886	FMAN	11,478	83,819	10/02/2017	11/15/2030
66981X-AA-9	AMSR TRUST AMSR_23-SFR1 ABS_ABS _23-SFR1	0			1.A FE	9,897,446	94.5160	9,971,476	10,550,000	9,984,909		87,463			4.000	5.412	MON	35,167	302,500	08/08/2023	04/17/2040
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B				1.G FE	22,892,384	92.7400	20,331,916	21,923,567	22,733,353		(23,147)			5.460	5.111	MS	399,009	1,197,027	11/30/2016	09/01/2050
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B	0			1.G FE	3,139,013	92.7400	2,812,035	3,032,171	3,123,780		(2,540)			5.460	5.111	MS	55,186	165,557	06/28/2018	09/01/2050
67097L-AH-9	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1	0			1.A FE	1,655,415	99.9040	1,697,108	1,698,732	1,665,508		8,143			6.615	7.515	JAJO	24,037	101,054	11/02/2022	07/15/2030
67112K-AE-9	OCP CLO LTD OCP_18-15A MEZZANIN ABS_ABS			4	1.F FE	6,800,000	98.2080	6,678,163	6,800,000	6,800,000					7.677	7.749	JAJO	105,863	480,698	05/23/2018	07/20/2031
67112K-AE-9	OCP CLO LTD OCP_18-15A MEZZANIN ABS_ABS	0		4	1.F FE	3,200,000	98.2080	3,142,665	3,200,000	3,200,000					7.677	7.749	JAJO	49,818	226,211	05/23/2018	07/20/2031
67112K-AF-6	OCP CLO LTD OCP_18-15A MEZZANIN ABS_ABS			4	2.C FE	10,000,000	97.9230	9,792,344	10,000,000	10,000,000					8.627	8.717	JAJO	174,945	803,228	05/23/2018	07/20/2031
67113G-AJ-6	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A			4	1.F FE	6,800,000	99.1690	6,743,519	6,800,000	6,800,000					7.657	7.728	JAJO	108,469	479,540	02/18/2020	04/18/2033
67113G-AL-1	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	0			2.C FE	2,139,638	98.4770	2,215,738	2,250,000	2,159,153		12,150			8.657	9.741	JAJO	40,578	181,484	05/25/2022	04/18/2033
67115W-AJ-9	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A			4	1.F FE	6,800,000	100.0030	6,800,184	6,800,000	6,800,000					7.777	7.850	JAJO	107,242	487,593	08/24/2018	10/20/2030
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A			4	2.C FE	6,750,000	100.0380	6,752,568	6,750,000	6,750,000					8.727	8.819	JAJO	119,457	549,023	08/24/2018	10/20/2030
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	0		4	2.C FE	750,000	100.0380	750,285	750,000	750,000					8.727	8.819	JAJO	13,273	61,003	08/24/2018	10/20/2030
67115X-AA-6	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A			4	3.C FE	7,250,000	97.6690	7,081,018	7,250,000	7,250,000					11.327	11.482	JAJO	166,529	780,810	08/24/2018	10/20/2030
67573C-AL-3	OCTAGON INVESTMENT PARTNERS XX MEZZANIN			4	2.C FE	11,825,000	97.4000	11,517,542	11,825,000	11,825,000					9.055	9.154	JAJO	229,034	995,178	07/25/2017	07/15/2029
67573C-AL-3	OCTAGON INVESTMENT PARTNERS XX MEZZANIN	0		4	2.C FE	1,300,000	97.4000	1,266,199	1,300,000	1,300,000					9.055	9.154	JAJO	25,179	109,406	07/25/2017	07/15/2029
67578B-AA-4	OCTAGON INVESTMENT PARTNERS XX SENIOR AB	0			1.A FE	2,810,743	99.7070	2,851,511	2,859,905	2,826,215		11,981			6.605	7.643	JAJO	40,406	169,840	11/08/2022	07/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67590G-BJ-7	OCTAGON INVESTMENT PARTNERS XV SUB ABS_A				1.A FE	965,810	99.2660	992,657	1,000,000	974,623		8,557			6.740	7.900	JAJO	12,731	61,963	12/19/2022	01/25/2031
67591V-AJ-4	OCTAGON INVESTMENT PARTNERS 37 ABS_ABS _			4	2.C FE	8,550,000	94.5010	8,079,870	8,550,000	8,550,000					8.490	8.577	JAJO	137,111	681,486	05/29/2018	07/25/2030
675922-AN-8	OCTAGON INVESTMENT PARTNERS OC ABS_ABS _			4	2.C FE	3,240,000	93.4290	3,027,106	3,240,000	3,240,000					8.177	8.258	JAJO	53,726	245,464	11/08/2017	01/20/2030
677052-AA-0	OGLETHORPE POWER CORPORATION SECURED COR			1	2.A FE	18,893,424	96.2860	17,650,132	18,331,000	18,746,517		(15,234)			5.375	4.734	MN	164,215	985,291	08/29/2011	11/01/2040
677052-AA-0	OGLETHORPE POWER CORPORATION SECURED COR	0		1	2.A FE	9,376,144	96.2860	7,506,433	7,796,000	9,242,130		(61,982)			5.375	4.734	MN	69,839	419,035	11/16/2021	11/01/2040
677071-AN-2	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU	0			1.D FE	7,491,592	101.2860	7,008,970	6,920,000	7,226,472		(29,515)			5.558	4.897	AO	96,153	384,614	08/13/2012	10/01/2036
677071-AU-6	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU				1.D FE	31,031,284	102.7440	28,579,838	27,816,527	30,513,498		(69,275)			6.000	5.113	AO	417,248	1,668,992	11/16/2015	10/01/2051
677071-AU-6	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU	0			1.D FE	4,579,899	102.7440	4,220,849	4,108,119	4,503,950		(10,162)			6.000	5.113	AO	61,622	246,487	11/16/2015	10/01/2051
68267E-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	1.C FE	10,494,460	96.2310	10,104,278	10,500,000	10,497,304		738			4.190	4.233	MON	20,775	439,950	03/12/2019	11/14/2028
68267E-AD-6	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	2.A FE	11,493,474	94.3550	10,850,867	11,500,000	11,496,571		22			4.680	4.733	MON	25,415	538,200	03/12/2019	04/14/2031
682696-AD-1	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	2.B FE	4,997,634	85.5950	4,279,745	5,000,000	4,998,537		309			3.450	3.482	MON	8,146	172,500	08/13/2020	09/14/2035
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB			4	1.A PL	20,190,856	92.8570	18,839,757	20,289,000	20,277,982		816			3.390	3.431	MON	32,479	687,797	08/01/2019	08/14/2036
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	0		4	1.A PL	21,893,579	92.8570	20,428,540	22,000,000	21,988,053		885			3.390	3.431	MON	35,218	745,800	08/01/2019	08/14/2036
68269A-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	1.C PL	2,840,399	90.6070	2,585,924	2,854,000	2,850,176		470			3.920	3.987	MON	5,283	111,877	08/01/2019	08/14/2036
68269A-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	0		4	1.C PL	3,980,938	90.6070	3,624,280	4,000,000	3,994,641		659			3.920	3.987	MON	7,404	156,800	08/01/2019	08/14/2036
68269A-AC-4	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	1.E PL	1,818,672	88.8710	1,623,673	1,827,000	1,822,940		519			4.670	4.771	MON	4,029	85,321	08/01/2019	08/14/2036
68269A-AD-2	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	2.A PL	19,538,412	91.9120	18,042,326	19,630,000	19,577,028		23,491			6.290	6.443	MON	58,307	1,234,727	08/01/2019	08/14/2036
68269B-AB-4	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	1.C FE	6,497,777	91.6050	5,954,333	6,500,000	6,498,643		215			3.410	3.438	MON	10,467	221,650	09/16/2019	10/14/2036
68269B-AC-2	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	1.E FE	7,498,376	89.6470	6,723,551	7,500,000	7,498,799		168			3.660	3.690	MON	12,963	274,500	09/16/2019	10/14/2036
68269B-AD-0	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A			4	2.B FE	11,044,727	87.2130	9,637,013	11,050,000	11,046,490		450			4.050	4.090	MON	21,133	447,525	09/16/2019	10/14/2036
69145*-AA-9	OXFORD FINANCE FUNDING XIII LL SECURED A				1.F PL	21,875,000	94.2000	20,606,250	21,875,000	21,875,000					3.475	3.498	MON	35,405	760,156	10/27/2020	10/15/2028
69145*-AB-7	OXFORD FINANCE FUNDING XIII LL SECURED A				2.B PL	3,125,000	94.0000	2,937,500	3,125,000	3,125,000					4.500	4.540	MON	6,550	140,626	10/27/2020	10/15/2028
693304-BD-8	PECO ENERGY CO SECURED CORP_BND	0		2	1.E FE	1,505,039	93.9260	1,423,914	1,516,000	1,505,304		179			4.600	4.645	MN	8,911	69,736	05/17/2022	05/15/2052
69403W-AC-1	PACIFIC BEACON LLC SENIOR MUNITAX_BND RE	0			2.B FE	19,816,000	96.6860	19,337,172	20,000,000	19,902,167		9,493			5.508	5.583	JJ	507,960	1,101,600	09/07/2011	07/15/2036
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPA SECURED C	0		1	2.C FE	250,629	83.1100	207,775	250,000	250,456		(60)			2.500	2.471	FA	2,604	6,250	07/31/2020	02/01/2031
694308-JM-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C	0		1	2.C FE	476,923	95.3180	419,398	440,000	464,719		(3,642)			4.550	3.504	JJ	10,010	20,020	07/02/2020	07/01/2030
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPA SECURED C	0		1	2.C FE	476,918	85.7630	377,357	440,000	474,606		(698)			4.950	4.437	JJ	10,890	21,780	07/02/2020	07/01/2050
694308-KK-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C	0		2	2.C FE	1,389,992	109.0190	1,520,818	1,395,000	1,390,037		45			6.700	6.728	AO	23,366	46,992	03/28/2023	04/01/2053
695114-BZ-0	PACIFICORP SECURED CORP_BND	0		1	1.F FE	205,894	99.3090	198,617	200,000	203,673		(232)			5.250	5.037	JD	467	10,500	05/27/2011	06/15/2035
695114-CD-8	PACIFICORP SECURED CORP_BND	0		1	1.F FE	329,940	102.3160	306,949	300,000	319,777		(1,027)			5.750	5.061	AO	4,313	17,250	10/15/2010	04/01/2037
695114-CG-1	PACIFICORP SECURED CORP_BND	0		1	1.F FE	234,460	107.4130	214,826	200,000	223,187		(1,139)			6.250	5.071	AO	2,639	12,500	10/15/2010	10/15/2037
695114-CJ-5	PACIFICORP SECURED CORP_BND	0		1	1.F FE	5,557,138	108.7380	5,741,345	5,280,000	5,539,368		(11,030)			6.350	5.843	JJ	154,601	335,280	11/16/2022	07/15/2038
69700G-AJ-1	PALMER SQUARE CLO LTD PLMRS_19 ABS_ABS _	0			1.A FE	980,500	99.9350	999,347	1,000,000	982,108		1,608			6.789	7.270	FMAN	9,052	33,685	06/05/2023	11/14/2034
69700G-AQ-5	PALMER SQUARE CLO LTD PLMRS_19 ABS_ABS _	0			2.C FE	972,700	98.1640	981,642	1,000,000	973,736		1,036			8.689	9.307	FMAN	11,586	43,343	08/03/2023	11/14/2034
69701W-AC-0	PALMER SQUARE CLO PLMRS_21-1 ABS_ABS _21				1.C FE	986,100	98.2220	982,224	1,000,000	988,859		1,247			7.077	7.362	JAJO	14,351	64,608	11/03/2021	04/20/2034
69701Y-AA-0	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _	0			1.A FE	1,658,570	99.7170	1,678,214	1,682,973	1,663,795		4,251			6.577	7.249	JAJO	22,447	100,201	11/10/2022	04/20/2029
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _	0			1.A FE	2,486,498	99.5850	2,527,754	2,538,279	2,495,253		6,492			6.477	7.226	JAJO	33,340	148,551	11/01/2022	07/20/2029
71680@-AL-0	PETROS PACE FINANCE LLC SECURED ABS_ABS				1.F PL	2,962,535	72.1260	2,060,469	2,856,774	2,954,776		15,170			3.691	3.383	MJSD	293	113,962	10/26/2021	09/30/2052
71680@-AQ-9	PETROS PACE FINANCE LLC SECURED ABS_ABS				1.F PL	3,463,985	76.7860	2,591,837	3,375,399	3,457,704		(3,365)			3.844	3.647	MJSD	360	131,563	12/31/2023	12/31/2052
71680@-AV-8	PETROS PACE FINANCE LLC SECURED ABS_ABS				1.F PL	1,911,571	74.0340	1,365,772	1,844,787	1,905,605		(3,267)			3.848	3.556	MJSD	394	72,113	12/30/2023	03/31/2048
71680@-BA-3	PETROS PACE FINANCE LLC PETROSPACEFINANC			1	1.F PL	2,955,191	68.7450	1,943,223	2,826,696	2,942,615		(7,276)			3.814	3.444	MJSD	27,252	109,385	10/26/2021	03/31/2048
71680@-BQ-8	PETROS PACE FINANCE LLC PETROSPACEFINANC				1.F PL	7,117,986	78.7450	5,475,209	6,953,108	7,113,362		(2,977)			4.246	4.129	MJSD	74,627	225,032	06/08/2022	12/31/2051
72132Y-AL-9	PIKES PEAK CLO PIPK_20-6A SENIOR ABS_ABS				1.A FE	1,710,100	99.9280	1,748,733	1,750,000	1,714,082		3,982			6.799	7.401	FMAN	13,881	60,259	05/23/2023	05/18/2034
736508-BP-6	PORTLAND GENERAL ELECTRIC COMP SECURED C	0		1	1.F FE	4,227,249	102.2700	3,988,522	3,900,000	4,124,148		(10,922)			5.810	5.219	AO	56,648	226,590	06/15/2011	10/01/2037
737679-CZ-1	POTOMAC ELECTRIC POWER COMPANY SECURED C	0		1	1.F FE	3,785,237	100.0760	3,975,003	3,972,000	3,855,512		7,052			5.400	5.754	JD	17,874	214,488	01/04/2010	06/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74166Y-AA-8	PRIMROSE SCHOOLS PROSE_19-1A SENIOR ABS_			4	2.B FE	15,480,000	96.4120	14,924,508	15,480,000	15,480,000					4.475	4.500	JAJO	117,379	692,730	08/21/2019	07/30/2049
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1 ABS_ABS 144				2.B FE	14,925,000	97.3400	14,527,935	14,925,000	14,925,000					5.709	5.749	JAJO	144,378	852,068	05/25/2022	04/30/2052
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR SENIOR AB	0			1.A FE	6,293,005	96.8260	6,258,061	6,463,170	6,317,178		24,174			4.451	5.750	MON	23,973	161,772	08/08/2023	06/17/2039
74333C-AA-4	PROGRESS RESIDENTIAL MASTER TR SENIOR AB	0			1.A FE	983,551	97.4700	967,888	993,016	984,757		1,206			4.750	5.224	MON	2,358	27,515	05/04/2023	10/25/2039
744448-CG-4	PUBLIC SERVICE COMPANY OF COLO SECURED C	0		1	1.F FE	4,639,577	79.7410	4,254,193	5,335,000	4,794,169		18,244			3.600	4.399	MS	56,551	192,060	12/02/2021	09/15/2042
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C			1	1.F FE	17,372,522	83.0770	14,496,989	17,450,000	17,385,139		1,833			3.800	3.825	MS	221,033	663,100	02/29/2016	03/01/2046
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C	0		1	1.F FE	2,538,678	83.0770	2,118,471	2,550,000	2,540,522		268			3.800	3.825	MS	32,300	96,900	02/29/2016	03/01/2046
74456Q-CD-6	PUBLIC SERVICE ELECTRIC AND GA SECURED C	0		2	1.F FE	50,097	68.3820	34,191	50,000	50,093		(2)			2.700	2.690	MN	225	1,350	12/02/2021	05/01/2050
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GA SECURED C	0		2	1.F FE	784,537	104.2780	818,579	785,000	784,537					5.125	5.129	MS	11,846	18,775	03/23/2023	03/15/2053
745332-CK-0	PUGET SOUND ENERGY INC SECURED CORP_BND	0		2	1.F FE	51,217	66.7350	33,367	50,000	51,160		(28)			2.893	2.771	MS	426	1,447	12/02/2021	09/15/2051
746245-AA-7	PUREWEST FUNDING LLC PUREW_21 ABS_ABS 1	0			1.G FE	9,357,943	96.0180	8,985,349	9,357,943	9,357,943					4.091	4.123	MON	11,698	382,833	11/16/2021	12/22/2036
74972F-AJ-4	REDDING RIDGE ASSET MANAGEMENT SENIOR AB			4	1.F FE	10,280,000	99.3100	10,209,101	10,280,000	10,280,000					7.605	7.805	JAJO	167,228	714,436	04/26/2018	04/15/2030
74972F-AJ-4	REDDING RIDGE ASSET MANAGEMENT SENIOR AB	0		4	1.F FE	5,789,977	99.3100	5,859,309	5,900,000	5,838,840		15,248			7.605	7.805	JAJO	95,977	410,036	05/01/2020	04/15/2030
74972F-AL-9	REDDING RIDGE ASSET MANAGEMENT SENIOR AB			4	2.C FE	14,000,000	97.9300	13,710,166	14,000,000	14,000,000					8.605	8.695	JAJO	257,686	1,114,523	04/26/2018	04/15/2030
74979V-AG-8	RR LTD RRAM_18-5A SUB ABS_ABS _18-5A 144			4	1.F FE	6,800,000	100.0120	6,800,832	6,800,000	6,800,000					7.905	7.981	JAJO	114,981	493,211	09/13/2018	10/15/2031
74979V-AG-8	RR LTD RRAM_18-5A SUB ABS_ABS _18-5A 144	0		4	1.F FE	4,200,000	100.0120	4,200,514	4,200,000	4,200,000					7.905	7.981	JAJO	71,018	304,630	09/13/2018	10/15/2031
74979V-AJ-2	RR LTD RRAM_18-5A SENIOR ABS_ABS _18-5A			4	2.C FE	10,000,000	98.4680	9,846,788	10,000,000	10,000,000					8.755	8.848	JAJO	187,270	811,255	09/13/2018	10/15/2031
74980F-AL-9	RRAM_20-8A MEZZANIN ABS_ABS _20-8A 144A	0		4	1.F FE	4,000,000	98.9330	3,957,315	4,000,000	4,000,000					7.955	7.934	JAJO	68,064	284,057	02/18/2020	04/15/2033
74980F-AN-5	RRAM_20-8A MEZZANIN ABS_ABS _20-8A 144A	0		4	2.C FE	3,000,000	97.2180	2,916,546	3,000,000	3,000,000					8.955	9.053	JAJO	57,464	243,376	02/18/2020	04/15/2033
74988L-AJ-3	RRAM RRAM_18-3A MEZZANIN ABS_ABS _18-3A	0		4	1.F FE	1,000,000	98.8070	988,072	1,000,000	1,000,000					7.455	7.424	JAJO	15,946	67,981	01/18/2018	01/15/2030
75888M-AG-5	REG14_18-3A SENIOR ABS_ABS _18-3A 144A				1.C FE	1,598,850	99.9220	1,648,706	1,650,000	1,608,473		8,844			7.490	8.339	JAJO	23,343	114,786	11/29/2022	10/25/2031
75888M-AJ-9	REG14_18-3A MEZZANIN ABS_ABS _18-3A 144A			4	1.F FE	6,120,000	99.9960	6,119,757	6,120,000	6,120,000					7.890	7.965	JAJO	91,206	450,571	08/20/2018	10/25/2031
75888M-AL-4	REG14_18-3A MEZZANIN ABS_ABS _18-3A 144A			4	2.C FE	7,200,000	98.8320	7,115,895	7,200,000	7,200,000					8.840	8.934	JAJO	120,222	599,433	08/20/2018	10/25/2031
75907J-AA-2	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB	0			1.A FE	15,773,721	100.7110	15,616,203	15,506,000	15,697,963		(75,758)			7.100	6.375	MON	48,930	733,951	04/20/2023	11/17/2031
75907U-AA-7	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB				1.D FE	5,562,822	87.8540	4,963,757	5,650,000	5,594,686		14,956			1.900	2.197	MON	4,771	107,350	10/25/2021	08/15/2033
78403D-AH-3	SBA CMBS TRUST SBAC_14-2A SENIOR ABS_ABS			4	1.F FE	15,000,000	98.3570	14,753,483	15,000,000	15,000,000					3.869	3.900	MON	27,405	580,350	10/07/2014	10/15/2049
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	0			1.A FE	1,272,347	90.2250	1,315,019	1,457,495	1,289,301		16,954			1.590	4.950	MON	1,030	19,312	02/21/2023	01/15/2053
78448Y-AM-3	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A	0			1.A FE	1,360,322	96.1170	1,359,331	1,414,240	1,361,169		846			6.206	7.470	MON	3,901	7,268	11/16/2023	01/15/2053
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	0			1.A FE	397,150	89.3650	396,553	443,743	401,964		4,813			1.310	4.420	MON	258	5,330	02/10/2023	07/17/2051
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _				1.A FE	20,002,538	91.7550	18,354,127	20,003,370	20,002,693		53			1.680	1.686	MON	14,936	336,057	11/02/2021	02/15/2051
78450M-AC-6	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _				1.C FE	5,345,894	83.7940	4,482,954	5,350,000	5,346,716		345			2.490	2.512	MON	5,921	133,215	11/02/2021	02/15/2051
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _	0			1.A FE	7,162,965	99.9580	7,261,765	7,264,815	7,171,847		8,883			5.380	5.773	MON	17,371	293,135	03/08/2023	01/15/2053
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	0			1.A FE	6,827,872	100.7560	6,856,432	6,805,012	6,826,788		(1,084)			7.138	7.168	MON	22,939	356,024	04/05/2023	10/15/2058
78485K-AE-5	STARWOOD COMMERCIAL MORTGAGE T ABS_ABS _	0			1.A FE	13,500,000	96.0010	12,960,174	13,500,000	13,500,000					7.138	7.213	MON	64,208	907,402	01/20/2022	11/15/2038
78485K-AL-9	STARWOOD COMMERCIAL MORTGAGE T ABS_ABS _	0			2.B FE	11,000,000	88.5540	9,740,986	11,000,000	11,000,000					8.088	8.196	MON	59,284	845,285	01/20/2022	11/15/2038
78486A-AG-1	STARWOOD PROPERTY MORTGAGE TRU ABS_ABS _			4	2.C FE	11,725,000	99.9660	11,721,025	11,725,000	11,725,000					9.555	9.657	JAJO	239,637	1,046,038	02/23/2021	04/15/2032
78486A-AG-1	STARWOOD PROPERTY MORTGAGE TRU ABS_ABS _	0		4	2.C FE	1,275,000	99.9660	1,274,568	1,275,000	1,275,000					9.555	9.657	JAJO	26,059	113,748	02/23/2021	04/15/2032
797426-AG-8	SAN DIEGO FAMILY HOUSING LLC SENIOR MUNI	0			1.C FE	5,001,317	102.0620	4,694,870	4,600,000	4,917,607		(9,662)			5.941	5.237	JJ	136,632	273,263	02/10/2012	07/01/2048
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	0		1	1.F FE	917,170	92.2600	922,604	1,000,000	939,699		2,275			4.500	5.040	FA	17,000	45,000	11/09/2010	08/15/2040
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO SECURED CORP			2	1.F FE	1,083,804	73.6050	749,303	1,018,000	1,080,651		(1,597)			3.320	2.976	AO	7,135	33,798	12/21/2021	04/15/2050
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	0		2	1.F FE	2,231,277	101.3050	2,284,432	2,255,000	2,231,642		365			5.350	5.421	AO	30,161	67,359	03/06/2023	04/01/2053
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	0		2	1.F FE	5,421,976	101.8450	5,673,796	5,571,000	5,427,777		5,802			4.950	5.588	FA	107,242		10/16/2023	08/15/2028
80286M-AD-0	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A	0			1.A FE	15,036,025	97.8910	15,129,098	15,455,000	15,200,156		164,131			3.440	5.184	MON	23,629	354,435	04/26/2023	09/15/2027
80287J-AC-8	SANTANDER DRIVE AUTO RECEIVABL ABS_ABS _	0			1.A FE	9,549,687	99.7620	9,527,281	9,550,000	9,549,460		(227)			5.210	5.263	MON	22,114	287,476	05/09/2023	07/15/2027
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB			4	2.C FE	24,960,000	94.8320	23,670,014	24,960,000	24,960,000					3.882	3.900	JAJO	177,640	968,947	10/01/2019	10/25/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81882H-AE-5	SHACKLETON CLO LTD SHACK_13-4R MEZZANIN			4	1.E FE	4,080,000	97.2690	3,968,555	4,080,000	4,080,000					7.555	7.624	JAJO	68,502	280,857	04/04/2018	04/14/2031
83405Y-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB	0			1.A FE	505,047	86.0880	552,329	641,584	516,009		10,037			1.030	5.570	MON	294	6,608	11/09/2022	08/17/2043
83610H-AG-5	SOUND POINT CLO VII-R LTD SNDP ABS_ABS _	0		4	1.F FE	3,400,000	98.5080	3,349,288	3,400,000	3,400,000					7.924	7.999	JAJO	52,383	249,409	10/03/2018	10/23/2031
83611J-AE-5	SOUND POINT CLO LTD SNDPT_18-2 MEZZANIN			4	1.F FE	10,280,000	97.8080	10,054,676	10,280,000	10,280,000					7.591	7.661	JAJO	145,237	725,173	06/15/2018	07/28/2031
83613H-AG-2	SOUND POINT CLO LTD SNDPT_18-3 ABS_ABS _			4	1.F FE	6,800,000	98.2980	6,684,297	6,800,000	6,800,000					7.841	7.916	JAJO	99,235	496,923	08/29/2018	10/26/2031
83613J-AA-1	SOUND POINT CLO LTD SNDPT_18-3 SUB ABS_A			4	4.A FE	9,800,000	63.1790	6,317,858	10,000,000	9,999,677		(102)			11.431	11.590	JAJO	212,748	1,094,755	08/29/2018	10/26/2031
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA SECURED C	0		1	1.F FE	1,404,872	92.5520	1,295,728	1,400,000	1,403,050		(197)			5.250	5.224	MS	24,500	73,500	11/02/2010	03/01/2035
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA SECURED C	0		1	1.F FE	1,042,480	102.1040	1,021,035	1,000,000	1,031,393		(1,174)			5.450	5.166	FA	22,708	54,500	06/13/2011	02/01/2041
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA SECURED C			1	1.F FE	8,656,500	92.3950	8,038,322	8,700,000	8,665,665		1,069			4.600	4.631	JD	17,787	400,200	06/10/2013	06/15/2043
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		1	1.G FE	7,577,284	104.2790	8,603,051	8,250,000	7,622,452		36,372			5.750	6.725	AO	118,594	474,375	04/05/2010	04/01/2035
842400-FA-6	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	6,831,810	103.0040	6,226,562	6,045,000	6,576,715		(34,969)			5.350	4.369	JJ	149,127	323,408	09/02/2015	07/15/2035
842400-FL-2	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		1	1.G FE	7,039,491	106.5560	7,458,892	7,000,000	7,038,496		(995)			6.050	5.994	MS	124,697	423,500	11/16/2022	03/15/2039
842400-FP-3	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		1	1.G FE	4,368,878	101.5680	4,265,835	4,200,000	4,332,687		(4,986)			5.500	5.208	MS	68,017	231,000	12/08/2022	03/15/2040
842400-FT-5	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	5,383,675	81.7060	4,493,841	5,500,000	5,408,712		3,420			3.900	4.031	JD	17,875	214,500	08/21/2015	12/01/2041
842400-FT-5	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		1	1.G FE	489,425	81.7060	408,531	500,000	491,701		311			3.900	4.031	JD	1,625	19,500	08/21/2015	12/01/2041
842400-FW-8	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	10,741,200	82.4190	8,241,940	10,000,000	10,674,952		(25,439)			3.900	3.409	MS	114,833	390,000	04/21/2021	03/15/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	4,996,500	82.4330	4,121,670	5,000,000	4,997,005		77			4.000	4.004	AO	50,000	200,000	03/21/2017	04/01/2047
842400-GJ-6	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		2	1.G FE	1,832,100	95.7050	1,914,100	2,000,000	1,866,070		27,968			3.650	5.470	MS	24,333	73,000	10/07/2022	03/01/2028
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	4,491,540	84.4370	3,799,661	4,500,000	4,492,466		179			4.125	4.136	MS	61,875	185,625	02/28/2018	03/01/2048
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		1	1.G FE	499,060	84.4370	422,185	500,000	499,163		20			4.125	4.136	MS	6,875	20,625	02/28/2018	03/01/2048
842400-GY-3	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		2	1.G FE	47,962	68.0190	34,009	50,000	48,055		45			2.950	3.165	FA	615	1,475	12/02/2021	02/01/2051
842400-HN-6	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	24,253,234	74.0890	18,029,436	24,335,000	24,256,771		1,626			3.450	3.468	FA	349,816	839,558	01/10/2022	02/01/2052
842400-HS-5	SOUTHERN CALIFORNIA EDISON COM SECURED C	0		2	1.G FE	1,196,720	104.4510	1,245,054	1,192,000	1,196,535		(186)			5.850	5.737	MN	11,622	34,866	10/16/2023	11/01/2027
842434-CS-9	SOUTHERN CALIFORNIA GAS COMPAN SECURED C	0		2	1.D FE	17,457,160	85.8900	12,024,614	14,000,000	17,264,428		(89,504)			4.300	2.957	JJ	277,589	602,000	10/18/2021	01/15/2049
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS T SECURED C				2.B FE	11,993,357	90.4270	10,797,508	11,940,554	11,963,945		(4,377)			4.100	4.044	AO	122,391	489,563	07/29/2015	10/01/2029
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS T SECURED C	0			2.B FE	2,140,288	90.4270	1,935,402	2,140,288	2,140,288					4.100	4.044	AO	21,938	87,752	07/28/2015	10/01/2029
84859D-AA-5	SPIRE MISSOURI INC SECURED CORP_BND	0		2	1.F FE	55,078	71.3900	35,695	50,000	54,834		(119)			3.300	2.787	JD	138	1,650	12/02/2021	06/01/2051
85816V-AC-0	STEELE CREEK CLO LTD STCR_17-1 MEZZANIN	0		4	1.E FE	1,000,000	97.5590	975,594	1,000,000	1,000,000					7.555	7.495	JAJO	16,160	68,992	11/07/2017	10/15/2030
86772R-AA-3	SUNRUN JUPITER ISSUER 2022-1 L ABS_ABS _	0			1.G FE	9,224,624	90.9570	8,459,256	9,300,299	9,231,208		3,983			4.750	4.890	JAJO	74,854	441,764	04/26/2022	07/30/2057
87169V-AY-1	PENDING SYMP_37-R	0			1.E FE	4,500,000	99.5010	4,477,523	4,500,000	4,500,000					8.328	8.409	JAJO	14,574		12/07/2023	01/20/2037
871989-AE-9	SYMPHONY CLO LTD SYMP_23-40A ABS_ABS _40	0			1.E FE	2,500,000	100.0970	2,502,426	2,500,000	2,500,000					3.120	3.131	JAJO	8,667		10/31/2023	01/17/2034
87232B-AE-2	TCI-SYMPHONY CLO TSYMP_17-1A ABS_ABS _17			4	2.C FE	22,450,000	95.4370	21,425,613	22,450,000	22,450,000					9.055	9.155	JAJO	434,827	1,889,365	06/29/2017	07/15/2030
87246M-AS-1	TICP_16-6ARR SENIOR ABS_ABS _16-6A 144A	0			1.A FE	3,871,600	99.6810	3,987,227	4,000,000	3,897,293		22,975			6.775	7.630	JAJO	57,968	244,422	11/10/2022	01/15/2034
87248T-AQ-8	TICP CLO LTD TICP_17-7A MEZZANIN ABS_ABS	0			1.F FE	233,580	99.4520	253,604	255,000	236,688		2,674			7.805	9.707	JAJO	4,257	18,238	10/27/2022	04/15/2033
87248T-AS-4	TICP CLO LTD TICP_17-7A MEZZANIN ABS_ABS	0			2.C FE	490,125	97.6500	488,250	500,000	490,690		565			8.855	9.419	JAJO	9,470	11,084	08/04/2023	04/15/2033
87248W-AN-8	TICP CLO LTD TICP_17-8A ABS_ABS _8R 144A	0			1.C FE	1,467,000	99.9030	1,498,538	1,500,000	1,469,453		2,453			7.377	7.939	JAJO	22,440	54,290	06/27/2023	10/20/2034
87249L-AJ-0	WIND RIVER CLO LTD WINDR_17-4 MEZZANIN A			4	2.C FE	4,730,108	97.6400	4,618,491	4,730,108	4,730,108					8.279	8.362	FMAN	45,686	373,151	10/31/2017	11/20/2030
87249Q-AC-4	TICP CLO LTD TICP_18-11A MEZZANIN ABS_AB	0			1.B FE	4,843,550	99.8080	4,990,400	5,000,000	4,866,271		19,728			7.407	8.128	JAJO	75,103	339,767	11/16/2022	10/20/2031
87250R-AB-0	TICP CLO LTD TICP_20-15A SENIOR ABS_ABS	0			1.C FE	4,570,580	99.6830	4,685,123	4,700,000	4,586,351		15,208			7.377	8.033	JAJO	70,311	264,476	06/27/2023	04/20/2033
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY MEZZANIN			4	2.C FE	11,000,000	92.9880	10,228,661	11,000,000	11,000,000					8.255	8.331	JAJO	194,233	836,769	11/20/2017	01/16/2031
88240T-AD-3	TEXAS ELECTRIC MARKET STABILIZ ABS_ABS _	0			1.A FE	759,922	99.7230	757,898	760,000	759,959		18			5.167	5.167	FA	16,362	44,287	06/08/2022	02/01/2052
88432U-AG-1	WIND RIVER CLO LTD WINDR_18-3A MEZZANIN			4	1.F FE	3,400,000	99.0270	3,366,922	3,400,000	3,400,000					7.827	7.901	JAJO	53,966	245,520	10/26/2018	01/20/2031
88432U-AG-1	WIND RIVER CLO LTD WINDR_18-3A MEZZANIN	0		4	1.F FE	1,600,000	99.0270	1,584,434	1,600,000	1,600,000					7.827	7.901	JAJO	25,396	115,539	10/26/2018	01/20/2031
88432V-AG-9	WIND RIVER CLO LTD WINDR_18-1 MEZZANIN A			4	1.F FE	6,800,000	96.3710	6,553,249	6,800,000	6,800,000					7.605	7.675	JAJO	110,617	472,584	06/22/2018	07/15/2030
88432V-AG-9	WIND RIVER CLO LTD WINDR_18-1 MEZZANIN A	0		4	1.F FE	3,200,000	96.3710	3,083,882	3,200,000	3,200,000					7.605	7.675	JAJO	52,055	222,393	06/22/2018	07/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88432W-AA-0	WIND RIVER CLO LTD WINDR_18-1 SUB ABS_AB			4	3.C FE	4,500,000	91.1660	4,102,468	4,500,000	4,500,000					11.155	11.306	JAJO	107,372	474,265	06/22/2018	07/15/2030
88433B-AU-1	WIND RIVER CLO LTD WINDR_16-2A MEZZANIN			4	1.E FE	3,400,000	99.6500	3,388,091	3,400,000	3,400,000					7.789	7.862	FMAN	44,872	248,144	11/16/2018	11/03/2031
88433B-AU-1	WIND RIVER CLO LTD WINDR_16-2A MEZZANIN	0		4	1.E FE	1,600,000	99.6500	1,594,396	1,600,000	1,600,000					7.789	7.862	FMAN	21,116	116,773	11/16/2018	11/03/2031
88434H-AJ-2	WIND RIVER CLO LTD WINDR_18-2A MEZZANIN			4	1.F FE	6,120,000	98.6910	6,039,918	6,120,000	6,120,000					7.855	7.930	JAJO	102,828	440,796	08/17/2018	07/15/2030
88434H-AJ-2	WIND RIVER CLO LTD WINDR_18-2A MEZZANIN	0		4	1.F FE	2,880,000	98.6910	2,842,314	2,880,000	2,880,000					7.855	7.930	JAJO	48,390	207,433	08/17/2018	07/15/2030
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD SENIOR AB	0		4	2.A FE	529,798	94.6850	501,661	529,820	538,695		4,820			4.210	4.802	MON	991	22,316	04/25/2017	05/17/2032
88631Y-AG-2	TIAA CLO IV TIA_18-1A SENIOR ABS_ABS _18			4	1.F FE	3,230,000	98.8840	3,193,954	3,230,000	3,230,000					7.827	7.901	JAJO	51,267	233,244	11/13/2018	01/20/2032
88631Y-AG-2	TIAA CLO IV TIA_18-1A SENIOR ABS_ABS _18	0		4	1.F FE	1,520,000	98.8840	1,503,037	1,520,000	1,520,000					7.827	7.901	JAJO	24,126	109,762	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CLO IV TIA_18-1A SENIOR ABS_ABS _18			4	2.C FE	4,275,000	95.5070	4,082,916	4,275,000	4,275,000					8.727	8.819	JAJO	75,656	347,715	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CLO IV TIA_18-1A SENIOR ABS_ABS _18	0		4	2.C FE	475,000	95.5070	453,657	475,000	475,000					8.727	8.819	JAJO	8,406	38,635	11/13/2018	01/20/2032
88642N-AA-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _	0		4	1.F Z	1,637,023	99.1700	1,623,435	1,637,023	1,637,023					8.967	9.132	MON	8,563	154,906	10/20/2022	03/12/2029
88642N-AC-2	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _	0		4	2.B Z	559,470	98.8000	552,756	559,470	559,470					9.637	9.828	MON	3,145	56,699	10/20/2022	03/12/2029
88642N-AE-8	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _	0		4	3.B Z	279,735	98.7000	276,098	279,735	279,735					10.307	10.526	MON	1,682	31,568	10/20/2022	03/12/2029
89413C-AE-7	TRAPEZA CDO LLC TRAP_06-10A SENIOR ABS_A	0			1.G FE	2,388,750	68.5630	2,056,875	3,000,000	2,432,133		20,602			6.334	8.940	JAJO	45,922	166,339	02/16/2022	07/06/2041
89532T-AJ-5	TRESTLES CLO LTD TREST_20-3A SUB ABS_ABS	0			1.F FE	477,375	99.5730	497,866	500,000	479,429		2,054			7.927	9.033	JAJO	8,038	19,495	05/03/2023	01/20/2033
89566E-AD-0	TRI-STATE GENERATION AND TRANS SECURED C			1	1.G FE	12,527,680	95.1740	10,469,184	11,000,000	12,162,463		(44,473)			6.000	6.072	JD	29,333	660,000	09/24/2013	06/15/2040
89566E-AD-0	TRI-STATE GENERATION AND TRANS SECURED C	0		1	1.G FE	14,489,373	95.1740	15,227,904	16,000,000	14,552,443		45,888			6.000	6.072	JD	42,667	960,000	06/03/2010	06/15/2040
90138T-AB-8	CHESTNUT NOTES ISSUER LLC SECURED ABS_AB	0			1.F FE	765,406	100.4300	768,697	765,406	765,406					8.176	8.248	JAJO	27,293		12/29/2023	07/25/2035
90139C-AB-4	ELEMENT NOTES ISSUER LLC SECURED ABS_ABS	0			1.F FE	765,406	100.4300	768,697	765,406	765,406					8.176	8.248	JAJO	27,293		12/29/2023	07/25/2035
90139F-AB-7	GEMINI NOTES ISSUER LLC SECURED ABS_ABS	0			1.F FE	765,406	100.4300	768,697	765,406	765,406					8.176	8.248	JAJO	27,293		12/29/2023	07/25/2035
90139G-AB-5	JORDAN NOTES ISSUER LLC SECURED ABS_ABS	0			1.F FE	765,406	100.4300	768,697	765,406	765,406					8.176	8.248	JAJO	27,293		12/29/2023	07/25/2035
90139H-AB-3	RIPPLE NOTES ISSUER LLC SECURED ABS_ABS	0			1.F FE	765,406	100.4300	768,697	765,406	765,406					8.176	8.248	JAJO	27,293		12/29/2023	07/25/2035
90139J-AB-9	TIDAL NOTES ISSUER LLC SECURED ABS_ABS	0			1.F FE	765,406	100.4300	768,697	765,406	765,406					8.176	8.248	JAJO	27,293		12/29/2023	07/25/2035
906548-CL-4	UNION ELECTRIC CO SECURED CORP_BND			1	1.F FE	3,491,985	79.5470	2,784,149	3,500,000	3,493,447		198			3.650	3.659	AO	26,969	127,750	06/20/2016	04/15/2045
906548-CL-4	UNION ELECTRIC CO SECURED CORP_BND	0		1	1.F FE	501,475	79.5470	397,736	500,000	501,232		(39)			3.650	3.659	AO	3,853	18,250	06/20/2016	04/15/2045
906548-CQ-3	UNION ELECTRIC CO SECURED CORP_BND	0		2	1.F FE	54,830	73.0040	36,502	50,000	54,577		(124)			3.250	2.745	AO	406	1,625	12/02/2021	10/01/2049
909318-AA-5	UNITED AIRLINES 2018-1 AA PASS SECURED C	0			1.E FE	3,038,194	91.0380	2,765,898	3,038,194	3,038,194					3.500	3.499	MS	35,446	106,337	01/31/2018	09/01/2031
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C	0			1.E FE	794,721	92.4720	672,230	726,958	776,957		(4,804)			4.150	2.824	FA	10,559	30,169	01/29/2020	08/25/2031
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C	0			2.C FE	2,183,910	88.9260	1,942,070	2,183,910	2,183,910					4.550	4.549	FA	34,779	99,368	02/04/2019	08/25/2031
90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C	0			2.C FE	11,393,226	87.3220	9,948,804	11,393,226	11,393,226					3.700	3.699	MS	140,516	421,549	01/31/2018	09/01/2031
90932D-AA-3	UNITED AIRLINES 2016-2 PASS TH SECURED C				3.A FE	16,508,404	86.4460	14,270,855	16,508,404	16,508,404					3.100	3.099	AO	119,411	511,761	09/13/2016	04/07/2030
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B				2.B FE	11,319,397	85.5000	9,906,780	11,586,877	11,373,861		5,027			5.611	6.015	MS	191,430	650,140	01/04/2012	09/15/2051
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B	0			2.B FE	23,150,965	85.5000	21,162,227	24,751,143	23,466,525		28,798			5.611	6.015	MS	408,921	1,388,787	12/19/2018	09/15/2051
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _	0		4	2.A FE	58,013	98.6230	57,214	58,013	58,013					3.350	3.361	MON	59	1,943	03/05/2020	04/20/2028
918288-AA-9	VSE VOI MORTGAGE LLC VSTNA_17 SENIOR ABS	0			1.A FE	9,838,281	99.7230	10,094,945	10,122,990	9,862,583		24,302			2.330	3.218	MON	7,207	157,244	05/10/2023	03/20/2035
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB			4	1.G FE	3,348,333	98.2110	3,288,436	3,348,333	3,348,333					3.188	3.209	MON	4,744	106,744	07/30/2019	07/15/2044
92325Q-AL-1	VENTURE CDO LTD VENTR_18-34A MEZZANIN AB	0		4	1.D FE	6,800,000	97.3470	6,619,616	6,800,000	6,800,000					7.607	7.677	JAJO	107,761	476,092	06/15/2018	07/18/2031
92328G-AY-2	VENTURE CDO LTD VENTR_13-14A ABS_ABS _13			4	2.B FE	7,925,000	98.5370	7,809,074	7,925,000	7,925,000					9.648	9.763	FMAN	72,214	739,213	08/15/2017	08/28/2029
92329F-AV-9	VENTURE CDO LTD VENTR_14-18A MEZZANIN AB			4	2.B FE	19,850,000	96.0600	19,067,987	19,850,000	19,850,000					8.755	8.848	JAJO	371,731	1,610,341	10/04/2017	10/15/2029
92331L-AY-6	VENTURE CDO LTD VENTR_15-22A MEZZANIN AB	0		4	1.D FE	1,000,000	97.3650	973,647	1,000,000	1,000,000					7.555	7.504	JAJO	16,160	68,992	01/26/2018	01/15/2031
92332C-AC-3	VENTURE CDO LTD VENTR_18-34A MEZZANIN AB			4	1.D FE	3,885,000	98.5700	3,829,451	3,885,000	3,885,000					7.955	8.027	JAJO	66,107	283,747	09/19/2018	10/15/2031
92332C-AD-1	VENTURE CDO LTD VENTR_18-34A MEZZANIN AB			4	2.B FE	2,575,000	92.6970	2,386,945	2,575,000	2,575,000					8.955	9.047	JAJO	49,324	214,105	09/19/2018	10/15/2031
92332T-AE-2	VENTURE CDO LTD VENTR_20-39A MEZZANIN AB			4	1.F FE	6,120,000	99.3800	6,082,053	6,120,000	6,120,000					7.905	7.981	JAJO	103,483	443,890	02/25/2020	04/15/2033
92332T-AE-2	VENTURE CDO LTD VENTR_20-39A MEZZANIN AB	0		4	1.F FE	2,880,000	99.3800	2,862,143	2,880,000	2,880,000					7.905	7.981	JAJO	48,698	208,889	02/25/2020	04/15/2033
92348K-AD-5	VERIZON MASTER TRUST VZMT_21-2 VZMT_21-2	0			1.A FE	12,224,063	96.6110	12,559,479	13,000,000	12,470,844		246,782			0.990	3.957	MON	3,933	85,800	04/19/2023	04/20/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92348K-BC-6	VERIZON MASTER TRUST VZMT_22-7 SENIOR AB	0			1.A FE	19,154,899	99.6900	19,068,750	19,128,000	19,144,884		(10,015)			5.230	5.219	MON	30,568	833,662	02/21/2023	11/22/2027
92915P-AH-8	VOYA CLO LTD INGIM _14-1A SENIOR ABS_ABS	0			1.A FE	8,532,023	99.8000	8,742,860	8,760,380	8,591,757		44,199			6.647	7.973	JAJO	121,307	501,194	08/08/2023	04/18/2031
92917K-AD-6	VOYA CLO LTD VOYA_18-3A MEZZANIN ABS_ABS			4	1.F FE	2,040,000	98.6850	2,013,180	2,040,000	2,040,000					7.855	7.930	JAJO	34,276	146,932	09/17/2018	10/15/2031
92917K-AD-6	VOYA CLO LTD VOYA_18-3A MEZZANIN ABS_ABS	0		4	1.F FE	960,000	98.6850	947,379	960,000	960,000					7.855	7.930	JAJO	16,130	69,144	09/17/2018	10/15/2031
92917K-AE-4	VOYA CLO LTD VOYA_18-3A MEZZANIN ABS_ABS			4	2.C FE	2,700,000	95.0150	2,565,404	2,700,000	2,700,000					8.655	8.746	JAJO	49,985	216,309	09/17/2018	10/15/2031
92917N-AJ-7	VOYA CLO LTD VOYA_19-1A SENIOR ABS_ABS _				1.A FE	675,241	99.7780	685,656	687,184	678,319		2,760			6.715	7.429	JAJO	9,870	41,574	11/29/2022	04/15/2031
94950H-AG-0	WELLFLEET CLO LTD WELF_17-3A MEZZANIN AB	0		4	2.C FE	2,889,396	89.7790	2,693,359	3,000,000	2,915,889		18,468			8.414	9.261	JAJO	53,291	233,453	06/28/2022	01/17/2031
94951J-AE-0	WELLFLEET CLO LIMITED WELF_21 ABS_ABS 1	0			1.F FE	3,000,000	97.4470	2,923,403	3,000,000	3,000,000					7.905	7.981	JAJO	50,727	217,593	11/02/2021	01/15/2035
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A SENIOR ABS_	0		4	2.B FE	939,969	94.2380	885,810	939,969	939,969					3.884	3.902	MJSD	1,623	36,508	12/06/2017	03/15/2048
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_	0		4	2.B FE	1,349,983	93.0880	1,256,673	1,349,983	1,349,983					4.080	4.099	MJSD	2,448	55,079	06/13/2019	06/15/2049
95709T-AJ-9	EVERGY KANSAS CENTRAL INC SECURED CORP_B			1	1.F FE	4,728,334	84.6510	3,821,997	4,515,000	4,681,918		(6,000)			4.100	3.822	AO	46,279	185,115	12/29/2014	04/01/2043
95709T-AJ-9	EVERGY KANSAS CENTRAL INC SECURED CORP_B	0		1	1.F FE	1,885,050	84.6510	1,523,720	1,800,000	1,866,545		(2,392)			4.100	3.822	AO	18,450	73,800	12/29/2014	04/01/2043
96042Q-AJ-9	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS_A	0			1.A FE	476,698	99.8550	489,222	489,932	486,731		(13,079)			1.240	4.470	MON	270	6,075	12/20/2022	11/17/2025
96328G-AS-6	WHEELS FLEET LEASE FUNDING LLC ABS_ABS _	0			1.A FE	8,499,617	100.0970	8,508,272	8,500,000	8,499,529		(88)			5.800	5.869	MON	17,803	249,239	06/08/2023	04/19/2038
979888-AW-4	WOODMONT TRUST WDMNT_18-4R ABS_ABS _18-4	0			1.F FE	5,000,000	96.6340	4,831,689	5,000,000	5,000,000					8.266	8.283	JAJO	83,806	384,973	02/18/2022	04/20/2034
97988A-AQ-2	WOODMONT TRUST WDMNT_17-3A MEZZANIN ABS_	0		4	1.C FE	4,300,000	99.1980	4,265,529	4,300,000	4,300,000					7.877	7.952	JAJO	68,687	312,690	03/10/2020	04/20/2032
97988A-AS-8	WOODMONT TRUST WDMNT_17-3A MEZZANIN ABS_	0		4	1.F FE	5,450,000	98.8390	5,386,747	5,450,000	5,450,000					8.877	8.972	JAJO	98,108	451,574	03/10/2020	04/20/2032
97988A-AU-3	WOODMONT TRUST WDMNT_17-3A ABS_ABS _17-3	0		4	2.C FE	1,950,000	94.8030	1,848,653	1,950,000	1,950,000					9.877	9.995	JAJO	39,057	181,343	03/10/2020	04/20/2032
97988U-AU-9	WOODMONT TRUST WDMNT_19-6A ABS_ABS _19-6	0		4	1.F FE	3,000,000	97.8110	2,934,343	3,000,000	3,000,000					8.405	8.492	JAJO	53,935	232,760	06/18/2021	07/15/2031
97988U-AW-5	WOODMONT TRUST WDMNT_19-6A ABS_ABS _19-6	0		4	2.C FE	3,000,000	95.3320	2,859,954	3,000,000	3,000,000					9.555	9.668	JAJO	61,314	267,643	06/18/2021	07/15/2031
98163C-AG-5	WORLD OMNI AUTO RECEIVABLES TR ABS_ABS _	0			1.A FE	5,575,313	96.0090	5,760,566	6,000,000	5,791,928		216,616			0.870	5.430	MON	2,320	43,500	02/17/2023	10/15/2026
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L ABS_ABS _	0		4	3.B FE	555,659	85.5570	464,322	542,707	544,559		(1,572)			4.000	3.518	MON	965	21,711	02/01/2018	11/15/2037
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C		A		1.E FE	5,362,055	93.1250	4,993,414	5,362,055	5,362,055					3.750	3.750	JD	8,937	201,077	12/01/2015	06/15/2029
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C	0	A		1.E FE	1,021,343	93.1250	951,126	1,021,343	1,021,343					3.750	3.750	JD	1,702	38,300	12/01/2015	06/15/2029
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH SECURED C		A		2.B FE	6,548,552	90.0000	5,859,945	6,511,050	6,530,759		(2,553)			4.125	4.061	JD	11,937	268,581	12/02/2015	06/15/2029
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH SECURED C	0	A		2.B FE	1,149,009	90.0000	1,034,108	1,149,009	1,149,009					4.125	4.061	JD	2,107	47,397	12/01/2015	06/15/2029
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C		A		1.F FE	6,225,003	93.0000	5,789,253	6,225,003	6,225,003					3.600	3.600	MS	65,985	224,059	03/11/2015	03/15/2027
31745#-AA-9	SHELL ABS_ABS	0		4	1.E PL	4,806,583	95.2500	4,578,270	4,806,583	4,806,583					5.500	5.798	MON	22,030	309,408	10/22/2019	11/15/2030
000338-AA-7	FINANCIAL CREDIT INVESTMENT II ABS_ABS	0	C	4	1.F PL	39,474,712	85.1570	33,615,391	39,474,712	39,474,712					0.500	0.500	MON	548	183,741	12/31/2017	12/31/2057
00119E-AC-1	AGL CLO LTD AGL_22-23 ABS_ABS _23 144A	0	D		1.C FE	3,200,000	100.6150	3,219,692	3,200,000	3,200,000					8.516	8.592	JAJO	55,258	225,631	11/02/2022	01/22/2036
00119E-AE-7	AGL CLO LTD AGL_22-23 ABS_ABS _23 144A	0	D		1.F FE	4,500,000	100.7960	4,535,825	4,500,000	4,500,000					9.416	9.509	JAJO	85,919	352,843	11/02/2022	01/22/2036
00119M-AG-4	AGL CLO 3 LTD AGL_20-3A ABS_ABS _3 144A		D	4	1.F FE	12,320,000	99.4020	12,246,371	12,320,000	12,320,000					7.805	7.876	JAJO	205,683	881,125	02/12/2020	01/18/2033
00119M-AG-4	AGL CLO 3 LTD AGL_20-3A ABS_ABS _3 144A	0	D	4	1.F FE	5,680,000	99.4020	5,646,054	5,680,000	5,680,000					7.805	7.876	JAJO	94,828	406,233	02/12/2020	01/18/2033
001746-AS-5	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A		D	4	1.E FE	6,800,000	98.9780	6,730,501	6,800,000	6,800,000					7.591	7.662	FMAN	50,187	491,318	05/18/2018	05/27/2031
001746-AS-5	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A	0	D	4	1.E FE	3,200,000	98.9780	3,167,294	3,200,000	3,200,000					7.591	7.662	FMAN	23,617	231,209	05/18/2018	05/27/2031
001746-AU-0	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A		D	4	2.B FE	9,000,000	97.9570	8,816,118	9,000,000	9,000,000					8.691	8.784	FMAN	76,049	750,374	05/18/2018	05/26/2031
00176A-BC-8	AMERICAN MONEY MANAGEMENT CORP MEZZANIN		D	4	1.F FE	6,120,000	98.8380	6,048,860	6,120,000	6,120,000					7.552	7.621	JAJO	79,594	429,246	04/20/2018	04/30/2031
00176A-BC-8	AMERICAN MONEY MANAGEMENT CORP MEZZANIN	0	D	4	1.F FE	2,880,000	98.8380	2,846,522	2,880,000	2,880,000					7.552	7.621	JAJO	37,456	201,998	04/20/2018	04/30/2031
00176A-BD-6	AMERICAN MONEY MANAGEMENT CORP SENIOR AB		D	4	2.B FE	5,000,000	97.5800	4,879,003	5,000,000	5,000,000					8.502	8.589	JAJO	73,208	398,719	04/20/2018	04/30/2031
00176C-AU-5	AMERICAN MONEY MANAGEMENT CORP SENIOR AB		D	4	2.B FE	5,000,000	97.6770	4,883,865	5,000,000	5,000,000					8.331	8.415	FMAN	60,166	395,709	11/01/2017	11/10/2030
00900G-AJ-4	AIMCO AIMCO_18-AA MEZZANIN ABS_ABS _18-A		D	4	2.C FE	4,350,000	97.7660	4,252,801	4,350,000	4,350,000					8.214	8.296	JAJO	75,436	329,686	02/16/2018	04/17/2031
00900L-AL-8	AIMCO AIMCO_15-AA ABS_ABS _15-AA 144A	0	D		1.A FE	1,783,833	100.0020	1,833,373	1,833,333	1,803,664		16,824			6.614	7.905	JAJO	25,600	109,207	11/02/2022	10/17/2034
00900P-AJ-4	AIMCO_18-BA MEZZANIN ABS_ABS _18-B 144A		D	4	2.C FE	5,000,000	99.4330	4,971,646	5,000,000	5,000,000					8.655	8.741	JAJO	92,566	400,572	12/03/2018	01/15/2032
01449T-AC-7	ALESCO PREFERRED FUNDING IX LT SENIOR AB	0	D		1.B FE	414,245	80.1250	400,625	500,000	416,686		2,441			6.072	8.481	MJSD	675	22,701	06/15/2023	06/23/2036
016269-AC-6	ALINEA CLO LTD ALINE_18-1A MEZZANIN ABS_		D	4	1.E FE	6,290,000	99.1490	6,236,492	6,290,000	6,290,000					7.577	7.647	JAJO	96,648	438,268	06/18/2018	07/21/2031
016269-AC-6	ALINEA CLO LTD ALINE_18-1A MEZZANIN ABS_	0	D	4	1.E FE	2,960,000	99.1490	2,934,820	2,960,000	2,960,000					7.577	7.647	JAJO	45,481	206,244	06/18/2018	07/21/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
016269-AD-4	ALINEA CLO LTD ALINE_18-1A ABS_ABS _18-1		D	4	2.B FE	10,000,000	98.5330	9,853,349	10,000,000	10,000,000					8.777	8.870	JAJO	177,987	818,437	06/18/2018	07/20/2031
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB		D		1.A FE	1,280,224	100.0060	1,303,766	1,303,690	1,288,510		5,965			6.905	7.843	JAJO	20,006	81,151	10/07/2022	10/13/2030
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB		D		1.A FE	640,112	100.0060	651,883	651,845	644,255		2,983			6.905	7.843	JAJO	10,003	40,575	10/07/2022	10/13/2030
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB		D	4	2.B FE	3,500,000	99.3630	3,477,702	3,500,000	3,500,000					8.855	8.949	JAJO	68,875	287,063	09/21/2017	10/13/2030
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB		D		1.A FE	226,406	99.8520	226,072	226,406	226,406					6.702	6.757	JAJO	2,655	13,969	10/25/2021	01/28/2031
03330L-AS-7	ANCHORAGE CREDIT FUNDING LTD A ABS_ABS _		D		1.D FE	1,100,000	83.8260	922,086	1,100,000	1,100,000					3.424	3.439	JAJO	6,905	37,664	10/25/2021	07/25/2036
03330Y-AG-5	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		D		1.E FE	5,000,000	100.0110	5,000,563	5,000,000	5,000,000					8.077	8.152	JAJO	81,896	373,732	10/20/2021	01/22/2035
036011-AL-8	ANNISA CLO LTD ANNSA_16-2A MEZZANIN ABS_		D	4	1.E FE	2,720,000	99.4930	2,706,214	2,720,000	2,720,000					7.677	7.749	JAJO	42,345	192,279	06/29/2018	07/20/2031
036011-AL-8	ANNISA CLO LTD ANNSA_16-2A MEZZANIN ABS_		D	4	1.E FE	1,280,000	99.4930	1,273,512	1,280,000	1,280,000					7.677	7.749	JAJO	19,927	90,484	06/29/2018	07/20/2031
036011-AN-4	ANNISA CLO LTD ANNSA_16-2A MEZZANIN ABS_		D	4	2.C FE	4,950,000	98.8490	4,893,023	4,950,000	4,950,000					8.677	8.768	JAJO	87,100	400,107	06/29/2018	07/20/2031
03759C-AS-9	APIDOS CLO APID_16-24A ABS_ABS _16-24A 1		D		1.A FE	15,049,238	99.7560	15,412,367	15,450,000	15,192,939		120,958			6.627	7.636	JAJO	207,632	927,696	11/07/2022	10/20/2030
03764Q-BJ-0	APIDOS CLO APID_13-15A SUB ABS_ABS _13-1		D	4	1.F FE	6,120,000	98.5800	6,033,097	6,120,000	6,120,000					7.527	7.596	JAJO	93,415	423,321	03/29/2018	04/20/2031
03764Q-BJ-0	APIDOS CLO APID_13-15A SUB ABS_ABS _13-1		D	4	1.F FE	2,880,000	98.5800	2,839,105	2,880,000	2,880,000					7.527	7.596	JAJO	43,960	199,210	03/29/2018	04/20/2031
03764Q-BL-5	APIDOS CLO APID_13-15A SUB ABS_ABS _13-1		D	4	2.C FE	7,500,000	96.9840	7,273,805	7,500,000	7,500,000					8.377	8.462	JAJO	127,407	583,411	03/29/2018	04/20/2031
03765L-AP-7	APIDOS CLO APID_15-20A SUPSEN ABS_ABS _1		D		1.A FE	3,879,213	99.9350	3,969,977	3,972,568	3,912,496		26,352			6.755	7.728	JAJO	57,401	241,942	10/05/2022	07/16/2031
03765L-AV-4	APID_15-20AR MEZZANIN ABS_ABS _15-20AR 1		D	4	1.D FE	6,800,000	98.9250	6,726,931	6,800,000	6,800,000					7.605	7.675	JAJO	110,617	472,584	07/10/2018	07/16/2031
03765L-AX-0	APID_15-20AR MEZZANIN ABS_ABS _15-20AR 1		D	4	2.C FE	5,950,000	97.2000	5,783,400	5,950,000	5,950,000					8.605	8.695	JAJO	109,517	473,672	07/10/2018	07/16/2031
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1		D		1.A FE	12,995,424	99.7340	13,252,374	13,287,754	13,058,608		49,771			6.557	7.290	JAJO	181,507	788,864	10/27/2022	07/18/2029
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1		D		1.A FE	4,158,380	99.7340	4,189,200	4,200,384	4,163,521		5,140			6.557	7.290	JAJO	57,376	134,890	05/08/2023	07/18/2029
03766Y-AA-1	APIDOS CLO APID_17-28A MEZZANIN ABS_ABS		D	4	3.C FE	5,000,000	91.6280	4,581,406	5,000,000	5,000,000					11.177	11.327	JAJO	113,327	530,885	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO APID_17-28A MEZZANIN ABS_ABS		D	4	2.C FE	11,875,000	96.2670	11,431,671	11,875,000	11,875,000					8.177	8.258	JAJO	196,911	899,654	11/09/2017	01/20/2031
03767J-AF-2	APIDOS CLO APID_17-27A ABS_ABS _17-27A 1		D		1.A FE	11,910,593	99.7000	12,147,974	12,184,487	11,965,290		42,091			6.594	7.392	JAJO	169,628	723,331	11/08/2022	07/17/2030
03768M-AL-1	APIDOS CLO APID_20-33A ABS_ABS _33-R 144		D		1.C FE	974,500	98.3310	983,307	1,000,000	975,904		1,404			7.260	7.786	JAJO	13,915	35,791	06/16/2023	10/24/2034
03770M-AE-3	APIDOS CLO LTD APID_23-45 MEZZANIN ABS_A		D		1.F FE	1,400,000	100.3020	1,404,233	1,400,000	1,400,000					8.680	8.768	JAJO	22,615	50,692	04/13/2023	04/28/2036
03880X-AG-1	ARBOR REALTY COLLATERALIZED LO ABS_ABS _		D		1.G FE	10,000,000	94.8910	9,489,100	10,000,000	10,000,000					7.638	7.761	MON	36,070	722,473	01/26/2022	01/15/2037
03880X-AJ-5	ARBOR REALTY COLLATERALIZED LO ABS_ABS _		D		2.B FE	5,000,000	91.8500	4,592,508	5,000,000	5,000,000					8.338	8.484	MON	19,688	396,723	01/26/2022	01/15/2037
03880X-AL-0	ARBOR REALTY COLLATERALIZED LO ABS_ABS _		D		2.C FE	14,925,000	91.6810	13,752,167	15,000,000	14,953,809		13,356			9.088	9.406	MON	64,376	1,304,230	01/26/2022	01/15/2037
03881C-AA-9	ARBOR REALTY COLLATERALIZED LO ABS_ABS _		D		1.A FE	3,126,068	98.2710	3,098,653	3,153,166	3,132,487		6,418			6.446	8.180	MON	9,598	51,126	09/27/2023	12/17/2035
03990A-AA-1	ARES CLO LTD ARES_18-48A MEZZANIN ABS_AB		D	4	3.C FE	5,500,000	90.2030	4,961,192	5,500,000	5,500,000					10.877	11.020	JAJO	121,314	567,244	05/24/2018	07/20/2030
04016Q-AD-8	ARES CLO LTD ARES_17-45A MEZZANIN ABS_AB		D	4	2.C FE	5,850,000	98.4050	5,756,683	5,850,000	5,850,000					8.705	8.796	JAJO	108,927	471,626	08/30/2017	10/15/2030
04016V-AG-0	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB		D	4	1.F FE	6,300,000	98.5820	6,210,643	6,300,000	6,300,000					7.405	7.472	JAJO	99,789	425,095	03/13/2018	04/15/2030
04016V-AJ-4	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB		D	4	2.C FE	15,000,000	96.9480	14,542,158	15,000,000	15,000,000					8.355	8.440	JAJO	268,072	1,156,215	03/13/2018	04/15/2030
04016W-AA-1	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB		D	4	3.C FE	10,000,000	89.1950	8,919,507	10,000,000	10,000,000					11.155	11.305	JAJO	238,603	1,053,921	03/13/2018	04/15/2030
04017F-AJ-8	ARES CLO LTD ARES_18-48A MEZZANIN ABS_AB		D	4	2.C FE	7,250,000	95.8140	6,946,543	7,250,000	7,250,000					8.377	8.462	JAJO	123,160	563,964	05/24/2018	07/20/2030
04017J-AG-6	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB		D	4	1.F FE	10,000,000	98.9250	9,892,453	10,000,000	10,000,000					7.624	7.694	JAJO	148,236	703,221	07/06/2018	07/22/2030
04017J-AJ-0	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB		D	4	2.C FE	8,500,000	97.1130	8,254,607	8,500,000	8,500,000					8.674	8.764	JAJO	143,354	687,980	07/06/2018	07/22/2030
04017K-AA-6	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB		D	4	3.C FE	5,000,000	91.3590	4,567,967	5,000,000	5,000,000					11.374	11.530	JAJO	110,576	541,194	07/06/2018	07/22/2030
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN		D	4	1.E FE	6,800,000	97.8690	6,655,116	6,800,000	6,800,000					7.591	7.661	JAJO	96,071	479,686	06/08/2018	07/26/2031
04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN		D	4	2.C FE	13,525,000	88.4750	11,966,234	13,525,000	13,525,000					8.691	8.782	JAJO	218,771	1,104,923	06/08/2018	07/26/2031
04965L-AL-2	ATRIUM CDO CORP ATRM_14-C MEZZANIN ABS_A		D	4	1.F FE	3,351,720	99.0770	3,368,622	3,400,000	3,414,645		(3,527)			7.605	7.621	JAJO	55,309	236,292	08/29/2018	08/23/2030
04965L-AL-2	ATRIUM CDO CORP ATRM_14-C MEZZANIN ABS_A		D	4	1.F FE	1,962,560	99.0770	1,981,543	2,000,000	1,994,240		408			7.605	7.621	JAJO	32,535	126,090	04/19/2023	08/23/2030
04966H-AC-0	ATRIUM CDO CORP ATRM_13A ABS_ABS _13A 14		D		1.A FE	970,000	98.7040	987,037	1,000,000	976,872		4,973			6.924	7.841	JAJO	13,462	63,244	12/01/2022	11/21/2030
04966H-AE-6	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS		D		1.C FE	961,250	99.1080	991,081	1,000,000	970,449		8,069			7.174	8.343	JAJO	13,949	65,772	11/08/2022	11/21/2030
05553M-AE-1	BCRED BSL CLO LTD BCRED_21-1 ABS_ABS _21		D	4	1.F FE	2,000,000	99.9960	1,999,926	2,000,000	2,000,000					7.827	7.846	JAJO	31,745	144,423	05/27/2021	07/20/2034
05682V-AJ-4	BAIN CAPITAL CREDIT CLO LTD BC MEZZANIN		D	4	2.C FE	9,925,000	94.3630	9,365,550	9,925,000	9,925,000					8.508	8.596	JAJO	173,584	786,697	06/01/2018	07/19/2031
05683F-AJ-8	BAIN CAPITAL CREDIT CLO BCC_20 ABS_ABS _		D		1.A FE	2,567,943	99.6380	2,578,625	2,588,000	2,570,938		2,995			6.897	7.236	JAJO	36,197	87,354	06/26/2023	01/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05765X-AJ-0	BALBOA BAY LOAN FUNDING LTD BO MEZZANIN	0	D	4	2.C FE	3,500,000	96.3360	3,371,774	3,500,000	3,500,000					8.727	8.757	JAJO	61,941	284,679	05/27/2021	07/20/2034
05874X-AE-9	BALLYROCK CLO LTD BALLY_20-14A ABS_ABS _	0	D		1.F FE	1,482,750	100.0380	1,500,575	1,500,000	1,483,081		331			7.977	8.292	JAJO	24,265		10/31/2023	01/20/2034
06759F-AB-2	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB		D		1.A FE	585,500	99.9970	589,904	589,924	586,267		767			6.867	7.234	JAJO	8,215	28,667	02/10/2023	10/20/2030
06759F-AG-1	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB		D	4	2.C FE	11,937,500	98.7080	11,783,221	11,937,500	11,937,500					8.627	8.717	JAJO	208,841	958,854	10/12/2017	10/20/2030
06759M-AL-5	BABSON CLO LTD BABSN_16-1A ABS_ABS _16-1		D	4	1.E FE	6,800,000	99.8550	6,790,148	6,800,000	6,800,000					7.774	7.846	JAJO	102,783	488,504	07/25/2018	07/23/2030
06759M-AL-5	BABSON CLO LTD BABSN_16-1A ABS_ABS _16-1	0	D	4	1.E FE	3,200,000	99.8550	3,195,364	3,200,000	3,200,000					7.774	7.846	JAJO	48,369	229,884	07/25/2018	07/23/2030
06760G-AC-5	BABSON CLO LTD BABSN_18-1A MEZZANIN ABS_	0	D	4	1.E FE	3,760,000	97.8510	3,679,195	3,760,000	3,760,000					7.405	7.472	JAJO	59,557	253,708	02/23/2018	04/15/2031
06760G-AD-3	BABSON CLO LTD BABSN_18-1A MEZZANIN ABS_		D	4	2.C FE	12,000,000	93.8480	11,261,716	12,000,000	12,000,000					8.255	8.338	JAJO	211,891	912,839	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD BABSN_18-1A MEZZANIN ABS_		D	4	3.C FE	8,000,000	85.9120	6,872,950	8,000,000	8,000,000					11.155	11.305	JAJO	190,883	843,137	02/23/2018	04/15/2031
06760X-AJ-3	BABSON CLO LTD BABSN_18-4A MEZZANIN ABS_		D	4	2.C FE	5,500,000	97.7210	5,374,638	5,500,000	5,500,000					8.555	8.644	JAJO	100,646	435,068	10/26/2018	10/15/2030
07378W-AW-8	BEAN CREEK CLO LTD BCRK_15-1A ABS_ABS _1	0	D	4	2.C FE	1,650,000	97.2300	1,604,297	1,650,000	1,650,000					8.427	8.513	JAJO	28,197	129,187	04/06/2018	04/20/2031
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB		D		1.A FE	1,164,968	99.7730	1,173,112	1,175,785	1,166,040		1,072			6.605	7.087	JAJO	16,612	37,835	06/23/2023	10/15/2030
08179L-AA-9	BENEFIT STREET PARTNERS CLO LT SENIOR AB		D		1.A FE	665,403	99.7900	670,546	671,954	666,355		952			6.677	7.265	JAJO	9,098	21,929	06/08/2023	04/20/2031
08179L-AG-6	BENEFIT STREET PARTNERS CLO LT SENIOR AB		D	4	1.F FE	9,940,000	98.6980	9,810,606	9,940,000	9,940,000					7.427	7.494	JAJO	149,708	677,472	02/23/2018	04/20/2031
08179L-AG-6	BENEFIT STREET PARTNERS CLO LT SENIOR AB	0	D	4	1.F FE	4,560,000	98.6980	4,500,640	4,560,000	4,560,000					7.427	7.494	JAJO	68,679	310,792	02/23/2018	04/20/2031
08179L-AJ-0	BENEFIT STREET PARTNERS CLO LT MEZZANIN		D	4	2.C FE	3,500,000	96.7490	3,386,229	3,500,000	3,500,000					8.277	8.360	JAJO	58,747	268,710	02/23/2018	04/20/2031
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		D		1.A FE	219,628	99.9830	222,411	222,449	220,818		1,027			6.525	7.573	JAJO	3,105	13,031	11/17/2022	07/16/2029
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	0	D		1.A FE	471,816	99.9830	478,095	478,176	474,585		2,297			6.525	7.573	JAJO	6,674	28,010	11/04/2022	07/16/2029
08180F-BL-4	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	0	D		1.F FE	1,982,000	99.9400	1,998,793	2,000,000	1,982,347		347			7.827	8.118	JAJO	31,745		11/16/2023	01/20/2032
08180X-AW-2	BENEFIT STREET PARTNERS CLO LT SENIOR AB		D	4	2.C FE	5,850,000	93.5620	5,473,371	5,850,000	5,850,000					8.427	8.513	JAJO	99,970	458,026	01/25/2018	01/20/2031
08181B-AU-3	BENEFIT STREET PARTNERS CLO LT SENIOR AB		D	4	1.F FE	6,800,000	98.3480	6,687,687	6,800,000	6,800,000					7.627	7.698	JAJO	105,174	477,251	07/16/2018	07/20/2031
08181B-AU-3	BENEFIT STREET PARTNERS CLO LT SENIOR AB	0	D	4	1.F FE	3,200,000	98.3480	3,147,147	3,200,000	3,200,000					7.627	7.698	JAJO	49,494	224,589	07/16/2018	07/20/2031
08181B-AW-9	BENEFIT STREET PARTNERS CLO LT SENIOR AB		D	4	2.C FE	8,500,000	93.3510	7,934,840	8,500,000	8,500,000					8.627	8.718	JAJO	148,703	682,744	07/16/2018	07/21/2031
08181J-AA-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB	0	D		1.A FE	234,573	99.7010	240,238	240,958	236,879		1,927			6.767	7.938	JAJO	3,307	14,810	10/31/2022	04/20/2031
08181J-AD-4	BENEFIT STREET PARTNERS CLO LT MEZZANIN		D	4	1.F FE	9,600,000	99.9970	9,599,669	9,600,000	9,600,000					7.827	7.901	JAJO	152,374	693,233	04/19/2018	04/20/2031
08181J-AD-4	BENEFIT STREET PARTNERS CLO LT MEZZANIN	0	D	4	1.F FE	4,400,000	99.9970	4,399,848	4,400,000	4,400,000					7.827	7.901	JAJO	69,838	317,732	04/19/2018	04/20/2031
08181V-AU-9	BENEFIT STREET PARTNERS CLO LT MEZZANIN	0	D		1.F FE	990,500	99.3560	993,555	1,000,000	990,671		171			7.664	7.947	JAJO	16,180		11/16/2023	01/19/2032
08182B-AQ-1	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	0	D		1.F FE	873,450	99.5230	895,707	900,000	875,419		1,969			7.805	8.486	JAJO	15,026	34,420	05/22/2023	07/15/2032
08186E-AC-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	0	D		1.C FE	2,250,000	100.4310	2,259,693	2,250,000	2,250,000					8.478	8.555	JAJO	36,032	155,053	11/21/2022	01/25/2036
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK_16 SENIOR AB		D	4	1.F FE	6,451,925	97.6100	6,305,576	6,460,000	6,459,511		40			7.621	7.694	JAJO	91,628	457,667	04/12/2018	04/26/2031
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK_16 SENIOR AB	0	D	4	1.F FE	3,036,200	97.6100	2,967,330	3,040,000	3,039,770		19			7.621	7.694	JAJO	43,119	215,373	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD BLACK_16 MEZZANIN		D	4	2.C FE	9,500,000	93.4600	8,878,730	9,500,000	9,500,000					8.641	8.731	JAJO	152,781	771,286	04/12/2018	04/26/2031
09626Q-BE-6	BLUEMOUNTAIN CLO LTD BLUEM_14 ABS_ABS 1		D	4	1.F FE	6,800,000	98.4820	6,696,792	6,800,000	6,800,000					7.877	7.952	JAJO	108,621	494,487	09/06/2018	10/20/2030
09626Q-BG-1	BLUEMOUNTAIN CLO LTD BLUEM_14 ABS_ABS _1		D	4	2.C FE	9,000,000	92.8250	8,354,237	9,000,000	9,000,000					8.777	8.870	JAJO	160,188	736,593	09/06/2018	10/20/2030
09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM_13 SENIOR ABS		D	4	2.C FE	12,500,000	95.8200	11,977,555	12,500,000	12,500,000					8.574	8.662	JAJO	208,385	999,096	10/11/2017	10/22/2030
09628J-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_15 SENIOR ABS	0	D		1.A FE	873,281	99.8020	893,213	894,985	880,373		5,959			6.677	7.805	JAJO	12,118	54,193	11/08/2022	04/21/2031
09628N-AU-6	BLUEMOUNTAIN CLO LTD BLUEM_15 ABS_ABS _1		D	4	1.F FE	5,780,000	98.3440	5,684,281	5,780,000	5,780,000					7.577	7.647	JAJO	88,812	402,733	04/16/2018	04/20/2030
09628N-AW-2	BLUEMOUNTAIN CLO LTD BLUEM_15 ABS_ABS _1		D	4	2.C FE	10,000,000	97.1400	9,714,046	10,000,000	10,000,000					8.627	8.717	JAJO	174,945	803,228	04/16/2018	04/20/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM_16 SENIOR ABS		D	4	1.F FE	3,400,000	98.8660	3,361,438	3,400,000	3,400,000					7.841	7.916	FMAN	34,807	251,858	11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD BLUEM_16 MEZZANIN A		D	4	2.C FE	7,500,000	94.5070	7,088,036	7,500,000	7,500,000					8.741	8.834	FMAN	85,592	624,008	11/02/2018	11/15/2030
09629L-AJ-4	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS		D	4	2.C FE	4,000,000	96.0780	3,843,136	4,000,000	4,000,000					8.577	8.666	JAJO	69,572	319,264	10/17/2018	10/20/2031
09629P-AG-1	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS		D	4	1.F FE	6,800,000	98.9100	6,725,884	6,800,000	6,800,000					7.605	7.675	JAJO	110,617	472,584	06/19/2018	07/15/2031
09629P-AG-1	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS	0	D	4	1.F FE	3,200,000	98.9100	3,165,122	3,200,000	3,200,000					7.605	7.675	JAJO	52,055	222,393	06/19/2018	07/15/2031
09629P-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS		D	4	2.C FE	9,000,000	95.1170	8,560,534	9,000,000	9,000,000					8.505	8.593	JAJO	163,730	707,379	06/19/2018	07/15/2031
09629T-AJ-7	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS		D	4	1.F FE	6,800,000	97.8730	6,655,384	6,800,000	6,800,000					7.702	7.773	JAJO	91,649	487,254	07/18/2018	07/30/2030
09629T-AL-2	BLUEMOUNTAIN CLO LTD BLUEM_18 ABS_ABS _1		D	4	2.C FE	13,000,000	93.6350	12,172,498	13,000,000	13,000,000					8.702	8.793	JAJO	197,961	1,062,959	07/18/2018	07/30/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09631J-AG-1	BLUEMOUNTAIN CLO LTD BLUEM_22 ABS_ABS _3	0	D		1.F FE	1,366,875	98.8810	1,483,214	1,500,000	1,379,392		10,871			7.816	9.438	JAJO	23,773	108,648	11/04/2022	04/20/2035
10806J-AA-1	BRIDGE STREET CLO II LTD BRDGS ABS_ABS		D		1.A FE	1,502,550	99.9840	1,499,767	1,500,000	1,501,996		(285)			6.907	6.932	JAJO	21,010	94,326	11/03/2021	07/20/2034
10949W-AK-8	BRIGHTWOOD CAPITAL MM CLO BWCA MEZZANIN	0	D		1.C FE	4,999,836	93.8410	4,692,026	5,000,000	4,999,879		66			2.800	2.811	JAJO	29,167	140,000	10/20/2021	11/15/2030
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	0	D		2.A FE	6,453,777	90.9470	5,869,491	6,453,777	6,453,777					4.125	4.146	MJSD	8,134	266,218	03/20/2018	03/20/2033
124166-AL-3	BUTTERMILK PARK CLO LTD BMILK MEZZANIN A		D	4	2.C FE	7,250,000	93.6920	6,792,658	7,250,000	7,250,000					8.755	8.848	JAJO	135,771	588,160	08/27/2018	10/15/2031
12416P-AA-5	BUTTERMILK PARK CLO LTD BMILK SUB ABS_AB		D	4	3.C FE	4,500,000	92.2170	4,149,761	4,500,000	4,500,000					11.405	11.562	JAJO	109,778	485,640	08/27/2018	10/15/2031
12481K-AW-8	CBAM CLO MANAGEMENT CBAM_17-2A ABS_ABS _	0	D	4	1.F FE	4,000,000	99.3860	3,975,441	4,000,000	4,000,000					7.964	8.043	JAJO	67,255	293,021	06/01/2021	07/17/2034
12481K-AY-4	CBAM CLO MANAGEMENT CBAM_17-2A ABS_ABS _	0	D	4	2.C FE	4,000,000	94.1430	3,765,700	4,000,000	4,000,000					9.014	9.115	JAJO	76,122	335,604	06/01/2021	07/17/2034
12547D-AE-6	CIFC FUNDING LTD CIFC_21-4A MEZZANIN ABS	0	D		1.F FE	520,584	98.7040	537,937	545,000	522,711		2,127			7.505	8.514	JAJO	8,749	20,017	04/19/2023	07/15/2033
12548R-AD-6	CIFC FUNDING LTD CIFC_14-2RA SUB ABS_ABS		D	4	1.D FE	5,610,000	98.8540	5,545,718	5,610,000	5,610,000					7.560	7.629	JAJO	81,290	392,768	05/07/2018	04/24/2030
12548R-AD-6	CIFC FUNDING LTD CIFC_14-2RA SUB ABS_ABS	0	D	4	1.D FE	2,640,000	98.8540	2,609,750	2,640,000	2,640,000					7.560	7.629	JAJO	38,254	184,832	05/07/2018	04/24/2030
12549A-AS-9	CIFC FUNDING LTD CIFC_13-1A MEZZANIN ABS		D	4	2.C FE	6,750,000	99.2810	6,701,443	6,750,000	6,750,000					9.205	9.308	JAJO	132,904	578,309	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC_13-2A SUB ABS_ABS		D	4	2.C FE	9,925,000	97.2960	9,656,662	9,925,000	9,925,000					8.707	8.797	JAJO	180,028	805,576	09/27/2017	10/18/2030
12549B-AW-8	CIFC FUNDING LTD CIFC_13-2A SUB ABS_ABS	0	D	4	2.C FE	1,075,000	97.2960	1,045,936	1,075,000	1,075,000					8.707	8.797	JAJO	19,499	87,254	09/27/2017	10/18/2030
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	0	D		1.A FE	1,622,951	99.6980	1,650,222	1,655,228	1,633,777		8,417			6.528	7.751	JAJO	22,212	97,972	11/08/2022	04/19/2029
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	0	D		1.A FE	4,854,165	99.7930	4,917,862	4,928,087	4,869,458		9,760			6.684	7.385	JAJO	64,044	301,331	10/04/2022	04/23/2029
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	0	D		1.A FE	2,482,640	99.8020	2,526,174	2,531,175	2,491,184		6,671			6.610	7.368	JAJO	32,068	152,833	11/09/2022	10/24/2030
12551M-AG-4	CIFC FUNDING LTD CIFC_17-5A MEZZANIN ABS		D	4	2.C FE	15,000,000	98.4750	14,771,238	15,000,000	15,000,000					8.514	8.601	JAJO	269,624	1,182,474	10/13/2017	11/16/2030
12551Y-AE-3	CIFC FUNDING LTD CIFC_18-3A MEZZANIN ABS		D	4	1.E FE	3,400,000	99.1180	3,370,012	3,400,000	3,400,000					7.557	7.625	JAJO	53,526	236,323	06/15/2018	07/18/2031
12551Y-AE-3	CIFC FUNDING LTD CIFC_18-3A MEZZANIN ABS	0	D	4	1.E FE	1,600,000	99.1180	1,585,888	1,600,000	1,600,000					7.557	7.625	JAJO	25,189	111,211	06/15/2018	07/18/2031
12551Y-AG-8	CIFC FUNDING LTD CIFC_18-3A MEZZANIN ABS		D	4	2.C FE	5,500,000	98.7050	5,428,757	5,500,000	5,500,000					8.507	8.594	JAJO	97,472	435,262	06/15/2018	07/18/2031
12555Q-AU-0	CIFC_20-1A MEZZANIN ABS_ABS _20-1A 144A	0	D		1.F FE	2,592,675	98.7680	2,666,749	2,700,000	2,599,133		6,458			7.655	8.482	JAJO	44,210	101,214	06/06/2023	07/15/2036
12555X-AA-9	CIFC FUNDING LTD CIFC_19-6A ABS_ABS _19-	0	D		1.A FE	10,399,650	99.8660	10,485,911	10,500,000	10,422,077		21,406			6.985	7.305	JAJO	156,882	663,902	12/14/2022	01/18/2033
12555X-AA-9	CIFC FUNDING LTD CIFC_19-6A ABS_ABS _19-		D		1.A FE	1,986,500	99.8660	1,997,316	2,000,000	1,988,129		1,629			6.985	7.305	JAJO	29,882	68,199	06/30/2023	01/18/2033
12560E-AU-0	CIFC_20-3A MEZZANIN ABS_ABS _20-3A 144A	0	D		2.C FE	1,501,200	97.1720	1,554,746	1,600,000	1,512,918		8,234			8.777	9.989	JAJO	28,478	130,950	08/01/2022	10/20/2034
12563E-AC-7	CIFC FUNDING LTD CIFC_21-1A MEZZANIN ABS	0	D		1.C FE	243,750	99.3570	248,394	250,000	244,221		471			7.190	7.791	JAJO	3,395	8,877	06/14/2023	04/25/2033
12565E-AE-1	CIFC FUNDING LTD CIFC_21-5A ABS_ABS _21-	0	D		1.F FE	1,723,750	99.3430	1,738,508	1,750,000	1,724,151		401			7.705	8.073	JAJO	28,842		11/15/2023	07/17/2034
12569E-AJ-6	CIFC FUNDING LTD CIFC_22-7 ABS_ABS _22-7	0	D		1.F FE	3,000,000	100.5500	3,016,508	3,000,000	3,000,000					9.262	9.362	JAJO	54,028	238,834	10/14/2022	10/22/2035
13875M-AE-6	CANYON CLO 2021-3 LTD CANYC_21 ABS_ABS _	0	D		1.F FE	2,913,630	99.3500	2,980,486	3,000,000	2,914,937		1,307			7.705	8.349	JAJO	49,444		11/13/2023	07/17/2034
13876G-AN-8	CANYON CLO LTD CANYC_17-1R SENIOR ABS_AB	0	D		1.F FE	3,022,866	99.3100	3,058,754	3,080,000	3,024,430		1,564			7.655	8.209	JAJO	50,433		11/02/2023	07/15/2030
141312-AG-3	CARBONE CLO LTD CRBN_17-1A MEZZANIN ABS_		D	4	2.C FE	9,000,000	97.5720	8,781,516	9,000,000	9,000,000					8.277	8.360	JAJO	151,063	690,968	11/06/2017	01/20/2031
14307P-AJ-4	CGMS_18-17A MEZZANIN ABS_ABS _18-17A 144		D	4	1.E FE	4,080,000	98.9060	4,035,351	4,080,000	4,080,000					7.502	7.570	JAJO	52,711	284,102	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		D	4	2.C FE	7,200,000	98.3080	7,078,194	7,200,000	7,200,000					8.989	9.088	FMAN	86,297	618,197	07/25/2017	08/14/2030
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	0	D		1.A FE	648,761	99.7140	658,889	660,781	650,454		1,676			6.589	7.324	FMAN	5,805	40,656	11/08/2022	08/14/2030
14310G-AW-0	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS		D	4	2.C FE	8,500,000	93.3160	7,931,819	8,500,000	8,500,000					8.105	8.184	JAJO	147,362	633,703	11/13/2017	10/15/2030
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	0	D		1.A FE	1,623,232	99.8150	1,662,508	1,665,585	1,634,341		8,499			6.634	7.905	JAJO	23,328	99,553	11/07/2022	04/17/2031
14310M-AY-3	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	0	D		1.A FE	5,737,200	99.2600	5,955,580	6,000,000	5,796,171		51,614			6.794	8.039	JAJO	86,063	368,356	11/08/2022	04/17/2031
14311X-AA-0	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	0	D		1.A FE	9,971,158	99.8400	10,226,198	10,242,586	10,059,361		74,114			6.697	7.908	JAJO	139,104	622,286	11/07/2022	04/20/2031
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB		D	4	1.E FE	4,420,000	98.9390	4,373,118	4,420,000	4,420,000					7.527	7.596	JAJO	67,467	305,732	04/17/2018	04/21/2031
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	0	D	4	1.E FE	2,080,000	98.9390	2,057,938	2,080,000	2,080,000					7.527	7.596	JAJO	31,749	143,874	04/17/2018	04/21/2031
14311X-AG-7	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		D	4	2.C FE	9,000,000	97.1880	8,746,922	9,000,000	9,000,000					8.427	8.513	JAJO	153,801	704,656	04/17/2018	04/20/2031
14312E-AQ-6	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	0	D	4	1.C FE	9,500,000	96.5440	9,171,685	9,500,000	9,500,000					4.879	4.908	JAJO	99,139	463,505	11/28/2018	01/14/2032
14312E-AS-2	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		D	4	1.F FE	10,500,000	98.8880	10,383,232	10,500,000	10,500,000					7.855	7.930	JAJO	176,421	760,396	11/28/2018	01/14/2032
14314F-AJ-7	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		D	4	2.C FE	10,150,000	95.2520	9,668,110	10,150,000	10,150,000					9.177	9.278	JAJO	188,889	871,877	06/23/2017	07/20/2029
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		D	4	3.C FE	5,500,000	92.3160	5,077,373	5,500,000	5,500,000					11.805	11.973	JAJO	138,878	615,804	10/13/2017	01/15/2030
14315R-AE-1	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	0	D		1.B FE	13,838,825	99.5030	14,228,936	14,300,000	13,921,613		75,066			7.477	8.326	JAJO	216,825	981,883	11/18/2022	01/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14316Y-AJ-4	CARLYLE US CLO LTD CGMS_21-10 ABS_ABS _2	0	D		2.C FE	1,937,400	98.5070	1,970,145	2,000,000	1,945,670		5,250			8.977	9.629	JAJO	36,408	167,743	06/07/2022	10/20/2034
14318L-AG-6	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	0	D		2.C FE	2,472,500	100.8240	2,520,596	2,500,000	2,475,203		1,745			10.734	11.069	JAJO	57,396	270,428	08/05/2022	10/15/2035
14942Q-AJ-0	CATSKILL PARK CLO LTD CATSK_17 MEZZANIN		D	4	2.C FE	3,150,000	99.5090	3,134,523	3,150,000	3,150,000					9.377	9.484	JAJO	59,898	276,970	04/27/2017	04/20/2029
15032A-AN-7	CEDAR FUNDING V CLO LTD CEDF_1 SENIOR AB	0	D		1.A FE	1,228,125	99.7500	1,246,874	1,250,000	1,234,529		5,642			6.764	7.402	JAJO	17,851	76,361	11/22/2022	07/17/2031
15032F-AA-4	CEDAR FUNDING LTD CEDF_18-7A SENIOR ABS_	0	D		1.A FE	1,391,816	99.7860	1,411,425	1,414,448	1,396,909		3,931			6.677	7.340	JAJO	19,152	85,648	11/15/2022	01/21/2031
15033E-AA-6	CEDAR FUNDING LTD CEDF_18-9A SENIOR ABS_	0	D		1.A FE	966,169	99.9800	983,432	983,629	970,903		3,937			6.657	7.316	JAJO	13,279	59,361	11/15/2022	04/21/2031
15033L-AL-6	CEDAR FUNDING LTD CEDF_19-11A MEZZANIN A		D	4	1.G FE	3,230,000	100.0300	3,230,976	3,230,000	3,230,000					8.350	8.436	FMAN	24,722	258,894	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF_19-11A MEZZANIN A		D	4	2.C FE	11,500,000	97.5450	11,217,638	11,500,000	11,500,000					9.400	9.508	FMAN	99,090	1,044,186	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF_19-11A MEZZANIN A	0	D	4	2.C FE	1,250,000	97.5450	1,219,309	1,250,000	1,250,000					9.400	9.508	FMAN	10,771	113,498	04/26/2019	05/29/2032
15137E-BJ-1	CENT CLO LP CECLO_14-21A SUB ABS_ABS _14		D	4	2.C FE	8,822,700	95.7810	8,620,265	9,000,000	8,994,463		1,170			8.849	8.964	JAJO	146,010	750,181	07/12/2018	07/27/2030
15186A-AG-6	CENTERBRIDGE CREDIT FUNDING CB MEZZANIN	0	C		1.G FE	1,050,000	82.5160	866,417	1,050,000	1,050,000					3.850	3.866	JAJO	7,411	40,425	12/21/2021	01/25/2040
22616T-AE-6	CRESTLINE DENALI CLO XVII LLC SENIOR ABS		D	4	1.F FE	5,100,000	98.9060	5,044,216	5,100,000	5,100,000					8.005	8.083	JAJO	87,326	375,065	09/21/2018	10/15/2031
22616T-AE-6	CRESTLINE DENALI CLO XVII LLC SENIOR ABS	0	D	4	1.F FE	2,400,000	98.9060	2,373,749	2,400,000	2,400,000					8.005	8.083	JAJO	41,095	176,501	09/21/2018	10/15/2031
24824T-AU-4	DENALI CAPITAL CLO XII LTD DEN SENIOR AB		D	4	1.G FE	2,720,000	96.9420	2,636,835	2,720,000	2,720,000					7.455	7.523	JAJO	43,374	184,908	04/05/2018	04/15/2031
26243T-AF-6	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	2.B FE	8,100,000	98.6900	7,993,867	8,100,000	8,100,000					8.905	9.002	JAJO	154,287	670,156	07/24/2017	07/15/2030
26243T-AF-6	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	0	D	4	2.B FE	900,000	98.6900	888,207	900,000	900,000					8.905	9.002	JAJO	17,143	74,462	07/24/2017	07/15/2030
26243E-AD-3	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	2.C FE	18,000,000	92.7270	16,690,873	18,000,000	18,000,000					8.055	8.134	JAJO	310,136	1,334,536	11/28/2017	01/15/2031
26243E-AE-1	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	3.C FE	10,375,000	89.5380	9,289,557	10,375,000	10,375,000					10.955	11.100	JAJO	243,113	1,073,430	11/28/2017	01/15/2031
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	1.E FE	2,720,000	99.6500	2,710,482	2,720,000	2,720,000					7.741	7.814	FMAN	27,490	199,032	08/10/2018	08/15/2031
26245E-AN-9	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	0	D		1.B FE	2,024,375	99.3910	2,037,509	2,050,000	2,027,087		2,712			7.125	7.531	JAJO	31,243	71,355	06/21/2023	04/17/2028
26245R-AJ-9	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	2.C FE	5,000,000	96.2660	4,813,312	5,000,000	5,000,000					8.364	8.449	JAJO	88,291	387,020	06/01/2018	07/17/2031
26245T-AA-4	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	3.C FE	10,000,000	84.8810	8,488,097	10,000,000	10,000,000					11.014	11.160	JAJO	232,527	1,042,720	06/01/2018	07/17/2031
26245X-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D		1.C FE	1,320,000	99.4190	1,367,014	1,375,000	1,325,878		5,447			7.364	8.145	JAJO	21,377	92,489	12/01/2022	07/17/2034
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB	0	D		1.A FE	791,819	99.7870	803,551	805,267	794,434		2,116			6.675	7.421	JAJO	11,498	48,634	10/11/2022	04/15/2029
26249K-BB-6	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1		D		1.C FE	985,500	99.2810	992,815	1,000,000	986,907		1,407			7.105	7.528	JAJO	15,198	34,675	06/12/2023	04/16/2029
26251B-AN-6	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1		D		1.C FE	1,944,900	99.4410	1,988,828	2,000,000	1,959,159		13,279			7.291	8.232	FMAN	19,038	137,222	12/01/2022	08/15/2030
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	2.B FE	5,136,250	98.6990	5,069,447	5,136,250	5,136,250					8.791	8.885	FMAN	58,952	430,517	08/03/2017	08/15/2030
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	0	D	4	2.B FE	5,500,000	98.6990	5,428,466	5,500,000	5,500,000					8.791	8.885	FMAN	63,127	461,006	08/03/2017	08/15/2030
26251N-AD-2	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	1.E FE	3,400,000	99.6550	3,388,270	3,400,000	3,400,000					7.705	7.777	JAJO	56,036	240,047	07/16/2018	07/15/2031
26251N-AD-2	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	0	D	4	1.E FE	1,600,000	99.6550	1,594,480	1,600,000	1,600,000					7.705	7.777	JAJO	26,370	112,963	07/16/2018	07/15/2031
26251N-AE-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		D	4	2.C FE	4,500,000	98.0680	4,413,072	4,500,000	4,500,000					8.655	8.746	JAJO	83,309	360,934	07/16/2018	07/15/2031
26251N-AF-7	DRYDEN SENIOR LOAN FUND DRSLF SUB ABS_AB		D	4	3.C FE	3,000,000	91.6260	2,748,767	3,000,000	3,000,000					11.255	11.408	JAJO	72,223	319,489	07/16/2018	07/15/2031
26251Y-AC-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	0	D		1.A FE	964,000	99.9990	999,987	1,000,000	971,393		6,673			7.057	8.057	JAJO	14,701	64,437	11/21/2022	07/18/2030
26251Y-AC-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		D		1.A FE	964,000	99.9990	999,987	1,000,000	971,393		6,673			7.057	8.057	JAJO	14,701	64,437	11/21/2022	07/18/2030
26252A-AA-5	DRYDEN SENIOR LOAN FUND DRSLF SUB ABS_AB		D	4	3.C FE	5,000,000	92.0440	4,602,207	5,000,000	5,000,000					11.407	11.563	JAJO	118,819	542,707	08/28/2018	07/18/2030
26252N-AU-3	DRYDEN SENIOR LOAN FUND DRSLF SUB ABS_AB	0	D	4	2.C FE	1,000,000	94.6430	946,434	1,000,000	1,000,000					8.641	8.733	FMAN	11,282	82,187	04/29/2021	05/15/2032
28621Y-AC-9	AWPT_20-11A ABS_ABS _20-11 144A	0	D	4	1.C FE	1,600,000	98.8580	1,581,731	1,600,000	1,600,000					7.305	7.367	JAJO	25,001	106,293	02/21/2020	04/15/2033
28621Y-AC-9	AWPT_20-11A ABS_ABS _20-11 144A		D	4	1.C FE	3,400,000	98.8580	3,361,178	3,400,000	3,400,000					7.305	7.367	JAJO	53,127	225,873	02/21/2020	04/15/2033
28621Y-AE-5	AWPT_20-11A MEZZANIN ABS_ABS _20-11A 144	0	D	4	1.F FE	10,000,000	96.6500	9,665,000	10,000,000	10,000,000					7.855	7.927	JAJO	168,020	719,942	02/21/2020	04/15/2033
28623C-AG-6	ELEVATION CLO LTD AWPT_18-10A ABS_ABS _1		D	4	1.E FE	3,060,000	99.2590	3,037,338	3,060,000	3,060,000					8.027	8.105	JAJO	49,810	228,207	10/25/2018	10/20/2031
28623C-AG-6	ELEVATION CLO LTD AWPT_18-10A ABS_ABS _1	0	D	4	1.E FE	1,440,000	99.2590	1,429,336	1,440,000	1,440,000					8.027	8.105	JAJO	23,440	107,392	10/25/2018	10/20/2031
28623C-AJ-0	ELEVATION CLO LTD AWPT_18-10A ABS_ABS _1		D	4	2.C FE	8,100,000	94.7610	7,675,681	8,100,000	8,100,000					9.127	9.228	JAJO	149,918	694,415	10/25/2018	10/20/2031
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A	0	D		1.A FE	4,927,500	99.7500	4,987,500	5,000,000	4,936,966		9,139			6.717	7.187	JAJO	68,107	164,192	05/24/2023	10/20/2034
29003J-AC-8	ELMWOOD CLO 15 LTD ELM15_22-2A ABS_ABS _	0	D		1.A FE	6,774,989	99.5460	7,045,416	7,077,554	6,820,117		36,713			6.752	7.638	JAJO	92,919	437,729	10/07/2022	04/22/2035
29003M-AJ-6	ELM18_22-5A ABS_ABS _18-R 144A	0	D		1.A FE	6,000,000	99.8800	5,992,828	6,000,000	6,000,000					7.053	7.115	JAJO	89,336	108,714	07/31/2023	07/18/2033
31722P-AW-6	FILLMORE PARK CLO LTD FILPK_18 MEZZANIN		D	4	2.C FE	6,750,000	97.7160	6,595,797	6,750,000	6,750,000					8.555	8.644	JAJO	123,520	533,947	06/29/2018	07/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33882G-AE-8	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-	0	D		1.A FE	1,684,395	99.7700	1,714,465	1,718,420	1,693,982		8,910			6.621	7.896	FMAN	14,855	106,038	10/28/2022	05/15/2030
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A SENIOR ABS_A	0	D		1.A FE	15,350,493	99.9040	15,716,493	15,731,597	15,480,577		101,196			6.614	7.700	JAJO	219,673	918,016	08/08/2023	04/17/2031
33883H-AA-3	FLATIRON CLO LTD FLAT_18-1A MEZZANIN ABS		D	4	3.C FE	9,500,000	95.8560	9,106,297	9,500,000	9,500,000					10.814	10.955	JAJO	216,890	974,266	02/22/2018	04/17/2031
36319T-AN-6	GALAXY CLO LTD GALXY_17-23A SENIOR ABS_A	0	D		1.A FE	4,387,062	99.8260	4,457,021	4,464,799	4,404,485		12,107			6.530	7.355	JAJO	55,881	265,964	11/10/2022	04/24/2029
36319X-AE-7	GALAXY CLO LTD GALXY_18-25A ABS_ABS _18-		D	4	1.E FE	4,080,000	99.4690	4,058,340	4,080,000	4,080,000					7.640	7.710	JAJO	58,878	290,039	08/09/2018	10/15/2031
36319X-AE-7	GALAXY CLO LTD GALXY_18-25A ABS_ABS _18-	0	D	4	1.E FE	1,920,000	99.4690	1,909,807	1,920,000	1,920,000					7.640	7.710	JAJO	27,707	136,489	08/09/2018	10/15/2031
36319X-AG-2	GALAXY CLO LTD GALXY_18-25A SUB ABS_ABS		D	4	2.C FE	10,000,000	98.7500	9,875,000	10,000,000	10,000,000					8.740	8.832	JAJO	165,086	822,407	08/09/2018	10/25/2031
36320M-AS-7	GALAXY CLO LTD GALXY_20A MEZZANIN ABS_AB		D	4	2.B FE	9,522,000	98.0120	9,332,669	9,522,000	9,522,000					8.277	8.360	JAJO	159,825	731,044	02/23/2018	04/20/2031
36321B-AC-5	GALAXY CLO LTD GALXY_17-24A MEZZANIN ABS	0	D		1.E FE	5,669,291	98.4710	5,803,878	5,894,000	5,704,438		35,147			7.355	8.642	JAJO	92,728	212,007	05/02/2023	01/15/2031
36321J-AC-8	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	0	D		1.A FE	1,906,761	100.0430	1,947,104	1,946,270	1,919,983		11,600			6.755	7.630	JAJO	28,122	118,534	11/15/2022	07/15/2031
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	0	D		1.A FE	859,969	99.8750	874,729	875,822	865,288		4,641			6.955	7.745	JAJO	13,030	55,111	11/10/2022	07/15/2031
375415-AA-4	GILBERT PARK CLO LTD GILBT_17 SENIOR ABS	0	D		1.A FE	834,731	99.7760	847,695	849,599	840,194		4,468			6.845	7.745	JAJO	12,440	52,517	11/07/2022	10/15/2030
38090A-AG-3	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	0	D		1.C FE	4,750,000	100.0430	4,752,040	4,750,000	4,750,000					7.857	7.931	JAJO	10,367		11/15/2023	01/20/2034
38090A-AJ-7	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	0	D		1.F FE	5,000,000	99.9490	4,997,471	5,000,000	5,000,000					8.257	8.338	JAJO	11,468		11/15/2023	01/20/2034
38123H-AN-4	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	0	D		1.A FE	2,846,448	99.9980	2,880,055	2,880,116	2,855,138		7,352			6.762	7.417	JAJO	34,080	179,001	10/04/2022	10/29/2029
38136M-AQ-1	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		D	4	2.A FE	7,542,000	99.3810	7,495,324	7,542,000	7,542,000					8.327	8.411	JAJO	127,356	582,855	10/19/2017	11/28/2030
38136R-AN-7	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	0	D		2.C FE	2,000,000	100.6590	2,013,181	2,000,000	2,000,000					9.866	9.986	JAJO	40,011	186,433	06/14/2022	07/20/2035
38137M-AR-8	GOLDEN TREE LOAN OPPORTUNITIES SUB ABS_A		D	4	1.F FE	5,080,000	98.9010	5,024,169	5,080,000	5,080,000					7.624	7.694	JAJO	75,304	359,300	06/29/2018	07/21/2030
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES MEZZANIN A		D	4	2.C FE	5,250,000	98.8210	5,188,088	5,250,000	5,250,000					8.574	8.663	JAJO	87,522	422,168	06/29/2018	07/21/2030
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES MEZZANIN A		D	4	1.F FE	5,780,000	99.9970	5,779,806	5,780,000	5,780,000					7.777	7.851	JAJO	91,156	414,454	08/08/2018	07/21/2031
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES MEZZANIN A	0	D	4	1.F FE	2,720,000	99.9970	2,719,909	2,720,000	2,720,000					7.777	7.851	JAJO	42,897	195,037	08/08/2018	07/21/2031
38137R-AJ-5	GOLDENTREE LOAN OPPORTUNITIES SUB ABS_AB		D	4	3.C FE	2,500,000	98.7570	2,468,935	2,500,000	2,500,000					11.327	11.482	JAJO	57,424	269,245	08/08/2018	07/20/2031
38138B-AL-4	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		D	4	1.F FE	5,440,000	99.3240	5,403,211	5,440,000	5,440,000					7.577	7.647	JAJO	83,587	379,043	04/26/2018	04/20/2030
38138B-AL-4	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	0	D	4	1.F FE	2,560,000	99.3240	2,542,688	2,560,000	2,560,000					7.577	7.647	JAJO	39,335	178,373	04/26/2018	04/20/2030
38174Y-AC-9	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB	0	D		1.C FE	4,957,425	99.1830	4,909,558	4,950,000	4,954,875		(1,190)			7.654	7.693	FMAN	58,938	354,262	10/14/2021	11/05/2029
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD SUB ABS_A		D	4	2.C FE	10,500,000	91.6180	9,619,877	10,500,000	10,500,000					8.904	9.000	FMAN	145,437	884,172	02/23/2018	02/05/2031
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN		D	4	1.F FE	10,500,000	98.6920	10,362,689	10,500,000	10,500,000					8.477	8.564	JAJO	180,499	827,421	07/17/2018	07/20/2030
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	0	D	4	1.F FE	9,500,000	98.6920	9,375,767	9,500,000	9,500,000					8.477	8.564	JAJO	163,308	748,619	07/17/2018	07/20/2030
38175G-AE-3	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _	0	D	4	1.F FE	1,000,000	98.4910	984,909	1,000,000	1,000,000					7.477	7.545	JAJO	15,163	68,663	11/20/2017	01/20/2031
38175G-AG-8	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	0	D	4	2.C FE	700,000	96.9330	678,533	700,000	700,000					8.327	8.411	JAJO	11,820	54,097	11/20/2017	01/20/2031
38175N-AE-8	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	0	D	4	1.F FE	6,300,000	98.5680	6,209,766	6,300,000	6,300,000					8.254	8.337	FMAN	80,892	489,098	05/25/2018	05/05/2030
38176E-AS-6	GOLUB CAPITAL PARTNERS CLO 40B ABS_ABS	0	D		2.A FE	2,000,000	98.7070	1,974,145	2,000,000	2,000,000					8.840	8.936	JAJO	33,395	166,509	10/21/2021	01/26/2032
38178E-AG-0	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _	0	D		1.F FE	1,999,970	97.2730	1,945,468	2,000,000	1,999,974		(10)			8.540	8.629	JAJO	32,262	160,426	12/06/2021	07/25/2033
39055T-AU-2	GREAT LAKES CLO LTD GRTLK _15 MEZZANIN A	0	D	4	2.A FE	2,000,000	95.3420	1,906,849	2,000,000	2,000,000					9.555	9.664	JAJO	40,876	47,874	07/20/2023	01/16/2030
390578-AN-2	GREAT LAKES CLO LTD GRTLK _19 SENIOR ABS	0	D		1.C FE	4,996,500	99.3440	4,967,178	5,000,000	4,997,298		435			7.507	7.589	JAJO	80,279	342,277	10/12/2021	07/15/2031
39729R-AE-8	GREENWOOD PARK CLO LTD GRNPK_1 SUB ABS_A		D	4	2.C FE	10,000,000	95.5200	9,551,993	10,000,000	10,000,000					8.155	8.236	JAJO	174,437	750,588	01/29/2018	04/15/2031
39862E-AA-2	GRIPPEN PARK CLO LTD GRIPP_17 ABS_ABS _1	0	D		1.A FE	2,132,923	100.0300	2,171,573	2,170,914	2,140,987		4,714			6.937	7.711	JAJO	30,539	137,176	10/27/2022	01/22/2030
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP_17 MEZZANIN A		D	4	2.C FE	1,780,103	99.3510	1,788,317	1,800,000	1,790,987		2,966			8.977	9.219	JAJO	32,768	150,969	02/22/2017	01/20/2030
40170U-AC-7	GUGGENHEIM CORPORATE FUNDING L MEZZANIN	0	D		1.C FE	5,000,000	97.4220	4,871,118	5,000,000	5,000,000					7.624	7.693	JAJO	74,118	353,642	11/04/2021	01/23/2034
402562-AC-6	GULF STREAM MERIDIAN 1 LTD GSM SENIOR AB	0	D		1.C FE	4,320,900	100.0040	4,500,191	4,500,000	4,340,213		17,617			7.505	8.288	JAJO	72,240	308,190	11/22/2022	07/15/2034
402562-AE-2	GULF STREAM MERIDIAN 1 LTD GSM ABS_ABS _	0	D	4	1.F FE	9,000,000	99.6070	8,964,608	9,000,000	9,000,000					7.755	7.827	JAJO	149,293	639,129	04/29/2021	07/15/2034
402562-AG-7	GULF STREAM MERIDIAN 1 LTD GSM ABS_ABS _	0	D	4	2.C FE	5,000,000	97.7820	4,889,121	5,000,000	5,000,000					8.805	8.898	JAJO	94,170	408,155	04/29/2021	07/15/2034
402563-AJ-9	GULF STREAM MERIDIAN 1 LTD GSM MEZZANIN	0	D	4	2.C FE	2,000,000	99.5980	1,991,955	2,000,000	2,000,000					9.155	9.257	JAJO	39,165	170,340	01/27/2020	04/15/2033
40436K-AC-9	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	0	D		1.A FE	4,767,035	100.0110	4,878,800	4,878,260	4,785,138		10,948			6.654	7.633	FMAN	50,496	299,803	10/31/2022	02/05/2031
40437H-AG-6	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		D	4	1.F FE	6,800,000	98.9320	6,727,363	6,800,000	6,800,000					7.627	7.698	JAJO	105,174	477,251	06/15/2018	07/20/2030
40437H-AG-6	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN	0	D	4	1.F FE	3,200,000	98.9320	3,165,818	3,200,000	3,200,000					7.627	7.698	JAJO	49,494	224,589	06/15/2018	07/20/2030
40437H-AJ-0	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		D	4	2.C FE	7,200,000	95.8400	6,900,468	7,200,000	7,200,000					8.577	8.666	JAJO	125,230	574,675	06/15/2018	07/20/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44330D-AL-4	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		D	4	2.C FE	10,500,000	96.8230	10,166,375	10,500,000	10,500,000					8.577	8.666	JAJO	182,628	838,067	10/06/2017	10/20/2029
44331D-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	0	D	4	1.C FE	5,700,000	96.2390	5,485,615	5,700,000	5,700,000					4.830	4.859	JAJO	58,121	275,310	10/02/2018	10/15/2030
44331D-AL-3	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		D	4	1.F FE	6,800,000	99.0800	6,737,464	6,800,000	6,800,000					7.905	7.978	JAJO	114,981	493,211	10/02/2018	10/15/2030
44331D-AN-9	HPS5ARR_15 SUB ABS_ABS _5A-15 144A		D	4	2.C FE	10,000,000	95.2460	9,524,571	10,000,000	10,000,000					8.805	8.896	JAJO	188,339	816,310	10/02/2018	10/15/2030
449258-AC-6	ICG US CLO LTD ICG_18-1A SENIOR ABS_ABS	0	D	4	1.E FE	2,000,000	97.4620	1,949,247	2,000,000	2,000,000					7.444	7.511	JAJO	28,947	137,787	02/01/2018	04/21/2031
449258-AD-4	ICG US CLO LTD ICG_18-1A SENIOR ABS_ABS	0	D	4	2.C FE	1,550,000	92.9590	1,440,865	1,550,000	1,550,000					8.274	8.232	JAJO	24,936	119,900	02/01/2018	04/21/2031
449272-AJ-2	ICG CLO ABS_ABS 144A	0	D		1.F FE	3,000,000	99.0850	2,972,563	3,000,000	3,000,000					7.841	7.909	JAJO	42,473	219,231	10/21/2021	10/26/2034
449272-AL-7	ICG CLO ABS_ABS 144A	0	D		1.F FE	2,000,000	87.0390	1,740,787	2,000,000	2,000,000					3.749	3.763	JAJO	13,538	74,980	10/21/2021	10/26/2034
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT MEZZANIN A		D	4	1.F FE	1,500,000	98.4170	1,476,251	1,500,000	1,500,000					8.007	8.084	JAJO	25,021	111,104	04/06/2018	04/18/2030
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT MEZZANIN A	0	D	4	1.F FE	9,500,000	98.4170	9,349,587	9,500,000	9,500,000					8.007	8.084	JAJO	158,465	703,657	04/06/2018	04/18/2030
48206K-AG-1	JUNIPER VALLEY PARK CLO LTD JN MEZZANIN	0	D		1.F FE	1,100,000	100.1090	1,101,202	1,100,000	1,100,000					8.416	8.500	JAJO	18,772	33,871	05/05/2023	07/20/2036
48252K-AG-4	KKR FINANCIAL CLO LTD KKR_21 MEZZANIN AB	0	D	4	2.C FE	1,000,000	96.5740	965,735	1,000,000	1,000,000					8.255	8.159	JAJO	17,658	76,070	03/15/2018	04/15/2031
50184K-BL-1	LCM LTD PARTNERSHIP LCM_13A ABS_ABS _13-	0	D		1.A FE	1,094,332	99.9720	1,111,820	1,112,126	1,100,504		5,063			6.528	7.550	JAJO	14,924	65,826	11/01/2022	07/19/2027
50188G-AV-5	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS	0	D	4	1.F FE	3,440,000	96.0280	3,303,357	3,440,000	3,440,000					7.527	7.596	JAJO	52,508	237,945	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS		D	4	2.C FE	14,000,000	90.9500	12,733,046	14,000,000	14,000,000					8.477	8.564	JAJO	240,665	1,103,228	04/12/2018	04/20/2031
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A MEZZANIN ABS	0	D		1.A FE	653,950	99.9700	670,861	671,063	657,393		1,983			6.657	7.717	JAJO	9,059	40,498	10/31/2022	03/20/2030
50200W-AE-2	LCM LTD PARTNERSHIP LCM_28A MEZZANIN ABS		D	4	2.C FE	7,650,000	90.4240	6,917,423	7,650,000	7,650,000					8.627	8.717	JAJO	133,833	614,470	10/16/2018	10/20/2030
50204A-AG-1	LCM LTD LCM_32 MEZZANIN ABS_ABS 144A	0	D	4	1.F FE	3,448,875	99.1350	3,420,170	3,450,000	3,449,161		96			7.877	7.912	JAJO	55,109	250,879	04/29/2021	07/20/2034
55320R-AN-7	MP CLO VII LTD MP7_15-1A MEZZANIN ABS_AB	0	D	4	2.C FE	1,000,000	94.9780	949,782	1,000,000	1,000,000					8.607	8.696	JAJO	17,931	80,152	08/14/2018	10/18/2028
55791Q-AG-1	MADISON PARK FUNDING LTD MDPK ABS_ABS _6	0	D		1.F FE	17,500,000	100.2990	17,552,257	17,500,000	17,500,000					9.128	9.218	JAJO	301,738	1,273,049	11/28/2022	10/25/2035
55817G-AG-6	MDPK_23-63A MEZZANIN ABS_ABS _63 144A	0	D		1.F FE	2,812,025	100.5780	2,816,195	2,800,000	2,810,682		(1,343)			8.912	8.766	JAJO	48,521	111,310	06/06/2023	04/23/2035
55818K-AV-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	0	D		1.A FE	10,874,016	99.7500	11,051,280	11,078,977	10,915,453		27,953			6.540	7.392	JAJO	140,867	661,483	10/06/2022	07/23/2029
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	0	D		1.A FE	362,494	99.8750	369,354	369,817	364,388		1,348			6.608	7.626	JAJO	5,024	22,189	11/03/2022	04/19/2030
55818M-BC-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A	0	D		1.B FE	483,000	99.6140	498,072	500,000	486,780		3,201			7.158	8.148	JAJO	7,357	32,788	11/09/2022	04/19/2030
55819B-AQ-3	MADISON PARK FUNDING LTD MDPK MEZZANIN A		D	4	2.C FE	11,000,000	98.2150	10,803,691	11,000,000	11,000,000					8.624	8.714	JAJO	184,448	890,150	09/29/2017	10/21/2030
55819B-AW-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	0	D		1.A FE	7,584,102	99.7470	7,711,403	7,730,991	7,607,713		18,370			6.614	7.292	JAJO	99,418	467,216	11/03/2022	10/21/2030
55819E-AA-2	MADISON PARK FUNDING XXXI LTD MEZZANIN A		D	4	3.C FE	7,000,000	94.3790	6,606,564	7,000,000	7,000,000					11.274	11.427	JAJO	153,445	750,594	11/08/2018	01/23/2031
55819G-AS-8	MADISON PARK FUNDING LTD MDPK MEZZANIN A	0	D		1.F FE	1,539,925	99.6440	1,544,480	1,550,000	1,540,127		202			7.790	8.019	JAJO	22,807		11/09/2023	04/26/2032
55819J-AN-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	0	D		1.A FE	4,927,500	99.6930	4,984,630	5,000,000	4,936,328		8,828			6.684	7.130	JAJO	71,480	162,717	05/24/2023	10/15/2032
55819Q-BJ-5	MADISON PARK FUNDING LTD MDPK MDPK_19-RR	0	D		1.A Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.000	0.000	JAJO			12/22/2023	01/22/2037
55819Y-AA-8	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	0	D	4	1.A FE	12,284,798	100.0100	12,499,676	12,498,427	12,332,034		34,315			6.852	7.584	JAJO	149,860	788,157	10/27/2022	07/29/2030
55820R-AJ-1	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	0	D		1.A FE	26,937,159	99.4230	27,306,877	27,465,463	27,042,483		64,221			6.610	7.415	JAJO	342,913	1,665,640	11/02/2022	04/25/2029
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	0	D		1.A FE	21,823,668	99.9510	22,239,945	22,250,946	21,909,297		65,910			6.619	7.420	JAJO	270,016	1,291,569	12/27/2023	07/27/2031
55820T-AL-2	MADISON PARK FUNDING LTD MDPK SUB ABS_AB	0	D		1.C FE	3,487,875	99.3800	3,527,990	3,550,000	3,494,374		6,499			7.199	7.674	JAJO	46,854	126,432	05/01/2023	07/27/2031
55820Y-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	0	D		1.A FE	1,949,552	99.8260	1,969,378	1,972,812	1,956,518		6,653			6.707	7.292	JAJO	26,833	120,058	12/15/2022	04/22/2030
55820Y-AE-7	MADISON PARK FUNDING LTD MDPK MEZZANIN A	0	D	4	2.C FE	1,700,000	97.7500	1,661,755	1,700,000	1,700,000					8.277	8.360	JAJO	28,534	130,516	01/25/2018	04/20/2030
55821B-AA-4	MADISON PARK FUNDING LTD MDPK MEZZANIN A		D	4	3.C FE	8,000,000	96.2130	7,697,026	8,000,000	8,000,000					10.905	11.049	JAJO	186,605	822,915	06/01/2018	07/15/2030
55821C-AA-2	ATRIUM CDO CORP ATRM_9A SENIOR ABS_ABS _	0	D		1.A FE	7,366,789	99.3520	7,489,803	7,538,671	7,394,974		25,599			6.638	7.591	FMAN	47,263	473,112	10/25/2022	05/28/2030
55953H-AW-3	MAGNETITE CLO MAGNE_15-12A MEZZANIN ABS_		D	4	1.E FE	3,400,000	99.2480	3,374,439	3,400,000	3,400,000					7.655	7.723	JAJO	55,672	238,011	08/14/2018	10/15/2031
55953H-AW-3	MAGNETITE CLO MAGNE_15-12A MEZZANIN ABS_	0	D	4	1.E FE	1,600,000	99.2480	1,587,971	1,600,000	1,600,000					7.655	7.723	JAJO	26,199	112,005	08/14/2018	10/15/2031
55953H-AY-9	MAGNETITE CLO MAGNE_15-12A MEZZANIN ABS_		D	4	2.C FE	9,560,000	99.4460	9,507,052	9,560,000	9,560,000					8.655	8.746	JAJO	176,985	765,893	08/14/2018	10/15/2031
55954E-AW-9	MAGNETITE CLO MAGNE_16-17A MEZZANIN ABS_		D	4	2.C FE	10,000,000	99.4620	9,946,155	10,000,000	10,000,000					8.577	8.666	JAJO	173,931	798,159	06/21/2018	07/20/2031
55954G-AE-4	MAGNETITE CLO MAGNE_16-17A MEZZANIN ABS_		D	4	3.C FE	11,020,000	91.8720	10,124,298	11,020,000	11,020,000					11.227	11.380	JAJO	250,889	1,175,657	07/02/2018	07/20/2031
56577Q-AE-7	MARATHON CLO LTD MCLO_18-11A SENIOR ABS_	0	D	4	1.F FE	1,300,000	96.9420	1,260,249	1,300,000	1,300,000					7.477	7.545	JAJO	19,711	89,262	02/06/2018	04/21/2031
56606J-AG-2	MARBLE POINT CLO X LTD MP10_17 MEZZANIN	0	D		1.F FE	999,500	99.7420	997,416	1,000,000	999,624		33			8.005	8.094	JAJO	17,123	73,542	10/19/2021	10/15/2030
56846J-AC-2	SIGNAL PEAK CLO LLC SPEAK_18-6 SENIOR AB	0	D		1.C FE	2,910,930	99.9010	2,997,022	3,000,000	2,928,970		16,394			7.332	8.172	JAJO	38,491	204,924	11/22/2022	07/28/2031
59801M-AJ-7	MIDOCEAN CREDIT CLO VIII LLC M ABS_ABS_		D	4	2.C FE	9,000,000	94.2040	8,478,335	9,000,000	9,000,000					8.529	8.617	FMAN	89,551	732,746	01/17/2018	02/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59802U-AQ-2	MIDOCEAN CREDIT CLO MIDO_14-3A SUB ABS_A		D	4	1.G FE	10,000,000	98.3950	9,839,515	10,000,000	10,000,000					7.674	7.745	JAJO	149,208	712,380	06/14/2018	04/21/2031
59802U-AS-8	MIDOCEAN CREDIT CLO MIDO_14-3A SUB ABS_A		D	4	3.A FE	9,900,000	89.3360	8,933,643	10,000,000	9,947,896		12,940			8.934	9.217	JAJO	173,708	840,830	06/14/2018	04/21/2031
60162P-AJ-1	MILOS CLO LTD MILOS_17-1A MEZZANIN ABS_A	0	D		1.E FE	2,392,375	98.3790	2,459,473	2,500,000	2,405,036		12,661			7.577	8.722	JAJO	38,413	134,948	04/11/2023	10/21/2030
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	0	D		1.A FE	9,313,270	99.6860	9,449,392	9,479,155	9,341,699		22,247			6.575	7.247	JAJO	133,317	560,059	11/10/2022	10/15/2029
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	0	D		1.A FE	9,741,588	99.9060	9,912,580	9,921,909	9,780,944		30,033			6.704	7.531	JAJO	129,329	574,063	08/08/2023	04/22/2029
64130P-AJ-2	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		D	4	2.C FE	8,000,000	97.2700	7,781,590	8,000,000	8,000,000					8.527	8.615	JAJO	138,334	634,472	04/27/2018	04/20/2030
64130Q-AA-9	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		D	4	3.C FE	3,000,000	93.8390	2,815,174	3,000,000	3,000,000					11.277	11.430	JAJO	68,604	321,573	04/27/2018	04/20/2030
64130X-AC-0	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	0	D		1.C FE	10,606,310	99.5310	10,948,458	11,000,000	10,681,922		68,079			7.358	8.325	JAJO	166,382	743,649	11/16/2022	10/20/2031
64130X-AE-6	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		D	4	1.F FE	6,800,000	99.1460	6,741,923	6,800,000	6,800,000					7.808	7.882	JAJO	109,144	490,735	08/30/2018	10/20/2031
64130X-AE-6	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A	0	D	4	1.F FE	3,200,000	99.1460	3,172,669	3,200,000	3,200,000					7.808	7.882	JAJO	51,362	230,934	08/30/2018	10/20/2031
64131F-AA-2	NEUBERGER BERMAN CLO LTD NEUB SUB ABS_AB		D	4	3.C FE	10,000,000	95.5180	9,551,846	10,000,000	10,000,000					11.258	11.411	JAJO	231,423	1,071,461	08/30/2018	10/19/2031
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	0	D		1.A FE	944,072	99.6760	958,748	961,866	947,492		2,786			6.577	7.239	JAJO	13,179	57,299	11/09/2022	10/18/2030
64131W-AJ-6	NEUBERGER BERMAN CLO LTD NEUB SUB ABS_AB		D	4	2.C FE	8,500,000	97.6270	8,298,320	8,500,000	8,500,000					8.255	8.337	JAJO	150,089	646,594	01/24/2018	01/15/2030
64134V-AN-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _5	0	D		2.C FE	2,025,500	100.4960	2,009,919	2,000,000	2,024,645		(855)			10.312	10.203	JAJO	40,102	51,797	08/09/2023	07/23/2036
64135F-AE-0	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _5	0	D		1.C FE	3,000,000	100.8150	3,024,453	3,000,000	3,000,000					8.448	8.534	JAJO	48,579	206,068	11/10/2022	10/24/2035
64135F-AJ-9	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _5	0	D		1.F FE	4,000,000	100.6030	4,024,134	4,000,000	4,000,000					9.298	9.383	JAJO	71,144	303,940	11/10/2022	10/24/2035
67097Q-AJ-4	OCP CLO LTD OCP_17-14A MEZZANIN ABS_ABS		D	4	2.C FE	23,500,000	97.3450	22,876,014	23,500,000	23,500,000					8.229	8.311	FMAN	225,604	1,841,997	11/16/2017	11/20/2030
67098W-AU-5	OAK HILL CREDIT PARTNERS OAKC ABS_ABS _7	0	D		2.C FE	1,023,720	96.5990	1,101,229	1,140,000	1,036,628		9,257			8.497	10.388	JAJO	19,911	90,545	07/12/2022	02/24/2037
67106B-AT-4	OCP CLO LTD OCP_14-6A SENIOR ABS_ABS _14		D	4	2.C FE	15,950,000	97.8890	15,613,276	15,950,000	15,950,000					8.864	8.958	JAJO	298,485	1,313,964	09/25/2017	10/17/2030
67108W-BE-8	OZLM LTD OZLM_14-7RA ABS_ABS _7R-R 144A	0	D		1.A FE	1,085,483	99.7760	1,097,037	1,099,501	1,089,496		3,134			6.674	7.424	JAJO	15,493	66,164	11/15/2022	07/17/2029
67110D-AW-7	OCP CLO LTD OCP_16-11A SENIOR ABS_ABS _1		D	4	2.B FE	9,500,000	99.6910	9,470,634	9,500,000	9,500,000					9.291	9.395	JAJO	164,274	833,893	07/25/2017	10/26/2030
67110D-AW-7	OCP CLO LTD OCP_16-11A SENIOR ABS_ABS _1	0	D	4	2.B FE	5,500,000	99.6910	5,482,998	5,500,000	5,500,000					9.291	9.395	JAJO	95,106	482,780	07/25/2017	10/26/2030
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF_16 ABS_ABS _1		D	4	1.F FE	5,270,000	99.0080	5,217,736	5,270,000	5,270,000					7.627	7.698	JAJO	81,510	369,869	01/31/2020	01/20/2033
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF_16 ABS_ABS _1	0	D	4	1.F FE	2,480,000	99.0080	2,455,405	2,480,000	2,480,000					7.627	7.698	JAJO	38,358	174,056	01/31/2020	01/20/2033
67110U-AS-8	OHA LOAN FUNDING LTD OHALF_16 ABS_ABS _1	0	D		2.C FE	1,973,920	98.9380	1,978,762	2,000,000	1,975,405		1,485			8.677	9.077	JAJO	35,192	43,893	08/09/2023	01/20/2033
67113L-AL-0	OCP CLO LTD OCP_19-17A ABS_ABS _19-17A 1	0	D		1.A FE	3,851,200	99.5060	3,980,221	4,000,000	3,886,628		31,140			6.717	7.650	JAJO	54,486	243,830	11/07/2022	07/20/2032
67113L-AL-0	OCP CLO LTD OCP_19-17A ABS_ABS _19-17A 1		D		1.A FE	1,479,000	99.5060	1,492,583	1,500,000	1,481,732		2,732			6.717	7.650	JAJO	20,432	49,258	06/20/2023	07/20/2032
67115L-AA-2	OAK HILL CREDIT PARTNERS OAKC SENIOR ABS	0	D		1.A FE	2,254,000	99.8500	2,296,550	2,300,000	2,258,136		4,136			6.807	7.302	JAJO	32,615	76,784	05/23/2023	10/18/2034
67516C-AS-8	OCEAN TRAILS CLO OCTR_10-R ABS_ABS _10-R	0	D		1.F FE	4,600,000	100.0540	4,602,506	4,600,000	4,600,000					8.155	8.238	JAJO	80,241	345,271	10/28/2021	10/15/2034
675711-AG-0	OCTAGON INVESTMENT PARTNERS XX MEZZANIN		D	4	2.C FE	9,000,000	92.8860	8,359,733	9,000,000	9,000,000					8.427	8.513	JAJO	153,801	704,656	10/16/2017	01/20/2031
67576F-AA-7	OCTAGON INVESTMENT PARTNERS LT SENIOR AB	0	D		1.A FE	8,034,435	99.7990	8,222,594	8,239,170	8,108,164		62,169			6.615	7.721	JAJO	116,582	462,245	08/08/2023	04/16/2031
67578J-AC-3	OCTAGON INVESTMENT PARTNERS 51 ABS_ABS _	0	D		1.C FE	697,500	99.4400	745,801	750,000	703,648		4,956			7.377	8.698	JAJO	11,220	50,737	10/05/2022	07/20/2034
67579N-AA-7	OCTAGON INVESTMENT PARTNERS XX ABS_ABS _		D	4	3.C FE	6,500,000	86.5020	5,622,603	6,500,000	6,500,000					11.977	12.149	JAJO	157,869	742,873	10/16/2017	01/20/2031
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	0	D		1.A FE	3,292,304	99.7500	3,341,854	3,350,229	3,310,640		14,084			6.605	7.645	JAJO	47,333	198,959	11/04/2022	07/15/2029
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	0	D		1.A FE	24,537,396	99.7500	24,975,034	25,037,628	24,626,664		64,917			6.628	7.388	JAJO	341,140	1,481,246	08/08/2023	07/19/2030
67590Q-BK-2	OCT21_14-1A ABS_ABS _14-1A 144A	0	D		1.A FE	7,080,550	99.7360	7,280,713	7,300,000	7,151,925		59,289			6.639	7.699	FMAN	64,622	452,851	11/09/2022	02/14/2031
67590Q-BK-2	OCT21_14-1A ABS_ABS _14-1A 144A		D		1.A FE	778,800	99.7360	797,886	800,000	785,386		5,858			6.639	7.699	FMAN	7,082	49,627	11/09/2022	02/14/2031
67590Q-BL-0	OCT21_14-1A SUB ABS_ABS _14-1AR 144A		D		1.A FE	730,688	98.6160	739,617	750,000	733,549		2,861			6.839	7.522	FMAN	6,839	36,835	02/10/2023	02/14/2031
67590Y-AU-4	OCTAGON INVESTMENT PARTNERS XX SUB ABS_A		D	4	2.C FE	6,250,000	92.8890	5,805,558	6,250,000	6,250,000					8.505	8.593	JAJO	113,702	491,236	06/01/2018	07/15/2030
67591J-AQ-5	OCTAGON INVESTMENT PARTNERS XI ABS_ABS _		D	4	1.F FE	9,260,000	97.5050	9,029,001	9,260,000	9,260,000					7.610	7.680	JAJO	135,066	653,007	02/14/2020	01/24/2033
67591J-AQ-5	OCTAGON INVESTMENT PARTNERS XI ABS_ABS _	0	D	4	1.F FE	4,240,000	97.5050	4,134,229	4,240,000	4,240,000					7.610	7.680	JAJO	61,845	299,001	02/14/2020	01/24/2033
67591Q-AA-4	OCTAGON INVESTMENT PARTNERS 36 SUB ABS_A		D	4	3.C FE	9,953,512	92.3510	9,235,081	10,000,000	10,027,740		(6,801)			11.085	11.132	JAJO	237,106	1,046,844	03/07/2018	04/15/2031
67591U-AJ-6	OCTAGON INVESTMENT PARTNERS 36 MEZZANIN		D	4	1.E FE	7,187,500	97.8570	7,033,465	7,187,500	7,187,500					7.355	7.421	JAJO	113,078	481,346	03/07/2018	04/15/2031
67591U-AL-1	OCTAGON INVESTMENT PARTNERS 36 MEZZANIN		D	4	2.C FE	14,500,000	93.6220	13,575,122	14,500,000	14,500,000					8.255	8.338	JAJO	256,035	1,103,014	03/07/2018	04/15/2031
67706H-BE-7	OHA LOAN FUNDING LTD OHALF_13 MEZZANIN A		D	4	2.C FE	10,000,000	98.8370	9,883,749	10,000,000	10,000,000					8.724	8.815	JAJO	169,624	814,444	08/07/2018	07/23/2031
67706X-AL-7	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A		D	4	2.C FE	10,575,000	99.0600	10,475,562	10,575,000	10,575,000					8.374	8.458	JAJO	172,181	828,807	10/18/2017	01/21/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
691204-AE-1	OWL ROCK CLO LTD OR_20-3A SENIOR ABS_ABS	0..	D	4	1.C FE	2,006,000	99.7590	1,995,179	2,000,000	2,003,595		(1,470)			8.127	8.140	JAJO	32,961	150,507	06/15/2021	04/20/2032
69355D-AE-7	PPM CLO LTD PPMC_18-1A MEZZANIN ABS_ABS		D	4	1.E FE	4,760,000	98.5580	4,691,373	4,760,000	4,760,000					7.805	7.879	JAJO	79,468	340,435	07/02/2018	07/15/2031
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS		D		1.A FE	3,218,659	100.0460	3,246,113	3,244,616	3,222,959		4,300			6.794	7.292	JAJO	46,540	107,962	05/24/2023	01/17/2031
69689A-BQ-2	PALMER SQUARE CLO LTD PLMRS_15 ABS_ABS	0..	D		2.C FE	2,919,630	97.9820	2,939,467	3,000,000	2,923,062		3,432			8.479	9.104	FMAN	28,968	127,505	08/03/2023	05/22/2034
69700X-AA-3	PALMER SQUARE CLO PLMRS_22-4 ABS_ABS	0..	D		1.A FE	14,300,000	100.4330	14,361,868	14,300,000	14,300,000					7.566	7.632	JAJO	219,388	939,133	10/13/2022	10/20/2035
69701N-AE-6	PALMER SQUARE LOAN FUNDING LTD SENIOR AB	0..	D		1.F FE	968,500	98.1000	980,998	1,000,000	970,914		2,414			7.594	8.248	JAJO	16,242	54,288	04/03/2023	10/15/2030
69701X-AA-2	PALMER SQUARE CLO LTD PLMRS_21 ABS_ABS	0..	D		1.A FE	490,350	99.5800	497,900	500,000	491,255		905			6.805	7.314	JAJO	7,278	16,595	06/01/2023	07/17/2034
69916K-AE-3	PARALLEL LTD PARL_21-2A ABS_ABS _21-2 14	0..	D		1.F FE	3,000,000	98.7390	2,962,163	3,000,000	3,000,000					7.977	8.000	JAJO	48,529	221,198	10/26/2021	10/20/2034
69916K-AG-8	PARALLEL LTD PARL_21-2A ABS_ABS _21-2 14	0..	D		2.C FE	4,000,000	91.1360	3,645,443	4,000,000	4,000,000					9.077	9.122	JAJO	73,628	339,541	10/26/2021	10/20/2034
74042E-AA-2	PREFERRED TERM SECS XVII SENIOR ABS_ABS	0..	D	4	1.B FE	4,028,119	89.5000	3,918,659	4,378,390	4,276,211		223,073			6.039	6.623	MJSD	4,407	251,123	04/01/2022	06/23/2035
74042H-AA-5	PREFERRED TERM SECURITIES XIX SENIOR ABS	0..	D	4	1.A FE	677,007	90.3000	677,851	750,666	689,840		6,913			5.983	8.148	MJSD	1,248	42,362	05/26/2021	12/22/2035
74971C-AE-3	RR LTD RRAM_21-16A MEZZANIN ABS_ABS _21-	0..	D	4	1.F FE	5,000,000	98.8640	4,943,223	5,000,000	5,000,000					7.605	7.675	JAJO	81,336	347,488	04/30/2021	07/15/2036
74971C-AG-8	RR LTD RRAM_21-16A MEZZANIN ABS_ABS _21-	0..	D	4	2.C FE	4,000,000	97.0260	3,881,044	4,000,000	4,000,000					8.655	8.746	JAJO	74,052	320,457	04/30/2021	07/15/2036
74988L-AG-9	ALM LOAN FUNDING XIV ALM_14-14 SENIOR AB	0..	D	4	2.C FE	1,000,000	97.0040	970,040	1,000,000	1,000,000					8.155	8.048	JAJO	17,444	75,059	01/18/2018	01/15/2030
75884B-AC-2	REGATTA X FUNDING LTD RGT10_17 MEZZANIN	0..	D		1.B FE	244,188	99.4030	248,508	250,000	244,941		754			7.114	7.927	JAJO	3,755	8,725	06/20/2023	01/17/2031
75887X-AJ-6	REGATTA XI FUNDING LTD REG11_1 MEZZANIN		D	4	2.C FE	6,500,000	97.4710	6,335,592	6,500,000	6,500,000					8.514	8.602	JAJO	116,837	512,405	05/15/2018	07/17/2031
75888F-AG-0	REGATTA XIII FUNDING REG13_18 MEZZANIN A		D	4	1.F FE	8,240,000	99.4770	8,196,888	8,240,000	8,240,000					7.755	7.851	JAJO	136,686	585,158	07/02/2018	07/15/2031
75888F-AG-0	REGATTA XIII FUNDING REG13_18 MEZZANIN A	0..	D	4	1.F FE	593,628	99.4770	596,861	600,000	593,838		210			7.755	7.851	JAJO	9,953		11/09/2023	07/15/2031
75888F-AJ-4	REGATTA XIII FUNDING REG13_18 MEZZANIN A		D	4	2.C FE	14,000,000	98.4640	13,784,891	14,000,000	14,000,000					8.755	8.848	JAJO	262,178	1,135,757	07/02/2018	07/15/2031
75888R-AG-4	REGATTA XV FUNDING LTD REG15_1 MEZZANIN		D	4	1.F FE	3,400,000	99.6330	3,387,535	3,400,000	3,400,000					7.990	8.067	JAJO	51,312	253,764	09/20/2018	10/27/2031
75888R-AJ-8	REGATTA XV FUNDING LTD REG15_1 MEZZANIN		D	4	2.C FE	9,000,000	99.2350	8,931,155	9,000,000	9,000,000					8.940	9.036	JAJO	151,977	758,417	09/20/2018	10/25/2031
75888R-AJ-8	REGATTA XV FUNDING LTD REG15_1 MEZZANIN	0..	D	4	2.C FE	1,000,000	99.2350	992,351	1,000,000	1,000,000					8.940	9.036	JAJO	16,886	84,269	09/20/2018	10/25/2031
77341X-AE-3	ROCKFORD TOWER CLO ROCKT_22-3 MEZZANIN A	0..	D		1.F FE	6,750,496	100.4970	6,776,495	6,743,000	6,750,238		(258)			9.466	9.546	JAJO	129,429	445,951	08/08/2023	01/22/2035
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A SENIOR ABS_ABS	0..	D		1.A FE	4,098,650	99.7500	4,208,558	4,219,106	4,120,723		14,033			6.707	7.815	JAJO	57,385	256,759	10/31/2022	04/21/2031
77879R-AB-2	ROTOR ENGINES SECURITIZATION L ABS_ABS		D	4	5.A FE	1,523,540	67.7360	1,654,432	2,442,470	1,523,540					5.750	27.074	MON	6,242	140,442	10/01/2020	06/15/2046
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI SENIOR AB	0..	D	4	3.B FE	246,814	90.4690	223,396	246,929	249,691		1,239			4.250	4.513	MON	466	10,495	03/14/2018	03/15/2040
81124L-AG-9	SCULPTOR CLO LTD SCUL_28A MEZZANIN ABS_	0..	D		1.F FE	1,700,000	100.0110	1,700,191	1,700,000	1,700,000					8.077	8.155	JAJO	27,082	127,069	11/18/2021	01/20/2035
81881C-AG-2	SHACKLETON CLO LTD SHACK_18-12 MEZZANIN		D	4	2.C FE	10,000,000	97.0490	9,704,885	10,000,000	10,000,000					8.827	3.306	JAJO	179,001	823,506	06/15/2018	07/20/2031
81881J-AG-7	SHACKLETON CLO LTD SHACK_14-5R ABS_ABS		D	4	1.F FE	6,800,000	98.1650	6,675,214	6,800,000	6,800,000					7.792	7.866	FMAN	80,948	498,530	05/02/2018	05/07/2031
81881J-AJ-1	SHACKLETON CLO LTD SHACK_14-5R MEZZANIN		D	4	2.C FE	7,425,000	97.0450	7,205,628	7,425,000	7,425,000					8.792	8.886	FMAN	99,732	619,633	05/02/2018	05/07/2031
81883A-AE-9	SHACKLETON CLO LTD SHACK_15-7R MEZZANIN		D	4	1.E FE	6,120,000	99.8530	6,111,004	6,120,000	6,120,000					8.005	8.083	JAJO	104,792	450,078	07/12/2018	07/15/2031
81883A-AG-4	SHACKLETON CLO LTD SHACK_15-7R MEZZANIN		D	4	2.C FE	8,955,000	96.5000	8,685,000	9,000,000	9,086,532		(18,973)			8.985	8.834	JAJO	172,970	751,059	07/12/2018	07/15/2031
83607E-AE-2	SOUND POINT CLO LTD SNDPT_14-1 ABS_ABS		D	4	1.E FE	6,800,000	98.3820	6,689,993	6,800,000	6,800,000					7.757	7.829	JAJO	109,886	486,434	07/12/2018	07/18/2031
83608G-AU-0	SOUND POINT CLO LTD SNDPT_13-1 ABS_ABS		D	4	2.C FE	7,500,000	87.5940	6,569,551	7,500,000	7,500,000					8.341	8.425	JAJO	116,429	586,097	01/22/2018	01/26/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT_13-3 MEZZANIN	0..	D	4	1.F FE	1,060,000	98.5610	1,044,748	1,060,000	1,060,000					7.907	7.982	JAJO	17,461	77,439	04/19/2018	04/18/2031
83609Y-AJ-5	SOUND POINT CLO LTD SNDPT_13-3 ABS_ABS		D	4	2.C FE	13,000,000	84.6430	11,003,621	13,000,000	13,000,000					8.907	9.002	JAJO	241,222	1,081,524	04/19/2018	04/18/2031
83610J-AJ-5	SOUND POINT CLO LTD SNDPT_18-1 MEZZANIN		D	4	2.C FE	8,000,000	86.5920	6,927,397	8,000,000	8,000,000					8.305	8.389	JAJO	142,116	612,604	03/27/2018	04/15/2031
86217R-AJ-7	STORM KING PARK CLO LTD STKPK ABS_ABS 1	0..	D		2.C FE	1,600,000	100.8840	1,614,150	1,600,000	1,600,000					10.644	10.766	JAJO	36,426	169,843	08/12/2022	10/15/2035
87154E-BE-9	SYMPHONY CLO LTD SYMP_14-15A ABS_ABS _14	0..	D		1.A FE	8,340,280	99.7670	8,580,002	8,600,000	8,421,200		70,462			6.744	7.831	JAJO	122,449	523,617	11/03/2022	01/17/2032
87165U-AN-1	SYMPHONY CLO LTD SYMP_16-17A SENIOR ABS_	0..	D		1.A FE	253,716	99.9880	255,807	255,837	254,543		513			6.535	7.261	JAJO	3,576	15,012	12/15/2022	04/17/2028
87165Y-AG-8	SYMPHONY CLO LTD SYMP_18-19A SENIOR ABS_		D	4	1.E FE	9,940,000	98.3970	9,780,658	9,940,000	9,940,000					7.405	7.472	JAJO	157,445	670,706	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONY CLO LTD SYMP_18-19A MEZZANIN AB		D	4	2.C FE	4,487,179	93.4320	4,192,450	4,487,179	4,487,179					8.205	8.287	JAJO	78,753	339,071	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONY CLO LTD SYMP_18-19A ABS_ABS _01		D	4	3.C FE	9,500,000	82.9120	7,876,641	9,500,000	9,500,000					10.855	10.997	JAJO	220,577	972,409	02/22/2018	04/16/2031
87169N-AG-8	SYMPHONY CLO LTD SYMP_23-38A ABS_ABS _38	0..	D		1.F FE	249,375	99.6020	249,004	250,000	249,386		11			8.298	8.439	JAJO	3,976		11/15/2023	04/24/2036
87244C-AQ-9	TIAA CHURCHILL MIDDLE MARKET C MEZZANIN	0..	D	4	2.C FE	1,500,000	95.8140	1,437,203	1,500,000	1,500,000					9.577	9.688	JAJO	29,131	134,932	10/05/2018	10/20/2030
88238C-AD-4	TEXAS DEBT CAPITAL CLO LTD TCI ABS_ABS	0..	D		2.C FE	2,500,000	100.8570	2,521,436	2,500,000	2,500,000					10.516	10.635	JAJO	53,309	132,290	03/01/2023	04/21/2036
88432D-BJ-2	WIND RIVER CLO LTD WINDR_14-3A SUB ABS_A		D	4	1.F FE	6,800,000	99.0640	6,736,385	6,800,000	6,800,000					7.974	8.050	JAJO	105,428	502,255	09/21/2018	10/22/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
886313-AG-0	TIAA CHURCHILL MIDDLE MARKET C SUB ABS_A	0	D	4	3.C FE	985,000	91.5720	915,720	1,000,000	989,831		1,890			13.647	14.231	JAJO	27,674	131,220	10/05/2018	10/20/2030
89531M-AC-6	TRESTLES CLO LTD TREST_18-2A ABS_ABS _18		D		1.B FE	963,950	99.6420	996,416	1,000,000	970,980		6,696			7.310	8.329	JAJO	13,807	67,742	12/12/2022	07/25/2031
89532U-AA-1	TRESTLES CLO LTD TREST_21-5 ABS_ABS _5 1	0	D		1.A FE	1,199,780	99.8000	1,252,495	1,255,000	1,208,364		7,471			6.847	7.830	JAJO	17,426	78,156	11/04/2022	10/20/2034
89625B-AC-7	TRIMARAN CAVU LTD CAVU_22-2 ABS_ABS _22-	0	D		1.C FE	5,000,000	100.9260	5,046,313	5,000,000	5,000,000					8.816	8.909	JAJO	89,383	357,496	11/14/2022	01/20/2036
89625B-AG-8	TRIMARAN CAVU LTD CAVU_22-2 ABS_ABS _22-	0	D		1.F FE	5,000,000	100.7940	5,039,683	5,000,000	5,000,000					9.716	9.829	JAJO	98,508	396,121	11/14/2022	01/20/2036
89642R-AG-2	TRINITAS CLO LTD TRNTS_18-8A MEZZANIN AB	0	D	4	2.C FE	2,250,000	96.4610	2,170,370	2,250,000	2,250,000					8.777	8.871	JAJO	40,047	184,148	06/12/2018	07/21/2031
915328-BA-5	UPLAND CLO LTD UPLND_16-1A MEZZANIN ABS_		D	4	2.C FE	10,000,000	95.9500	9,594,964	10,000,000	10,000,000					8.577	8.666	JAJO	173,931	798,159	04/25/2018	04/20/2031
92013A-AN-9	VALLEY STREAM PARK CLO LTD VYS ABS_ABS _	0	C		1.F FE	14,575,000	100.0950	14,588,785	14,575,000	14,575,000					8.066	7.925	JAJO	238,384		09/08/2023	10/20/2034
92325Q-AN-7	VENTURE CDO LTD VENTR_18-32A MEZZANIN AB		D	4	2.A FE	9,500,000	89.6630	8,518,000	9,500,000	9,500,000					8.657	8.747	JAJO	171,330	766,264	06/15/2018	07/18/2031
92330Y-AL-7	VENTURE CDO LTD VENTR_18-33A MEZZANIN AB		D	4	2.A FE	9,900,000	90.3680	9,036,817	10,000,000	10,069,978		(16,343)			8.815	8.677	JAJO	188,553	817,321	07/19/2018	07/15/2031
92331M-AC-2	VENTURE CDO LTD VENTR_17-26A ABS_ABS _26	0	D		1.D FE	982,358	100.0110	1,000,109	1,000,000	984,712		2,354			8.277	9.014	JAJO	16,785	40,768	07/10/2023	01/22/2029
92331N-AJ-5	VENTURE CDO LTD VENTR_17-30A MEZZANIN AB		D	4	2.B FE	9,750,000	90.2410	8,798,462	9,750,000	9,750,000					8.655	8.746	JAJO	180,503	781,115	10/31/2017	01/15/2031
92331V-AG-3	VENTURE CDO LTD VENTR_18-31A MEZZANIN AB		D	4	1.D FE	2,720,000	97.1200	2,641,673	2,720,000	2,720,000					7.627	7.698	JAJO	42,070	190,900	02/23/2018	04/20/2031
92331V-AL-2	VENTURE CDO LTD VENTR_18-31A MEZZANIN AB	0	D	4	1.D FE	4,200,000	91.9000	3,859,818	4,200,000	4,200,000					4.703	4.730	JAJO	38,957	197,526	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR_18-35A MEZZANIN AB		D	4	1.C FE	6,120,000	98.6460	6,037,151	6,120,000	6,120,000					7.974	8.050	JAJO	94,885	452,030	10/17/2018	10/22/2031
92331X-AN-4	VENTURE CDO LTD VENTR_18-35A ABS_ABS _18		D	4	2.A FE	9,000,000	90.4980	8,144,821	9,000,000	9,000,000					9.174	9.275	JAJO	160,537	773,949	10/17/2018	10/22/2031
92557U-BA-4	VIBRANT CLO LTD VIBR_15-3A MEZZANIN ABS_		D	4	1.F FE	6,800,000	98.9040	6,725,444	6,800,000	6,800,000					8.027	8.105	JAJO	110,689	504,829	10/02/2018	10/20/2031
92558K-AE-8	VIBRANT CLO LTD VIBR_18-10A ABS_ABS _18-		D	4	1.F FE	6,800,000	98.3740	6,689,416	6,800,000	6,800,000					7.877	7.952	JAJO	108,621	495,512	08/30/2018	10/20/2031
92558K-AG-3	VIBRANT CLO LTD VIBR_18-10A MEZZANIN ABS		D	4	2.C FE	9,000,000	92.5380	8,328,454	9,000,000	9,000,000					8.927	9.024	JAJO	162,926	751,637	08/30/2018	10/20/2031
92558K-AJ-7	VIBRANT CLO LTD VIBR_18-10A SUB ABS_ABS	0	D	4	1.F FE	2,500,000	93.1220	2,328,053	2,500,000	2,500,000					5.120	5.152	JAJO	25,244	128,000	08/30/2018	10/20/2031
92558V-AE-4	VIBRANT CLO LTD VIBR_18-9 MEZZANIN ABS_A		D	4	1.F FE	6,800,000	98.5800	6,703,462	6,800,000	6,800,000					7.927	8.003	JAJO	109,310	498,959	07/03/2018	07/20/2031
92912V-AY-1	VOYA CLO LTD VOYA_14-2A SENIOR ABS_ABS _		D		1.A FE	467,401	99.7890	474,048	475,049	468,908		1,241			6.684	7.409	JAJO	6,704	28,646	11/22/2022	04/17/2030
92912V-AY-1	VOYA CLO LTD VOYA_14-2A SENIOR ABS_ABS _	0	D		1.A FE	311,601	99.7890	316,032	316,699	312,605		827			6.684	7.409	JAJO	4,469	19,098	11/22/2022	04/17/2030
92915C-AW-4	VOYA CLO LTD VOYA_16-1A ABS_ABS _16-1A 1	0	D	4	2.C FE	1,000,000	92.9210	929,210	1,000,000	1,000,000					8.327	8.294	JAJO	16,886	77,619	01/23/2018	01/20/2031
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1		D		1.A FE	1,669,929	99.7680	1,684,558	1,688,467	1,675,675		4,539			6.635	7.322	JAJO	23,964	88,050	02/15/2023	06/07/2030
92916M-AD-3	VOYA CLO LTD VOYA_17-1A ABS_ABS _17-1 14	0	D		2.C FE	990,678	96.3140	963,144	1,000,000	993,224		254			8.994	9.283	JAJO	18,988	83,698	09/23/2021	04/17/2030
92916Q-AA-0	VOYA CLO LTD VOYA_17-4A SENIOR ABS_ABS _		D		1.A FE	1,535,404	99.9540	1,565,621	1,566,339	1,545,065		6,766			6.785	7.890	JAJO	22,733	95,870	10/13/2022	10/15/2030
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		D		1.A FE	1,190,233	99.7640	1,195,192	1,198,020	1,192,235		2,003			6.610	6.974	JAJO	14,958	56,884	02/08/2023	04/25/2031
92916W-AJ-8	ING INVESTMENT MANAGEMENT CLO MEZZANIN A		D	4	2.C FE	9,000,000	91.8420	8,265,748	9,000,000	9,000,000					8.390	8.475	JAJO	142,634	711,461	03/15/2018	04/25/2031
92916X-AN-7	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB		D	4	1.F FE	6,800,000	98.3040	6,684,656	6,800,000	6,800,000					7.907	7.982	JAJO	112,011	498,046	08/30/2018	10/18/2031
92916X-AQ-0	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB		D	4	2.C FE	9,000,000	94.3050	8,487,436	9,000,000	9,000,000					8.907	9.002	JAJO	167,000	750,428	08/30/2018	10/18/2031
92917A-AE-6	VOYA CLO LTD VOYA_18-1A SUB ABS_ABS _18-		D	4	1.F FE	2,940,000	98.5470	2,897,268	2,940,000	2,940,000					7.458	7.525	JAJO	45,074	201,738	02/23/2018	04/19/2031
92917A-AE-6	VOYA CLO LTD VOYA_18-1A SUB ABS_ABS _18-	0	D	4	1.F FE	4,560,000	98.5470	4,493,721	4,560,000	4,560,000					7.458	7.525	JAJO	69,910	312,900	02/23/2018	04/19/2031
92917A-AG-1	VOYA CLO LTD VOYA_18-1A MEZZANIN ABS_ABS		D	4	2.C FE	14,000,000	96.1260	13,457,674	14,000,000	14,000,000					8.258	8.341	JAJO	237,659	1,074,212	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD VOYA_18-1A MEZZANIN ABS_ABS		D	4	3.C FE	9,500,000	86.8490	8,250,619	9,500,000	9,500,000					10.858	11.000	JAJO	212,041	979,360	02/23/2018	04/19/2031
92917C-AE-2	VOYA CLO LTD INGIM_13-1A SENIOR ABS_ABS	0	D		1.A FE	2,661,805	99.8060	2,707,413	2,712,668	2,675,989		11,848			6.865	7.954	JAJO	39,834	168,143	10/06/2022	10/15/2030
92917C-AN-2	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB		D	4	2.C FE	14,650,000	95.1020	13,932,506	14,650,000	14,650,000					8.605	8.694	JAJO	269,650	1,165,811	09/29/2017	10/15/2030
92917J-AN-7	VOYA CLO LTD VOYA_18-2A MEZZANIN ABS_ABS		D	4	2.C FE	6,500,000	93.4770	6,076,025	6,500,000	6,500,000					8.405	8.491	JAJO	116,860	504,313	05/17/2018	07/15/2031
92917R-AG-4	VOYA CLO LTD VOYA_19-2 MEZZANIN ABS_ABS		D	4	1.F FE	4,760,000	99.0090	4,712,851	4,760,000	4,760,000					8.077	8.156	JAJO	77,965	355,793	06/20/2019	07/20/2032
92917R-AG-4	VOYA CLO LTD VOYA_19-2 MEZZANIN ABS_ABS	0	D	4	1.F FE	2,240,000	99.0090	2,217,812	2,240,000	2,240,000					8.077	8.156	JAJO	36,689	167,432	06/20/2019	07/20/2032
92917R-AJ-8	VOYA CLO LTD VOYA_19-2 ABS_ABS _19-2A 14		D	4	2.C FE	10,375,000	98.9610	10,267,157	10,375,000	10,375,000					9.377	9.484	JAJO	197,284	912,243	06/20/2019	07/20/2032
92920L-AA-5	VOYA CLO LTD VOYA_22-4 SENIOR ABS_ABS _2	0	D		1.A FE	18,963,900	100.0940	19,017,792	19,000,000	18,972,517		8,637			7.566	7.680	JAJO	291,494	1,201,927	10/18/2022	10/20/2033
92920L-AC-1	VOYA CLO LTD VOYA_22-4 SENIOR ABS_ABS _2		D		1.C FE	5,000,000	100.3550	5,017,773	5,000,000	5,000,000					8.716	8.805	JAJO	88,369	368,047	10/18/2022	10/20/2033
92920L-AE-7	VOYA CLO LTD VOYA_22-4 ABS_ABS _22-4A 14	0	D		1.F FE	1,000,000	100.2620	1,002,622	1,000,000	1,000,000					9.466	9.571	JAJO	19,195	80,359	10/18/2022	10/20/2033
98625L-AC-6	GENERATE CLO LTD GNRT_5A SENIOR ABS_ABS	0	D		1.A FE	7,297,500	99.8560	7,489,183	7,500,000	7,335,888		35,176			7.424	8.169	JAJO	108,260	512,249	11/22/2022	10/22/2031
98625T-AJ-4	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	0	D		1.A FE	1,826,210	100.0510	1,859,685	1,858,738	1,836,127		8,360			6.824	7.736	JAJO	24,662	115,675	11/15/2022	01/22/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98625T-AN-5	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	0	D		1.F FE	3,098,306	98.7920	3,304,598	3,345,000	3,158,477		49,566			7.524	9.736	JAJO	48,934	231,845	10/11/2022	01/22/2031
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR ABS_	0	D		1.D PL	62,952,042	87.4990	55,779,717	63,748,823	63,067,470		66,670			3.800	3.973	MJSD	6,729	2,422,455	09/24/2020	09/30/2045
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,314,597,979	XXX	6,999,589,974	7,424,135,753	7,314,154,522	(708,867)	5,901,365	946,825		XXX	XXX	XXX	77,514,244	391,178,390	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						31,372,089,819	XXX	28,233,505,105	31,264,285,882	31,246,547,984	(1,081,263)	(13,753,865)	48,602,117	7,764,757	XXX	XXX	XXX	289,447,107	1,355,516,696	XXX	XXX
037389-AK-9	AON CORP CAPSEC CORP_BND				2.C FE	5,777,026	106.6200	5,331,005	5,000,000	5,203,523		(442,273)			8.205	6.685	JJ	205,125	410,250	07/02/2009	01/01/2027
05463H-AC-5	AXIS SPECIALTY FINANCE LLC JRSUB CORP_BN	0		2	2.B FE	52,133	82.6210	41,310	50,000	51,657		(236)			4.900	4.271	JJ	1,130	2,450	12/02/2021	01/15/2040
064058-AL-4	BANK OF NEW YORK MELLON CORP/T CAPSEC CO	0		2	2.A FE	5,473,582	86.5000	4,757,500	5,500,000	5,473,582					3.750	3.768	MJSD	6,302	206,250	12/22/2021	12/31/2079
172967-HQ-7	CITIGROUP INC CAPSEC CORP_BND	0		2	3.A FE	5,600,000	98.7500	5,530,000	5,600,000	5,600,000					6.300	6.296	MN	45,080	352,800	04/23/2014	12/31/2079
172967-NB-3	CITIGROUP INC CAPSEC CORP_BND	0		2	3.A FE	3,000,000	85.1250	2,553,750	3,000,000	3,000,000					4.150	4.150	FMAN	15,908	124,500	10/20/2021	12/31/2079
26441C-BP-9	DUKE ENERGY CORP JRSUB CORP_BND	0		2	2.C FE	12,002,760	78.2500	9,390,000	12,000,000	12,001,524		(470)			3.250	3.246	JJ	179,833	390,000	10/14/2021	01/15/2082
29360A-AA-8	ENSTAR FINANCE LLC JRSUB CORP_BND	0		2	2.C FE	1,000,000	93.6250	936,250	1,000,000	1,000,000					5.750	5.750	MS	19,167		10/11/2023	09/01/2040
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III SUB CORP_BN	0		2	2.A FE	6,435,990	84.0000	4,603,200	5,480,000	6,306,758		(63,207)			5.454	3.711	AO	69,738	298,879	11/24/2021	10/15/2054
38143V-AA-7	GOLDMAN SACHS CAPITAL I CAPSEC CORP_BND	0		1	2.C FE	930,795	101.7500	864,875	850,000	900,031		(3,786)			6.345	5.557	FA	20,375	53,933	12/02/2021	02/15/2034
744320-AN-2	PRUDENTIAL FINANCIAL INC JRSUB CORP_BND	0		2	2.B FE	52,093	99.4240	49,712	50,000	50,195		(934)			5.200	3.274	MS	766	2,600	12/02/2021	03/15/2044
929089-AF-7	VOYA FINANCIAL INC JRSUB CORP_BND	0		2	2.C FE	51,594	83.0810	41,540	50,000	51,101		(244)			4.700	4.106	JJ	1,031	2,350	12/02/2021	01/23/2048
976657-AH-9	WEC ENERGY GROUP INC JRSUB CORP_BND			1	2.B FE	10,145,300	88.9280	8,910,606	10,020,000	10,020,000					7.754	5.997	FMAN	101,433	733,368	07/18/2011	05/15/2067
064159-8N-9	BANK OF NOVA SCOTIA CAPSEC CORP_BND	0	A	2	2.C FE	11,877,600	75.2540	9,030,444	12,000,000	11,879,075		598			3.625	3.684	JAJO	77,333	435,000	10/14/2021	10/27/2081
29250N-AW-5	ENBRIDGE INC SUB CORP_BND	0	A	2	2.C FE	996,033	92.2500	922,500	1,000,000	996,082		49			6.250	6.275	MS	20,833		10/11/2023	03/01/2078
89356B-AC-2	TRANSCANADA TRUST SUB CORP_BND	0	A	2	2.C FE	1,512,938	88.9350	1,334,018	1,500,000	1,506,848		(1,919)			5.300	5.144	MS	23,408	79,500	07/29/2020	03/15/2077
89356B-AE-8	TRANSCANADA TRUST JRSUB CORP_BND	0	A	2	2.C FE	1,000,000	85.5000	855,000	1,000,000	1,000,000					5.500	5.500	MS	16,194	55,000	09/10/2019	09/15/2079
654579-AK-7	NIPPON LIFE INSURANCE CO SUB CORP_BND 14	0	D	2	1.G FE	16,699,100	83.0640	14,120,863	17,000,000	16,713,560		6,566			2.900	2.990	MS	143,792	493,000	10/18/2021	09/16/2051
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SUB CORP_BN		D	2	1.F FE	13,005,000	94.9550	11,394,588	12,000,000	12,591,217		(99,448)			5.000	3.412	AO	148,333	600,000	07/16/2019	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SUB CORP_BN	0	D	2	1.F FE	20,346,310	94.9550	17,091,882	18,000,000	19,673,123		(290,628)			5.000	3.412	AO	222,500	900,000	10/21/2021	04/02/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						115,958,254	XXX	97,759,043	111,100,000	114,018,276		(895,932)			XXX	XXX	XXX	1,318,281	5,139,880	XXX	XXX
1309999999. Total - Hybrid Securities						115,958,254	XXX	97,759,043	111,100,000	114,018,276		(895,932)			XXX	XXX	XXX	1,318,281	5,139,880	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
00232#-AA-4	ASP SUMMA 5 LLC TERM_LOAN				2.A PL	35,166,651	101.3330	35,635,317	35,166,651	35,166,651					4.830	4.854	MJSD	800,480	2,952,628	08/21/2023	09/06/2024
00232*-AA-8	ASP SUMMA 1 LLC TERM_LOAN				2.A PL	165,263,771	101.2940	167,402,119	165,263,771	165,263,771					4.830	4.850	MJSD	3,703,867	14,356,043	06/26/2023	09/06/2024
00235*-AA-5	ASP SUMMA 3 LLC TERM_LOAN				2.A PL	197,153,005	100.1370	197,422,711	197,153,005	197,153,005					4.830	4.851	MJSD	4,478,314	17,008,069	07/17/2023	09/06/2024
00235@-AA-3	ASP SUMMA 2 LLC TERM_LOAN				2.A PL	169,834,707	99.8700	169,613,752	169,834,707	169,834,707					4.830	4.851	MJSD	3,814,430	15,060,772	06/26/2023	09/06/2024
00236#-AA-0	ASP SUMMA 6 LLC TERM_LOAN				2.A PL	36,916,125	101.4170	37,439,338	36,916,125	36,916,125					4.830	4.855	MJSD	810,917	2,802,173	08/21/2023	09/06/2024
00236*-AA-4	ASP SUMMA 4 LLC TERM_LOAN				2.A PL	158,380,395	99.9350	158,276,656	158,380,395	158,380,395					4.830	4.851	MJSD	3,635,955	13,800,106	06/26/2023	09/06/2024
00236@-AA-2	ASP SUMMA 7 LLC TERM_LOAN				2.A PL	36,095,876	101.3460	36,581,799	36,095,876	36,095,876					4.830	4.855	MJSD	824,009	2,829,718	08/21/2023	09/06/2024
00237*-AA-3	ASP SUMMA 8 LLC TERM_LOAN				2.A PL	36,590,409	101.4600	37,124,775	36,590,409	36,590,409					4.830	4.855	MJSD	836,151	2,792,541	08/21/2023	09/06/2024
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE				2.C PL	288,460,729	100.0000	288,460,729	288,460,729	288,460,729					2.000	1.989	NOV	929,485	5,525,778	12/21/2023	09/30/2029
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE				3.B PL	27,043,193	100.0000	27,043,193	27,043,193	27,043,193					3.000	2.975	NOV	128,455	695,943	12/21/2023	09/30/2029
59*666-X9-0	LORDCAP GREEN TRUST 225NORTHPORTHOTEL				1.F PL	445,956	86.8500	387,313	445,956	445,956					2.235	2.223	SEP	2,575	35,483	06/22/2022	08/30/2039
59*666-Y9-9	LORDCAP GREEN TRUST LAKELANDSELFSTORAGE				1.F PL	516,695	90.0000	465,025	516,695	516,695					5.660	5.581	SEP	7,555	29,968	07/27/2022	08/30/2042
69473@-AA-9	PACIFIC OWL II LLC SECURED TERM_LOAN	0			1.C PL	16,017,500	99.3330	16,017,500	16,125,000	16,017,974		472			8.198	8.374	JAJO	268,073		12/21/2023	10/20/2033
71384P-A*-2	PERIMETER MASTER NOTE BUSINESS FMNBTSERI				1.D PL	7,500,000	92.6500	6,948,750	7,500,000	7,500,000					4.710	4.710	MON	15,700	400,350	10/12/2022	11/15/2028
71384P-A@-0	PERIMETER MASTER NOTE BUSINESS FMNBTSERI				1.G PL	2,500,062	93.1600	2,329,057	2,500,062	2,500,062					5.350	5.350	MON	5,945	151,587	10/12/2022	11/15/2028
73050Q-A*-9	POINSETTIA FINANCE LTD SECURED TERM_LOAN				3.C IF	16,681,886	92.5130	15,536,737	16,794,118	16,732,465		10,193			8.630	8.730	FMAN	194,694	1,402,683	08/01/2018	05/15/2028
84986E-AB-7	SPRING RENEWABLES HOLDCO LLC SECURED TER	0			2.C PL	9,841,263	93.3450	9,202,884	9,859,009	9,844,902		690			4.700	4.741	JAJO	79,803	463,350	05/09/2018	12/31/2037
86277*-AA-3	STRATEGIC PARTNERS FUND VIII L SECURED T			4	1.F PL	41,603,601	99.8640	41,547,110	41,603,601	41,603,601					4.147	4.183	MON	27,583	3,214,094	01/11/2021	03/10/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BANODS-6G-5	ARPAD SOLAR BORROWER LLC SECURED TERM_LO	0			2.B PL	10,497,951	94.4670	9,917,097	10,497,951	10,497,951					5.250	5.250	JAJO	114,822	547,817	09/08/2016	07/15/2034
BENE14-KE-2	ALPHASOURCE ALPHASOURCEALPHASOURCEINC6.	0			6. *	2,581,544	25.3300	2,539,437	10,025,412	2,539,437	(42,107)		1,958,616		6.625	458.291	MJSD		1,227,911	12/30/2022	01/31/2024
BENH64-NV-9	X-CHEM INC TERM_LOAN	0			5.B GI	12,898,575	94.9900	12,438,940	13,095,000	12,974,134		26,177			5.750	6.011	MJSD	401,288	1,222,949	12/11/2020	12/11/2027
BRWBMR-Z9-0	LASER EYE CARE OF CALIFORNIA L TERM_LOAN	0			5.B GI	4,825,750	96.0000	4,656,000	4,850,000	4,837,332		3,989			5.862	6.005	MJSD	4,526	541,576	11/20/2020	11/12/2026
C1444#-AA-3	BROOKFIELD BPY HOLDINGS INC SENIOR REVOL	0			2.C PL	66,828,300	99.7130	66,808,031	67,000,000	66,837,333		9,033			7.219	7.394	MON	416,496	1,241,674	09/21/2023	05/19/2028
BL3578-85-5	ADANI HYBRID ENERGY JAISALMER SECURED TE	0	D		3.A FE	362,939	97.0000	353,508	364,441	363,844		452			9.193	9.339	MON	24,927	31,305	05/17/2022	03/05/2025
BL3605-92-2	ADANI HYBRID ENERGY JAISALMER SECURED TE	0	D		3.A FE	362,939	97.0000	353,508	364,441	363,844		452			9.193	9.339	MON	24,927	31,305	05/17/2022	03/05/2025
BL3605-93-0	ADANI HYBRID ENERGY JAISALMER SECURED TE	0	D		3.A FE	600,737	97.0000	584,644	602,726	601,956		583			6.463	6.574	MON	41,225	51,774	08/12/2022	03/05/2025
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	0	D		3.A FE	2,225,453	97.0000	2,163,062	2,229,961	2,228,168		1,356			9.193	9.265	MON	152,523	190,198	02/08/2023	03/05/2025
G0702#-AA-8	BPY BERMUDA HOLDINGS IV LTD SENIOR REVOL	0	C		2.C PL	66,828,300	99.7130	66,808,031	67,000,000	66,836,900		8,628			7.219	7.394	MON	161,224	1,241,674	09/21/2023	05/19/2028
G0702*-AA-2	BPY BERMUDA HOLDINGS LTD SENIOR REVOLVE_	0	C		2.C PL	66,828,300	99.4230	66,613,096	67,000,000	66,837,333		9,033			7.219	7.394	MON	416,496	1,241,674	09/21/2023	05/19/2028
G6772#-AA-0	ORCHARD FUNDING LIMITED SECURED TERM_LOA	0	B		1.G PL	5,855,020	116.0800	7,078,800	6,098,211	6,066,094		8,170		189,695	10.111	10.296	JD	297,606	373,016	12/29/2023	05/31/2027
PPEB56-CC-2	BROOKFIELD RENEWABLE UK HYDRO SECURED TE	0	B		2.A FE	21,357,164	93.1250	18,994,456	20,396,800	20,169,380		35,145		1,133,625	6.968	7.253	JJ	676,420	1,210,668	11/09/2021	09/15/2028
000000-00-0	SVF II FINCO CAYMAN LP SVFIINAVTERMLOA	0	D		1.F Z	29,714,020	99.8500	29,669,493	29,714,020	29,714,020					6.000	6.000	JD	24,762	1,681,360	06/06/2022	12/23/2025
PPG1DL-LM-8	CIDRON SPIRIT LIMITED NAVLOANFORNORDICCA	0	B		1.F Z	67,825,877	99.3640	70,762,198	71,215,243	70,716,208		19,367		2,870,964	9.159	9.448	MJSD	36,237	879,578	12/29/2023	07/01/2028
R6237#-AA-7	NORSPAN LNG IV AS SECURED TERM_LOAN		D		2.C PL	35,350,543	96.1260	33,980,927	35,350,291	35,350,292					5.299	5.298	MN	166,508	1,898,062	05/31/2018	12/17/2032
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,640,955,236	XXX	1,641,155,993	1,652,053,799	1,643,000,742	(42,107)	133,740	1,958,616	4,194,284	XXX	XXX	XXX	23,523,978	97,133,827	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,640,955,236	XXX	1,641,155,993	1,652,053,799	1,643,000,742	(42,107)	133,740	1,958,616	4,194,284	XXX	XXX	XXX	23,523,978	97,133,827	XXX	XXX
2419999999. Total - Issuer Obligations						24,043,884,495	XXX	21,140,394,099	23,732,105,433	23,980,405,544	(411,681)	(10,458,774)	46,568,035	5,742,632	XXX	XXX	XXX	240,959,581	947,236,627	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,365,889,414	XXX	1,294,264,611	1,477,322,912	1,351,466,679	39,285	(825,823)	993,394		XXX	XXX	XXX	4,870,476	55,241,075	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						3,299,541,005	XXX	2,830,005,786	3,233,606,094	3,262,828,586		(7,100,917)	519,636	2,022,125	XXX	XXX	XXX	10,708,446	135,989,091	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						7,365,290,872	XXX	7,038,066,943	7,476,435,753	7,364,941,526	(708,867)	5,955,733	946,825		XXX	XXX	XXX	77,740,276	392,690,040	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						1,640,955,236	XXX	1,641,155,993	1,652,053,799	1,643,000,742	(42,107)	133,740	1,958,616	4,194,284	XXX	XXX	XXX	23,523,978	97,133,827	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						37,715,561,022	XXX	33,943,887,432	37,571,523,991	37,602,643,077	(1,123,370)	(12,296,041)	50,986,506	11,959,041	XXX	XXX	XXX	357,802,757	1,628,290,660	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 5,871,269,567	1B ..$ 797,983,001	1C ..$ 1,722,556,685	1D ..$ 1,620,794,431	1E ..$ 2,449,252,449	1F ..$ 5,040,717,085	1G ..$ 4,021,863,475		
1B	2A ...$ 5,290,415,377	2B ..$ 5,760,620,011	2C ..$ 4,057,467,273						
1C	3A ...$ 156,514,270	3B ..$ 215,372,235	3C ..$ 277,892,304						
1D	4A ...$ 144,261,243	4B ..$ 27,810,125	4C ..$ 35,888,888						
1E	5A ...$ 8,870,841	5B ..$ 94,330,091	5C ..$ 347,608						
1F	6 .....$ 8,416,118								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
04651L-30-5	AT&T MOBILITY II LLC PFD_EQUITY	0		17,500.000	1,000.00	0.000	17,412,500	995.000	17,412,500	17,500,000		297,500		(87,500)			(87,500)		2.B PL	06/13/2023
75968N-30-9	RENAISSANCERE HOLDINGS LTD PFD_EQUITY	0	D	120,000.000	25.00	0.000	2,882,400	24.020	2,882,400	3,000,000		172,500		298,800			298,800		2.B FE	06/11/2018
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							20,294,900	XXX	20,294,900	20,500,000		470,000		211,300			211,300		XXX	XXX
52520E-20-0	LEHMAN BROTHERS HOLDINGS CAPIT LEHMANBRO			80,000.000	25.00	0.000	24	0.001	24	400				(56)			(56)		6. *	12/31/2008
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINA PFD_EQUIT	0	A	1,300,000.000	25.00	0.000	32,500,000	16.875	21,937,500	32,500,000	406,250	1,218,750							2.C FE	10/15/2021
863110-20-4	STRATS TRUST US CELLULAR PFD_EQUITY			37,800.000	10.00	0.000	340,238	8.495	321,111	340,238		24,098							3.B FE	03/30/2018
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							32,840,262	XXX	22,258,635	32,840,638	406,250	1,242,848		(56)			(56)		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							53,135,162	XXX	42,553,535	53,340,638	406,250	1,712,848		211,244			211,244		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							53,135,162	XXX	42,553,535	53,340,638	406,250	1,712,848		211,244			211,244		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ..$		1C ..$		1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$		2B ..$	20,294,900	2C ..$	32,500,000				
1C	3A ...$		3B ..$	340,238	3C ..$					
1D	4A ...$		4B ..$		4C ..$					
1E	5A ...$		5B ..$		5C ..$					
1F	6 .....$	24								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BMS0W6-87-9	FEDERAL HOME LOAN BANK OF DES			10,000,000.000	10,000,000	1.000	10,000,000	10,000,000		300,001						01/13/2022	
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DES			0.000		0.000				195,156						04/01/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					10,000,000	XXX	10,000,000	10,000,000		495,157						XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					10,000,000	XXX	10,000,000	10,000,000		495,157						XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
02567@-10-9	American Equity Inv Life Ins Company of New York			2,000,000.000	34,889,671	17.445	34,889,671	30,000,000				(10,705,454)		(10,705,454)		04/02/2001	
02567@-11-7	American Equity Inv Life Ins Co of Vermont			5,000.000	94,012,326	18,802.465	94,012,326	129,500,000				(16,572,468)		(16,572,468)		12/07/2021	
26968*-10-5	Eagle Life Insurance Company			2,500,000.000	300,662,008	120.265	300,662,008	283,283,670				(16,433,417)		(16,433,417)		12/31/2021	
000000-00-0	AEL Re Vermont II, Inc.			5,000.000	18,794,860	3,758.972	18,794,860	20,000,000				(1,205,140)		(1,205,140)		10/19/2023	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					448,358,865	XXX	448,358,865	462,783,670				(44,916,479)		(44,916,479)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					448,358,865	XXX	448,358,865	462,783,670				(44,916,479)		(44,916,479)		XXX	XXX
5989999999 - Total Common Stocks					458,358,865	XXX	458,358,865	472,783,670		495,157		(44,916,479)		(44,916,479)		XXX	XXX
5999999999 - Total Preferred and Common Stocks					511,494,027	XXX	500,912,400	526,124,308	406,250	2,208,005		(44,705,235)		(44,705,235)		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
24820R-AG-3	EQUINOR ASA SENIOR CORP_BND 144A	D	10/16/2023	3RDPARTY		4,182,390	3,978,000	98,400
80413T-AK-5	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	06/05/2023	3RDPARTY		3,961,152	4,000,000	23,819
PPFQKG-SG-3	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	D	10/31/2023	3RDPARTY		14,255,670	14,300,000	438,629
PPFZ3H-XF-6	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	D	10/31/2023	3RDPARTY		14,411,540	14,300,000	440,678
0309999999. Subtotal - Bonds - All Other Governments						36,810,752	36,578,000	1,001,526
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105		12/01/2023	INTEREST CAPITALIZATION		118,164	118,164	
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		12/01/2023	INTEREST CAPITALIZATION		242,308	242,308	
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		12/01/2023	INTEREST CAPITALIZATION		236,684	236,684	
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG		12/01/2023	INTEREST CAPITALIZATION		51,037	51,037	
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		12/01/2023	INTEREST CAPITALIZATION		226,721	226,721	
63968A-7K-5	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND		01/01/2023	TAX FREE EXCHANGE		(199,648)	(200,000)	(2,813)
0909999999. Subtotal - Bonds - U.S. Special Revenues						675,266	674,914	(2,813)
00111L-AB-5	AFG ABS LLC AFGE_23-1 ABS_ABS _23-1 144A		04/18/2023	3RDPARTY		12,349,421	12,345,256	836
00138C-AV-0	COREBRIDGE GLOBAL FUNDING SECURED CORP_B		09/14/2023	3RDPARTY		7,992,480	8,000,000	
00161*-AA-3	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		04/12/2023	DIRECT		26,638,965	26,638,965	
00161*-AB-1	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		04/12/2023	DIRECT		6,166,725	6,166,725	
00206R-DK-5	AT&T INC SENIOR CORP_BND		06/15/2023	3RDPARTY		885,731	1,000,000	12,133
00206R-FU-1	AT&T INC SENIOR CORP_BND		04/06/2023	3RDPARTY		1,923,012	2,000,000	14,878
00206R-HJ-4	AT&T INC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,345,889	5,771,000	32,774
00206R-KG-6	AT&T INC SENIOR CORP_BND		10/16/2023	3RDPARTY		1,293,339	1,537,000	5,424
00206R-MP-4	AT&T INC SENIOR CORP_BND		08/08/2023	3RDPARTY		659,661	660,000	16,857
00287Y-AQ-2	ABBVIE INC SENIOR CORP_BND		08/08/2023	3RDPARTY		1,065,954	1,100,000	9,240
00501B-AA-7	ACREC LLC ACREC_23-FL2 LCF SENIOR_CMBS _		08/08/2023	3RDPARTY		8,952,858	8,975,000	2,878
012653-AD-3	ALBEMARLE CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		7,029,332	7,400,000	130,949
01450G-AB-3	ALESCO PREFERRED FUNDING LTD A SUB ABS_1		01/27/2023	3RDPARTY		4,522,125	6,200,000	33,506
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND		10/16/2023	3RDPARTY		15,712,188	16,000,000	120,533
03027X-AU-4	AMERICAN TOWER CORPORATION SENIOR CORP_B		02/09/2023	3RDPARTY		4,674,450	5,000,000	81,194
03066L-AG-3	AMERICREDIT AUTOMOBILE RECEIVA SUB ABS_A		01/01/2023	3RDPARTY		(9,863,955)	(9,881,712)	(1,101)
031162-BV-1	AMGEN INC SENIOR CORP_BND		05/01/2023	3RDPARTY		2,839,594	2,880,000	46,690
031162-BY-5	AMGEN INC SENIOR CORP_BND		08/08/2023	3RDPARTY		370,398	385,000	3,242
031162-DN-7	AMGEN INC SENIOR CORP_BND		08/08/2023	3RDPARTY		549,205	550,000	13,125
031162-DP-2	AMGEN INC SENIOR CORP_BND		02/15/2023	3RDPARTY		3,189,441	3,195,000	
032654-AW-5	ANALOG DEVICES INC SENIOR CORP_BND		01/27/2023	3RDPARTY		2,335,434	3,000,000	27,067
03464R-AA-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR ABS		06/16/2023	3RDPARTY		2,856,323	3,087,583	4,230
03762Y-AK-3	APIDOS CLO APID_16-25A MEZZANIN ABS_ABS		03/30/2023	3RDPARTY		724,658	750,000	10,658
03768U-AA-7	APIDOS CLO APID_21-35A ABS_ABS _21-35A 1		01/01/2023	3RDPARTY		(3,658,292)	(3,760,000)	(33,167)
03769H-AC-1	APIDOS CLO APID_21-37A MEZZANIN ABS_ABS		06/15/2023	3RDPARTY		398,110	410,000	4,462
04016G-BH-0	ARES CLO LTD ARES_16-40A MEZZANIN ABS_AB		11/14/2023	3RDPARTY		741,000	750,000	4,815
04033J-AD-3	ARI FLEET LEASE TRUST ARIFL_19 SENIOR AB		01/01/2023	3RDPARTY		(9,682,867)	(9,702,575)	(3,409)
04316J-AE-9	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		02/27/2023	3RDPARTY		2,861,042	2,890,000	
05549G-AJ-0	BHMS MORTGAGE TRUST BHMS_18-AT SUB SUB_C		08/09/2023	3RDPARTY		6,982,434	7,231,000	40,233
055531-AA-5	BLP_23-IND SENIOR_CMBS _23-IND 144A		02/17/2023	3RDPARTY		4,089,618	4,100,000	
05565E-CE-3	BMW US CAPITAL LLC SENIOR CORP_BND 144A		10/16/2023	3RDPARTY		5,365,745	5,500,000	51,692
05608K-AA-8	BX TRUST BX_21-VINO LCF SENIOR_CMBS _21-		02/27/2023	VARIOUS		2,828,811	2,887,265	4,709
05608V-AA-4	BXT_21-MFM1 LCF SENIOR_CMBS _21-MFM1 144		03/02/2023	3RDPARTY		585,316	593,853	1,685
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		03/08/2023	3RDPARTY		3,613,416	3,672,855	3,163
05611G-AA-2	BX COMMERCIAL MORTGAGE TRUST B SENIOR SE		11/01/2023	3RDPARTY		2,802,872	2,810,000	
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		10/11/2023	3RDPARTY		1,020,824	1,000,000	3,701
05723K-AE-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		10/16/2023	3RDPARTY		10,891,643	11,940,000	136,133
05766B-AN-8	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _		11/06/2023	3RDPARTY		488,250	500,000	2,051
06051G-GF-0	BANK OF AMERICA CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		2,318,350	2,500,000	23,369
06051G-HD-4	BANK OF AMERICA CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		728,009	813,000	9,111
06051G-HT-9	BANK OF AMERICA CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		527,622	564,000	9,758
06051G-HV-4	BANK OF AMERICA CORP SENIOR CORP_BND		02/06/2023	3RDPARTY		4,191,695	4,700,000	6,255
06051G-JD-2	BANK OF AMERICA CORP SENIOR CORP_BND		08/08/2023	3RDPARTY		507,057	550,000	987

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051G-JS-9	BANK OF AMERICA CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		1,609,983	1,821,000	7,543
06051G-JW-0	BANK OF AMERICA CORP SENIOR CORP_BND		01/27/2023	3RDPARTY		564,838	700,000	5,987
06051G-KJ-7	BANK OF AMERICA CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		2,001,610	2,249,000	11,793
06051G-LA-5	BANK OF AMERICA CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		2,435,200	2,500,000	28,828
06051G-LE-7	BANK OF AMERICA CORP SENIOR CORP_BND		08/08/2023	3RDPARTY		410,871	416,000	1,057
06051G-LV-9	BANK OF AMERICA CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		553,307	558,000	3,035
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST B WHOLE_CMO		04/27/2023	3RDPARTY		2,803,580	2,803,593	15,969
07274N-AL-7	BAYER US FINANCE II LLC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,553,900	6,000,000	89,688
075887-BV-0	BECTON DICKINSON AND COMPANY SENIOR CORP		04/24/2023	3RDPARTY		5,658,451	5,760,000	75,331
08860F-AA-6	BANKERS HEALTHCARE GROUP SECUR ABS_ABS _		03/15/2023	3RDPARTY		8,255,651	8,291,884	
092113-AV-1	BLACK HILLS CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		2,860,779	2,867,000	15,637
095798-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND		09/27/2023	DIRECT		4,606,836	4,606,836	
10112R-BA-1	BOSTON PROPERTIES LP SENIOR CORP_BND		10/16/2023	3RDPARTY		3,320,831	3,705,000	63,448
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		08/08/2023	3RDPARTY		1,642,744	1,697,562	5,309
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/08/2023	3RDPARTY		827,476	940,314	399
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		01/01/2023	3RDPARTY		(72,982)	(74,950)	
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		06/09/2023	3RDPARTY		15,834,091	15,834,387	36,795
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B BX_23-XL3		12/27/2023	3RDPARTY		1,000,600	1,000,000	198
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO SENIOR ABS		06/02/2023	3RDPARTY		1,903,474	2,021,109	3,171
12510H-AU-4	CAPITAL AUTOMOTIVE REIT SUB ABS_ABS _23-		09/14/2023	3RDPARTY		3,671,150	3,750,000	
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 SENIOR AB		03/30/2023	3RDPARTY		1,735,228	1,761,094	3,634
12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 ABS_ABS _		05/10/2023	3RDPARTY		14,021,176	13,930,017	27,140
12541W-AA-8	CH ROBINSON WORLDWIDE INC SENIOR CORP_BN		10/16/2023	3RDPARTY		782,888	840,000	294
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		03/01/2023	INTEREST CAPITALIZATION				
12551R-AC-2	CIFC FUNDING LTD CIFC_18-1A SENIOR ABS_A		06/15/2023	3RDPARTY		2,925,000	3,000,000	33,494
125523-AJ-9	CIGNA GROUP SENIOR CORP_BND		10/11/2023	3RDPARTY		2,995,951	3,000,000	22,400
12570D-AA-4	CIM TRUST CIM_23-I1 WHOLE_CMO _23-I1 144		08/08/2023	3RDPARTY		4,721,297	4,724,274	26,086
12596J-AE-3	CNH_19-A ABS_ABS _19-A		12/19/2023	3RDPARTY		(2,148,236)	(2,150,000)	(1,197)
12632Q-AZ-6	COMM MORTGAGE TRUST COMM_14-CR AM SUB_CM		02/08/2023	3RDPARTY		562,577	580,000	595
12637S-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		04/01/2023	INTEREST CAPITALIZATION				
12663G-AA-5	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		03/01/2023	3RDPARTY		2,355,036	2,416,971	693
12663G-AB-3	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		03/01/2023	3RDPARTY		3,179,032	3,235,656	1,083
126650-CF-5	CVS HEALTH CORP SENIOR CORP_BND		08/08/2023	3RDPARTY		537,982	550,000	9,075
126650-DS-6	CVS HEALTH CORP SENIOR CORP_BND		08/08/2023	3RDPARTY		2,988,387	2,999,000	4,732
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2023	INTEREST CAPITALIZATION		1	1	
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		02/02/2023	3RDPARTY		1,591,280	1,600,000	2,332
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		01/26/2023	3RDPARTY		7,214,212	7,200,000	
14041N-FW-6	CAPITAL ONE MULTI-ASSET EXECUT SENIOR AB		05/17/2023	3RDPARTY		15,005,933	15,825,000	967
14041N-FY-2	CAPITAL ONE MULTI-ASSET EXECUT SENIOR AB		05/23/2023	3RDPARTY		18,839,063	20,000,000	5,778
14316K-AA-3	CARLYLE US CLO LTD CGMS_21-2 ABS_ABS _21		01/01/2023	3RDPARTY		(7,798,595)	(8,015,000)	(74,656)
14317H-AC-5	CARMAX AUTO OWNER TRUST CARMX SENIOR ABS		04/27/2023	3RDPARTY		6,979,164	7,135,817	11,068
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES C SENIOR CO		10/16/2023	3RDPARTY		10,828,946	11,017,000	75,512
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		06/01/2023	INTEREST CAPITALIZATION				
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		08/01/2023	INTEREST CAPITALIZATION		303	303	
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDIN SECURED C		10/16/2023	3RDPARTY		5,422,076	5,582,000	85,823
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		10/25/2023	INTEREST CAPITALIZATION				
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		07/01/2023	INTEREST CAPITALIZATION				
17291N-AA-9	CITIGROUP COMMERCIAL MORTGAGE SENIOR_CMB		05/10/2023	3RDPARTY		4,799,800	4,660,000	17,907
172967-LS-8	CITIGROUP INC SENIOR CORP_BND		10/16/2023	3RDPARTY		313,830	347,000	5,802
172967-MQ-1	CITIGROUP INC SENIOR CORP_BND		08/08/2023	VARIOUS		2,140,450	2,238,000	23,430
172967-NA-5	CITIGROUP INC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,740,930	6,500,000	34,052
17327C-AM-5	CITIGROUP INC SENIOR CORP_BND		10/16/2023	3RDPARTY		1,399,740	1,572,000	3,920
17327C-AR-4	CITIGROUP INC SUB CORP_BND		05/22/2023	3RDPARTY		555,000	555,000	
193051-AA-7	COLD STORAGE TRUST COLD_20-ICE LCF SENIO		03/02/2023	3RDPARTY		2,772,922	2,804,472	8,123
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		05/09/2023	3RDPARTY		729,148	729,292	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
195869-AG-7	COLONIAL PIPELINE CO SENIOR CORP_BND 144		10/11/2023	3RDPARTY		3,652,797	3,000,000	83,294
19688J-AB-3	COLT FUNDING LLC COLT_20-2 WHOLE_CMO _20		05/18/2023	3RDPARTY		3,487,861	3,636,000	6,562
19688N-AA-6	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		04/18/2023	3RDPARTY		3,799,269	3,799,271	17,234
20030N-BW-0	COMCAST CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		5,441,220	6,000,000	36,425
20030N-DK-4	COMCAST CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		5,416,557	5,821,000	9,071
210518-DS-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN		10/16/2023	3RDPARTY		5,104,673	5,246,000	31,848
224044-CF-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1		10/11/2023	3RDPARTY		2,875,870	3,000,000	28,000
224044-CJ-4	COX COMMUNICATIONS INC SENIOR CORP_BND 1		10/16/2023	3RDPARTY		5,476,260	6,000,000	36,750
22757N-AA-6	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO		10/30/2023	3RDPARTY		4,059,879	4,059,886	28,967
22822V-AG-6	CROWN CASTLE INC SENIOR CORP_BND		05/01/2023	3RDPARTY		2,535,702	2,600,000	14,329
233331-BJ-5	DTE ENERGY COMPANY SENIOR CORP_BND		10/16/2023	3RDPARTY		5,571,866	5,814,000	122,821
24702H-AC-7	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _		03/14/2023	3RDPARTY		9,111,225	9,111,524	
24702H-AE-3	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _		06/13/2023	3RDPARTY		11,539,284	11,395,000	44,850
24702V-AG-7	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _		06/13/2023	3RDPARTY		12,437,344	13,000,000	6,728
24703D-BH-3	DELL INTERNATIONAL LLC SENIOR CORP_BND		10/04/2023	TAX FREE EXCHANGE		38,329,970	42,000,000	438,725
24703G-AB-0	DELL EQUIPMENT FINANCE TRUST D SENIOR AB		06/12/2023	3RDPARTY		3,174,694	3,175,000	
254683-CP-8	DISCOVER CARD EXECUTION NOTE T SENIOR AB		05/17/2023	3RDPARTY		9,687,940	10,276,000	662
26208Q-AG-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		01/01/2023	3RDPARTY		(1,501,541)	(1,531,269)	(459)
26208V-AG-1	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		01/01/2023	3RDPARTY		(858,381)	(878,420)	(298)
262104-AE-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		01/01/2023	3RDPARTY		(2,164,467)	(2,252,642)	(272)
26442U-AR-5	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		03/06/2023	3RDPARTY		2,186,954	2,200,000	
26844Q-AA-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		05/17/2023	3RDPARTY		4,475,579	4,486,796	12,859
281020-AY-3	EDISON INTERNATIONAL SENIOR CORP_BND		10/16/2023	3RDPARTY		8,535,428	8,901,000	198,604
29002G-AB-7	ELMWOOD CLO IV LTD ELMW4_20-1A SUB ABS_A		05/24/2023	3RDPARTY		3,955,000	4,000,000	23,685
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		10/16/2023	3RDPARTY		11,036,222	11,788,000	2,718
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		07/18/2023	3RDPARTY		1,869,719	1,880,000	4,117
30040W-AF-5	EVERSOURCE ENERGY SENIOR CORP_BND		10/16/2023	3RDPARTY		346,376	374,000	751
30161N-BJ-9	EXELON CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		1,556,887	1,593,000	7,520
30168C-AC-2	EXETER AUTOMOBILE RECEIVABLES ABS_ABS _2		05/09/2023	3RDPARTY		3,999,818	4,000,000	
30225V-AL-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND		07/25/2023	TAX FREE EXCHANGE		19,130,462	19,000,000	44,333
30225V-AN-7	EXTRA SPACE STORAGE LP SENIOR CORP_BND		06/16/2023	TAX FREE EXCHANGE		4,983,406	5,000,000	22,222
30225V-AQ-0	EXTRA SPACE STORAGE LP SENIOR CORP_BND		06/16/2023	TAX FREE EXCHANGE		49,239	50,000	333
30332Y-AB-7	FIP MASTER FUNDING LLC FI_23-2 ABS_ABS		10/12/2023	3RDPARTY		2,226,019	2,400,000	
31739R-AC-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		04/20/2023	3RDPARTY		20,113,741	22,348,055	
31739R-AC-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		12/25/2023	INTEREST CAPITALIZATION		112,221	112,221	
31739T-AC-3	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		05/08/2023	3RDPARTY		15,039,455	15,802,146	14,046
33768E-AA-0	FIRSTKEY HOMES TRUST FKH_22-SF ABS_ABS _		08/08/2023	3RDPARTY		526,450	549,479	454
337738-AS-7	FISERV INC SENIOR CORP_BND		04/18/2023	3RDPARTY		1,400,861	1,440,000	11,990
33835N-AE-1	522 FUNDING CLO LTD MORGN_18-3 MEZZANIN		11/08/2023	3RDPARTY		1,450,192	1,477,000	6,658
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP_BN		05/10/2023	3RDPARTY		2,115,950	2,500,000	19,476
341081-GM-3	FLORIDA POWER & LIGHT CO SECURED CORP_BN		02/28/2023	3RDPARTY		2,243,770	2,255,000	
345287-AD-8	FORD CREDIT AUTO LEASE TRUST F ABS_ABS _		04/24/2023	3RDPARTY		18,903,288	18,935,000	22,451
345295-AD-1	FORD CREDIT AUTO OWNER TRUST F SENIOR AB		05/30/2023	3RDPARTY		22,034,375	22,000,000	51,529
35137L-AH-8	FOX CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		8,375,422	8,878,000	96,387
361448-BE-2	GATX CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		3,253,810	3,500,000	7,768
362541-AD-6	GM FINANCIAL AUTOMOBILE LEASIN ABS_ABS _		05/12/2023	3RDPARTY		12,061,406	12,000,000	44,720
362548-AD-1	GM FINANCIAL AUTOMOBILE LEASIN ABS_ABS _		06/14/2023	3RDPARTY		12,203,721	12,225,000	24,408
362569-AF-2	GM FINANCIAL AUTOMOBILE LEASIN SUB ABS_A		01/01/2023	3RDPARTY		(7,416,504)	(7,500,000)	(6,706)
36270G-AA-9	GS MORTGAGE SECURITIES CORPORA SENIOR SE		08/04/2023	3RDPARTY		3,310,683	3,456,920	9,436
36270G-AC-5	GS MORTGAGE SECURITIES CORPORA SUB SUB_C		08/04/2023	3RDPARTY		1,990,944	2,079,002	6,481
362918-AA-2	GS MORTGAGE SECURITIES TRUST G WHOLE_CMO		03/07/2023	3RDPARTY		5,921,880	5,937,606	47,163
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND		01/27/2023	3RDPARTY		546,413	600,000	11,205
370334-CW-2	GENERAL MILLS INC SENIOR CORP_BND		10/16/2023	3RDPARTY		725,024	732,000	112
37045V-AH-3	GENERAL MOTORS CO SENIOR CORP_BND		06/05/2023	3RDPARTY		2,564,909	2,840,000	25,244
37045X-DR-4	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		10/16/2023	3RDPARTY		286,042	325,000	1,103

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37045X-DV-5	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		10/16/2023	3RDPARTY		7,807,152	8,723,000	12,503
37045X-DW-3	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		10/16/2023	3RDPARTY		2,872,440	3,000,000	3,750
37331N-AL-5	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A		10/16/2023	3RDPARTY		1,108,002	1,241,000	12,162
37331N-AN-1	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A		10/16/2023	3RDPARTY		5,761,275	6,500,000	26,244
37940X-AQ-5	GLOBAL PAYMENTS INC SENIOR CORP_BND		10/11/2023	3RDPARTY		5,026,352	5,000,000	42,000
380130-AE-4	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB		02/23/2023	3RDPARTY		4,417,031	4,500,000	3,596
38137Y-AN-1	GOLDENTREE LOAN MANAGEMENT US ABS_ABS _4		01/01/2023	3RDPARTY		(3,056,011)	(3,100,000)	(24,335)
38137Y-AU-5	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		03/24/2023	3RDPARTY		1,516,463	1,590,000	18,964
38141G-XM-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		10/16/2023	3RDPARTY		7,603,450	8,500,000	20,357
38141G-XS-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		08/08/2023	3RDPARTY		357,577	385,000	1,609
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		10/16/2023	3RDPARTY		1,336,320	1,500,000	2,325
38141G-YG-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		10/16/2023	3RDPARTY		236,824	271,000	441
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		10/16/2023	3RDPARTY		2,440,343	2,771,000	26,540
38141G-ZV-9	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		08/08/2023	3RDPARTY		549,751	550,000	8,447
39154T-CB-2	GREAT AMERICA LEASING RECEIVAB ABS_ABS _		05/17/2023	3RDPARTY		7,349,293	7,350,000	
404119-CL-1	HCA INC SECURED CORP_BND		08/07/2023	TAX FREE EXCHANGE		2,992,158	2,995,000	57,331
40443D-AB-8	HPEFS EQUIPMENT TRUST HPEFS_23 ABS_ABS _		03/15/2023	3RDPARTY		9,222,601	9,223,641	
43761J-AA-5	HOMES_23-NQM1 WHOLE_CMO _23-NQM1 144A		02/16/2023	3RDPARTY		17,787,098	17,817,637	67,313
43761K-AA-2	HOMES_23-NQM2 WHOLE_CMO _23-NQM2 144A		05/25/2023	3RDPARTY		21,113,719	21,113,869	113,593
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		06/23/2023	3RDPARTY		7,766,339	7,998,336	9,389
437927-AB-2	HONDA AUTO RECEIVABLES OWNER T SENIOR AB		05/23/2023	3RDPARTY		12,274,265	12,275,000	
440327-AL-8	HORACE MANN EDUCATORS CORPORAT SENIOR CO		10/16/2023	3RDPARTY		1,351,396	1,355,000	9,005
44891W-AD-1	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _		03/30/2023	3RDPARTY		9,600,000	10,000,000	6,600
448978-AE-6	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _		04/27/2023	3RDPARTY		6,969,047	7,035,000	14,007
44933M-AE-1	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _		02/17/2023	3RDPARTY		19,923,750	21,000,000	3,103
44933V-AD-3	HYUNDAI AUTO LEASE SECURITIZAT SENIOR AB		02/17/2023	3RDPARTY		5,986,406	6,000,000	5,892
458140-AX-8	INTEL CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		271,350	293,000	4,025
459200-JZ-5	INTERNATIONAL BUSINESS MACHINE SENIOR CO		10/16/2023	3RDPARTY		4,732,300	5,000,000	70,125
459200-KH-3	INTERNATIONAL BUSINESS MACHINE SENIOR CO		10/16/2023	3RDPARTY		2,452,074	2,797,000	20,208
459200-KX-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO		10/16/2023	3RDPARTY		3,931,493	4,084,000	36,756
461070-AQ-7	INTERSTATE POWER AND LIGHT CO SENIOR COR		10/16/2023	3RDPARTY		429,543	477,000	811
465685-AR-6	ITC HOLDINGS CORP SENIOR CORP_BND 144A		10/16/2023	3RDPARTY		1,734,914	1,788,000	6,392
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		01/01/2023	3RDPARTY		(165,228)	(174,505)	(182)
46625H-RY-8	JPMORGAN CHASE & CO SENIOR CORP_BND		10/16/2023	3RDPARTY		4,658,200	5,000,000	40,446
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		10/01/2023	INTEREST CAPITALIZATION		549	549	
466330-AA-5	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		02/24/2023	3RDPARTY		935,005	944,897	1,838
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		09/01/2023	INTEREST CAPITALIZATION				
46647P-BA-3	JPMORGAN CHASE & CO SENIOR CORP_BND		02/10/2023	DIRECT		968,079	1,000,000	1,320
46647P-BH-8	JPMORGAN CHASE & CO SENIOR CORP_BND		08/08/2023	3RDPARTY		1,168,313	1,238,000	9,998
46647P-BK-1	JPMORGAN CHASE & CO SENIOR CORP_BND		10/16/2023	3RDPARTY		10,340,660	11,000,000	112,019
46647P-BW-5	JPMORGAN CHASE & CO SENIOR CORP_BND		10/16/2023	3RDPARTY		859,333	965,000	2,063
46671*-AA-9	ORLANDO HEALTH INC CORP_BND		12/31/2023	DIRECT		22	22	
49177J-AB-8	KENVUE INC SENIOR CORP_BND		10/17/2023	TAX FREE EXCHANGE		6,102,909	6,100,000	29,822
49177J-AP-7	KENVUE INC SENIOR CORP_BND		10/17/2023	TAX FREE EXCHANGE		2,384,724	2,400,000	10,773
49271V-AC-4	KEURIG DR PEPPER INC SENIOR CORP_BND		10/11/2023	3RDPARTY		2,000,000	2,000,000	37,664
49456B-AP-6	KINDER MORGAN INC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,618,100	6,000,000	33,683
50077L-AL-0	KRAFT HEINZ FOODS CO SENIOR CORP_BND		02/07/2023	3RDPARTY		6,011,550	6,100,000	20,333
50077L-AT-3	KRAFT HEINZ FOODS CO SENIOR CORP_BND		10/16/2023	3RDPARTY		1,734,244	1,816,000	18,198
50540R-AU-6	LABORATORY CORPORATION OF AMER SENIOR CO		08/10/2023	3RDPARTY		2,997,978	3,000,000	47,700
524660-AY-3	LEGGETT & PLATT INC SENIOR CORP_BND		10/16/2023	3RDPARTY		875,641	965,000	14,354
524660-AZ-0	LEGGETT & PLATT INC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,234,229	5,700,000	22,990
526057-CD-4	LENNAR CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		11,150,577	11,669,000	214,013
532457-CH-9	ELI LILLY AND COMPANY SENIOR CORP_BND		02/23/2023	3RDPARTY		596,802	605,000	
54929J-AC-7	LUCALI CLO LTD LUCAL_20-1A ABS_ABS _20-1		01/01/2023	3RDPARTY		(9,872,500)	(10,000,000)	(88,152)
55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS		03/21/2023	VARIOUS		79,755,194	82,937,275	

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55067@-AB-8	LUX AETERNA 2022-1 LLC ABS_ABS		03/21/2023	VARIOUS		10,217,406	11,159,132	
55067@-AC-6	LUX AETERNA 2022-1 LLC ABS_ABS		03/21/2023	VARIOUS		4,041,800	4,518,074	
55068*-AA-1	LUX AETERNA 2022-2 LLC ABS_ABS		03/21/2023	VARIOUS		78,217,915	81,348,633	
55068*-AB-9	LUX AETERNA 2022-2 LLC ABS_ABS		03/21/2023	VARIOUS		10,075,596	11,005,741	
55068*-AC-7	LUX AETERNA 2022-2 LLC ABS_ABS		03/21/2023	VARIOUS		3,852,080	4,325,731	
55285W-AA-7	MFA TRUST MFRA_23-NQM2 WHOLE_CMO _23-NQM		08/08/2023	3RDPARTY		4,524,718	4,725,340	21,070
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST LCF SENIOR		03/06/2023	3RDPARTY		1,135,096	1,153,114	3,625
55317J-AC-4	MMAF EQUIPMENT FINANCE LLC MMA ABS_ABS _		03/30/2023	3RDPARTY		3,950,099	4,195,434	1,305
55336V-AR-1	MPLX LP SENIOR CORP_BND		10/16/2023	3RDPARTY		250,065	271,000	994
55336V-AS-9	MPLX LP SENIOR CORP_BND		10/16/2023	3RDPARTY		10,351,984	10,974,000	92,182
55817E-AN-6	MADISON PARK FUNDING LTD MDPK SENIOR ABS		06/08/2023	3RDPARTY		547,091	555,000	5,465
55822E-AA-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS		05/24/2023	3RDPARTY		4,925,000	5,000,000	33,787
55822E-AG-4	MADISON PARK FUNDING LTD MDPK MEZZANIN A		08/17/2023	3RDPARTY		1,476,315	1,500,000	12,857
55903V-BD-4	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		2,000,000	2,000,000	14,028
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		3,250,000	3,250,000	23,206
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		2,344,895	2,500,000	18,719
55954H-AN-2	MAGNETITE CLO LTD MAGNE_19-22A MEZZANIN		01/01/2023	3RDPARTY		(2,903,730)	(3,000,000)	(27,922)
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		1,063,133	1,084,000	18,981
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST SENIOR AB		04/20/2023	3RDPARTY		12,679,824	12,564,000	9,004
57119H-AB-6	MARLIN LEASING RECEIVABLES LLC ABS_ABS _		05/25/2023	3RDPARTY		6,905,611	6,973,809	6,089
571903-BB-8	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		10/16/2023	3RDPARTY		296,984	314,000	5,556
571903-BM-4	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		10/16/2023	3RDPARTY		1,485,930	1,500,000	7,494
571903-BN-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		10/16/2023	3RDPARTY		9,535,552	9,730,000	49,501
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSU CORP_BND		05/18/2023	3RDPARTY		516,338	766,000	2,936
57708#-AB-7	MATTERHORN EXPRESS PIPELINE LL SECURED C		02/08/2023	3RDPARTY		47,454,651	47,454,651	
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO		08/10/2023	3RDPARTY		3,993,900	4,000,000	66,111
581557-BS-3	MCKESSON CORP SENIOR CORP_BND		02/13/2023	3RDPARTY		3,842,300	3,850,000	
58768R-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS_ABS		05/11/2023	3RDPARTY		8,862,048	8,862,152	
58769J-AG-2	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		10/16/2023	3RDPARTY		11,218,979	11,604,000	27,850
59170J-A@-7	METRONET INFRASTRUCTURE ISSUER ABS_ABS		10/04/2023	3RDPARTY		5,000,000	5,000,000	
591894-CE-8	METROPOLITAN EDISON COMPANY SENIOR CORP_		10/16/2023	3RDPARTY		374,189	385,000	945
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		10/19/2023	3RDPARTY		2,899,380	3,000,000	19,575
594918-CK-8	MICROSOFT CORPORATION SENIOR CORP_BND 14		10/27/2023	TAX FREE EXCHANGE		987,254	1,000,000	17,625
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM SENIOR CO		10/16/2023	3RDPARTY		1,232,119	1,333,000	23,228
59980D-AA-9	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		08/08/2023	3RDPARTY		9,726,654	9,851,655	42,976
59981C-AA-0	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		08/08/2023	3RDPARTY		8,195,349	8,214,018	38,143
61036*-AA-8	MONROE CAPITAL STARR CLO I LLC MONROESTA		12/26/2023	DIRECT		242,049,429	242,049,429	
61036*-AB-6	MONROE CAPITAL STARR CLO I LLC MONROESTA		12/26/2023	DIRECT		44,098,075	44,098,075	
61036*-AC-4	MONROE CAPITAL STARR CLO I LLC MONROESTA		12/26/2023	DIRECT		29,105,064	29,105,064	
61036@-AA-6	MONROE CAPITAL STARR CLO II LL MONROESTA		12/26/2023	DIRECT		232,161,045	232,161,045	
61036@-AB-4	MONROE CAPITAL STARR CLO II LL MONROESTA		12/26/2023	DIRECT		42,296,547	42,296,547	
61036@-AC-2	MONROE CAPITAL STARR CLO II LL MONROESTA		12/26/2023	DIRECT		27,912,191	27,912,191	
617446-8Q-5	MORGAN STANLEY SENIOR CORP_BND		11/01/2023	3RDPARTY		4,706,750	5,000,000	1,519
617446-8V-4	MORGAN STANLEY SENIOR CORP_BND		10/16/2023	3RDPARTY		8,076,060	9,063,000	31,741
61744Y-AK-4	MORGAN STANLEY SENIOR CORP_BND		10/16/2023	3RDPARTY		2,595,436	2,851,000	24,457
61747Y-EC-5	MORGAN STANLEY SENIOR CORP_BND		10/16/2023	3RDPARTY		538,211	612,000	2,262
61747Y-EM-3	MORGAN STANLEY SENIOR CORP_BND		10/18/2023	3RDPARTY		5,704,680	6,000,000	27,177
61747Y-EX-9	MORGAN STANLEY SENIOR CORP_BND		07/10/2023	3RDPARTY		5,047,742	5,000,000	71,610
638961-AA-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		04/18/2023	3RDPARTY		8,807,522	8,820,287	
63939E-AD-5	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/10/2023	3RDPARTY		1,093,535	1,089,110	5,213
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/21/2023	3RDPARTY		714,818	746,181	663
63941J-AA-6	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/17/2023	3RDPARTY		1,043,629	1,124,022	450
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB		05/05/2023	3RDPARTY		3,759,801	4,392,612	2,841
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		05/05/2023	3RDPARTY		8,220,979	9,329,598	5,847
64034U-AB-5	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		11/10/2023	3RDPARTY		3,377,962	3,378,000	

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64952W-EJ-8	NEW YORK LIFE GLOBAL FUNDING SECURED COR		08/21/2023	3RDPARTY		1,099,275	1,162,000	3,283
649840-CU-7	NEW YORK STATE ELECTRIC & GAS SENIOR COR		10/16/2023	3RDPARTY		10,851,315	10,979,000	120,617
65163L-AE-9	NEWMONT CORPORATION CORP BND 144A		12/08/2023	TAX FREE EXCHANGE		21,733,154	20,000,000	102,667
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO		04/18/2023	3RDPARTY		731,657	720,000	5,930
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO		10/16/2023	3RDPARTY		2,454,776	2,916,000	18,930
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO		10/16/2023	3RDPARTY		3,521,178	3,661,000	24,915
65473P-AN-5	NISOURCE INC SENIOR CORP_BND		10/16/2023	3RDPARTY		1,572,500	1,581,000	725
65480V-AD-5	NISSAN AUTO LEASE TRUST NALT_2 ABS_ABS _		02/17/2023	3RDPARTY		18,918,359	19,000,000	18,140
664761-AA-1	PENDING NORTHE_23-1 2.500% 12/25/53		12/28/2023	3RDPARTY		22,622,250	22,622,250	1,571
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUN SECURED C		08/17/2023	3RDPARTY		432,549	445,000	2,472
66981X-AA-9	AMSR TRUST AMSR_23-SFR1 ABS_ABS _23-SFR1		08/08/2023	3RDPARTY		9,897,446	10,550,000	428
67117P-AA-1	OBX TRUST OBX_23-NQM3 WHOLE_CMO _23-NQM3		08/08/2023	3RDPARTY		5,842,793	5,843,418	23,767
673919-AL-0	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		06/21/2023	3RDPARTY		4,193,572	4,193,638	21,420
673921-AA-0	OBX TRUST OBX_23-NQM9 SENIOR WHOLE_CMO _		10/31/2023	3RDPARTY		3,436,601	3,436,645	26,653
67740Q-AG-1	CONSTELLATION INSURANCE INC SENIOR CORP_		03/01/2023	3RDPARTY		958,905	1,000,000	22,083
682680-AW-3	ONEOK INC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,421,866	5,913,000	23,578
682680-BH-5	ONEOK INC SENIOR CORP_BND		10/16/2023	3RDPARTY		1,982,680	2,000,000	16,650
682680-BJ-1	ONEOK INC SENIOR CORP_BND		10/16/2023	3RDPARTY		3,434,340	3,500,000	29,663
68389X-BN-4	ORACLE CORPORATION SENIOR CORP_BND		10/16/2023	3RDPARTY		271,186	298,000	4,116
693475-BQ-7	PNC FINANCIAL SERVICES GROUP I SENIOR CO		10/16/2023	3RDPARTY		3,465,805	3,500,000	71,197
693964-AA-6	PRKCM TRUST PRKCM_23-AFC2 SENIOR ABS_ABS		06/07/2023	3RDPARTY		7,735,464	7,735,509	59,830
693965-AA-3	PRPM LLC PRPM_23-NQM1 WHOLE_CMO _23-NQM1		02/08/2023	3RDPARTY		9,049,205	9,049,206	67,382
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-		08/08/2023	3RDPARTY		8,848,128	8,847,298	48,238
694308-KK-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C		03/28/2023	3RDPARTY		1,389,992	1,395,000	
69700G-AJ-1	PALMER SQUARE CLO LTD PLMRS_19 ABS_ABS _		06/05/2023	3RDPARTY		980,500	1,000,000	4,134
69700G-AQ-5	PALMER SQUARE CLO LTD PLMRS_19 ABS_ABS _		08/03/2023	3RDPARTY		972,700	1,000,000	19,532
708696-BY-4	PENNSYLVANIA ELECTRIC COMPANY SENIOR COR		10/16/2023	3RDPARTY		447,603	499,000	1,487
709599-BT-0	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		10/16/2023	3RDPARTY		5,313,825	5,500,000	168,735
709599-BW-3	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		10/16/2023	3RDPARTY		5,436,651	5,512,000	71,327
71680@-AQ-9	PETROS PACE FINANCE LLC SECURED ABS_ABS		12/31/2023	INTEREST CAPITALIZATION		6	6	
71680@-AV-8	PETROS PACE FINANCE LLC SECURED ABS_ABS		12/30/2023	INTEREST CAPITALIZATION				
71713U-AW-2	PHARMACIA LLC SENIOR CORP_BND		10/16/2023	3RDPARTY		4,748,040	4,500,000	113,025
718172-CV-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		10/16/2023	3RDPARTY		5,384,665	5,500,000	118,231
718172-DC-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		10/16/2023	3RDPARTY		5,423,307	5,544,000	33,149
718547-AD-4	PHILLIPS 66 CO SENIOR CORP_BND		04/28/2023	TAX FREE EXCHANGE		649,972	650,000	4,752
718547-AM-4	PHILLIPS 66 CO SENIOR CORP BND		04/28/2023	TAX FREE EXCHANGE		15,142,285	15,000,000	142,350
72132Y-AL-9	PIKES PEAK CLO PIPK_20-6A SENIOR ABS_ABS		05/23/2023	3RDPARTY		1,710,100	1,750,000	2,217
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		03/06/2023	3RDPARTY		1,112,224	1,115,000	
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO		08/17/2023	3RDPARTY		933,028	948,000	7,676
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR SENIOR AB		08/08/2023	3RDPARTY		6,293,005	6,463,170	6,326
74333C-AA-4	PROGRESS RESIDENTIAL MASTER TR SENIOR AB		05/04/2023	3RDPARTY		983,551	993,016	917
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GA SECURED C		03/23/2023	3RDPARTY		784,537	785,000	
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROU SENIOR CO		10/16/2023	3RDPARTY		1,075,720	1,079,000	2,465
745867-AX-9	PULTE GROUP INC SENIOR CORP_BND		10/16/2023	3RDPARTY		2,581,229	2,645,000	34,165
75574P-AA-0	READY CAPITAL MORTGAGE FINANCI SENIOR_CM		08/08/2023	VARIOUS		2,001,613	2,035,647	5,844
75575R-AA-5	READY CAPITAL MORTGAGE FINANCI SENIOR SE		08/08/2023	3RDPARTY		664,405	664,335	1,982
75907J-AA-2	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB		04/20/2023	3RDPARTY		15,773,721	15,506,000	27,523
760759-AU-4	REPUBLIC SERVICES INC SENIOR CORP_BND		04/19/2023	3RDPARTY		2,090,167	2,160,000	9,900
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		08/25/2023	INTEREST CAPITALIZATION		6	6	
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		09/01/2023	INTEREST CAPITALIZATION		44	44	
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/21/2023	3RDPARTY		1,272,347	1,457,495	515
78448Y-AM-3	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		11/16/2023	3RDPARTY		1,360,322	1,414,240	1,211
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/10/2023	3RDPARTY		397,150	443,743	468
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		03/08/2023	3RDPARTY		7,162,965	7,264,815	
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		04/05/2023	3RDPARTY		6,827,872	6,805,012	31,248

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78457J-AA-0	STORAGEMART COMMERCIAL MORTGAG LCF SENIO		02/08/2023	3RDPARTY		901,600	920,000	3,640
78472U-AA-6	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21		03/07/2023	3RDPARTY		4,490,656	4,582,416	8,301
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR		10/16/2023	3RDPARTY		5,414,545	5,832,000	22,453
79582G-AA-2	SALUDA GRADE ALTERNATIVE MORTG WHOLE_CMO		05/26/2023	3RDPARTY		17,761,625	17,787,803	106,164
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		03/06/2023	3RDPARTY		2,231,277	2,255,000	
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		10/16/2023	3RDPARTY		5,421,976	5,571,000	51,323
80286M-AD-0	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		04/26/2023	3RDPARTY		15,036,025	15,455,000	19,199
80286N-AF-3	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		01/01/2023	3RDPARTY		(3,529,597)	(3,589,896)	(75)
80287E-AD-7	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		01/01/2023	3RDPARTY		(9,791,667)	(9,887,842)	(659)
80287J-AC-8	SANTANDER DRIVE AUTO RECEIVABL ABS_ABS _		05/09/2023	3RDPARTY		9,549,687	9,550,000	
83012D-AA-1	SIXTH STREET CLO XVI LTD SIXST SENIOR AB		01/01/2023	3RDPARTY		(1,983,420)	(2,000,000)	(17,306)
83012K-AA-5	SIXTH STREET CLO XVI LTD SIXST SENIOR AB		01/01/2023	3RDPARTY		(6,098,029)	(6,244,462)	(52,822)
842400-HS-5	SOUTHERN CALIFORNIA EDISON COM SECURED C		10/16/2023	3RDPARTY		1,196,720	1,192,000	32,348
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP_B		10/16/2023	3RDPARTY		11,078,204	10,757,000	314,306
857477-BN-2	STATE STREET CORP SENIOR CORP_BND		03/01/2023	3RDPARTY		4,845,665	5,500,000	73,678
87169V-AY-1	PENDING SYMP_37-R 8.328% 01/20/37		12/07/2023	3RDPARTY		4,500,000	4,500,000	
871989-AE-9	SYMPHONY CLO LTD SYMP_23-40A ABS_ABS _40		10/31/2023	3RDPARTY		2,500,000	2,500,000	
87248T-AS-4	TICP CLO LTD TICP_17-7A MEZZANIN ABS_ABS		08/04/2023	3RDPARTY		490,125	500,000	2,680
87248W-AN-8	TICP CLO LTD TICP_17-8A ABS_ABS _8R 144A		06/27/2023	3RDPARTY		1,467,000	1,500,000	20,272
87250R-AA-2	TICP CLO LTD TICP_20-15A SENIOR ABS_ABS		01/01/2023	3RDPARTY		(2,957,430)	(3,000,000)	(27,613)
87250R-AB-0	TICP CLO LTD TICP_20-15A SENIOR ABS_ABS		06/27/2023	3RDPARTY		1,666,850	1,700,000	22,975
87256G-AC-6	PENDING THE2023-MICB 9.863% 11/05/38		10/26/2023	3RDPARTY		2,779,996	2,780,000	4,416
87264A-BS-3	T-MOBILE USA INC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,413,559	6,395,000	29,377
87264A-BW-4	T-MOBILE USA INC SENIOR CORP_BND		02/09/2023	3RDPARTY		4,454,550	5,000,000	57,361
87264A-CS-2	T-MOBILE USA INC SECURED CORP_BND		10/16/2023	3RDPARTY		838,870	1,000,000	2,200
87666Y-AC-1	TAUBMAN CENTERS COMMERCIAL MOR SUB SENIO		04/24/2023	3RDPARTY		17,359,839	17,845,000	42,648
87666Y-AE-7	TAUBMAN CENTERS COMMERCIAL MOR SENIOR_CM		05/04/2023	3RDPARTY		2,402,344	2,500,000	13,842
882926-AA-6	TEXAS INSTRUMENTS INC SENIOR CORP_BND		05/11/2023	3RDPARTY		2,251,091	2,270,000	
88579Y-BG-5	3M CO SENIOR CORP_BND 3.375% 03/01/29		10/16/2023	3RDPARTY		2,388,339	2,694,000	11,870
89171V-AD-9	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		07/20/2023	3RDPARTY		10,766,881	10,885,269	20,108
89236T-KL-8	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		814,341	813,000	19,447
89236T-LB-9	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		1,416,762	1,431,000	7,721
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC CORP_BND		01/31/2023	INTEREST CAPITALIZATION		78,719	78,719	
89417E-AS-8	TRAVELERS COMPANIES INC SENIOR CORP_BND		05/22/2023	3RDPARTY		1,795,860	1,803,000	
89532T-AJ-5	TRESTLES CLO LTD TREST_20-3A SUB ABS_ABS		05/03/2023	3RDPARTY		477,375	500,000	1,563
89681L-AA-0	TRITON CONTAINER INTERNATIONAL SENIOR CO		10/11/2023	3RDPARTY		2,060,653	2,500,000	5,868
90138T-AB-8	CHESTNUT NOTES ISSUER LLC SECURED ABS_AB		12/29/2023	3RDPARTY		765,406	765,406	
90139C-AB-4	ELEMENT NOTES ISSUER LLC SECURED ABS_ABS		12/29/2023	3RDPARTY		765,406	765,406	
90139F-AB-7	GEMINI NOTES ISSUER LLC SECURED ABS_ABS		12/29/2023	3RDPARTY		765,406	765,406	
90139G-AB-5	JORDAN NOTES ISSUER LLC SECURED ABS_ABS		12/29/2023	3RDPARTY		765,406	765,406	
90139H-AB-3	RIPPLE NOTES ISSUER LLC SECURED ABS_ABS		12/29/2023	3RDPARTY		765,406	765,406	
90139J-AB-9	TIDAL NOTES ISSUER LLC SECURED ABS_ABS		12/29/2023	3RDPARTY		765,406	765,406	
911312-CA-2	UNITED PARCEL SERVICE INC SENIOR CORP_BN		02/23/2023	3RDPARTY		1,440,441	1,448,000	
91159H-JF-8	US BANCORP SENIOR CORP_BND		10/16/2023	3RDPARTY		3,828,475	4,092,000	44,458
91159H-JK-7	US BANCORP SENIOR CORP_BND		10/16/2023	3RDPARTY		7,174,998	7,702,000	76,652
913017-CY-3	RTX CORP SENIOR CORP_BND		10/16/2023	3RDPARTY		272,179	293,000	5,103
91324P-DK-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,639,220	6,000,000	78,925
918288-AA-9	VSE VOI MORTGAGE LLC VSTNA_17 SENIOR ABS		05/10/2023	3RDPARTY		9,838,281	10,122,990	14,414
92343V-GG-3	VERIZON COMMUNICATIONS INC SENIOR CORP_B		08/08/2023	3RDPARTY		997,326	1,100,000	6,114
92348K-AD-5	VERIZON MASTER TRUST VZMT_21-2 VZMT_21-2		04/19/2023	3RDPARTY		12,224,063	13,000,000	358
92348K-BC-6	VERIZON MASTER TRUST VZMT_22-7 SENIOR AB		02/21/2023	3RDPARTY		19,154,899	19,128,000	8,337
924934-AA-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		06/20/2023	3RDPARTY		9,414,443	9,414,608	45,727
92539D-AA-6	VERUS SECURITIZATION TRUST VER SENIOR WH		03/14/2023	3RDPARTY		17,482,115	17,482,250	63,156
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		02/13/2023	3RDPARTY		7,862,871	7,862,978	27,516
92539G-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		08/08/2023	3RDPARTY		9,774,700	9,778,207	40,355

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92539T-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		05/15/2023	3RDPARTY		1,770,753	1,770,781	6,288
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		10/16/2023	3RDPARTY		3,739,880	4,000,000	12,833
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		03/28/2023	3RDPARTY		9,358,722	9,385,000	
927958-AA-6	VISIO 2023-1 TRUST VISIO_23-1 WHOLE_CMO		03/17/2023	3RDPARTY		6,815,709	6,815,718	25,105
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		10/16/2023	3RDPARTY		2,570,953	2,729,000	55,812
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		10/16/2023	3RDPARTY		9,170,771	9,364,000	52,907
92915P-AH-8	VOYA CLO LTD INGIM _14-1A SENIOR ABS_ABS		08/08/2023	3RDPARTY		655,235	658,290	2,520
929160-AT-6	VULCAN MATERIALS COMPANY SENIOR CORP_BND		10/16/2023	3RDPARTY		3,034,585	3,230,000	5,949
92939U-AG-1	WEC ENERGY GROUP INC SENIOR CORP_BND		10/16/2023	3RDPARTY		977,853	1,154,000	8,674
92940P-AE-4	WRKCO INC SENIOR CORP_BND		10/16/2023	3RDPARTY		1,618,137	1,772,000	26,299
931142-FE-8	WALMART INC SENIOR CORP_BND		04/12/2023	3RDPARTY		5,216,510	5,231,000	
94106L-BL-2	WASTE MANAGEMENT INC SENIOR CORP_BND		08/08/2023	3RDPARTY		750,074	825,000	1,427
95000U-2F-9	WELLS FARGO & COMPANY SENIOR CORP_BND		10/16/2023	3RDPARTY		1,390,155	1,500,000	16,113
95000U-2K-8	WELLS FARGO & COMPANY SENIOR CORP_BND		08/08/2023	3RDPARTY		1,171,579	1,238,000	13,172
95000U-2N-2	WELLS FARGO & COMPANY SENIOR CORP_BND		11/01/2023	3RDPARTY		8,935,310	9,500,000	46,313
95000U-2S-1	WELLS FARGO & COMPANY SENIOR CORP_BND		10/16/2023	3RDPARTY		2,993,088	3,414,000	30,863
95000U-2X-0	WELLS FARGO & COMPANY SENIOR CORP_BND		10/16/2023	3RDPARTY		1,446,330	1,500,000	28,170
95040Q-AP-9	WELLTOWER OP LLC SENIOR CORP_BND		02/03/2023	3RDPARTY		3,480,204	4,200,000	7,058
96042Q-AJ-9	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS_A		01/01/2023	3RDPARTY		(18,110,285)	(18,613,068)	(2,474)
96328G-AS-6	WHEELS FLEET LEASE FUNDING LLC ABS_ABS _		06/08/2023	3RDPARTY		8,499,617	8,500,000	
969457-CK-4	WILLIAMS COMPANIES INC SENIOR CORP_BND		10/16/2023	3RDPARTY		1,459,650	1,500,000	15,017
98163C-AG-5	WORLD OMNI AUTO RECEIVABLES TR ABS_ABS _		02/17/2023	3RDPARTY		5,575,313	6,000,000	1,015
BMS231-DA-5	BMW US CAPITAL LLC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,414,747	5,550,000	52,162
BMS28Q-EW-6	AP FIDES HOLDINGS I LLC APFIDESHOLDINGSI		11/28/2023	3RDPARTY		21,193,330	21,193,330	
BRTJCW-78-0	BAYER US FINANCE II LLC SENIOR CORP_BND		10/16/2023	3RDPARTY		5,423,852	5,859,000	87,580
BRYPAN-SJ-5	NSA OP LP SENIOR CORP_BND		09/21/2023	3RDPARTY		6,900,000	6,900,000	
06367W-B8-5	BANK OF MONTREAL SENIOR CORP_BND	A	08/08/2023	3RDPARTY		775,874	825,000	4,112
06368L-GU-4	BANK OF MONTREAL SENIOR CORP_BND	A	08/08/2023	3RDPARTY		206,072	207,000	1,674
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	10/16/2023	3RDPARTY		1,336,815	1,500,000	9,917
13648T-AH-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	03/31/2023	TAX FREE EXCHANGE		60,536	50,000	
15135U-AP-4	CENOVUS ENERGY INC SENIOR CORP_BND	A	04/06/2023	3RDPARTY		1,930,535	2,000,000	32,375
775109-CH-2	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	07/25/2023	TAX FREE EXCHANGE		10,196,874	11,500,000	160,233
775109-CK-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	07/27/2023	TAX FREE EXCHANGE		8,756,326	8,850,000	147,648
000000-00-0	ROGERS COMMUNICATIONS INC PRE SENIOR CO	A	01/01/2023	DIRECT			(8,850,000)	
775PMT-AE-0	ROGERS COMMUNICATIONS INC PRE SENIOR CO	A	01/01/2023	TAX FREE EXCHANGE		(6,310,863)	(6,379,000)	
78015K-7H-1	ROYAL BANK OF CANADA SENIOR CORP_BND	A	08/08/2023	3RDPARTY		1,176,118	1,265,000	2,344
89114T-ZD-7	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	A	08/08/2023	3RDPARTY		981,289	1,100,000	2,383
89115A-2K-7	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	A	08/08/2023	3RDPARTY		206,420	207,000	851
89346D-AE-7	TRANSALTA CORP SENIOR CORP_BND	A	10/11/2023	3RDPARTY		1,003,321	1,000,000	4,694
89352H-AX-7	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	A	11/15/2023	3RDPARTY		4,201,700	5,000,000	1,319
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LTD P MOSAICFST	A	01/03/2023	TAX FREE EXCHANGE		5,500,000	5,500,000	
007924-AJ-2	AEGON LTD SUB CORP_BND	D	10/11/2023	3RDPARTY		1,000,000	1,000,000	
01449T-AC-7	ALESCO PREFERRED FUNDING IX LT SENIOR AB	D	06/15/2023	3RDPARTY		414,245	500,000	6,227
01609W-AT-9	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	D	10/16/2023	3RDPARTY		5,438,464	5,918,000	73,778
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	05/08/2023	3RDPARTY		4,158,380	4,200,384	15,817
03768M-AL-1	APIDOS CLO APID_20-33A ABS_ABS _33-R 144	D	06/16/2023	3RDPARTY		974,500	1,000,000	11,073
03770M-AE-3	APIDOS CLO LTD APID_23-45 MEZZANIN ABS_A	D	04/13/2023	3RDPARTY		1,400,000	1,400,000	
03881C-AA-9	ARBOR REALTY COLLATERALIZED LO ABS_ABS _	D	09/27/2023	3RDPARTY		3,126,068	3,153,166	7,868
04965L-AL-2	ATRIUM CDO CORP ATRM_14-C MEZZANIN ABS_A	D	04/19/2023	3RDPARTY		385,280	400,000	320
055300-AP-5	BAT INTERNATIONAL FINANCE PLC SENIOR COR	D	10/16/2023	3RDPARTY		251,797	271,000	1,071
055300-AQ-3	BAT INTERNATIONAL FINANCE PLC SENIOR COR	D	10/16/2023	3RDPARTY		10,552,609	10,773,000	134,889
055451-BC-1	BHP BILLITON FINANCE USA LTD SENIOR CO	D	10/16/2023	3RDPARTY		11,295,908	11,528,000	65,325
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIOR CORP_BND	D	10/16/2023	3RDPARTY		920,620	1,000,000	14,478
05683F-AJ-8	BAIN CAPITAL CREDIT CLO BCC_20 ABS_ABS _	D	06/26/2023	3RDPARTY		2,567,943	2,588,000	32,095
05874X-AE-9	BALLYROCK CLO LTD BALLY_20-14A ABS_ABS _	D	10/31/2023	3RDPARTY		1,482,750	1,500,000	4,321
05964H-AQ-8	BANCO SANTANDER SA SRBN CORP_BND	D	10/16/2023	3RDPARTY		5,424,200	5,864,000	16,321
06738E-CF-0	BARCLAYS PLC SENIOR CORP_BND	D	10/16/2023	3RDPARTY		4,409,730	4,500,000	115,851
06738E-CJ-2	BARCLAYS PLC SENIOR CORP_BND	D	10/16/2023	3RDPARTY		269,653	271,000	1,712
06759F-AB-2	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB	D	02/10/2023	3RDPARTY		585,500	589,924	2,457
070252-AA-9	BASSWOOD PARK CLO LTD BARK_21 ABS_ABS _2	D	01/01/2023	3RDPARTY		(5,230,380)	(5,370,000)	(47,703)

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	06/23/2023	3RDPARTY		1,164,968	1,175,785	14,401
08179L-AA-9	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	06/08/2023	3RDPARTY		665,403	671,954	6,183
08180F-BL-4	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	11/16/2023	3RDPARTY		1,982,000	2,000,000	13,481
08181V-AU-9	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	11/16/2023	3RDPARTY		990,500	1,000,000	7,239
08182B-AQ-1	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	05/22/2023	3RDPARTY		873,450	900,000	6,855
09631B-AA-1	BLUEMOUNTAIN CLO LTD BLUEM_21 ABS_ABS _2	D	01/01/2023	3RDPARTY		(5,835,000)	(6,000,000)	(57,350)
09659W-2M-5	BNP PARIBAS SA SRBN CORP_BND 144A	D	10/16/2023	3RDPARTY		361,583	428,000	407
09659W-2T-0	BNP PARIBAS SA SRBN CORP_BND 144A	D	10/16/2023	3RDPARTY		790,632	889,000	5,631
11778B-AB-8	SKY GROUP FINANCE LTD SENIOR CORP_BND 14	D	06/15/2023	3RDPARTY		1,550,866	1,344,000	14,560
12547D-AE-6	CIFC FUNDING LTD CIFC_21-4A MEZZANIN ABS	D	04/19/2023	3RDPARTY		520,584	545,000	431
12555Q-AU-0	CIFC_20-1A MEZZANIN ABS_ABS _20-1A 144A	D	06/06/2023	3RDPARTY		2,592,675	2,700,000	28,315
12555X-AA-9	CIFC FUNDING LTD CIFC_19-6A ABS_ABS _19-	D	06/30/2023	3RDPARTY		1,986,500	2,000,000	28,924
12563E-AC-7	CIFC FUNDING LTD CIFC_21-1A MEZZANIN ABS	D	06/14/2023	3RDPARTY		243,750	250,000	2,457
12565E-AE-1	CIFC FUNDING LTD CIFC_21-5A ABS_ABS _21-	D	11/15/2023	3RDPARTY		1,723,750	1,750,000	11,986
13875M-AE-6	CANYON CLO 2021-3 LTD CANYC_21 ABS_ABS _	D	11/13/2023	3RDPARTY		2,913,630	3,000,000	19,264
13876G-AN-8	CANYON CLO LTD CANYC_17-1R SENIOR ABS_AB	D	11/02/2023	3RDPARTY		3,022,866	3,080,000	13,754
143133-AA-4	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	01/01/2023	3RDPARTY		(4,151,018)	(4,250,000)	(36,492)
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_	D	03/01/2023	3RDPARTY		1,945,134	2,000,000	20,500
225313-AK-1	CREDIT AGRICOLE SA SUB CORP_BND 144A	D	10/11/2023	3RDPARTY		2,405,749	2,416,000	24,428
225401-AT-5	UBS GROUP AG SENIOR CORP_BND 144A	D	10/16/2023	3RDPARTY		10,320,839	11,640,000	32,068
22541L-AE-3	UBS GROUP AG SENIOR CORP_BND	D	10/11/2023	3RDPARTY		1,187,672	1,000,000	17,021
26245E-AN-9	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	06/21/2023	3RDPARTY		2,024,375	2,050,000	25,678
26249K-BB-6	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1	D	06/12/2023	3RDPARTY		985,500	1,000,000	10,791
26251B-AL-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	01/01/2023	3RDPARTY		(3,744,900)	(3,800,000)	(613)
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A	D	05/24/2023	3RDPARTY		2,963,380	3,000,000	15,017
29003M-AA-5	ELMWOOD CLO 18 LTD ELM18_22-5 ABS_ABS _1	D	01/01/2023	3RDPARTY		(10,585,875)	(10,750,000)	(124,393)
29003M-AJ-6	ELM18_22-5A ABS_ABS _18-R 144A	D	07/31/2023	3RDPARTY		6,000,000	6,000,000	28,014
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	10/16/2023	3RDPARTY		5,808,270	6,500,000	7,583
29359U-AB-5	ENSTAR GROUP LTD SENIOR CORP_BND	D	08/10/2023	3RDPARTY		3,990,036	4,000,000	37,950
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A SENIOR ABS_A	D	08/08/2023	3RDPARTY		583,617	587,013	2,339
36321B-AC-5	GALAXY CLO LTD GALXY_17-24A MEZZANIN ABS	D	05/02/2023	3RDPARTY		5,669,291	5,894,000	19,372
38090A-AG-3	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	D	11/15/2023	3RDPARTY		4,750,000	4,750,000	
38090A-AJ-7	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	D	11/15/2023	3RDPARTY		5,000,000	5,000,000	
39055T-AU-2	GREAT LAKES CLO LTD GRTLK _15 MEZZANIN A	D	07/20/2023	3RDPARTY		2,000,000	2,000,000	1,578
456837-AV-5	ING GROEP NV SENIOR CORP_BND	D	10/16/2023	3RDPARTY		800,085	894,000	729
456837-BF-9	ING GROEP NV SENIOR CORP_BND	D	10/16/2023	3RDPARTY		2,945,566	2,959,000	18,500
46590X-AM-8	JBS USA LUX SA CORP_BND	D	08/21/2023	TAX FREE EXCHANGE		50,502	50,000	453
000000-00-0	JBS USA LUX SA SENIOR CORP_BND 144A	D	01/01/2023	DIRECT		(50,000)		
48206K-AG-1	JUNIPER VALLEY PARK CLO LTD JN MEZZANIN	D	05/05/2023	3RDPARTY		1,100,000	1,100,000	
50190K-AA-8	LCM LTD PARTNERSHIP LCM_40A ABS_ABS _40	D	01/01/2023	3RDPARTY		(12,780,800)	(12,800,000)	
55608J-AR-9	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	D	10/16/2023	3RDPARTY		271,355	303,000	1,083
55817G-AG-6	MDPK_23-63A MEZZANIN ABS_ABS _63 144A	D	06/06/2023	3RDPARTY		2,812,025	2,800,000	8,368
55819G-AS-8	MADISON PARK FUNDING LTD MDPK MEZZANIN A	D	11/09/2023	3RDPARTY		1,539,925	1,550,000	6,373
55819J-AN-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	05/24/2023	3RDPARTY		4,927,500	5,000,000	33,997
55819Q-BJ-5	MADISON PARK FUNDING LTD MDPK MDPK_19-RR	D	12/22/2023	3RDPARTY		5,000,000	5,000,000	
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	12/27/2023	3RDPARTY		999,500	1,000,000	10,296
55820T-AL-2	MADISON PARK FUNDING LTD MDPK SUB ABS_AB	D	05/01/2023	3RDPARTY		3,487,875	3,550,000	4,048
55820Y-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/01/2023	3RDPARTY		(26,868)	(27,188)	(239)
55955K-AA-2	MAGNETITE CLO LTD MAGNE_21-29A SENIOR AB	D	01/01/2023	3RDPARTY		(3,439,625)	(3,500,000)	(33,020)
60162P-AJ-1	MILOS CLO LTD MILOS_17-1A MEZZANIN ABS_A	D	04/11/2023	3RDPARTY		2,392,375	2,500,000	38,663
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	10/16/2023	3RDPARTY		4,146,068	4,666,000	27,004
60687Y-CA-5	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	D	08/08/2023	3RDPARTY		776,704	825,000	4,617
63861V-AF-4	NATIONWIDE BUILDING SOCIETY SRBN CORP_BN	D	10/16/2023	3RDPARTY		5,424,657	6,065,000	31,043
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/08/2023	3RDPARTY		704,972	709,080	1,961
64134V-AN-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _5	D	08/09/2023	3RDPARTY		2,025,500	2,000,000	10,246
65557F-AH-9	NORDEA BANK ABP SUB CORP_BND 144A	D	10/11/2023	3RDPARTY		3,000,000	3,000,000	10,792
67109B-DC-5	OHA LOAN FUNDING LTD OHALF_15 SENIOR ABS	D	01/01/2023	3RDPARTY		(3,111,930)	(3,195,000)	(36,265)
67110U-AS-8	OHA LOAN FUNDING LTD OHALF_16 ABS_ABS _1	D	08/09/2023	3RDPARTY		1,973,920	2,000,000	10,496
67113L-AL-0	OCP CLO LTD OCP_19-17A ABS_ABS _19-17A 1	D	06/20/2023	3RDPARTY		1,479,000	1,500,000	16,512
67115L-AA-2	OAK HILL CREDIT PARTNERS OAKC SENIOR ABS	D	05/23/2023	3RDPARTY		2,254,000	2,300,000	15,157
67576F-AA-7	OCTAGON INVESTMENT PARTNERS LT SENIOR AB	D	08/08/2023	3RDPARTY		645,136	648,724	2,589
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	D	08/08/2023	3RDPARTY		597,696	600,456	2,186
67590Q-BL-0	OCT21_14-1A SUB ABS_ABS _14-1AR 144A	D	02/10/2023	3RDPARTY		730,688	750,000	
67614C-AB-6	OEC FINANCE LTD SENIOR CORP_BND 144A	D	12/26/2023	DIRECT		218,300	218,300	
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS _	D	05/24/2023	3RDPARTY		3,218,659	3,244,616	22,462

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69689A-BQ-2	PALMER SQUARE CLO LTD PLMRS_15 ABS_ABS _	D	08/03/2023	3RDPARTY		2,919,630	3,000,000	52,804
69701N-AE-6	PALMER SQUARE LOAN FUNDING LTD SENIOR AB	D	04/03/2023	3RDPARTY		968,500	1,000,000	14,858
69701X-AA-2	PALMER SQUARE CLO LTD PLMRS_21 ABS_ABS _	D	06/01/2023	3RDPARTY		490,350	500,000	4,363
69702M-AA-5	PALMER SQUARE CLO PLMRS_22-5 ABS_ABS _22	D	01/01/2023	3RDPARTY		(1,996,820)	(2,000,000)	(24,519)
716973-AB-8	PFIZER INVESTMENT ENTERPRISES SENIOR COR	D	10/16/2023	3RDPARTY		976,910	1,000,000	18,418
75884B-AC-2	REGATTA X FUNDING LTD RGT10_17 MEZZANIN	D	06/20/2023	3RDPARTY		244,188	250,000	3,076
75888F-AG-0	REGATTA XIII FUNDING REG13_18 MEZZANIN A	D	11/09/2023	3RDPARTY		593,628	600,000	3,619
77341X-AE-3	ROCKFORD TOWER CLO ROCKT_22-3 MEZZANIN A	D	08/08/2023	3RDPARTY		750,496	743,000	3,677
79588Y-AA-7	SAMARCO MINERACAO SA CORP_BND 144A	D	11/16/2023	TAX FREE EXCHANGE		2,415,000	6,803,407	
822582-BT-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	10/16/2023	3RDPARTY		944,070	1,000,000	12,618
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	D	10/16/2023	3RDPARTY		826,214	883,000	2,669
846031-AN-2	SOUTHWICK PARK CLO LTD STHWK_1 ABS_ABS _	D	01/01/2023	3RDPARTY		(3,831,165)	(3,900,000)	(36,764)
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	D	08/08/2023	3RDPARTY		762,815	825,000	1,448
86562M-CT-5	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	D	08/08/2023	3RDPARTY		374,905	375,000	1,423
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	D	10/16/2023	3RDPARTY		2,949,240	3,000,000	16,195
87165U-AN-1	SYMPHONY CLO LTD SYMP_16-17A SENIOR ABS_	D	01/01/2023	3RDPARTY		(1,529,952)	(1,542,741)	(13,389)
87169N-AG-8	SYMPHONY CLO LTD SYMP_23-38A ABS_ABS _38	D	11/15/2023	3RDPARTY		249,375	250,000	1,383
88238C-AD-4	TEXAS DEBT CAPITAL CLO LTD TCI ABS_ABS _	D	03/01/2023	3RDPARTY		2,500,000	2,500,000	
89152U-AH-5	TOTALENERGIES CAPITAL SA SENIOR CORP_BND	D	10/16/2023	3RDPARTY		2,041,004	2,179,000	1,645
892331-AQ-2	TOYOTA MOTOR CORPORATION SENIOR CORP_BND	D	10/16/2023	3RDPARTY		1,058,409	1,068,000	14,424
902613-BB-3	UBS GROUP AG SENIOR CORP_BND	D	06/12/2023	TAX FREE EXCHANGE		6,999,560	7,000,000	47,775
92013A-AN-9	VALLEY STREAM PARK CLO LTD VYS ABS_ABS _	C	09/08/2023	3RDPARTY		14,575,000	14,575,000	
92331M-AC-2	VENTURE CDO LTD VENTR_17-26A ABS_ABS _26	D	07/10/2023	3RDPARTY		982,358	1,000,000	17,663
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	02/15/2023	3RDPARTY		979,768	984,939	4,896
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	02/08/2023	3RDPARTY		1,190,233	1,198,020	3,137
96122F-AA-5	WESTPAC NEW ZEALAND LTD SENIOR CORP_BND	D	02/09/2023	3RDPARTY		7,670,000	7,670,000	
F5616K-AC-8	LA MONDIALE SAM SUB CORP_BND	D	10/11/2023	3RDPARTY		1,035,705	1,000,000	12,729
G0369*-AB-4	ANGLIAN WATER OSPREY FINANCING CORP_BND	B	02/08/2023	3RDPARTY		48,312,000	48,312,000	
Q5426#-AD-5	L&K FINANCE PTY LTD CORP BND	D	06/01/2023	TAX FREE EXCHANGE		15,000,000	15,000,000	349,971
Z95E7Z-TW-3	EUROPEAN LOAN CONDUIT EURO_39X SUB_CMBS	B	08/02/2023	INTEREST CAPITALIZATION				
Z95E7Z-TY-9	EUROPEAN LOAN CONDUIT EURO_39X MEZZANIN	B	08/02/2023	INTEREST CAPITALIZATION				
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,749,585,858	2,813,742,647	9,922,019
29360A-AA-8	ENSTAR FINANCE LLC JRSUB CORP_BND		10/11/2023	3RDPARTY		1,000,000	1,000,000	6,389
29250N-AW-5	ENBRIDGE INC SUB CORP_BND	A	10/11/2023	3RDPARTY		996,033	1,000,000	6,944
1309999999. Subtotal - Bonds - Hybrid Securities						1,996,033	2,000,000	13,333
00232#-AA-4	ASP SUMMA 5 LLC TERM_LOAN		08/21/2023	3RDPARTY		5,818,444	5,818,444	
00232*-AA-8	ASP SUMMA 1 LLC TERM_LOAN		06/26/2023	3RDPARTY		16,098,276	16,098,276	
00235*-AA-5	ASP SUMMA 3 LLC TERM_LOAN		07/17/2023	3RDPARTY		21,207,232	21,207,232	
00235@-AA-3	ASP SUMMA 2 LLC TERM_LOAN		06/26/2023	3RDPARTY		14,312,105	14,312,105	
00236#-AA-0	ASP SUMMA 6 LLC TERM_LOAN		08/21/2023	3RDPARTY		10,846,679	10,846,679	
00236*-AA-4	ASP SUMMA 4 LLC TERM_LOAN		06/26/2023	3RDPARTY		16,836,740	16,836,742	
00236@-AA-2	ASP SUMMA 7 LLC TERM_LOAN		08/21/2023	3RDPARTY		8,802,670	8,802,670	
00237*-AA-3	ASP SUMMA 8 LLC TERM_LOAN		08/21/2023	3RDPARTY		11,028,153	11,028,153	
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		12/21/2023	VARIOUS		115,029,633	115,029,633	
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		12/21/2023	VARIOUS		10,558,111	10,558,111	
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	LCGERTHTI1		(951,176)	(951,176)	(21,164)
69473@-AA-9	PACIFIC OWL II LLC SECURED TERM_LOAN		12/21/2023	3RDPARTY		16,017,500	16,125,000	
BENE14-KE-2	ALPHASOURCE ALPHASOURCEALPHASOURCEINC6.		01/01/2023	DIRECT		812,693	812,693	
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM SECURED T		01/01/2023	3RDPARTY		(5,681)	(5,681)	
C1444#-AA-3	BROOKFIELD BPY HOLDINGS INC SENIOR REVOL		09/21/2023	3RDPARTY		66,828,300	67,000,000	
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	02/08/2023	3RDPARTY		40,961	40,961	
G0702#-AA-8	BPY BERMUDA HOLDINGS IV LTD SENIOR REVOL	C	09/21/2023	3RDPARTY		66,828,300	67,000,000	
G0702*-AA-2	BPY BERMUDA HOLDINGS LTD SENIOR REVOLVE_	C	09/21/2023	3RDPARTY		66,828,300	67,000,000	
G6772#-AA-0	ORCHARD FUNDING LIMITED SECURED TERM_LOA	B	12/29/2023	3RDPARTY		571,198	571,198	
PPG1DL-LM-8	CIDRON SPIRIT LIMITED NAVLOANFORNORDICCA	B	12/29/2023	3RDPARTY		67,825,877	68,323,543	
BEND8V-08-2	ASP SUMMA 1 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		58,413,963	58,413,963	
BMSOMC-BL-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		64,657,159	64,657,159	
BMSOMC-BK-4	ASP SUMMA 3 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		71,798,239	71,798,239	
BMSOMC-BJ-7	ASP SUMMA 4 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		61,708,479	61,708,479	
BENJLK-QW-7	ASP SUMMA 5 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		15,894,050	15,894,050	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BENJLK-QX-5	ASP SUMMA 6 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		13,454,753	13,454,753	
BENJLK-QY-3	ASP SUMMA 7 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		16,097,475	16,097,475	
BENJLK-QZ-0	ASP SUMMA 8 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		14,393,028	14,393,028	
BMSQWN-8X-5	ALEXANDRITE LAKE LUX HOLDINGS SUB TERM_LOAN Adj % Due 7/27/2023 MJSD20		01/01/2023	BRS ADJUSTMENT		22,125,689	22,125,689	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						853,877,150	854,997,418	(21,164)
2509999997. Total - Bonds - Part 3						3,642,945,059	3,707,992,979	10,912,901
2509999998. Total - Bonds - Part 5						1,819,307,078	1,856,603,240	8,005,007
2509999999. Total - Bonds						5,462,252,137	5,564,596,219	18,917,908
04651L-30-5	AT&T MOBILITY II LLC PFD_EQUITY		06/13/2023	3RDPARTY	17,500.000	17,500,000	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						17,500,000	XXX	
4509999997. Total - Preferred Stocks - Part 3						17,500,000	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						17,500,000	XXX	
02567@-11-7	American Equity Inv Life Ins Co of Vermont		03/31/2023	DIRECT		3,500,000		
26968*-10-5	Eagle Life Insurance Company		03/31/2023	DIRECT		294,201		
26968*-10-5	Eagle Life Insurance Company		06/30/2023	DIRECT		427,291		
26968*-10-5	Eagle Life Insurance Company		09/30/2023	DIRECT		188,342		
000000-00-0	AEL Re Vermont II, Inc.		12/31/2023	DIRECT		20,000,000		
02567@-11-7	American Equity Inv Life Ins Co of Vermont		12/31/2023	DIRECT		17,000,000		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						41,409,834	XXX	
5989999997. Total - Common Stocks - Part 3						41,409,834	XXX	
5989999998. Total - Common Stocks - Part 5						18,107,022	XXX	
5989999999. Total - Common Stocks						59,516,856	XXX	
5999999999. Total - Preferred and Common Stocks						77,016,856	XXX	
6009999999 - Totals						5,539,268,993	XXX	18,917,908

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36194S-PD-4	GOVERNMENT NATIONAL MORTGAGE A APROJ_MBS		12/01/2023	PAYDOWN		3,904,254	3,904,254	3,976,238	3,933,635		(29,381)		(29,381)		3,904,254				64,192	09/15/2041
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		12/01/2023	PAYDOWN				404,445	286,991		(286,991)		(286,991)						42,085	11/20/2065
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		12/01/2023	PAYDOWN				296,723	219,367		(219,367)		(219,367)						29,748	03/20/2066
912828-UN-8	UNITED STATES TREASURY SENIOR GOVT_BND		02/15/2023	MATURITY		500,000	500,000	515,273	500,206		(206)		(206)		500,000				5,000	02/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						4,404,254	4,404,254	5,192,679	4,940,199		(535,945)		(535,945)		4,404,254				141,025	XXX
4581X0-CE-6	INTER-AMERICAN DEVELOPMENT BAN SENIOR CO		05/22/2023	3RDPARTY		17,430,282	17,450,000	15,467,817	17,344,289		(1,876,138)		(1,876,138)		15,468,151		1,962,131	1,962,131	636,198	01/24/2044
00386S-AL-6	ABU DHABI NATIONAL ENERGY COMP SENIOR CO	D	01/12/2023	MATURITY		5,000,000	5,000,000	4,970,200	4,999,894		106		106		5,000,000				90,625	01/12/2023
00388W-AG-6	ABU DHABI NATIONAL ENERGY COMP SENIOR CO	D	09/06/2023	3RDPARTY		1,000,019	1,000,000	1,003,750	1,002,533		(200)		(200)		1,002,333		(2,314)	(2,314)	42,385	04/23/2030
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA SENIOR COR	D	07/21/2023	3RDPARTY		23,542,401	24,473,000	24,232,800	24,295,058		7,002		7,002		24,302,060		(759,659)	(759,659)	1,197,781	07/29/2035
12621V-AB-1	CNOOC FINANCE 2011 LTD SENIOR CORP_BND	D	05/19/2023	3RDPARTY		4,145,800	4,000,000	3,700,645	3,982,665		(281,892)		(281,892)		3,700,773		445,027	445,027	189,750	01/26/2041
141844-AF-7	CARIBBEAN DEVELOPMENT BANK SENIOR CORP_B	D	08/22/2023	3RDPARTY		6,014,000	6,200,000	6,200,000	6,200,000						6,200,000		(186,000)	(186,000)	211,094	11/09/2027
141844-AF-7	CARIBBEAN DEVELOPMENT BANK SENIOR CORP_B	D	11/09/2023	REDEMPTION 100.0000		5,360,000	5,360,000	5,360,000	5,360,000						5,360,000				234,500	11/09/2027
21987B-AK-4	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	07/21/2023	3RDPARTY		9,427,500	9,000,000	9,383,578	9,256,861		(8,169)		(8,169)		9,248,692		178,808	178,808	426,797	09/21/2035
21987B-AL-2	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	07/13/2023	3RDPARTY		9,765,000	9,000,000	9,167,600	9,117,687		(3,047)		(3,047)		9,114,639		650,361	650,361	404,363	10/24/2036
23330J-AA-9	DP WORLD LTD SENIOR CORP_BND 144A	D	05/22/2023	3RDPARTY		11,188,530	10,260,000	7,169,527	7,958,319		(788,192)		(788,192)		7,170,127		4,018,403	4,018,403	628,625	07/02/2037
29441W-AC-9	EQUATE PETROCHEMICAL BV SENIOR CORP_BND	D	07/26/2023	3RDPARTY		19,095,000	20,000,000	19,842,175	19,931,274		9,496		9,496		19,940,770		(845,770)	(845,770)	620,972	11/03/2026
302154-BK-4	EXPORT-IMPORT BANK OF KOREA SENIOR CORP_	D	11/20/2023	3RDPARTY		3,989,800	4,000,000	3,881,145	3,903,735		82,094		82,094		3,985,829		3,971	3,971	216,000	01/14/2024
50066A-AJ-2	KOREA GAS CORPORATION SENIOR CORP_BND 14	D	07/13/2023	3RDPARTY		14,499,000	15,000,000	14,973,600	14,992,355		1,571		1,571		14,993,926		(494,926)	(494,926)	519,167	07/21/2025
62983P-AA-3	NAKILAT INC SECURED CORP_BND 144A	D	07/13/2023	3RDPARTY		8,741,724	8,385,347	6,582,497	7,498,727		35,974		35,974		7,534,701		1,207,023	1,207,023	278,393	12/31/2033
62983P-AA-3	NAKILAT INC SECURED CORP_BND 144A	D	07/13/2023	REDEMPTION 100.0000		283,046	283,046	222,191	253,119		29,928		29,928		283,046				8,586	12/31/2033
62983P-AB-1	NAKILAT INC SECURED CORP_BND 144A	D	07/13/2023	3RDPARTY		3,276,222	3,112,800	2,443,548	2,739,543		3,644		3,644		2,743,187		533,035	533,035	106,752	12/31/2033
62983P-AB-1	NAKILAT INC SECURED CORP_BND 144A	D	07/13/2023	REDEMPTION 100.0000		103,850	103,850	81,522	79,322		24,528		24,528		103,850				3,254	12/31/2033
71647N-AY-5	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_	D	06/14/2023	3RDPARTY		5,991,410	6,000,000	6,252,000	6,162,200		(12,782)		(12,782)		6,149,418		(158,008)	(158,008)	316,947	01/27/2028
74727P-AL-5	QATAR STATE OF SENIOR CORP_BND 144A	D	05/22/2023	3RDPARTY		15,519,063	13,250,000	12,097,319	13,366,784		(1,269,207)		(1,269,207)		12,097,576		3,421,486	3,421,486	716,089	01/20/2040
74735K-2A-9	QOREDOO INTERNATIONAL FINANCE SENIOR COR	D	02/21/2023	MATURITY		5,000,000	5,000,000	4,936,050	4,998,982		1,018		1,018		5,000,000				81,250	02/21/2023
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	07/24/2023	3RDPARTY		2,269,033	2,266,200	1,943,267	2,181,228		10,466		10,466		2,191,695		77,338	77,338	108,781	09/30/2027
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	03/31/2023	REDEMPTION 100.0000		176,700	176,700	151,520	170,075		6,625		6,625		176,700				5,158	09/30/2027
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	07/24/2023	3RDPARTY		13,545,465	13,478,075	13,944,023	13,614,467		(18,409)		(18,409)		13,596,057		(50,592)	(50,592)	701,711	09/30/2027
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	03/31/2023	REDEMPTION 100.0000		1,623,975	1,623,975	1,680,117	1,640,409		(16,434)		(16,434)		1,623,975				51,415	09/30/2027
80413T-AK-5	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	04/26/2023	3RDPARTY		3,030,450	3,000,000	3,038,360	3,025,688		(1,178)		(1,178)		3,024,510		5,940	5,940	69,271	04/16/2029
82938N-AC-8	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO	D	07/20/2023	3RDPARTY		9,617,200	10,000,000	9,935,300	9,969,389		3,764		3,764		9,973,153		(355,953)	(355,953)	283,958	04/12/2027
856899-AB-5	STATE GRID OVERSEAS INVESTMENT SENIOR CO	D	05/22/2023	MATURITY		13,000,000	13,000,000	12,867,660	12,993,986		6,014		6,014		13,000,000				203,125	05/22/2023
85771P-AC-6	EQUINOR ASA SENIOR CORP_BND	D	05/22/2023	3RDPARTY		28,001,820	28,500,000	28,122,097	29,312,926		(1,549,116)		(1,549,116)		27,763,810		238,010	238,010	1,118,388	08/17/2040
85771P-AL-6	EQUINOR ASA SENIOR CORP_BND	D	04/05/2023	3RDPARTY		3,587,520	4,000,000	3,690,840	3,750,259		2,102		2,102		3,752,361		(164,841)	(164,841)	63,639	05/15/2043
N0727E-AA-4	ARUBA GOVERNMENT CORP_BND	D	06/07/2023	3RDPARTY		1,682,056	1,554,580	1,546,807	1,549,079		363		363		1,549,441		132,614	132,614	77,664	06/12/2027
PPFQKG-SG-3	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	D	01/27/2023	3RDPARTY		7,177,461	7,100,000	7,100,000	7,100,000						7,100,000		77,461	77,461	98,761	11/09/2025
PPFZ3H-XF-6	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	D	01/27/2023	3RDPARTY		7,243,491	7,100,000	7,100,000	7,100,000						7,100,000		143,491	143,491	99,223	11/09/2027
0309999999. Subtotal - Bonds - All Other Governments						260,327,818	258,677,573	249,087,955	255,850,853		(5,600,069)		(5,600,069)		250,250,780		10,077,036	10,077,036	9,810,622	XXX
011770-T8-7	ALASKA STATE OF SENIOR MUNITAX_BND GO		07/21/2023	3RDPARTY		1,016,690	1,000,000	1,000,000	1,000,000						1,000,000		16,690	16,690	52,530	08/01/2027
011770-T9-5	ALASKA STATE OF SENIOR MUNITAX_BND GO		04/04/2023	3RDPARTY		888,964	850,000	850,000	850,000						850,000		38,964	38,964	31,480	08/01/2028
011770-U4-4	ALASKA STATE OF SENIOR MUNITAX_BND GO		04/26/2023	VARIOUS		2,144,368	2,000,000	2,000,000	2,000,000						2,000,000		144,368	144,368	75,404	08/01/2033
011770-U5-1	ALASKA STATE OF SENIOR MUNITAX_BND GO		04/26/2023	VARIOUS		2,091,263	2,000,000	2,000,000	2,000,000						2,000,000		91,263	91,263	74,903	08/01/2028
011770-U7-7	ALASKA STATE OF SENIOR MUNITAX_BND GO		07/21/2023	3RDPARTY		2,033,380	2,000,000	2,000,000	2,000,000						2,000,000		33,380	33,380	105,059	08/01/2027
13063D-X3-7	CALIFORNIA STATE OF MUNI_BND GO		07/13/2023	3RDPARTY		4,382,840	4,400,000	4,385,788	4,386,202		763		763		4,386,966		(4,126)	(4,126)	133,894	09/01/2031
20772J-AC-6	CONNECTICUT STATE OF SENIOR MUNITAX_BND		05/04/2023	3RDPARTY		10,988,846	10,740,000	10,532,611	10,666,813		5,715		5,715		10,672,527		316,318	316,318	329,518	10/01/2030
373384-SC-1	GEORGIA STATE OF MUNITAX_BND GO		04/20/2023	3RDPARTY		3,110,421	3,050,000	3,288,480	3,176,851		(4,419)		(4,419)		3,172,432		(62,012)	(62,012)	78,512	10/01/2030
373384-ZS-8	GEORGIA STATE OF MUNITAX_BND GO		07/25/2023	VARIOUS		3,397,974	3,735,000	3,606,777	3,666,807		3,851		3,851		3,670,659		(272,685)	(272,685)	127,744	07/01/2031
419791-YV-4	HAWAII STATE OF SENIOR MUNITAX_BND GO		07/21/2023	3RDPARTY		2,573,800	2,500,000	2,564,400	2,525,356		(2,505)		(2,505)		2,522,852		50,948	50,948	134,717	02/01/2028
594612-BF-9	MICHIGAN STATE OF MUNITAX_BND GO		07/25/2023	3RDPARTY		8,125,713	8,700,000	8,700,000	8,700,000						8,700,000		(574,287)	(574,287)	207,060	05/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
594612-BF-9	MICHIGAN STATE OF MUNITAX_BND GO		11/15/2023	CALL 100.0000		120,000	120,000	120,000	120,000						120,000				4,080	05/15/2029
605580-4X-4	MISSISSIPPI STATE OF SENIOR MUNITAX_BND		03/21/2023	3RDPARTY		21,569,600	20,000,000	21,827,400	21,122,517		(16,137)		(16,137)		21,106,380		463,220	463,220	541,704	10/01/2034
70914P-MJ-8	PENNSYLVANIA COMMONWEALTH OF SENIOR MUN		05/04/2023	3RDPARTY		193,442	185,000	187,525	186,078		(63)		(63)		186,015		7,426	7,426	7,366	02/15/2030
882723-B7-3	TEXAS STATE OF MUNITAX_BND GO		07/25/2023	VARIOUS		4,697,629	5,000,000	5,000,000	5,000,000						5,000,000		(302,372)	(302,372)	147,869	10/01/2031
882723-C2-3	TEXAS STATE OF MUNITAX_BND GO		07/25/2023	3RDPARTY		3,254,650	3,500,000	3,500,000	3,500,000						3,500,000		(245,350)	(245,350)	115,917	10/01/2034
882724-DK-0	TEXAS STATE OF MUNITAX_BND GO		04/27/2023	3RDPARTY		734,776	800,000	800,000	800,000						800,000		(65,224)	(65,224)	22,920	08/01/2037
93974C-8K-9	WASHINGTON STATE OF MUNI_BND GO		07/13/2023	DIRECT		19,540,505	19,545,000	17,740,019	18,555,552		53,745		53,745		18,609,297		931,208	931,208	607,524	07/01/2031
93974C-PL-8	WASHINGTON STATE OF MUNITAX_BND GO		05/04/2023	3RDPARTY		7,950,571	7,605,000	7,765,313	7,662,065		(4,281)		(4,281)		7,657,784		292,788	292,788	314,876	08/01/2029
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						98,815,432	97,730,000	97,868,313	97,918,241		36,669		36,669		97,954,912		860,517	860,517	3,113,077	XXX
015302-2K-7	ALEXANDRIA VA MUNITAX_BND GO		07/12/2023	3RDPARTY		137,163	145,000	143,588	144,394		67		67		144,460		(7,298)	(7,298)	4,844	07/15/2027
052396-UV-8	AUSTIN TX CITY OF SENIOR MUNITAX_BND GO		04/04/2023	3RDPARTY		7,383,013	7,135,000	7,149,270	7,139,440		(138)		(138)		7,139,302		243,711	243,711	226,269	09/01/2029
052430-FC-4	AUSTIN TEX INDPT SCH DIST MUNITAX_BND GO		05/04/2023	3RDPARTY		4,513,908	4,350,000	4,350,000	4,350,000						4,350,000		163,908	163,908	172,074	08/01/2030
052430-FD-2	AUSTIN TEX INDPT SCH DIST MUNITAX_BND GO		03/21/2023	3RDPARTY		4,054,083	3,950,000	3,950,000	3,950,000						3,950,000		104,083	104,083	133,413	08/01/2035
054879-HF-1	AZTEC N MEX MUN SCH DIST NO 2 SENIOR MUN		07/24/2023	3RDPARTY		7,468,875	7,500,000	7,500,000	7,500,000						7,500,000		(31,125)	(31,125)	420,527	08/01/2027
05914F-JT-8	BALTIMORE CNTY MD SENIOR MUNITAX_BND GO		04/05/2023	3RDPARTY		10,843,129	10,450,000	10,318,748	10,382,803		1,940		1,940		10,384,743		458,386	458,386	226,155	11/01/2030
074527-NG-3	BEAUMONT TEX INDPT SCH DIST MUNITAX_BND		07/21/2023	3RDPARTY		15,931,861	15,885,000	16,350,138	15,880,385		(554)		(554)		15,879,832		52,029	52,029	871,645	02/15/2038
13063A-5E-0	CALIFORNIA STATE OF MUNITAX_BND GO		06/14/2023	3RDPARTY		5,158,697	4,220,000	5,416,539	5,022,612		(24,092)		(24,092)		4,998,519		160,177	160,177	222,429	04/01/2034
145231-5F-9	CARROLL TEX INDPT SCH DIST SENIOR MUNITA		07/24/2023	3RDPARTY		3,479,595	3,500,000	3,500,000	3,500,000						3,500,000		(20,405)	(20,405)	172,129	02/15/2035
150461-N4-9	CEDAR PARK TEX MUNITAX_BND GO		07/25/2023	3RDPARTY		2,415,809	2,580,000	2,580,000	2,580,000						2,580,000		(164,191)	(164,191)	95,589	08/15/2032
150461-N5-6	CEDAR PARK TEX MUNITAX_BND GO		07/24/2023	3RDPARTY		1,531,488	1,635,000	1,635,000	1,635,000						1,635,000		(103,512)	(103,512)	61,948	08/15/2033
159195-SM-9	CHANNELVIEW TEX INDPT SCH DIST MUNITAX_B		07/24/2023	3RDPARTY		7,115,123	7,100,000	7,141,748	7,097,887		(237)		(237)		7,097,650		17,473	17,473	398,540	08/15/2035
164231-KS-0	CHEROKEE CNTY GA SCH SYS SENIOR MUNITAX_		03/21/2023	3RDPARTY		5,793,220	5,615,000	5,615,000	5,615,000						5,615,000		178,220	178,220	203,580	08/01/2028
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO SENIOR MU		04/04/2023	3RDPARTY		1,804,049	1,640,000	1,724,008	1,698,471		(827)		(827)		1,697,644		106,405	106,405	32,572	12/01/2038
180848-N2-5	CLARK COUNTY OF NEVADA MUNITAX_BND GO		04/26/2023	3RDPARTY		718,425	900,000	900,000	900,000						900,000		(181,575)	(181,575)	23,389	07/01/2041
185468-RU-1	CLEBURNE TX MUNITAX_BND GO		07/24/2023	3RDPARTY		1,011,974	1,070,000	1,070,000	1,070,000						1,070,000		(58,026)	(58,026)	44,940	08/15/2036
198036-5L-5	COLUMBIA MO SCH DIST MUNITAX_BND GO		04/04/2023	3RDPARTY		2,331,100	2,260,000	2,260,000	2,260,000						2,260,000		71,100	71,100	70,037	09/01/2029
234667-JH-7	DALLAS CNTY TEX HOSP DIST MUNITAX_BND GO		07/24/2023	3RDPARTY		2,838,201	2,850,000	2,922,818	2,867,163		(3,539)		(3,539)		2,863,625		(25,424)	(25,424)	141,674	08/15/2025
235218-J9-6	DALLAS TEX MUNITAX_BND GO		03/21/2023	3RDPARTY		5,526,345	5,500,000	5,262,400	5,370,640		2,897		2,897		5,373,537		152,808	152,808	173,022	02/15/2035
244415-JP-1	DEERFIELD ILL SENIOR MUNITAX_BND GO		07/25/2023	3RDPARTY		9,955,358	10,280,000	10,280,000	10,280,000						10,280,000		(324,642)	(324,642)	269,564	12/01/2028
244415-JP-1	DEERFIELD ILL SENIOR MUNITAX_BND GO		12/01/2023	REDEMPTION 100.0000																12/01/2028
269408-MQ-0	EAGAN MINN MUNITAX_BND GO		02/01/2023	CALL 100.0000		100,000	100,000	100,000	100,000						100,000				1,550	02/01/2027
269408-MS-6	EAGAN MINN MUNITAX_BND GO		02/01/2023	CALL 100.0000		100,000	100,000	100,000	100,000						100,000				1,650	02/01/2029
269408-MT-4	EAGAN MINN MUNITAX_BND GO		02/01/2023	VARIOUS		1,040,000	1,040,000	1,040,000	1,040,000						1,040,000				17,680	02/01/2030
349545-K9-3	FORT ZUMWALT MO SCH DIST MUNITAX_BND GO		03/21/2023	3RDPARTY		5,430,090	5,350,000	5,350,000	5,350,000						5,350,000		80,090	80,090	159,103	03/01/2029
385478-EU-2	GRAND FORKS N D PUB SCH DIST N SENIOR MU		03/21/2023	3RDPARTY		5,678,042	5,430,000	5,430,000	5,430,000						5,430,000		248,042	248,042	209,960	08/01/2028
401784-YV-9	GUILFORD CNTY N C MUNITAX_BND GO		07/26/2023	3RDPARTY		2,534,717	2,680,000	2,634,065	2,654,322		1,347		1,347		2,655,669		(120,951)	(120,951)	95,767	03/01/2032
416791-DV-0	HARTFORD WIS JT SCH DIST NO 1 MUNITAX_BN		07/24/2023	3RDPARTY		1,547,719	1,545,000	1,592,432	1,558,881		(2,267)		(2,267)		1,556,614		(8,895)	(8,895)	70,265	04/01/2026
416848-TR-0	HARTLAND MICH CONS SCH DIST MUNITAX_BND		07/24/2023	3RDPARTY		2,812,810	2,750,000	2,750,000	2,750,000						2,750,000		62,810	62,810	134,616	05/01/2027
416848-TR-0	HARTLAND MICH CONS SCH DIST MUNITAX_BND		05/01/2023	VARIOUS																05/01/2027
425506-3S-9	HENNEPIN CNTY MINN SENIOR MUNITAX_BND GO		04/21/2023	3RDPARTY		6,048,056	5,950,000	6,192,165	6,094,015		(4,232)		(4,232)		6,089,782		(41,726)	(41,726)	110,670	12/01/2031
442403-FQ-9	HOUSTON TEX INDPT SCH DIST SENIOR MUNITA		07/24/2023	3RDPARTY		1,863,820	1,850,000	1,897,545	1,850,000						1,850,000		13,820	13,820	106,333	02/15/2029
486116-XX-9	KAUAI CNTY HAWAII SENIOR MUNITAX_BND GO		07/12/2023	VARIOUS		2,674,569	2,500,000	2,693,050	2,611,020		(4,652)		(4,652)		2,606,368		68,201	68,201	133,158	08/01/2032
486116-XZ-4	KAUAI CNTY HAWAII SENIOR MUNITAX_BND GO		02/08/2023	3RDPARTY		5,568,238	4,980,000	5,085,149	5,047,442		(445)		(445)		5,046,997		521,240	521,240	154,595	08/01/2034
486116-YA-8	KAUAI CNTY HAWAII SENIOR MUNITAX_BND GO		04/26/2023	3RDPARTY		435,076	400,000	445,544	427,422		(647)		(647)		426,775		8,301	8,301	17,394	08/01/2033
49474E-4A-8	KING CNTY WASH SENIOR MUNITAX_BND GO		04/25/2023	3RDPARTY		1,403,896	1,300,000	1,300,000	1,300,000						1,300,000		103,896	103,896	31,881	12/01/2030
528828-XD-3	LEWISVILLE TEX INDPT SCH DIST MUNITAX_BN		07/24/2023	3RDPARTY		2,771,093	2,750,000	2,817,155	2,750,000						2,750,000		21,093	21,093	156,917	08/15/2028
534366-AM-1	LINCOLN WEST HAYMARKET NEB JT MUNITAX_BN		04/25/2023	VARIOUS		7,977,809	7,995,000	7,709,499	7,819,354		2,509		2,509		7,821,863		155,946	155,946	107,866	12/15/2035
534366-AW-9	LINCOLN WEST HAYMARKET NEB JT MUNITAX_BN		04/25/2023	3RDPARTY		1,904,613	1,750,000	1,750,000	1,750,000						1,750,000		154,613	154,613	37,217	12/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
567288-RT-4	MARICOPA CNTY ARIZ UNI SCH DIS MUNITAX_B		03/21/2023	3RDPARTY		2,530,520	2,370,000	2,460,250	2,404,675		(2,762)		(2,762)		2,401,912		128,608	128,608	107,095	07/01/2028
567288-RT-4	MARICOPA CNTY ARIZ UNI SCH DIS MUNITAX_B		07/01/2023	REDEMPTION 100.0000																07/01/2028
57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B		09/01/2023	REDEMPTION 100.0000		165,991	165,991	165,991	165,991						165,991				4,420	09/01/2039
586145-WM-2	MEMPHIS TENN MUNITAX_BND GO		07/12/2023	3RDPARTY		2,696,630	2,590,000	2,590,000	2,590,000						2,590,000		106,630	106,630	155,430	07/01/2029
586145-WN-0	MEMPHIS TENN MUNITAX_BND GO		07/12/2023	3RDPARTY		3,798,033	3,630,000	3,630,000	3,630,000						3,630,000		168,033	168,033	219,722	07/01/2030
586145-XF-6	MEMPHIS TENN MUNITAX_BND GO		03/20/2023	3RDPARTY		5,672,027	5,160,000	5,160,000	5,160,000						5,160,000		512,027	512,027	226,031	07/01/2034
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON SENIOR MUN		03/21/2023	3RDPARTY		5,334,950	5,000,000	5,000,000	5,000,000						5,000,000		334,950	334,950	207,671	07/01/2034
602245-UM-2	MILWAUKEE CNTY WIS MUNITAX_BND GO		12/01/2023	VARIOUS		235,029	235,029	239,192	236,496		(1,466)		(1,466)		235,029				16,076	12/01/2028
60374Y-7Z-4	MINNEAPOLIS MINN MUNITAX_BND GO		07/24/2023	3RDPARTY		1,446,477	1,490,000	1,490,000	1,490,000						1,490,000		(43,523)	(43,523)	55,339	03/01/2029
603789-7D-4	MINNEAPOLIS MINN SPL SCH DIST SENIOR MUN		07/24/2023	3RDPARTY		9,029,160	9,000,000	9,117,270	9,030,434		(5,530)		(5,530)		9,024,903		4,257	4,257	283,156	12/15/2025
631294-4C-6	CITY OF NASHUA MUNITAX_BND GO		04/25/2023	3RDPARTY		1,992,100	2,000,000	2,056,800	2,027,549		(1,163)		(1,163)		2,026,387		(34,287)	(34,287)	66,207	01/15/2032
64327T-AQ-1	NEW CASTLE CNTY DEL MUNITAX_BND GO		05/04/2023	VARIOUS		4,770,765	4,630,000	4,550,734	4,596,980		1,592		1,592		4,598,571		172,193	172,193	182,780	07/15/2030
64327T-AR-9	NEW CASTLE CNTY DEL MUNITAX_BND GO		02/08/2023	3RDPARTY		10,317,900	10,000,000	9,588,800	9,721,380		1,526		1,526		9,722,906		594,994	594,994	284,836	07/15/2040
64966H-YM-6	NEW YORK CITY OF MUNITAX_BND GO		04/26/2023	VARIOUS		6,630,158	6,000,000	6,322,500	6,200,912		(1,582)		(1,582)		6,199,330		430,827	430,827	167,850	03/01/2036
686053-CT-4	OREGON SCHOOL BOARDS ASSOCIATI MUNITAX_B		07/24/2023	3RDPARTY		19,266,000	19,000,000	20,050,890	19,333,291		(46,293)		(46,293)		19,286,998		(20,998)	(20,998)	617,542	06/30/2028
697379-TV-7	PALO ALTO CALIF UNI SCH DIST MUNITAX_BND		07/21/2023	3RDPARTY		2,041,540	2,000,000	2,075,890	2,023,774		(3,491)		(3,491)		2,020,282		21,258	21,258	125,056	07/01/2027
724581-UX-9	PITTSBURG CALIF UNI SCH DIST MUNITAX_BND		04/26/2023	3RDPARTY		891,605	1,100,000	1,100,000	1,100,000						1,100,000		(208,395)	(208,395)	28,783	08/01/2042
76541V-HL-4	RICHMOND VA CITY OF MUNITAX_BND GO		07/24/2023	3RDPARTY		4,553,959	4,550,000	4,550,000	4,550,000						4,550,000		3,959	3,959	176,508	11/01/2029
76541V-NL-7	RICHMOND VA CITY OF MUNITAX_BND GO		04/25/2023	3RDPARTY		2,560,641	2,490,000	2,474,338	2,480,198		268		268		2,480,466		80,175	80,175	78,352	03/01/2033
797646-NT-9	SAN FRANCISCO CALIF CITY & CNT SENIOR MU		07/12/2023	3RDPARTY		1,961,106	1,855,000	1,868,690	1,861,353		(441)		(441)		1,860,912		100,194	100,194	64,939	06/15/2029
79771T-GE-1	SAN FRANCISCO CALIF UNIFIED SC MUNITAX_B		04/04/2023	3RDPARTY		4,544,793	4,350,000	4,380,015	4,360,545		(864)		(864)		4,359,681		185,112	185,112	76,921	06/15/2030
812626-5Z-8	SEATTLE CITY OF SENIOR MUNITAX_BND GO		07/24/2023	3RDPARTY		1,249,526	1,315,000	1,315,000	1,315,000						1,315,000		(65,474)	(65,474)	39,116	04/01/2029
812626-6A-2	SEATTLE CITY OF SENIOR MUNITAX_BND GO		07/24/2023	3RDPARTY		1,296,294	1,370,000	1,370,000	1,370,000						1,370,000		(73,706)	(73,706)	41,874	04/01/2030
812626-6B-0	SEATTLE CITY OF SENIOR MUNITAX_BND GO		04/21/2023	3RDPARTY		6,761,861	7,195,000	7,195,000	7,195,000						7,195,000		(433,139)	(433,139)	161,456	04/01/2035
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIS MUNITAX_B		07/20/2023	3RDPARTY		9,070,163	8,750,000	8,967,700	8,825,809		(8,896)		(8,896)		8,816,913		253,250	253,250	442,959	10/01/2028
849476-MD-5	SPRING BRANCH TEX INDPT SCH DI MUNITAX_B		07/24/2023	3RDPARTY		2,300,161	2,300,000	2,300,000	2,300,000						2,300,000		161	161	125,605	02/01/2030
87122N-EP-0	SYCAMORE OHIO CMNTY SCH DIST MUNITAX_BND		03/20/2023	3RDPARTY		9,223,305	8,700,000	8,796,222	8,742,788		(1,383)		(1,383)		8,741,406		481,899	481,899	156,926	12/01/2028
873465-VC-9	TACOMA WASH SENIOR MUNITAX_BND GO		04/20/2023	3RDPARTY		4,501,485	4,190,000	4,190,000	4,190,000						4,190,000		311,485	311,485	98,031	12/01/2030
873465-XX-1	TACOMA WASH SENIOR MUNITAX_BND GO		07/20/2023	3RDPARTY		3,859,318	3,800,000	3,800,000	3,800,000						3,800,000		59,318	59,318	132,761	12/01/2030
873465-YA-0	TACOMA WASH SENIOR MUNITAX_BND GO		04/20/2023	VARIOUS		6,496,140	6,085,000	6,085,000	6,085,000						6,085,000		411,140	411,140	107,871	12/01/2033
876014-GE-5	TAOS N MEX MUN SCH DIST NO 1 SENIOR MUNI		07/21/2023	3RDPARTY		4,770,641	4,700,000	4,655,501	4,683,180		1,813		1,813		4,684,992		85,649	85,649	217,845	09/01/2027
914460-FU-9	UNIVERSITY OF MINNESOTA SENIOR MUNITAX_B		04/25/2023	VARIOUS		11,205,272	11,035,000	11,035,000	11,035,000						11,035,000		170,272	170,272	363,487	08/01/2035
952734-KU-4	WEST FARGO N D PUB SCH DIST NO MUNITAX_B		04/05/2023	3RDPARTY		1,886,166	1,800,000	1,809,360	1,803,314		(187)		(187)		1,803,128		83,038	83,038	45,713	05/01/2027
971567-NZ-1	WILMINGTON DEL SENIOR MUNITAX_BND GO		04/25/2023	3RDPARTY		1,521,375	1,500,000	1,500,000	1,500,000						1,500,000		21,375	21,375	33,961	11/01/2030
985697-AA-9	YELLOWSTONE CNTY MONT SCH DIST MUNITAX_B		07/20/2023	3RDPARTY		5,046,965	4,955,000	4,959,955	4,956,747		(199)		(199)		4,956,548		90,417	90,417	162,772	06/15/2027
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						309,530,020	302,346,020	305,805,959	303,641,667		(101,928)		(101,928)		303,539,735		5,990,281	5,990,281	10,786,053	XXX
01030L-BS-3	ALABAMA INCENTIVES FING AUTH MUNITAX_BND		07/21/2023	3RDPARTY		3,291,795	3,250,000	3,263,682	3,253,959		(555)		(555)		3,253,403		38,392	38,392	176,729	09/01/2029
01030L-BS-3	ALABAMA INCENTIVES FING AUTH MUNITAX_BND		09/01/2023	CALL 100.0000		65,000	65,000	65,274	65,079		(9)		(9)		65,070		(70)	(70)	3,927	09/01/2029
01030L-BS-3	ALABAMA INCENTIVES FING AUTH MUNITAX_BND		09/01/2023	REDEMPTION 100.0000																09/01/2029
04048R-DS-2	ARIZONA BRD REGENTS MUNITAX_BND REV		07/20/2023	VARIOUS		5,544,532	5,260,000	5,260,000	5,260,000						5,260,000		284,532	284,532	336,452	07/01/2030
052414-NV-7	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE		07/25/2023	3RDPARTY		3,297,455	3,500,000	3,500,000	3,500,000						3,500,000		(202,545)	(202,545)	73,647	11/15/2026
052476-XD-5	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE		04/21/2023	3RDPARTY		4,753,395	4,500,000	4,500,000	4,500,000						4,500,000		253,395	253,395	115,360	11/15/2030
072031-AP-2	BAY AREA CALIF WTR SPPLY & CON MUNITAX_B		07/25/2023	3RDPARTY		2,365,075	2,500,000	2,500,000	2,500,000						2,500,000		(134,925)	(134,925)	69,169	10/01/2027
072031-AQ-0	BAY AREA CALIF WTR SPPLY & CON MUNITAX_B		07/25/2023	3RDPARTY		1,799,413	1,925,000	1,925,000	1,925,000						1,925,000		(125,587)	(125,587)	54,843	10/01/2028
072031-AR-8	BAY AREA CALIF WTR SPPLY & CON MUNITAX_B		07/25/2023	3RDPARTY		5,157,460	5,500,000	5,500,000	5,500,000						5,500,000		(342,540)	(342,540)	180,618	10/01/2034
180848-FR-9	CLARK COUNTY OF NEVADA SENIOR MUNITAX_B		07/21/2023	DIRECT		804,931	760,000	760,000	760,000						760,000		44,931	44,931	53,131	07/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
180848-FR-9	CLARK COUNTY OF NEVADA SENIOR MUNITAX_B		07/01/2023	VARIOUS		105,000	105,000	105,000	105,000						105,000				6,882	07/01/2030
180848-FR-9	CLARK COUNTY OF NEVADA SENIOR MUNITAX_B		07/01/2023	REDEMPTION 100.0000																07/01/2030
183596-CY-9	BALTIMORE MD BRD SCH COMMRS MUNITAX_BND		07/21/2023	3RDPARTY		3,536,120	3,500,000	3,500,000	3,500,000						3,500,000		36,120	36,120	121,746	12/15/2025
186398-JN-4	CLEVELAND OHIO SENIOR MUNITAX_BND REV		07/21/2023	3RDPARTY		7,865,465	7,850,000	7,850,000	7,850,000						7,850,000		15,465	15,465	299,826	11/15/2038
190760-HQ-4	COBB-MARIETTA GA COLISEUM & EX MUNITAX_B		07/25/2023	3RDPARTY		3,755,344	3,950,000	3,929,816	3,939,934		866		866		3,940,800		(185,456)	(185,456)	154,588	07/01/2028
190760-HR-2	COBB-MARIETTA GA COLISEUM & EX MUNITAX_B		07/25/2023	VARIOUS		4,845,385	5,105,000	5,077,535	5,090,371		1,019		1,019		5,091,390		(246,006)	(246,006)	199,238	07/01/2029
19633S-AB-9	COLORADO BRIDGE ENTERPRISE SENIOR MUNITA		03/20/2023	3RDPARTY		7,688,520	7,000,000	7,242,270	7,161,127		(2,417)		(2,417)		7,158,710		529,810	529,810	131,184	12/01/2040
196632-GV-9	COLORADO SPRINGS COLO SENIOR MUNITAX_BND		02/08/2023	3RDPARTY		1,613,610	1,500,000	1,496,145	1,497,309		(19)		(19)		1,497,290		116,320	116,320	19,639	11/15/2039
196632-HE-6	COLORADO SPRINGS COLO SENIOR MUNITAX_BND		03/21/2023	3RDPARTY		4,316,880	4,000,000	4,000,000	4,000,000						4,000,000		316,880	316,880	85,518	11/15/2039
20281P-CT-7	COMMONWEALTH FINANCING AUTHORI SENIOR MU		05/04/2023	VARIOUS		6,620,130	6,000,000	6,000,000	6,000,000						6,000,000		620,130	620,130	161,150	06/01/2039
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR AG		07/16/2023	CALL 100.0000		317,000	317,000	326,668	324,077		(145)		(145)		323,932		(6,932)	(6,932)	8,258	01/16/2037
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR AG		07/16/2023	REDEMPTION 100.0000																01/16/2037
231266-GC-5	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN		01/01/2023	VARIOUS																11/01/2041
231266-LF-2	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN		02/08/2023	3RDPARTY		4,438,827	4,350,000	4,350,000	4,350,000						4,350,000		88,827	88,827	58,305	11/01/2043
235416-4A-9	DALLAS TEX SENIOR MUNITAX_BND REV		07/25/2023	VARIOUS		2,837,006	3,000,000	3,000,000	3,000,000						3,000,000		(162,994)	(162,994)	88,744	10/01/2031
235416-4C-5	DALLAS TEX SENIOR MUNITAX_BND REV		07/25/2023	VARIOUS		3,392,373	3,585,000	3,577,220	3,581,017		256		256		3,581,274		(188,901)	(188,901)	103,472	10/01/2030
25477G-EU-5	DISTRICT OF COLUMBIA WASHINGT SENIOR MU		04/26/2023	VARIOUS		3,174,524	3,000,000	3,012,150	3,006,497		(249)		(249)		3,006,248		168,276	168,276	54,269	12/01/2035
25477G-EV-3	DISTRICT OF COLUMBIA WASHINGT SENIOR MU		07/24/2023	3RDPARTY		3,993,080	4,000,000	4,000,000	4,000,000						4,000,000		(6,920)	(6,920)	137,919	12/01/2026
264416-AN-8	DUKE UNIVERSITY SENIOR MUNITAX_BND REV		04/26/2023	VARIOUS		5,210,144	4,550,000	5,110,376	4,940,085		(1,821)		(1,821)		4,938,264		271,880	271,880	92,073	04/01/2037
271012-DN-3	EAST BAY MUNICIPAL UTILITY DIS SENIOR MU		04/21/2023	VARIOUS		13,173,212	12,675,000	12,675,000	12,675,000						12,675,000		498,212	498,212	234,004	06/01/2033
295139-AR-0	ERIE CNTY OHIO MUNITAX_BND REV		04/01/2023	REDEMPTION 100.0000		87,000	87,000	87,000	87,000						87,000				1,966	04/01/2038
30291K-AQ-3	FREMF MORTGAGE TRUST FREMF_13 SUB_CMBS _		05/01/2023	PAYDOWN		10,000,000	10,000,000	9,404,688	9,922,727		77,273		77,273		10,000,000				148,301	06/25/2045
303891-YS-8	FAIRFAX CNTY VA WTR AUTH MUNITAX_BND REV		07/25/2023	3RDPARTY		2,203,953	2,375,000	2,281,000	2,330,852		3,614		3,614		2,334,465		(130,513)	(130,513)	64,539	04/01/2029
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _		12/01/2023	PAYDOWN		118,120	118,120	118,120	118,120						118,120				4,146	02/15/2032
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		787,212	787,212	786,473	785,884		1,328		1,328		787,212				19,608	09/25/2042
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105		10/01/2023	PAYDOWN																10/25/2042
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		09/01/2023	PAYDOWN																09/25/2042
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		10/01/2023	PAYDOWN																10/25/2042
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR		12/01/2023	PAYDOWN		12,670,839	12,670,839	12,611,445	12,622,418		48,421		48,421		12,670,839				215,417	01/25/2033
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		3,441,651	3,441,651	3,209,340	3,324,403		117,248		117,248		3,441,651				55,219	08/25/2033
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		7,903,448	7,903,448	6,815,489	7,579,630		323,819		323,819		7,903,448				167,827	12/15/2030
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		4,041,976	4,041,976	3,190,634	3,793,308		248,668		248,668		4,041,976				72,818	02/15/2031
3137AT-TJ-1	FREDDIE MAC FHLMC_4104 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		205,689	205,689	196,562	201,069		4,620		4,620		205,689				5,224	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN																09/15/2032
3137B2-R5-1	FREDDIE MAC FHLMC_4212 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		456,924	456,924	427,509	441,813		15,111		15,111		456,924				13,708	06/15/2033
31381R-4H-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		39,136	39,136	40,750	39,587		(451)		(451)		39,136				1,157	08/01/2041
31381R-G5-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		81,175	81,175	82,849	81,509		(335)		(335)		81,175				2,432	07/01/2041
31381S-PX-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		194,353	194,353	200,183	195,941		(1,589)		(1,589)		194,353				4,843	10/01/2041
31381T-7A-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		22,670	22,670	23,739	23,400		(730)		(730)		22,670				551	03/01/2042
31381T-WA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		32,865	32,865	34,817	33,509		(644)		(644)		32,865				868	03/01/2042
31381V-BT-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		173,765	173,765	177,674	174,971		(1,206)		(1,206)		173,765				3,809	07/01/2042
31381V-J7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		67,075	67,075	68,983	67,675		(600)		(600)		67,075				1,491	07/01/2042
3138L0-VV-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		32,697	32,697	33,719	33,057		(360)		(360)		32,697				713	09/01/2042
3138L2-3B-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		64,343	64,343	66,917	65,353		(1,010)		(1,010)		64,343				1,385	03/01/2043
3138L2-GN-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		35,033	35,033	33,107	33,917		1,116		1,116		35,033				675	01/01/2031
3138L2-GP-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		35,102	35,102	33,171	33,984		1,118		1,118		35,102				676	01/01/2031
3138L2-NT-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		66,530	66,530	68,734	67,372		(842)		(842)		66,530				1,409	02/01/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138L2-ZY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		92,537	92,537	95,053	93,499		(963)		(963)		92,537				1,906	03/01/2038
3138L3-4D-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		05/01/2023	PAYDOWN		3,691,726	3,691,726	3,688,841	3,687,219		4,507		4,507		3,691,726				53,426	06/01/2043
3138L3-AH-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		41,510	41,510	43,417	42,264		(754)		(754)		41,510				911	03/01/2043
3138L3-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		80,251	80,251	82,383	81,051		(800)		(800)		80,251				1,652	03/01/2043
3138L3-AZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		118,498	118,498	121,461	119,599		(1,100)		(1,100)		118,498				2,413	03/01/2043
3138L3-CW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		82,797	82,797	85,695	83,921		(1,124)		(1,124)		82,797				1,745	03/01/2043
3138L3-H7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		29,667	29,667	30,844	30,135		(468)		(468)		29,667				648	04/01/2043
3138L3-PC-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		52,863	52,863	54,565	53,535		(672)		(672)		52,863				1,100	05/01/2043
3138L3-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		33,396	33,396	34,721	33,936		(540)		(540)		33,396				737	05/01/2043
3138L3-QY-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		27,546	27,546	28,639	27,983		(437)		(437)		27,546				608	04/01/2043
3138L4-AK-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		1,207,977	1,207,977	1,255,918	1,227,552		(19,575)		(19,575)		1,207,977				34,363	06/01/2043
3138L4-AW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		05/01/2023	PAYDOWN		4,169,257	4,169,257	4,271,697	4,209,095		(39,838)		(39,838)		4,169,257				67,343	06/01/2043
3138L4-DY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		38,791	38,791	40,269	39,405		(614)		(614)		38,791				839	07/01/2043
3138L4-NZ-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		133,744	133,744	135,834	134,471		(727)		(727)		133,744				3,037	08/01/2028
3138L4-TR-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2023	PAYDOWN		2,642,110	2,642,110	2,720,548	2,688,507		(46,397)		(46,397)		2,642,110				89,079	08/01/2033
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		309,097	309,097	316,728	312,266		(3,169)		(3,169)		309,097				7,584	08/01/2038
3138L4-ZP-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		58,128	58,128	60,435	59,133		(1,005)		(1,005)		58,128				1,500	09/01/2033
3138L5-SM-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		475,435	475,435	477,218	475,681		(246)		(246)		475,435				11,254	01/01/2034
3138L5-YU-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		489,112	489,112	490,106	488,929		183		183		489,112				11,320	07/01/2029
3138L9-7L-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		148,154	148,154	144,219	148,053		101		101		148,154				2,587	06/01/2035
3138L9-EG-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		369,011	369,011	370,164	368,736		275		275		369,011				6,160	04/01/2030
3138LA-EC-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		02/01/2023	PAYDOWN		17,830,000	17,830,000	17,556,978	17,626,435		203,565		203,565		17,830,000				104,712	07/01/2035
3138LC-3G-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		44,531	44,531	44,510	44,484		47		47		44,531				890	01/01/2033
3138LC-PW-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		230,138	230,138	232,584	231,385		(1,246)		(1,246)		230,138				4,720	12/01/2035
3138LC-TZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		37,270	37,270	37,430	37,334		(64)		(64)		37,270				740	12/01/2033
3138LC-UX-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		516,880	516,880	524,149	521,586		(4,707)		(4,707)		516,880				10,935	01/01/2036
3138LC-UZ-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		164,846	164,846	167,782	166,796		(1,951)		(1,951)		164,846				3,516	01/01/2036
3138LC-WA-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		239,258	239,258	240,156	239,614		(356)		(356)		239,258				4,744	01/01/2034
3138LC-Z7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		65,632	65,632	67,827	67,069		(1,437)		(1,437)		65,632				1,418	01/01/2036
3138LE-XC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		19,767	19,767	20,471	20,206		(439)		(439)		19,767				365	08/01/2046
3138LE-ZQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		23,228	23,228	24,077	23,760		(532)		(532)		23,228				434	08/01/2046
3138LG-PC-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		15,985	15,985	16,564	16,366		(381)		(381)		15,985				343	01/01/2047
3138LH-A2-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		27,436	27,436	28,516	28,149		(713)		(713)		27,436				593	01/01/2047
3138NJ-BD-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2023	PAYDOWN		189,847	189,847	170,388	177,367		12,481		12,481		189,847				3,444	12/01/2032
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		1,295,231	1,295,231	1,274,396	1,284,294		10,937		10,937		1,295,231				37,738	09/25/2033
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		3,246,723	3,246,723	2,510,122	3,039,892		206,830		206,830		3,246,723				59,967	03/25/2031
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		549,662	549,662	485,417	514,710		34,952		34,952		549,662				9,209	11/25/2040
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		147,270	147,270	133,967	141,171		6,099		6,099		147,270				3,204	12/25/2040
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		180,110	180,110	165,701	170,807		9,303		9,303		180,110				4,176	01/25/2041
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		179,548	179,548	164,398	172,326		7,221		7,221		179,548				4,164	01/25/2041
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12		12/01/2023	PAYDOWN		265,528	265,528	235,726	249,876		15,652		15,652		265,528				6,666	11/25/2040
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13		12/01/2023	PAYDOWN		739,949	739,949	653,974	685,660		54,290		54,290		739,949				16,862	12/25/2040
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		86,904	86,904	76,884	81,502		5,402		5,402		86,904				1,896	12/25/2040
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		297,444	297,444	263,642	280,153		17,291		17,291		297,444				6,459	12/25/2040
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO		12/01/2023	PAYDOWN		270,694	270,694	239,966	254,390		16,303		16,303		270,694				6,791	12/25/2040
359900-8X-8	FULTON CNTY GA DEV AUTH MUNITAX_BND REV		04/26/2023	3RDPARTY		912,800	1,000,000	1,000,000	1,000,000						1,000,000		(87,200)	(87,200)	20,817	11/01/2047
362848-QZ-9	GAINESVILLE FLA SENIOR MUNITAX_BND REV		04/21/2023	3RDPARTY		5,302,200	5,000,000	5,000,000	5,000,000						5,000,000		302,200	302,200	166,430	10/01/2030
372546-AT-8	GEORGE WASHINGTON UNIVERSITY SENIOR MUNI		04/24/2023	3RDPARTY		2,322,362	2,550,000	2,550,000	2,550,000						2,550,000		(227,639)	(227,639)	67,313	09/15/2044
386289-JJ-2	GRAND RAPIDS MICH MUNI_BND REV		01/01/2023	CALL 100.0000		1,350,000	1,350,000	1,446,917	1,350,000						1,350,000				27,000	01/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
409327-DR-1	HAMPTON ROADS SANTN DIST VA MUNITAX_BND		05/04/2023	3RDPARTY		800,940	765,000	809,972	781,019		(1,120)		(1,120)		779,899		21,041	21,041	23,103	11/01/2029
409327-LQ-4	HAMPTON ROADS SANTN DIST VA SUB MUNITAX_		04/26/2023	3RDPARTY		1,031,927	1,300,000	1,300,000	1,300,000						1,300,000		(268,073)	(268,073)	26,823	02/01/2039
452252-FH-7	ILLINOIS STATE TOLL HIGHWAY AU SENIOR MU		03/20/2023	3RDPARTY		6,655,800	6,000,000	6,098,950	6,060,318		(1,478)		(1,478)		6,058,840		596,960	596,960	269,004	01/01/2034
454624-U5-4	INDIANA BOND BANK MUNITAX_BND REV		07/15/2023	CALL 100.0000 REDEMPTION		940,000	940,000	961,122	940,732		(51)		(51)		940,681		(681)	(681)	28,548	01/15/2024
454624-U5-4	INDIANA BOND BANK MUNITAX_BND REV		07/15/2023	100.0000																01/15/2024
454624-U6-2	INDIANA BOND BANK MUNITAX_BND REV		07/21/2023	3RDPARTY		8,280,601	8,225,000	8,225,000	8,225,000						8,225,000		55,601	55,601	464,096	07/15/2026
46246K-K3-5	IOWA ST FINANCE AUTHORITY SENIOR MUNITAX		04/25/2023	VARIOUS		15,668,686	15,135,000	15,135,000	15,135,000						15,135,000		533,686	533,686	549,024	08/01/2030
46613C-J8-9	JEA SUB MUNITAX_BND REV		07/21/2023	3RDPARTY		3,825,891	3,795,000	3,795,000	3,795,000						3,795,000		30,891	30,891	173,000	10/01/2027
46613C-WG-6	JEA SUB MUNITAX_BND REV		03/21/2023	3RDPARTY		8,199,423	7,650,000	7,856,316	7,753,477		(1,846)		(1,846)		7,751,631		447,792	447,792	234,139	10/01/2034
46613P-D5-2	JEA FLA WTR & SWR SYS MUNITAX_BND REV		04/25/2023	3RDPARTY		2,652,425	2,500,000	2,500,000	2,500,000						2,500,000		152,425	152,425	80,640	10/01/2030
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNITAX_B		11/15/2023	VARIOUS		97,556	97,556	95,117	96,272		1,284		1,284		97,556				4,481	05/15/2033
537011-BA-5	LITTLE BLUE VY SWR DIST MO MUNITAX_BND R		07/26/2023	3RDPARTY		11,816,614	11,370,000	11,370,000	11,370,000						11,370,000		446,614	446,614	640,321	09/01/2030
544495-VX-9	LOS ANGELES CALIF DEPARTMENT O MUNITAX_B		07/21/2023	3RDPARTY		3,091,540	3,000,000	2,850,000	2,943,324		5,211		5,211		2,948,535		143,005	143,005	159,811	07/01/2027
54627R-AP-5	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B		08/15/2023	3RDPARTY		35,815,165	38,905,000	38,905,000	38,905,000						38,905,000		(3,089,835)	(3,089,835)	2,166,576	08/01/2039
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY SENIOR MU		03/20/2023	3RDPARTY		8,240,400	7,500,000	7,479,600	7,483,581		50		50		7,483,632		756,768	756,768	158,221	05/15/2040
56045R-BW-8	MAINE MUNICIPAL BOND BANK MUNITAX_BND RE		07/20/2023	3RDPARTY		4,568,310	4,500,000	4,500,000	4,500,000						4,500,000		68,310	68,310	201,129	11/01/2026
56045R-BX-6	MAINE MUNICIPAL BOND BANK MUNITAX_BND RE		07/21/2023	3RDPARTY		3,728,379	3,700,000	3,807,152	3,727,932		(5,259)		(5,259)		3,722,673		5,706	5,706	154,443	11/01/2025
57563R-PQ-6	MASS ED FIN AUTH ED LOAN 2018 SENIOR MUN		07/25/2023	3RDPARTY		3,623,045	3,805,000	3,805,000	3,805,000						3,805,000		(181,955)	(181,955)	179,838	07/01/2034
57563R-PQ-6	MASS ED FIN AUTH ED LOAN 2018 SENIOR MUN		01/01/2023	CALL 100.0000		515,000	515,000	515,000	515,000						515,000				11,351	07/01/2034
575718-AE-1	MASSACHUSETTS INSTITUTE OF TEC SENIOR MU		01/01/2023	VARIOUS																07/01/2038
59067A-BJ-1	MESA ST COLLEGE COLO AUXILIARY MUNITAX_B		03/21/2023	3RDPARTY		6,930,885	6,500,000	6,500,000	6,500,000						6,500,000		430,885	430,885	134,044	05/15/2040
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN		07/20/2023	VARIOUS		4,272,440	4,000,000	4,002,000	4,000,885		(117)		(117)		4,000,768		271,672	271,672	264,422	07/01/2030
593791-EL-6	MIAMI UNIV OHIO SENIOR MUNITAX_BND REV		07/21/2023	3RDPARTY		2,010,980	2,000,000	2,000,000	2,000,000						2,000,000		10,980	10,980	117,774	09/01/2025
604115-BW-4	MINNESOTA PUB FACS AUTH MUNITAX_BND REV		05/04/2023	VARIOUS		16,435,106	15,740,000	15,506,733	15,626,251		4,657		4,657		15,630,908		804,198	804,198	524,028	03/01/2030
604115-BX-2	MINNESOTA PUB FACS AUTH MUNITAX_BND REV		07/20/2023	VARIOUS		5,409,753	5,330,000	5,208,956	5,266,079		3,417		3,417		5,269,496		140,256	140,256	226,134	03/01/2031
60416H-3Q-5	MINNESOTA ST HIGHER ED FACS AU MUNI_BND		05/04/2023	3RDPARTY		1,839,484	1,860,000	1,860,000	1,860,000						1,860,000		(20,516)	(20,516)	47,856	03/01/2038
60416S-G4-6	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		04/01/2023	CALL 100.0000		50,000	50,000	50,000	50,000						50,000				1,331	07/01/2038
60416S-PY-0	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		07/01/2023	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				285	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		07/01/2023	CALL 100.0000		25,000	25,000	25,000	25,000						25,000				858	07/01/2037
60416S-W2-2	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		02/01/2023	CALL 100.0000		20,000	20,000	20,000	20,000						20,000				315	07/01/2034
60416S-W3-0	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		02/01/2023	CALL 100.0000		20,000	20,000	20,000	20,000						20,000				343	01/01/2040
60636A-BH-5	MISSOURI ST HEALTH & EDL FACS SENIOR MUN		04/25/2023	VARIOUS		12,744,496	12,275,000	12,281,375	12,278,606		(58)		(58)		12,278,547		465,948	465,948	253,775	11/15/2037
610763-PG-3	MONROE CNTY N Y WTR AUTH MUNITAX_BND REV		04/21/2023	3RDPARTY		4,368,492	4,050,000	4,234,049	4,129,609		(4,084)		(4,084)		4,125,525		242,967	242,967	185,892	08/01/2030
610763-PH-1	MONROE CNTY N Y WTR AUTH MUNITAX_BND REV		01/01/2023	VARIOUS																08/01/2042
613357-BM-3	MONTGOMERY CNTY MD MUNITAX_BND REV		04/25/2023	3RDPARTY		1,056,341	1,100,000	1,097,118	1,097,527		94		94		1,097,621		(41,280)	(41,280)	23,662	05/01/2038
613681-K2-0	MONTGOMERY CNTY TEX SENIOR MUNITAX_BND R		07/24/2023	3RDPARTY		1,945,398	1,950,000	1,950,000	1,950,000						1,950,000		(4,602)	(4,602)	91,542	03/01/2030
63968A-UT-0	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND		01/01/2023	TAX FREE EXCHANGE																01/01/2033
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		03/01/2023	CALL 100.0000		15,000	15,000	15,000	15,000						15,000				346	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		03/01/2023	CALL 100.0000		75,000	75,000	75,000	75,000						75,000				1,988	01/01/2034
646139-W3-5	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B		07/13/2023	DIRECT		4,996,840	4,000,000	4,000,000	4,000,000						4,000,000		996,840	996,840	307,269	01/01/2040
647377-AQ-3	NEW MEXICO ST HOSP EQUIP LN CO MUNITAX_B		07/01/2023	CALL 100.0000 REDEMPTION		635,000	635,000	633,070	634,210		183		183		634,392		608	608	24,448	07/01/2026
647377-AQ-3	NEW MEXICO ST HOSP EQUIP LN CO MUNITAX_B		07/01/2023	100.0000																07/01/2026
64971W-VF-4	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT		07/25/2023	3RDPARTY		5,686,140	6,000,000	6,000,000	6,000,000						6,000,000		(313,860)	(313,860)	207,667	08/01/2027
64972F-L2-0	NEW YORK CITY WATER AND SEWER MUNITAX_BN		04/04/2023	VARIOUS		15,121,199	13,100,000	14,808,109	14,485,568		(12,389)		(12,389)		14,473,179		648,020	648,020	242,794	06/15/2042
649902-S6-1	DORMITORY AUTHORITY OF STATE O MUNITAX_B		07/13/2023	VARIOUS		8,323,542	7,960,000	7,877,754	7,919,504		2,370		2,370		7,921,874		401,667	401,667	399,069	02/15/2030
649902-T3-7	DORMITORY AUTHORITY OF STATE O SENIOR MU		03/21/2023	3RDPARTY		8,291,682	7,900,000	8,310,563	8,176,464		(2,976)		(2,976)		8,173,488		118,194	118,194	231,031	03/15/2040
650035-VC-9	NEW YORK ST URBAN DEV CORP SENIOR MUNITA		03/15/2023	VARIOUS		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				182,350	03/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
658308-AA-9	NORTH CAROLINA TPK AUTH MUNITAX_BND REV		04/21/2023	3RDPARTY		6,943,574	6,720,000	6,452,880	6,606,542		5,048		5,048		6,611,591		331,984	331,984	291,852	01/01/2031
65857P-AR-2	NORTH CHARLESTON S C MUNITAX_BND REV		04/26/2023	3RDPARTY		479,475	500,000	500,000	500,000						500,000		(20,525)	(20,525)	12,216	10/01/2032
660043-AG-5	NORTH HUDSON SEW AUTH N J SENIOR MUNITAX		07/24/2023	3RDPARTY		2,979,388	2,985,000	2,985,000	2,985,000						2,985,000		(5,612)	(5,612)	102,221	06/01/2032
660043-AG-5	NORTH HUDSON SEW AUTH N J SENIOR MUNITAX		06/01/2023	VARIOUS		320,000	320,000	320,000	320,000						320,000				8,394	06/01/2032
660043-AG-5	NORTH HUDSON SEW AUTH N J SENIOR MUNITAX		06/01/2023	VARIOUS																06/01/2032
663903-DN-9	NORTHEAST OHIO REGIONAL SEWER MUNITAX_BN		07/13/2023	VARIOUS		20,839,387	20,000,000	20,000,000	20,000,000						20,000,000		839,387	839,387	692,386	11/15/2032
668444-AM-4	NORTHWESTERN UNIVERSITY SENIOR MUNITAX_B		04/24/2023	3RDPARTY		1,707,758	1,900,000	1,900,000	1,900,000						1,900,000		(192,242)	(192,242)	28,223	12/01/2038
675553-AA-9	OCHSNER CLINIC FOUNDATION SECURED MUNITA		07/20/2023	3RDPARTY		25,080,083	25,150,000	22,547,901	25,150,000		(2,595,083)		(2,595,083)		22,554,917		2,525,166	2,525,166	1,025,808	05/15/2045
67704L-AA-9	OGLETHORPE POWER CORPORATION SECURED MUN		04/11/2023	3RDPARTY		5,025,550	5,000,000	4,926,850	4,956,167		494		494		4,956,661		68,889	68,889	216,748	01/01/2035
677555-YE-8	OHIO STATE OF MUNITAX_BND REV		07/24/2023	3RDPARTY		1,755,190	1,740,000	1,740,000	1,740,000						1,740,000		15,190	15,190	90,867	03/01/2029
677555-YE-8	OHIO STATE OF MUNITAX_BND REV		06/01/2023	VARIOUS		100,000	100,000	100,000	100,000						100,000				4,000	03/01/2029
677555-YE-8	OHIO STATE OF MUNITAX_BND REV		12/01/2023	VARIOUS																03/01/2029
677632-MV-0	OHIO STATE UNIVERSITY MUNITAX_BND REV		03/21/2023	3RDPARTY		5,677,450	5,640,000	5,502,285	5,535,336		864		864		5,536,200		141,250	141,250	86,154	06/01/2040
67659-V6-8	OHIO ST WTR DEV AUTH SENIOR MUNITAX_BND		07/25/2023	VARIOUS		7,432,198	7,435,000	8,165,712	7,734,282		(26,580)		(26,580)		7,707,702		(275,504)	(275,504)	223,851	12/01/2030
67766W-QG-0	OHIO ST WTR DEV AUTH SENIOR MUNITAX_BND		06/02/2023	CALL 101.7410		15,769,855	15,500,000	14,838,850	15,232,888		19,625		19,625		15,252,513		247,487	247,487	650,078	12/01/2034
678331-CY-3	OKANOGAN CNTY WASH PUB UTIL DI MUNITAX_B		04/27/2023	VARIOUS		2,650,349	2,500,000	2,604,450	2,565,721		(1,176)		(1,176)		2,564,546		85,803	85,803	49,071	12/01/2035
68428T-AC-1	ORANGE CNTY CALIF SANTN DIST MUNITAX_BND		07/13/2023	VARIOUS		20,116,480	18,000,000	18,356,580	18,202,002		(8,089)		(8,089)		18,193,913		1,922,567	1,922,567	977,547	02/01/2032
709235-ZR-9	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		04/20/2023	3RDPARTY		714,824	800,000	800,000	800,000						800,000		(85,176)	(85,176)	18,500	09/01/2037
709235-ZS-7	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		04/20/2023	3RDPARTY		1,662,538	1,900,000	1,900,000	1,900,000						1,900,000		(237,462)	(237,462)	46,643	09/01/2047
73358W-TZ-7	PORT AUTHORITY OF NEW YORK AND SENIOR MU		07/25/2023	3RDPARTY		8,619,120	9,000,000	9,000,000	9,000,000						9,000,000		(380,880)	(380,880)	312,033	10/15/2034
744434-CW-9	PUBLIC PWR GENERATION AGY NEB MUNITAX_BN		07/13/2023	DIRECT		4,753,930	4,215,000	4,215,000	4,215,000						4,215,000		538,930	538,930	316,273	01/01/2041
744434-CW-9	PUBLIC PWR GENERATION AGY NEB MUNITAX_BN		01/01/2023	VARIOUS		180,000	180,000	180,000	180,000						180,000				6,518	01/01/2041
744434-CW-9	PUBLIC PWR GENERATION AGY NEB MUNITAX_BN		01/01/2023	VARIOUS																01/01/2041
746189-QU-6	PURDUE UNIV IND MUNITAX_BND REV		04/20/2023	VARIOUS		10,180,552	10,000,000	10,000,000	10,000,000						10,000,000		180,552	180,552	383,083	07/01/2030
752111-HE-7	RANCHO CALIF WTR DIST FING AUT MUNITAX_B		04/27/2023	VARIOUS		5,019,632	4,870,000	4,870,000	4,870,000						4,870,000		149,632	149,632	176,249	08/01/2030
752111-KF-0	RANCHO CALIF WTR DIST FING AUT MUNITAX_B		07/12/2023	3RDPARTY		94,591	100,000	100,000	100,000						100,000		(5,409)	(5,409)	2,943	08/01/2030
752111-KG-8	RANCHO CALIF WTR DIST FING AUT MUNITAX_B		07/12/2023	3RDPARTY		94,870	100,000	100,000	100,000						100,000		(5,130)	(5,130)	3,038	08/01/2031
759911-S6-8	REGIONAL TRANSPORTATION AUTHOR SENIOR MU		04/27/2023	VARIOUS		5,702,297	5,330,000	5,281,497	5,301,424		(8)		(8)		5,301,415		400,881	400,881	237,177	07/01/2035
773038-DQ-4	ROCKDALE CNTY GA WTR & SEW AUT MUNITAX_B		07/01/2023	CALL 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				80,250	07/01/2025
786005-PM-4	SACRAMENTO MUNICIPAL UTILITY D MUNITAX_B		04/27/2023	VARIOUS		7,329,090	6,600,000	7,029,000	6,875,731		(4,408)		(4,408)		6,871,323		457,767	457,767	154,029	05/15/2036
79765D-XJ-4	SAN FRANCISCO CALIF CITY & CNT SENIOR MU		07/20/2023	3RDPARTY		2,711,767	2,630,000	2,630,000	2,630,000						2,630,000		81,767	81,767	122,237	11/01/2029
79765D-XJ-4	SAN FRANCISCO CALIF CITY & CNT SENIOR MU		11/01/2023	CALL 100.0000 REDEMPTION		50,000	50,000	50,000	50,000						50,000				3,181	11/01/2029
79765D-XJ-4	SAN FRANCISCO CALIF CITY & CNT SENIOR MU		11/01/2023	100.0000																11/01/2029
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B		11/01/2023	CALL 100.0000		100,000	100,000	100,691	100,609		(59)		(59)		100,551		(551)	(551)	2,825	11/01/2041
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B		04/26/2023	3RDPARTY		1,108,523	1,300,000	1,276,405	1,279,194		206		206		1,279,399		(170,876)	(170,876)	34,233	09/01/2048
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAX_B		04/25/2023	3RDPARTY		2,980,232	2,820,000	3,069,260	2,918,761		645		645		2,919,406		60,827	60,827	94,819	04/01/2032
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAX_B		08/08/2023	VARIOUS REDEMPTION		3,270,663	3,180,000	3,461,080	3,291,368		(8,619)		(8,619)		3,282,749		(102,749)	(102,749)	242,548	04/01/2032
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAX_B		04/01/2023	100.0000																04/01/2032
80168Q-EA-6	SANTA CLARA VY CALIF WTR DIST MUNITAX_BN		04/27/2023	3RDPARTY		660,533	750,000	766,238	755,545		(605)		(605)		754,941		(94,408)	(94,408)	13,606	06/01/2046
80168Q-EB-4	SANTA CLARA VY CALIF WTR DIST MUNITAX_BN		04/27/2023	3RDPARTY		765,340	850,000	860,625	853,603		(395)		(395)		853,208		(87,868)	(87,868)	14,712	06/01/2038
83703R-AH-9	SOUTH CAROLINA ST JOBS-ECON DE SENIOR MU		07/21/2023	3RDPARTY		9,500,000	9,500,000	9,262,500	9,399,838		10,130		10,130		9,409,968		90,032	90,032	373,667	02/01/2028
837545-GH-9	SOUTH DAKOTA CONSERVANCY DIST MUNITAX_BN		07/20/2023	VARIOUS		8,653,743	8,380,000	8,403,159	8,389,696		(681)		(681)		8,389,014		264,729	264,729	449,608	08/01/2030
84774B-BA-0	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B		02/01/2023	VARIOUS		320,000	320,000	320,000	320,000						320,000				9,402	02/01/2025
84774B-BA-0	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B		02/01/2023	VARIOUS																02/01/2025
84774B-BB-8	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B		07/21/2023	3RDPARTY		894,744	850,000	850,000	850,000						850,000		44,744	44,744	54,012	02/01/2030
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERS SENIOR MU		04/25/2023	3RDPARTY		878,050	1,000,000	999,980	1,000,000						1,000,000		(121,950)	(121,950)	17,830	05/01/2048
85732P-BZ-2	PENNSYLVANIA ST PUB SCH BLDG A SENIOR MU		04/11/2023	3RDPARTY		15,586,194	15,371,000	15,322,175	15,345,522		1,509		1,509		15,347,031		239,163	239,163	444,051	09/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85732P-CA-6	PENNSYLVANIA ST PUB SCH BLDG A SENIOR MU		03/21/2023	3RDPARTY		4,650,672	4,350,000	4,556,973	4,441,437		(3,066)		(3,066)		4,438,371		212,302	212,302	147,545	09/15/2028
857536-PY-6	STATE UNIV IOWA MUNITAX_BND REV		07/24/2023	3RDPARTY		1,403,869	1,480,000	1,444,362	1,465,868		1,874		1,874		1,467,742		(63,873)	(63,873)	51,440	07/01/2027
857536-SM-9	STATE UNIV IOWA MUNITAX_BND REV		07/24/2023	3RDPARTY		1,279,768	1,375,000	1,375,000	1,375,000						1,375,000		(95,233)	(95,233)	55,143	07/01/2030
873519-MN-9	TACOMA WASH MUNITAX_BND REV		07/20/2023	3RDPARTY		8,972,571	8,700,000	8,700,000	8,700,000						8,700,000		272,571	272,571	522,122	01/01/2027
873547-HN-6	TACOMA WA WTR REV MUNITAX_BND REV		07/13/2023	DIRECT		1,801,118	1,750,000	1,750,000	1,750,000						1,750,000		51,118	51,118	58,223	12/01/2030
875124-DQ-9	TAMPA BAY WTR FLA MUNI_BND REV		10/01/2023	CALL 100.0000		8,880,000	8,880,000	9,054,137	8,894,294		(14,294)		(14,294)		8,880,000				310,800	10/01/2033
881250-EK-6	TERREBONNE PARISH LA MUNITAX_BND REV		04/25/2023	3RDPARTY		1,193,950	1,250,000	1,250,000	1,250,000						1,250,000		(56,050)	(56,050)	30,342	04/01/2033
88213A-ET-8	TEXAS A & M UNIVERSITY MUNITAX_BND REV		04/27/2023	3RDPARTY		280,194	300,000	300,000	300,000						300,000		(19,806)	(19,806)	5,524	05/15/2037
88283L-HU-3	TEXAS TRANSPORTATION COMMISSIO MUNITAX_B		05/04/2023	VARIOUS		5,528,916	5,300,000	5,301,989	5,300,787		(9)		(9)		5,300,779		228,137	228,137	164,718	04/01/2030
913366-DG-2	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		07/21/2023	3RDPARTY		2,210,637	2,125,000	2,149,735	2,133,404		(588)		(588)		2,132,815		77,822	77,822	95,300	05/15/2029
913366-DG-2	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2023	CALL 100.0000		170,000	170,000	171,979	170,672		(46)		(46)		170,627		(627)	(627)	5,489	05/15/2029
913366-DG-2	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2023	REDEMPTION 100.0000																05/15/2029
913366-EN-6	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		07/21/2023	3RDPARTY		8,231,656	8,140,000	8,126,880	8,137,035		673		673		8,137,707		93,949	93,949	327,013	05/15/2025
913366-ES-5	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2023	REDEMPTION 100.0000		682,323	682,323	678,598	681,721		603		603		682,323				19,617	05/15/2025
913366-KC-3	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV		04/26/2023	3RDPARTY		728,220	1,000,000	1,010,780	1,010,548		(49)		(49)		1,010,499		(282,279)	(282,279)	14,742	05/15/2060
914073-BW-0	UNIVERSITY OF ARKANSAS MUNITAX_BND REV		07/21/2023	CALL 73.6070		2,741,861	3,725,000	3,725,000	3,725,000						3,725,000				(903,682)	11/01/2043
914119-YR-7	UNIVERSITY OF CINCINNATI MUNITAX_BND REV		07/24/2023	3RDPARTY		4,974,681	4,985,000	4,985,000	4,985,000						4,985,000		(10,319)	(10,319)	167,684	06/01/2033
914119-YR-7	UNIVERSITY OF CINCINNATI MUNITAX_BND REV		12/01/2023	CALL 100.0000		750,000	750,000	750,000	750,000						750,000				38,648	06/01/2033
91412G-TG-0	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		02/22/2023	CALL 102.6460		14,370,434	14,000,000	13,948,600	13,976,594		364		364		13,976,958		23,042	23,042	543,994	05/15/2031
91412N-AK-6	UNIVERSITY OF CHICAGO SENIOR MUNITAX_BND		04/20/2023	3RDPARTY		1,181,115	1,300,000	1,299,896	1,299,913		49		49		1,299,961		(118,846)	(118,846)	32,335	10/01/2044
914245-BQ-7	UNIVERSITY OF DELAWARE MUNITAX_BND REV		04/26/2023	3RDPARTY		1,383,964	1,550,000	1,550,000	1,550,000						1,550,000		(166,036)	(166,036)	31,024	11/01/2050
914440-LG-5	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU		04/20/2023	3RDPARTY		2,512,573	2,450,000	2,420,796	2,436,113		536		536		2,436,649		75,924	75,924	59,457	11/01/2029
914455-LL-2	UNIVERSITY OF MICHIGAN MUNITAX_BND REV		04/05/2023	3RDPARTY		23,314,720	22,000,000	22,016,700	22,010,220		(61)		(61)		22,010,160		1,304,560	1,304,560	598,637	04/01/2035
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR SENIOR MU		04/24/2023	3RDPARTY		570,076	650,000	650,000	650,000						650,000		(79,924)	(79,924)	14,217	10/01/2047
915115-7F-0	UNIVERSITY OF TEXAS PERMANENT MUNITAX_BN		04/20/2023	3RDPARTY		865,570	1,000,000	1,000,000	1,000,000						1,000,000		(134,430)	(134,430)	30,765	07/01/2045
915137-5F-6	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		04/27/2023	VARIOUS		5,816,346	5,555,000	5,237,976	5,333,492		1,735		1,735		5,335,227		481,119	481,119	146,722	08/15/2042
915137-5T-6	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		04/25/2023	3RDPARTY		1,370,034	1,350,000	1,258,929	1,309,430		1,800		1,800		1,311,230		58,804	58,804	43,886	08/15/2030
915217-SB-0	UNIVERSITY OF VIRGINIA SENIOR MUNITAX_BN		05/04/2023	3RDPARTY		9,780,490	9,415,000	9,414,247	9,414,975						9,414,976		365,515	365,515	322,987	09/01/2040
91523N-FP-6	UNIVERSITY OF WASHINGTON SENIOR MUNITAX_		03/20/2023	3RDPARTY		5,675,100	5,000,000	5,000,000	5,000,000						5,000,000		675,100	675,100	219,675	07/01/2039
91523N-GW-0	UNIVERSITY OF WASHINGTON SENIOR MUNITAX_		04/05/2023	3RDPARTY		11,580,725	11,185,000	11,180,079	11,180,564		809		809		11,181,373		399,352	399,352	293,430	10/01/2040
916277-KW-5	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R		03/21/2023	3RDPARTY		2,720,294	2,620,000	2,620,000	2,620,000						2,620,000		100,294	100,294	102,966	07/01/2028
916277-KX-3	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R		07/12/2023	3RDPARTY		2,811,084	2,715,000	2,715,000	2,715,000						2,715,000		96,084	96,084	154,717	07/01/2029
916277-KY-1	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R		07/12/2023	3RDPARTY		2,923,131	2,810,000	2,810,000	2,810,000						2,810,000		113,131	113,131	163,042	07/01/2030
916277-KZ-8	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R		02/08/2023	3RDPARTY		10,949,100	10,000,000	10,000,000	10,000,000						10,000,000		949,100	949,100	349,792	07/01/2036
916277-LL-8	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R		07/01/2023	VARIOUS		13,375,000	13,375,000	12,060,371	13,297,521		77,479		77,479		13,375,000				327,688	07/01/2023
917565-LB-7	UTAH TRANSIT AUTH MUNITAX_BND REV		04/27/2023	VARIOUS		6,524,895	6,000,000	6,000,000	6,000,000						6,000,000		524,895	524,895	100,805	06/15/2039
924158-AK-4	VERMONT ECONOMIC DEVELOPMENT A SENIOR MU		07/12/2023	VARIOUS		5,538,851	5,000,000	5,000,000	5,000,000						5,000,000		538,851	538,851	187,983	04/01/2035
924214-FW-4	VERMONT MUN BD BK SENIOR MUNITAX_BND REV		04/25/2023	VARIOUS		8,660,858	8,150,000	8,150,000	8,150,000						8,150,000		510,858	510,858	157,841	12/01/2035
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN		03/20/2023	3RDPARTY		13,582,473	13,100,000	13,100,000	13,100,000						13,100,000		482,473	482,473	402,279	09/01/2030
92817Q-4Q-2	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND		11/01/2023	VARIOUS		325,000	325,000	325,000	325,000						325,000				16,575	11/01/2031
92817Q-4Q-2	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND		11/01/2023	VARIOUS																11/01/2031
92817S-XW-3	VIRGINIA ST PUB SCH AUTH MUNITAX_BND REV		04/21/2023	3RDPARTY		9,807,949	9,875,000	9,977,206	9,928,018		(1,798)		(1,798)		9,926,220		(118,272)	(118,272)	151,554	12/15/2030
92818A-EY-8	VIRGINIA RESOURCES AUTHORITY SENIOR MUNI		04/21/2023	3RDPARTY		4,077,677	4,115,000	4,127,472	4,120,802		(180)		(180)		4,120,622		(42,945)	(42,945)	86,578	11/01/2031
92818A-FB-7	VIRGINIA RESOURCES AUTHORITY SENIOR MUNI		07/25/2023	3RDPARTY		2,562,924	2,600,000	2,683,096	2,664,798		(1,750)		(1,750)		2,663,048		(100,124)	(100,124)	97,074	11/01/2041
92818G-JL-8	VIRGINIA RESOURCES AUTHORITY MUNITAX_BND		05/04/2023	3RDPARTY		2,623,143	2,495,000	2,669,096	2,588,047		(3,835)		(3,835)		2,584,213		38,930	38,930	73,873	11/01/2039
93730P-AJ-5	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU		07/01/2023	VARIOUS		475,000	475,000	475,000	475,000						475,000				30,476	07/01/2030
93730P-AJ-5	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU		07/01/2023	VARIOUS																07/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
93730P-AM-8	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU		07/21/2023	3RDPARTY		2,002,329	1,985,000	1,985,000	1,985,000						1,985,000		17,329	17,329	127,696	07/01/2025
93730P-AM-8	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU		07/01/2023	CALL 100.0000 REDEMPTION		1,015,000	1,015,000	1,015,000	1,015,000						1,015,000				61,215	07/01/2025
93730P-AM-8	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU		07/01/2023	100.0000																07/01/2025
940093-2L-0	WASHINGTON ST UNIV MUNITAX_BND REV		09/06/2023	3RDPARTY		4,777,080	4,000,000	4,409,810	4,305,380		(8,668)		(8,668)		4,296,712		480,368	480,368	275,407	04/01/2041
941660-AX-0	WATERLOO IOWA CMNTY SCH DIST MUNITAX_BND		07/24/2023	3RDPARTY		6,409,216	6,400,000	6,400,000	6,400,000						6,400,000		9,216	9,216	400,400	07/01/2025
949480-AQ-3	WELLESLEY COLLEGE SENIOR MUNITAX_BND REV		07/25/2023	3RDPARTY		11,462,064	12,185,000	12,185,000	12,185,000						12,185,000		(722,936)	(722,936)	528,611	07/01/2033
958697-HP-2	WESTERN MINN MUN PWR AGY MINN MUNITAX_BN		01/01/2023	VARIOUS																01/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						881,133,183	862,695,970	859,196,117	864,169,476		(1,261,037)		(1,261,037)		862,908,442		18,476,923	18,476,923	28,996,254	XXX
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP_BND		01/01/2023	VARIOUS																05/08/2042
001055-AD-4	AFLAC INCORPORATED SENIOR CORP_BND		05/22/2023	3RDPARTY		7,003,228	6,540,000	5,852,132	6,607,410		(755,124)		(755,124)		5,852,287		1,150,942	1,150,942	196,800	12/17/2039
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO		01/18/2023	3RDPARTY		872,830	1,000,000	993,330	994,537		9		9		994,545		(121,715)	(121,715)	5,989	06/01/2043
00119Y-AA-1	AGL CLO 10 LTD AGL_21-10A ABS_ABS _21-10		07/28/2023	3RDPARTY		4,965,000	5,000,000	4,849,050	4,851,658		13,278		13,278		4,864,937		100,063	100,063	235,315	04/15/2034
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCIN SECURED C		07/20/2023	3RDPARTY		4,955,010	4,640,000	5,003,826	4,855,237		(9,980)		(9,980)		4,845,257		109,752	109,752	274,804	03/15/2032
00141U-AC-7	AIG CLO LTD AIGIM_18-1A SENIOR ABS_ABS		08/04/2023	3RDPARTY		8,171,300	8,200,000	8,215,580	8,212,181		(1,694)		(1,694)		8,210,487		(39,187)	(39,187)	394,968	04/20/2032
00161*-AA-3	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		12/15/2023	PAYDOWN		8,010,361	8,010,361	8,010,361	8,010,361						8,010,361				571,440	10/19/2025
00161*-AB-1	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		12/15/2023	PAYDOWN		514,622	514,622	514,622	514,622		1		1		514,622				45,089	10/19/2025
00164T-AA-6	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_		07/15/2023	REDEMPTION 100.0000		780,053	780,053	816,403	790,412		(10,359)		(10,359)		780,053				33,744	01/15/2028
00177H-AG-4	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A		11/10/2023	3RDPARTY		3,068,100	3,150,000	3,150,000	3,150,000						3,150,000		(81,900)	(81,900)	260,878	04/25/2031
00195#-AA-9	AMAZON.COM INC CORP_BND		11/30/2023	REDEMPTION 100.0000		607,769	607,769	607,769	607,769						607,769				9,887	10/31/2040
00206R-GM-8	AT&T INC SENIOR CORP_BND		04/21/2023	VARIOUS		5,295,470	5,000,000	5,248,980	5,157,768		(2,824)		(2,824)		5,154,944		140,526	140,526	62,333	06/01/2028
00206R-GP-1	AT&T INC SENIOR CORP_BND		07/26/2023	3RDPARTY		5,245,428	5,210,000	5,464,610	5,381,361		(13,420)		(13,420)		5,367,941		(122,513)	(122,513)	294,437	03/15/2029
00206R-HJ-4	AT&T INC SENIOR CORP_BND		06/14/2023	3RDPARTY		4,799,600	5,000,000	4,685,000	4,694,284		19,490		19,490		4,713,774		85,826	85,826	172,188	03/01/2029
00229*-AA-3	AP TUNDRA HOLDINGS LLC ABS_ABS		08/15/2023	PAYDOWN		1,109,170	1,109,170	1,109,170	1,109,170						1,109,170				38,838	02/15/2042
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP_BND		01/19/2023	3RDPARTY		589,905	500,000	584,770	559,937		(168)		(168)		559,769		30,136	30,136	4,527	11/30/2037
002824-AV-2	ABBOTT LABORATORIES SENIOR CORP_BND		05/22/2023	VARIOUS		13,064,805	11,842,000	12,014,018	13,148,756		(1,134,760)		(1,134,760)		12,013,996		1,050,808	1,050,808	459,864	04/01/2039
002824-AY-6	ABBOTT LABORATORIES SENIOR CORP_BND		01/01/2023	VARIOUS																05/27/2040
002824-BN-9	ABBOTT LABORATORIES SENIOR CORP_BND		07/20/2023	3RDPARTY		6,381,207	6,550,000	6,757,922	6,729,456		(3,217)		(3,217)		6,726,239		(345,033)	(345,033)	241,122	04/15/2043
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND		01/01/2023	VARIOUS																11/06/2042
00507V-AN-9	ACTIVISION BLIZZARD INC SENIOR CORP_BND		07/20/2023	VARIOUS		12,276,680	13,000,000	12,896,300	12,907,616		1,162		1,162		12,908,778		(632,098)	(632,098)	355,875	06/15/2047
00507V-AN-9	ACTIVISION BLIZZARD INC SENIOR CORP_BND		10/27/2023	TAX FREE EXCHANGE		987,254	1,000,000	985,540	987,003		251		251		987,254				41,125	06/15/2047
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SENIOR AB		07/15/2023	PAYDOWN		2,170,582	2,170,582	2,170,517	2,170,380		202		202		2,170,582				64,490	11/15/2048
006346-AU-4	ADAMS OUTDOOR ADVERTISING ADMS SUB ABS_A		07/15/2023	PAYDOWN		1,000,000	1,000,000	999,997	999,897		103		103		1,000,000				35,488	11/15/2048
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		06/01/2023	3RDPARTY		2,585,009	4,458,617	3,185,537	2,475,516		(90,164)		(90,164)		2,385,352		199,658	199,658	84,147	02/25/2036
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		06/01/2023	PAYDOWN		195,282	194,846	139,211	108,183		87,099		87,099		195,282				2,727	02/25/2036
00817Y-AF-5	AETNA INC SENIOR CORP_BND		07/20/2023	VARIOUS		5,817,233	5,290,000	6,023,882	5,797,735		(11,459)		(11,459)		5,786,275		30,958	30,958	170,872	06/15/2036
00817Y-AG-3	AETNA INC SENIOR CORP_BND		05/23/2023	VARIOUS		10,399,998	9,650,000	8,351,855	9,158,047		(805,870)		(805,870)		8,352,178		2,047,820	2,047,820	289,500	12/15/2037
00817Y-AJ-7	AETNA INC SENIOR CORP_BND		01/01/2023	VARIOUS																05/15/2042
008252-AN-8	AFFILIATED MANAGERS GROUP INC SENIOR COR		03/06/2023	3RDPARTY		3,828,400	4,000,000	3,811,641	3,827,329		11,581		11,581		3,838,910		(10,510)	(10,510)	84,000	08/01/2025
00851W-AA-7	AGL CLO LTD AGL_21-14A ABS_ABS _14 144A		07/20/2023	3RDPARTY		34,021,600	34,400,000	34,400,000	34,400,000						34,400,000		(378,400)	(378,400)	1,565,977	12/02/2034
00912X-AV-6	AIR LEASE CORPORATION SENIOR CORP_BND		07/25/2023	3RDPARTY		10,235,280	11,000,000	10,625,890	10,783,000		27,068		27,068		10,810,068		(574,788)	(574,788)	327,861	04/01/2027
010392-EE-4	ALABAMA POWER COMPANY SENIOR CORP_BND		07/21/2023	DIRECT		4,092,080	4,000,000	4,224,690	4,133,389		(5,723)		(5,723)		4,127,665		(35,585)	(35,585)	192,889	03/15/2033
01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND		12/31/2023	REDEMPTION 100.0000		1,936,340	1,936,340	1,936,340	1,936,340						1,936,340				46,104	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND		10/02/2023	REDEMPTION 100.0000		204,456	204,456	204,456	204,456						204,456				3,579	06/30/2033
017175-AD-2	ALLEGHANY CORPORATION SENIOR CORP_BND		02/06/2023	3RDPARTY		5,144,265	5,250,000	5,213,985	5,219,443		81		81		5,219,524		(75,259)	(75,259)	102,185	09/15/2044
01748R-AL-9	ALLEGRO CLO I LTD ALLEG_17-1A SENIOR ABS		10/16/2023	PAYDOWN		322,038	322,038	315,194	315,642		6,396		6,396		322,038				10,751	10/16/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
020002-AP-6	ALLSTATE CORPORATION THE SENIOR CORP_BN		07/21/2023	3RDPARTY		4,182,040	4,000,000	4,097,320	4,058,614		(2,504)		(2,504)		4,056,110		125,930	125,930	149,722	12/15/2032
020002-AQ-4	ALLSTATE CORPORATION THE SENIOR CORP_BN		01/19/2023	3RDPARTY		1,576,755	1,500,000	1,438,800	1,462,636		163		163		1,462,799		113,956	113,956	11,592	06/01/2033
020002-AS-0	ALLSTATE CORPORATION THE SENIOR CORP_BN		07/20/2023	3RDPARTY		12,474,246	12,320,000	13,502,974	13,149,478		(28,951)		(28,951)		13,120,527		(646,281)	(646,281)	484,330	05/09/2035
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		12/01/2023	PAYDOWN		233,320	223,743	175,265	167,653		65,667		65,667		233,320				6,186	07/25/2037
021345-AA-1	ALTA WIND HOLDINGS LLC SECURED CORP_BND		06/30/2023	REDEMPTION 100.0000		33,496	33,496	38,590	38,780		(5,284)		(5,284)		33,496				1,176	06/30/2035
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		12/01/2023	PAYDOWN		18,357	21,944	11,496	11,496		6,861		6,861		18,357				775	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		12/25/2023	PAYDOWN				17,133	7,225		(7,225)		(7,225)						419	07/25/2036
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		12/01/2023	PAYDOWN		37,994	38,081	29,282	31,284		6,710		6,710		37,994				1,329	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/02/2023	3RDPARTY		652,500	699,709	611,754	640,963		3,557		3,557		644,520		7,980	7,980	21,103	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2023	PAYDOWN		24,485	24,611	21,518	22,545		1,940		1,940		24,485				524	08/25/2036
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C		12/01/2023	PAYDOWN		15,031	14,550	9,310	5,880		9,151		9,151		15,031				641	10/25/2036
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		11/25/2023	PAYDOWN				2,991	2,146	2,356	(4,502)		(2,146)						110	11/25/2036
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		12/01/2023	PAYDOWN		46,762	59,204	43,268	22,651		24,111		24,111		46,762				3,133	04/25/2037
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		12/01/2023	PAYDOWN		20,741	21,897	12,566	12,566		8,175		8,175		20,741				757	04/25/2037
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		12/26/2023	PAYDOWN		97,356	92,404	83,467	95,960		1,397		1,397		97,356				1,675	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		07/01/2023	PAYDOWN		7,407	9,006	7,637	5,592		1,815		1,815		7,407				255	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		12/01/2023	PAYDOWN		110,144	139,812	108,550	69,250		40,894		40,894		110,144				3,005	07/25/2037
023135-AP-1	AMAZON.COM INC SENIOR CORP_BND		07/21/2023	VARIOUS		6,143,783	6,000,000	6,750,120	6,542,588		(20,550)		(20,550)		6,522,038		(378,255)	(378,255)	175,000	12/05/2034
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND		01/01/2023	VARIOUS																08/22/2037
023135-BM-7	AMAZON.COM INC SENIOR CORP_BND		01/01/2023	VARIOUS																08/22/2057
02343U-AG-0	AMCOR FINANCE USA INC SENIOR CORP_BND		08/01/2023	3RDPARTY		14,184,950	15,000,000	15,051,170	15,029,294		(5,338)		(5,338)		15,023,955		(839,005)	(839,005)	413,753	04/28/2026
023551-AM-6	HESS CORP SENIOR CORP_BND		02/06/2023	3RDPARTY		10,960,481	9,840,000	11,692,577	11,042,486		(9,024)		(9,024)		11,033,461		(72,980)	(72,980)	278,493	03/15/2033
023608-AG-7	AMEREN CORPORATION SENIOR CORP_BND		07/25/2023	3RDPARTY		5,816,167	6,100,000	6,094,571	6,098,039		343		343		6,098,382		(282,215)	(282,215)	211,518	02/15/2026
02360F-AB-2	UNION ELECTRIC CO SECURED CORP_BND		02/06/2023	VARIOUS		4,071,473	4,000,000	4,049,160	4,035,239		(155)		(155)		4,035,084		36,388	36,388	108,687	08/01/2037
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH SENIOR CO		12/15/2023	REDEMPTION 100.0000		855,247	855,247	855,247	855,247						855,247				28,553	06/15/2027
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS SECURED CO		11/01/2023	REDEMPTION 100.0000		1,010,730	1,010,730	1,010,730	1,010,730						1,010,730				25,572	11/01/2028
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS SECURED CO		09/22/2023	REDEMPTION 100.0000		1,184,711	1,184,711	1,184,711	1,184,711						1,184,711				35,542	09/22/2027
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS SECURED CO		10/16/2023	VARIOUS		541,226	541,226	541,226	541,226						541,226				14,613	04/15/2031
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS SECURED CO		08/15/2023	VARIOUS		190,000	190,000	190,000	190,000						190,000				5,700	08/15/2030
02379#-AA-3	AMERICAN AIRLINES INC CORP_BND		12/15/2023	REDEMPTION 100.0000		225,000	225,000	225,000	225,000						225,000				6,632	06/15/2024
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		04/25/2023	3RDPARTY		1,193,049	1,300,000	1,369,173	1,357,928		(638)		(638)		1,357,290		(164,241)	(164,241)	21,060	12/03/2042
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		12/01/2023	PAYDOWN		106,269	106,269	82,142	66,063		40,206		40,206		106,269				1,615	09/25/2035
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15 SUB_CMBS		12/01/2023	PAYDOWN																10/17/2052
026874-AZ-0	AMERICAN INTERNATIONAL GROUP I SENIOR CO		04/13/2023	3RDPARTY		1,069,040	1,000,000	1,089,310	1,075,314		(1,100)		(1,100)		1,074,214		(5,175)	(5,175)	28,125	05/01/2036
03040W-AD-7	AMERICAN WATER CAPITAL CORP SENIOR CORP_		07/13/2023	VARIOUS		1,227,864	1,086,000	1,134,544	1,120,070		(823)		(823)		1,119,246		108,618	108,618	54,098	10/15/2037
03063#-AB-0	AMERICOLD REALTY TRUST CORP_BND		04/27/2023	3RDPARTY		29,061,000	30,000,000	30,000,000	30,000,000						30,000,000		(939,000)	(939,000)	1,227,150	01/08/2029
03073E-AN-5	CENCORA INC SENIOR CORP_BND		01/18/2023	3RDPARTY		3,214,332	3,600,000	3,523,500	3,533,055		95		95		3,533,150		(318,818)	(318,818)	59,075	03/01/2045
03076C-AG-1	AMERIPRISE FINANCIAL INC SENIOR CORP_BND		07/14/2023	DIRECT		8,775,540	9,000,000	8,969,040	8,993,684		1,889		1,889		8,995,573		(220,033)	(220,033)	252,525	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC SENIOR CORP_BND		07/13/2023	3RDPARTY		18,799,600	20,000,000	19,978,600	19,991,602		1,179		1,179		19,992,781		(1,193,181)	(1,193,181)	482,361	09/15/2026
03078V-AA-0	AMERIHOME MORTGAGE COMPANY LLC WHOLE_CMO		11/08/2023	3RDPARTY		13,654,875	15,000,000	15,000,000	15,000,000						15,000,000		(1,345,125)	(1,345,125)	1,007,500	10/31/2028
031162-AW-0	AMGEN INC SENIOR CORP_BND		07/20/2023	3RDPARTY		3,171,471	2,945,000	3,492,505	3,326,622		(10,316)		(10,316)		3,316,306		(144,835)	(144,835)	121,512	06/01/2037
031162-BH-2	AMGEN INC SENIOR CORP_BND		05/22/2023	3RDPARTY		8,408,285	8,500,000	7,690,551	8,466,223		(775,515)		(775,515)		7,690,709		717,576	717,576	212,110	06/15/2042
032095-AH-4	AMPHENOL CORPORATION SENIOR CORP_BND		07/26/2023	VARIOUS		39,796,149	41,050,000	41,195,272	41,145,312		(7,825)		(7,825)		41,137,488		(1,341,339)	(1,341,339)	1,127,641	06/01/2029
032654-AP-0	ANALOG DEVICES INC SENIOR CORP_BND		01/01/2023	VARIOUS																12/05/2036
03465V-AA-1	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		07/25/2023	3RDPARTY		8,746,977	9,231,638	8,778,337	8,754,823		37,889		37,889		8,792,712		(45,735)	(45,735)	260,230	07/25/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03465V-AA-1	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		07/01/2023	PAYDOWN		544,826	544,826	518,073	516,685		28,140		28,140		544,826				7,605	07/25/2067
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		04/24/2023	3RDPARTY		848,250	1,000,000	924,960	939,274		649		649		939,923		(91,673)	(91,673)	29,271	07/15/2042
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		07/13/2023	VARIOUS		6,897,204	6,430,000	6,402,098	6,345,592		1,485		1,485		6,347,077		550,126	550,126	222,460	06/15/2035
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		01/01/2023	VARIOUS																04/15/2058
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		03/24/2023	3RDPARTY		1,028,761	1,000,000	1,008,195	1,008,191		(170)		(170)		1,008,021		20,740	20,740	32,803	01/23/2031
03665A-AQ-0	ANTARES CLO ANTR_17-2A ABS_ABS _17-2R 14		11/17/2023	VARIOUS		5,478,872	6,000,000	5,868,426	5,869,406		2,432		2,432		5,871,838		(392,966)	(392,966)	518,163	10/20/2033
03665Y-AG-0	ANTARES CLO ANTR_19-2A ABS_ABS _19-2A 14		03/23/2023	3RDPARTY		959,464	1,000,000	937,638	937,878		1,661		1,661		939,539		19,925	19,925	34,240	01/23/2032
03754L-AE-5	APEX CREDIT CLO LLC APEXC_18-2 MEZZANIN		07/18/2023	3RDPARTY		3,354,560	3,520,000	3,520,000	3,520,000						3,520,000		(165,440)	(165,440)	191,253	10/20/2031
03765W-BG-2	APOLLO CREDIT FUNDING LTD APCF ABS_ABS _		06/26/2023	PAYDOWN		15,000,000	15,000,000	15,000,750	14,955,201		44,799		44,799		15,000,000				705,559	07/15/2030
037735-CE-5	APPALACHIAN POWER CO SENIOR CORP_BND		07/25/2023	3RDPARTY		2,032,566	2,045,000	2,012,943	2,023,300		666		666		2,023,966		8,600	8,600	97,524	10/01/2035
037735-CG-0	APPALACHIAN POWER CO SENIOR CORP_BND		07/25/2023	VARIOUS		6,232,142	5,997,000	6,366,988	6,251,698		(7,451)		(7,451)		6,244,247		(12,105)	(12,105)	314,343	04/01/2036
037735-CK-1	APPALACHIAN POWER CO SENIOR CORP_BND		06/06/2023	3RDPARTY		4,060,754	3,800,000	3,252,291	3,564,448		(312,028)		(312,028)		3,252,420		808,334	808,334	204,983	08/15/2037
038222-AG-0	APPLIED MATERIALS INC SENIOR CORP_BND		07/21/2023	3RDPARTY		17,501,750	16,000,000	17,877,812	17,444,042		(29,929)		(29,929)		17,414,113		87,637	87,637	572,000	06/15/2041
038222-AK-1	APPLIED MATERIALS INC SENIOR CORP_BND		01/19/2023	3RDPARTY		955,035	900,000	896,967	897,745		8		8		897,752		57,283	57,283	14,280	10/01/2035
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		10/31/2023	PAYDOWN		10,000	10,000	10,000	10,000						10,000				202	07/30/2050
039483-AT-9	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		04/24/2023	3RDPARTY		7,159,360	6,500,000	7,298,915	6,959,279		(11,774)		(11,774)		6,947,505		211,855	211,855	219,677	10/01/2032
04016G-BB-3	ARES CLO LTD ARES_16-40A SENIOR ABS_ABS		08/07/2023	3RDPARTY		2,606,801	2,619,637	2,565,961	2,569,810		4,256		4,256		2,574,066		32,734	32,734	121,588	01/16/2029
04016G-BB-3	ARES CLO LTD ARES_16-40A SENIOR ABS_ABS		10/16/2023	PAYDOWN		4,578,111	4,578,111	4,491,314	4,496,982		81,128		81,128		4,578,111				158,420	01/16/2029
04016L-AQ-0	ARES CLO LTD ARES_17-42A SENIOR ABS_ABS		10/23/2023	PAYDOWN		970,971	970,971	952,037	953,530		17,441		17,441		970,971				36,581	01/24/2028
04018N-AN-1	ARES CLO LTD ARES_20-56A SENIOR ABS_ABS		08/02/2023	3RDPARTY		10,133,598	10,200,000	10,200,000	10,200,000						10,200,000		(66,402)	(66,402)	480,872	10/25/2034
040555-CH-5	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		02/08/2023	3RDPARTY		10,091,228	10,220,000	10,245,807	10,238,080		(107)		(107)		10,237,972		(146,744)	(146,744)	248,261	09/01/2035
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU		12/15/2023	VARIOUS		634,369	634,369	768,422	750,352		(115,983)		(115,983)		634,369				26,404	06/15/2050
042735-AK-6	ARROW ELECTRONICS INC SENIOR CORP_BND		07/25/2023	3RDPARTY		11,002,110	10,500,000	9,627,065	10,166,015		40,190		40,190		10,206,205		795,905	795,905	813,750	01/15/2027
042735-BC-3	ARROW ELECTRONICS INC SENIOR CORP_BND		03/01/2023	MATURITY		4,000,000	4,000,000	3,968,080	3,999,348		652		652		4,000,000				90,000	03/01/2023
04317@-BL-1	ARTHUR J GALLAGHER & CO CORP_BND		04/20/2023	3RDPARTY		29,152,400	30,000,000	28,909,500	30,000,000		1,240	1,090,500	(1,089,260)		28,910,740		241,660	241,660	989,450	03/13/2031
045054-AF-0	ASHTEAD CAPITAL INC SECURED CORP_BND 144		02/06/2023	3RDPARTY		18,126,350	19,000,000	18,180,000	18,530,081		9,249		9,249		18,539,329		(412,979)	(412,979)	399,462	08/15/2027
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA WHOLE_CMO		12/26/2023	PAYDOWN		5,513	5,513	5,453	5,503		10		10		5,513				141	08/25/2033
04621X-AD-0	ASSURANT INC SENIOR CORP_BND		07/20/2023	3RDPARTY		2,067,760	2,000,000	2,260,420	2,179,663		(6,674)		(6,674)		2,172,989		(105,229)	(105,229)	127,125	02/15/2034
048303-CC-3	ATLANTIC CITY ELECTRIC CO SECURED CORP_B		07/24/2023	3RDPARTY		9,739,020	9,500,000	8,840,938	9,077,803		14,779		14,779		9,092,582		646,438	646,438	384,169	05/15/2034
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SENIOR MU		12/01/2023	VARIOUS		357,477	357,477	337,207	341,693		15,785		15,785		357,477				14,459	12/01/2050
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT SECURED M		12/01/2023	VARIOUS		58,684	58,684	62,587	61,842		(3,158)		(3,158)		58,684				2,725	12/01/2051
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB		09/12/2023	3RDPARTY		1,473,165	1,500,000	1,500,000	1,500,000						1,500,000		(26,835)	(26,835)	98,871	10/24/2031
04942V-AS-3	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN		03/24/2023	3RDPARTY		931,003	1,000,000	927,397	928,146		1,800		1,800		929,946		1,057	1,057	36,196	04/22/2031
049560-AG-0	ATMOS ENERGY CORPORATION SENIOR CORP_BND		04/24/2023	3RDPARTY		532,480	500,000	522,665	514,822		(286)		(286)		514,536		17,944	17,944	15,784	10/15/2034
05178T-AA-9	AURORA MILITARY HOUSING LLC SENIOR MUNIT		07/17/2023	VARIOUS		473,216	473,216	473,216	473,216						473,216				19,007	07/15/2034
053015-AE-3	AUTOMATIC DATA PROCESSING INC SENIOR COR		07/13/2023	3RDPARTY		29,094,900	30,000,000	30,149,600	30,040,999		(9,209)		(9,209)		30,031,790		(936,890)	(936,890)	849,375	09/15/2025
05348E-AT-6	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		12/15/2023	VARIOUS		10,378,000	10,378,000	10,501,885	10,387,238		(9,238)		(9,238)		10,378,000				435,876	12/15/2023
05348E-BA-6	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		07/20/2023	3RDPARTY		4,731,560	5,000,000	4,982,700	4,991,730		322		322		4,992,052		(260,492)	(260,492)	51,851	05/15/2027
053611-AG-4	AVERY DENNISON CORPORATION SENIOR CORP_B		04/15/2023	VARIOUS		21,000,000	21,000,000	20,992,260	20,999,387		613		613		21,000,000				351,750	04/15/2023
053611-AJ-8	AVERY DENNISON CORPORATION SENIOR CORP_B		04/21/2023	3RDPARTY		2,534,318	2,550,000	2,537,250	2,541,704		385		385		2,542,089		(7,772)	(7,772)	47,998	12/06/2028
053807-AS-2	AVNET INC SENIOR CORP_BND		08/02/2023	3RDPARTY		23,161,790	24,000,000	22,790,290	22,868,549		185,610		185,610		23,054,159		107,631	107,631	885,688	04/15/2026
05490V-AE-7	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C		01/09/2023	PAYDOWN		15,000,000	15,000,000	15,360,690	15,000,000						15,000,000				51,535	09/15/2032
05490V-AG-2	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C		01/15/2023	PAYDOWN		10,000,000	10,000,000	9,968,930	10,000,000						10,000,000				34,357	09/15/2032
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND		01/01/2023	VARIOUS																10/07/2044
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_		12/01/2023	PAYDOWN		173,983	174,681	139,090	103,131		70,852		70,852		173,983				5,597	02/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09		12/01/2023	PAYDOWN		31,673	99,960	75,053	75,053		(43,380)		(43,380)		31,673				3,697	07/26/2037
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 MEZZANIN WHOL		05/18/2023	3RDPARTY		418,294	522,194	393,604	453,920		11,110		11,110		465,030		(46,736)	(46,736)	10,835	08/26/2037
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 MEZZANIN WHOL		03/25/2023	PAYDOWN		32,745	32,745	24,681	28,464		4,281		4,281		32,745				321	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 WHOLE_CMO _1		12/01/2023	PAYDOWN		114,929	121,775	82,417	82,417		32,512		32,512		114,929				4,422	07/26/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05591U-AJ-6	BSREP COMMERCIAL MORTGAGE TRUS SUB SUB_C		08/15/2023	PAYDOWN		313,763	313,763	311,998	312,321		1,442		1,442		313,763				15,102	08/15/2038
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		10/15/2023	3RDPARTY		4,238,343	4,263,659	4,209,063	4,210,096		34,165		34,165		4,244,261		(5,917)	(5,917)	215,059	10/15/2036
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		07/15/2023	PAYDOWN		904,853	904,853	893,266	893,485		11,367		11,367		904,853				28,557	10/15/2036
05608U-AA-6	BX TRUST BX_22-GPA SENIOR_CMBS _22-GPA 1		03/15/2023	3RDPARTY		1,165,978	1,170,000	1,164,881	1,164,918		184		184		1,165,102		876	876	19,364	10/15/2039
05608U-AJ-7	BX TRUST BX_22-GPA SENIOR_CMBS _22-GPA 1		03/15/2023	3RDPARTY		1,970,000	2,000,000	1,986,250	1,986,360		498		498		1,986,858		(16,858)	(16,858)	36,429	10/15/2039
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		07/27/2023	3RDPARTY		10,014,298	10,193,885	9,825,950	9,829,046		22,586		22,586		9,851,633		162,665	162,665	353,524	06/15/2038
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		07/17/2023	PAYDOWN		703,564	703,564	678,170	678,384		25,181		25,181		703,564				18,388	06/15/2038
05609B-AV-1	BX COMMERCIAL MORTGAGE TRUST B LCFCRUT S		03/15/2023	3RDPARTY		5,879,056	6,095,000	5,794,159	5,796,268		9,889		9,889		5,806,156		72,900	72,900	81,356	02/15/2036
05609B-CD-9	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		03/14/2023	3RDPARTY		3,168,034	3,284,000	3,118,556	3,119,895		5,490		5,490		3,125,385		42,648	42,648	43,826	02/15/2036
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		03/15/2023	3RDPARTY		2,416,328	2,497,497	2,387,742	2,391,212		3,785		3,785		2,394,998		21,331	21,331	32,453	10/15/2038
05609T-AA-8	BX TRUST BX_22-VAMF SENIOR_CMBS _21-VAMF		03/15/2023	3RDPARTY		1,549,000	1,600,000	1,524,000	1,524,809		3,422		3,422		1,528,231		20,769	20,769	21,221	01/15/2039
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		07/25/2023	3RDPARTY		10,590,471	10,794,986	10,388,869	10,393,912		51,992		51,992		10,445,904		144,567	144,567	389,248	02/15/2039
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		07/15/2023	PAYDOWN		1,738,838	1,738,838	1,672,175	1,673,148		65,690		65,690		1,738,838				59,086	02/15/2039
05610M-AE-2	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		05/25/2023	3RDPARTY		6,943,734	7,000,000	6,895,213	6,896,317		4,852		4,852		6,901,170		42,564	42,564	281,205	06/15/2039
05684D-AG-8	BAIN CAPITAL CREDIT CLO BCC_20 MEZZANIN		08/03/2023	3RDPARTY		4,945,000	5,000,000	5,000,000	5,000,000						5,000,000		(55,000)	(55,000)	264,679	04/18/2033
05684D-AJ-2	BAIN CAPITAL CREDIT CLO BCC_20 MEZZANIN		07/20/2023	3RDPARTY		4,700,884	4,720,000	4,720,000	4,720,000						4,720,000		(19,116)	(19,116)	273,090	04/18/2033
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		10/11/2023	VARIOUS		2,102,771	2,100,000	2,090,608	2,091,741		(315)		(315)		2,091,426		11,345	11,345	87,524	09/15/2040
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		07/24/2023	DIRECT		6,441,695	6,500,000	6,443,680	6,465,888		1,397		1,397		6,467,285		(25,590)	(25,590)	207,494	06/15/2033
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		02/07/2023	VARIOUS		17,255,395	15,518,000	18,296,963	17,418,207		(10,116)		(10,116)		17,408,091		(152,695)	(152,695)	350,362	10/01/2036
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		12/01/2023	PAYDOWN		122,180	122,180	40,261	40,261		81,919		81,919		122,180				1,127	10/25/2036
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		12/20/2023	PAYDOWN		43,728	44,483	30,415	40,629		3,098		3,098		43,728				799	05/20/2035
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH		12/01/2023	PAYDOWN		153,295	182,592	142,227	132,958		20,338		20,338		153,295				5,469	06/25/2037
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		06/05/2023	3RDPARTY		572,962	684,384	564,617	573,132		(137)		(137)		572,996		(34)	(34)	20,988	07/25/2036
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		06/01/2023	PAYDOWN		33,988	40,983	33,811	34,321		(332)		(332)		33,988				662	07/25/2036
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		06/15/2023	3RDPARTY		1,089,306	1,222,354	883,914	1,030,133		1,953		1,953		1,032,086		57,221	57,221	24,386	06/25/2035
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		06/01/2023	PAYDOWN		81,390	82,214	59,451	69,285		12,105		12,105		81,390				1,011	06/25/2035
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		12/01/2023	PAYDOWN		9,678	9,986	7,853	9,388		290		290		9,678				246	01/25/2036
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		12/01/2023	PAYDOWN		3,341	5,604	4,983	4,839		(1,498)		(1,498)		3,341				168	01/25/2036
05951F-AK-0	BANC OF AMERICA FUNDING CORP B SENIOR WH		12/01/2023	PAYDOWN		27,760	27,203	21,682	24,178		3,581		3,581		27,760				583	01/25/2037
05951G-AC-6	BANC OF AMERICA FUNDING CORP B WHOLE_CMO		06/28/2023	3RDPARTY		1,003,572	1,157,041	799,804	804,625		5,449		5,449		810,074		193,498	193,498	28,323	03/25/2037
05951G-AC-6	BANC OF AMERICA FUNDING CORP B WHOLE_CMO		06/26/2023	PAYDOWN		50,738	47,930	33,132	33,332		17,406		17,406		50,738				817	03/25/2037
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		12/01/2023	PAYDOWN		19,093	19,479	19,283	19,541		(447)		(447)		19,093				412	05/20/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		12/01/2023	PAYDOWN		114,179	162,638	125,703	113,330		849		849		114,179				3,298	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		12/01/2023	PAYDOWN		21,715	36,392	29,684	31,393		(9,678)		(9,678)		21,715				1,221	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		12/01/2023	PAYDOWN		94,525	197,181	155,229	155,229		(60,704)		(60,704)		94,525				7,444	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		12/26/2023	PAYDOWN			33,199	19,549	28,935		(28,935)		(28,935)						563	09/26/2036
06051G-EU-9	BANK OF AMERICA CORP SENIOR CORP_BND		01/11/2023	MATURITY		500,000	500,000	497,220	499,991		9		9		500,000				8,250	01/11/2023
06406R-AB-3	BANK OF NEW YORK MELLON CORP/T SENIOR CO		02/06/2023	3RDPARTY		4,768,800	5,000,000	5,000,000	5,000,000						5,000,000		(231,200)	(231,200)	86,528	02/07/2028
06759F-AD-8	BABSON CLO LLC BABSN_15-2A SENIOR ABS_AB		08/09/2023	3RDPARTY		2,888,438	2,925,000	2,829,938	2,831,844		12,963		12,963		2,844,807		43,630	43,630	153,788	10/20/2030
06760J-AL-9	BABSON CLO LTD BABSN_18-2A ABS_ABS _18-2		10/27/2023	3RDPARTY		4,860,000	5,000,000	5,000,000	5,000,000						5,000,000		(140,000)	(140,000)	402,116	04/15/2030
06761K-AL-5	BABSON CLO LTD BABSN_19-3A ABS_ABS _19-3		07/25/2023	3RDPARTY		8,161,050	8,200,000	8,211,480	8,209,002		(1,095)		(1,095)		8,207,906		(46,856)	(46,856)	373,445	04/21/2031
06849R-AC-6	BARRICK NORTH AMERICA FINANCE SENIOR COR		04/13/2023	3RDPARTY		1,565,054	1,301,000	1,583,811	1,534,538		(2,627)		(2,627)		1,531,911		33,142	33,142	56,377	09/15/2038
06849R-AG-7	BARRICK NORTH AMERICA FINANCE SENIOR COR		02/06/2023	3RDPARTY		4,279,720	4,000,000	4,477,480	4,373,496		(1,299)		(1,299)		4,372,197		(92,477)	(92,477)	43,067	05/30/2041
070101-E@-5	BASIN ELECTRIC POWER COOPERATI CORP_BND		10/02/2023	REDEMPTION 100.0000		521,460	521,460	521,460	521,460						521,460				20,858	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOPERATI 1ST_MTG C		06/15/2023	REDEMPTION 100.0000		134,923	134,923	134,923	134,923						134,923				2,766	06/15/2034
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND		01/01/2023	VARIOUS																12/01/2037
07274E-AG-8	BAYER US FINANCE LLC SENIOR CORP_BND 144		07/13/2023	DIRECT		36,084,049	37,156,000	37,116,973	37,147,761		2,479		2,479		37,150,240		(1,066,191)	(1,066,191)	971,862	10/08/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR WHO		12/01/2023	PAYDOWN		33,614	33,614	33,988	33,924		(310)		(310)		33,614				1,085	05/28/2037
07330M-AC-1	TRUIST BANK SUB CORP_BND		01/19/2023	3RDPARTY		12,913,757	13,700,000	13,700,000	13,700,000						13,700,000		(786,243)	(786,243)	126,396	09/17/2029
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM		12/01/2023	PAYDOWN				318,530	315,709		(315,709)		(315,709)						13,633	08/15/2052
07336C-AA-1	BDS_22-FL12 SENIOR_CMBS _22-FL12 144A		07/24/2023	3RDPARTY		2,000,391	2,000,000	1,980,625	1,980,814		2,964		2,964		1,983,778		16,613	16,613	83,485	08/15/2038
073730-AB-9	BEAM SUNTORY INC SENIOR CORP_BND		01/15/2023	VARIOUS		5,772,000	5,772,000	5,769,844	5,771,995		5		5		5,772,000				227,273	01/15/2023
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		12/01/2023	PAYDOWN		409,124	409,291	329,213	195,739		213,386		213,386		409,124				8,630	01/25/2036
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO		12/01/2023	PAYDOWN		44,039	42,253	36,933	37,695		6,344		6,344		44,039				653	07/25/2036
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/01/2023	3RDPARTY		1,723,025	3,342,090	2,345,730	1,056,167		(39,769)		(39,769)		1,016,398		706,627	706,627	68,863	12/25/2046
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/01/2023	PAYDOWN		125,772	133,160	93,462	42,081		83,691		83,691		125,772				1,264	12/25/2046
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		06/28/2023	3RDPARTY		328,116	358,843	324,769	246,927		(7,537)		(7,537)		239,390		88,726	88,726	8,306	08/25/2035
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		06/01/2023	PAYDOWN		99,850	96,942	87,736	66,707		33,143		33,143		99,850				1,917	08/25/2035
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M SUPSEN RM		12/01/2023	PAYDOWN		74,712	79,079	67,177	67,960		6,751		6,751		74,712				1,555	10/25/2036
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		06/07/2023	3RDPARTY		860,961	1,007,017	800,942	885,714		1,568	86,340	(84,772)		800,942		60,020	60,020	18,690	07/25/2036
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		06/01/2023	PAYDOWN		59,024	61,357	50,674	53,966		8,206	3,148	5,058		59,024				599	07/25/2036
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SUPSEN WH		06/05/2023	3RDPARTY		2,384,794	4,706,153	3,229,365	1,411,515		(70,926)		(70,926)		1,340,589		1,044,205	1,044,205	89,474	09/25/2047
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SUPSEN WH		06/01/2023	PAYDOWN		141,143	144,744	99,323	43,413		97,730		97,730		141,143				1,212	09/25/2047
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		12/26/2023	PAYDOWN		234,701	234,702	191,942	166,149		68,553		68,553		234,701				3,578	09/25/2046
075887-AQ-2	BECTON DICKINSON AND COMPANY SENIOR CORP		07/25/2023	3RDPARTY		6,671,564	6,350,000	6,726,809	6,507,817		(13,807)		(13,807)		6,494,010		177,554	177,554	420,723	08/01/2028
075887-AV-1	BECTON DICKINSON AND COMPANY SENIOR CORP		05/22/2023	3RDPARTY		6,907,950	7,000,000	6,760,648	7,193,070		(499,032)		(499,032)		6,694,038		213,912	213,912	220,500	05/15/2039
075887-CE-7	BECTON DICKINSON AND COMPANY SENIOR CORP		07/25/2023	3RDPARTY		17,409,083	16,850,000	18,540,474	17,712,283		(115,757)		(115,757)		17,596,526		(187,443)	(187,443)	740,089	12/01/2026
081331-AB-6	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		12/15/2023	VARIOUS		560,551	560,551	553,544	559,057		1,493		1,493		560,551				21,231	12/15/2025
081331-AE-0	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		12/15/2023	VARIOUS		76,095	76,095	82,641	80,659		(4,564)		(4,564)		76,095				3,040	12/15/2035
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		10/20/2023	PAYDOWN		2,891,018	2,891,018	2,861,295	2,862,096		28,922		28,922		2,891,018				109,694	07/20/2029
084664-BU-4	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO		01/01/2023	VARIOUS																05/15/2042
09077L-AE-2	BIRCH GROVE CLO BGCLO_2021-2 ABS_ABS 14		08/14/2023	3RDPARTY		4,165,000	4,250,000	4,254,250	4,254,073		(152)		(152)		4,253,921		(88,921)	(88,921)	234,078	10/19/2034
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND		12/31/2023	REDEMPTION 100.0000		348,353	348,353	348,353	348,353						348,353				6,564	06/30/2037
091802-AB-4	B & D HOLDINGS LLC SENIOR CORP_BND 144A		07/25/2023	VARIOUS		4,876,769	4,650,000	4,871,247	4,745,645		(7,967)		(7,967)		4,737,679		139,090	139,090	340,809	07/01/2028
09204G-AE-9	BLACK DIAMOND CLO LTD BLACK_19 MEZZANIN		09/06/2023	3RDPARTY		989,096	1,000,000	993,620	994,421		483		483		994,904		(5,808)	(5,808)	78,507	07/23/2032
092113-AH-2	BLACK HILLS CORPORATION SENIOR CORP_BND		11/30/2023	VARIOUS		5,950,000	5,950,000	5,948,246	5,949,265		735		735		5,950,000				252,875	11/30/2023
09579@-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND		12/27/2023	REDEMPTION 100.0000		1,639,297	1,639,297	1,648,290	1,647,218		(7,921)		(7,921)		1,639,297				129,449	09/22/2030
09630A-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A		07/20/2023	3RDPARTY		2,319,240	2,400,000	2,400,000	2,400,000						2,400,000		(80,760)	(80,760)	127,062	10/25/2030
09630P-AE-3	BLUEMOUNTAIN CLO LTD BLUEM_21 MEZZANIN A		08/10/2023	3RDPARTY		2,913,750	3,000,000	2,851,500	2,852,705		9,316		9,316		2,862,021		51,729	51,729	157,728	04/15/2034
097023-AU-9	BOEING CO SENIOR CORP_BND		02/06/2023	3RDPARTY		1,072,340	1,000,000	1,145,660	1,085,528		(664)		(664)		1,084,864		(12,524)	(12,524)	29,434	02/15/2033
099724-AC-0	BORGWARNER INC SENIOR CORP_BND		07/21/2023	VARIOUS		4,148,964	3,845,000	4,409,292	4,102,330		(18,812)		(18,812)		4,083,518		65,446	65,446	248,168	02/15/2029
099724-AJ-5	BORGWARNER INC SENIOR CORP_BND		07/13/2023	3RDPARTY		8,671,410	9,000,000	8,977,530	8,994,350		1,356		1,356		8,995,706		(324,296)	(324,296)	254,813	03/15/2025
10240*-AA-7	BOWIE ACQUISITIONS LLC CORP_BND		12/31/2023	REDEMPTION 100.0000		1,536,954	1,536,954	1,536,954	1,536,954						1,536,954				44,562	09/30/2038
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC SENIOR CO		01/19/2023	3RDPARTY		4,768,450	5,000,000	5,000,000	5,000,000						5,000,000		(231,550)	(231,550)	78,358	01/16/2027
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO CORP_BND		11/17/2023	REDEMPTION 100.0000		5,466,278	5,466,278	2,562,495	3,006,453		2,903,784	443,958	2,459,826		5,466,278				77,457	06/30/2024
110122-AP-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		02/06/2023	VARIOUS		8,731,014	8,150,000	9,182,279	8,857,304		(3,671)		(3,671)		8,853,633		(122,620)	(122,620)	110,393	11/15/2036
110122-AU-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		01/01/2023	VARIOUS																08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		01/01/2023	VARIOUS																03/01/2044
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C		07/20/2023	3RDPARTY		7,899,159	8,009,693	8,009,693	8,009,693						8,009,693		(110,534)	(110,534)	220,211	12/20/2025
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C		12/20/2023	VARIOUS		3,597,507	3,597,507	3,597,507	3,597,507						3,597,507				91,009	12/20/2025
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP_BND		03/13/2023	3RDPARTY		8,539,920	9,000,000	8,359,210	8,389,100		28,086		28,086		8,417,185		122,735	122,735	232,500	01/15/2027
11134L-AR-0	BROADCOM CORPORATION SENIOR CORP_BND		03/20/2023	3RDPARTY		4,628,050	5,000,000	4,997,879	4,999,222		32		32		4,999,254		(371,204)	(371,204)	120,069	01/15/2028
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP_BND		07/20/2023	3RDPARTY		1,052,137	1,067,000	1,035,889	1,040,920		11,539		11,539		1,052,460		(323)	(323)	34,737	04/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11271R-AA-7	BROOKFIELD FINANCE LLC SENIOR CORP_BND		07/14/2023	VARIOUS		7,333,000	7,333,000	7,236,130	7,259,085		31,079		31,079		7,290,164		42,836	42,836	230,550	04/01/2024
115236-AA-9	BROWN & BROWN INC SENIOR CORP_BND		07/20/2023	DIRECT		294,672	300,000	299,055	299,809		62		62		299,871		(5,199)	(5,199)	10,815	09/15/2024
115637-AM-2	BROWN-FORMAN CORPORATION SENIOR CORP_BND		01/15/2023	MATURITY		3,280,000	3,280,000	2,929,565	3,278,308		1,692		1,692		3,280,000				36,900	01/15/2023
115637-AT-7	BROWN-FORMAN CORPORATION SENIOR CORP_BND		01/01/2023	VARIOUS																04/15/2038
12189L-AC-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/19/2023	3RDPARTY		7,216,510	7,000,000	6,974,170	6,980,204		41		41		6,980,245		236,265	236,265	139,436	03/01/2041
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/01/2023	VARIOUS																05/01/2037
12434C-AA-2	BX COMMERCIAL MORTGAGE TRUST B SENIOR SE		03/15/2023	3RDPARTY		4,092,355	4,274,000	4,037,594	4,043,725		11,229		11,229		4,054,954		37,401	37,401	55,100	09/15/2034
12434F-AA-5	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		03/15/2023	3RDPARTY		1,184,505	1,218,000	1,178,415	1,178,535		1,764		1,764		1,180,299		4,206	4,206	16,356	12/15/2038
12478C-AA-9	CBAM CLO MANAGEMENT CBAM_18-8A SENIOR AB		10/20/2023	PAYDOWN		266,996	266,996	264,129	264,171		2,825		2,825		266,996				11,693	10/20/2029
12527G-AF-0	CF INDUSTRIES INC SENIOR CORP_BND		02/06/2023	3RDPARTY		5,865,720	6,000,000	5,968,800	5,978,780		144		144		5,978,924		(113,204)	(113,204)	122,742	03/15/2034
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		12/01/2023	PAYDOWN		40,330	45,651	38,471	25,848		14,482		14,482		40,330				969	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		12/01/2023	PAYDOWN		43,692	49,456	40,216	27,045		16,647		16,647		43,692				1,050	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		10/01/2023	PAYDOWN		24	2,851	2,331	1,377		(1,353)		(1,353)		24				51	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		11/01/2023	PAYDOWN		110,087	100,275	81,648	51,707		58,380		58,380		110,087				4,103	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		10/01/2023	PAYDOWN		35,921	35,025	30,613	21,920		14,002		14,002		35,921				1,520	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		10/01/2023	PAYDOWN		14,361	8,626	4,656	4,656		9,705		9,705		14,361				582	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		12/01/2023	PAYDOWN		9	10,101	8,961	5,503		(5,494)		(5,494)		9				183	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		09/25/2023	PAYDOWN		35,676	31,966	19,231	19,231		16,445		16,445		35,676				568	08/25/2037
12550Y-AN-4	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A		10/20/2023	PAYDOWN		781,993	781,993	767,526	768,638		13,355		13,355		781,993				40,200	04/20/2030
125523-AH-3	CIGNA GROUP SENIOR CORP_BND		04/26/2023	3RDPARTY		2,994,342	3,000,000	2,996,431	2,997,671		114		114		2,997,784		(3,442)	(3,442)	69,635	10/15/2028
125523-AJ-9	CIGNA GROUP SENIOR CORP_BND		10/11/2023	3RDPARTY		5,363,068	5,450,000	5,441,265	5,442,384		158		158		5,442,543		(79,475)	(79,475)	222,913	08/15/2038
125523-AX-8	CIGNA GROUP SENIOR CORP_BND		07/20/2023	DIRECT		687,973	630,000	623,941	625,836		460		460		626,296		61,676	61,676	34,315	05/15/2027
125523-BD-1	CIGNA GROUP SENIOR CORP_BND		01/26/2023	VARIOUS		12,505,316	11,580,000	12,499,704	12,407,650		(2,999)		(2,999)		12,404,651		100,664	100,664	143,244	11/15/2036
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18		12/01/2023	PAYDOWN		803,006	803,006	759,929	766,116		36,890		36,890		803,006				10,356	03/25/2048
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19		12/01/2023	PAYDOWN		196,660	196,660	199,302	220,578		(23,919)		(23,919)		196,660				1,617	08/25/2049
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144		12/25/2023	PAYDOWN		57,333	57,333	58,766	60,854		(3,522)		(3,522)		57,333				1,118	10/25/2049
12565E-AA-9	CIFC FUNDING LTD CIFC_21-5 SENIOR ABS_AB		08/03/2023	3RDPARTY		4,965,000	5,000,000	5,010,750	5,009,662		(450)		(450)		5,009,212		(44,212)	(44,212)	241,307	07/17/2034
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		12/01/2023	PAYDOWN		152,789	157,705	122,173	123,655		29,135		29,135		152,789				5,683	04/25/2037
12592M-BM-1	COMM MORTGAGE TRUST COMM_14-LC AM SUB_CM		07/25/2023	3RDPARTY		14,701,953	15,250,000	15,706,338	15,328,758		(30,855)		(30,855)		15,297,902		(595,949)	(595,949)	418,684	10/10/2047
12624K-AW-6	COMM MORTGAGE TRUST COMM_12-CR SUB SUB_C		08/01/2023	PAYDOWN		194,531	194,531	201,020	194,413		118		118		194,531				5,055	08/15/2045
12624N-AC-4	COMM MORTGAGE TRUST COMM_12-LT LCF SENIO		01/17/2023	3RDPARTY		7,007,529	8,054,631	6,841,368	6,841,368						6,841,368		166,161	166,161	36,510	10/05/2030
12624N-AC-4	COMM MORTGAGE TRUST COMM_12-LT LCF SENIO		01/01/2023	PAYDOWN		33,883	33,883	28,779	28,779		5,104		5,104		33,883				96	10/05/2030
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE		11/01/2023	PAYDOWN				529,087	12,365		(12,365)		(12,365)						30,759	10/17/2045
12624Q-AS-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR_CM		06/01/2023	PAYDOWN				357,213	84,348		(84,348)		(84,348)						11,831	10/15/2045
12625F-AF-3	COMM MORTGAGE TRUST COMM_13-CR SENIOR_CM		03/01/2023	PAYDOWN				1,938,206	3,132		(3,132)		(3,132)						40,100	03/10/2046
12625F-AU-0	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C		04/01/2023	PAYDOWN		9,700,000	9,700,000	9,264,078	9,676,071		23,929		23,929		9,700,000				109,410	03/10/2046
12625K-AL-9	COMM MORTGAGE TRUST COMM_13-CR AM SUB_CM		06/01/2023	PAYDOWN		4,250,000	4,250,000	4,376,886	4,246,941		3,059		3,059		4,250,000				73,260	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST COMM_13-CR AM SUB_CM		05/01/2023	PAYDOWN		10,000,000	10,000,000	9,974,881	9,988,731		11,269		11,269		10,000,000				166,457	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM_13-CR SENIOR_CM		05/01/2023	PAYDOWN				2,164,697	3,332		(3,332)		(3,332)						7,033	07/10/2045
12626B-AQ-7	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C		07/01/2023	PAYDOWN		10,500,000	10,500,000	10,791,368	10,514,104		(14,104)		(14,104)		10,500,000				299,311	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST COMM_13-LC SUB SUB_C		09/01/2023	PAYDOWN		8,923,000	8,923,000	9,680,604	8,988,294		(65,294)		(65,294)		8,923,000				335,215	08/10/2046
12626P-AF-0	CRH AMERICA INC SENIOR CORP_BND		07/21/2023	DIRECT		5,743,319	5,460,000	5,609,386	5,555,283		(3,603)		(3,603)		5,551,679		191,640	191,640	271,787	10/15/2033
12634M-AB-6	CNOOC FINANCE 2015 USA LLC SENIOR CORP_B		07/13/2023	DIRECT		4,844,050	5,000,000	4,953,750	4,987,632		2,782		2,782		4,990,414		(146,364)	(146,364)	122,500	05/05/2025
12637G-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		12/01/2023	PAYDOWN		77,973	63,662	47,385	42,540		35,433		35,433		77,973				1,777	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		12/01/2023	PAYDOWN		295,257	295,271	246,551	254,051		41,206		41,206		295,257				13,314	04/25/2037
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		12/01/2023	PAYDOWN		236,143	236,143	200,132	221,439		14,704		14,704		236,143				4,845	10/26/2035
126408-GH-0	CSX CORP SENIOR CORP_BND		07/20/2023	VARIOUS		8,687,301	8,200,000	9,028,314	8,770,864		(16,252)		(16,252)		8,754,612		(67,310)	(67,310)	400,433	10/01/2036
126408-GS-6	CSX CORP SENIOR CORP_BND		07/20/2023	VARIOUS		6,525,738	6,000,000	7,076,580	6,847,910		(17,712)		(17,712)		6,830,198		(304,460)	(304,460)	273,680	04/30/2040
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		04/20/2023	3RDPARTY		2,872,819	4,159,322	2,787,990	2,787,990						2,787,990		84,829	84,829	88,245	10/26/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		04/01/2023	PAYDOWN		118,294	112,545	75,439	75,439		42,855		42,855		118,294				1,783	10/26/2035
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		12/01/2023	PAYDOWN		74,649	74,650	62,528	65,341		10,412	1,104	9,308		74,649				1,225	06/25/2036
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		12/01/2023	PAYDOWN		558,769	558,769	536,768	541,281		17,489		17,489		558,769				12,737	12/26/2036
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		10/01/2023	PAYDOWN		303,550	303,550	209,399	209,399		94,151		94,151		303,550				10,002	03/25/2036
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		12/01/2023	PAYDOWN		162,148	162,148	109,450	62,783		99,364		99,364		162,148				3,374	07/28/2036
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		12/01/2023	PAYDOWN		246,413	225,927	155,043	174,074		72,339		72,339		246,413				4,844	02/27/2037
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		12/01/2023	PAYDOWN		183,579	183,580	183,752	183,740		(161)		(161)		183,579				3,074	03/25/2043
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		12/01/2023	PAYDOWN		420,320	420,320	429,695	432,079		(11,759)		(11,759)		420,320				8,661	10/25/2047
12653V-AA-4	CREDIT SUISSE MORTGAGE CAPITAL SENIOR SE		03/15/2023	3RDPARTY		4,055,956	4,089,825	4,043,814	4,044,595		6,354		6,354		4,050,949		5,007	5,007	55,529	05/15/2036
12653V-AA-4	CREDIT SUISSE MORTGAGE CAPITAL SENIOR SE		02/15/2023	PAYDOWN		10,175	10,175	10,061	10,062		113		113		10,175				91	05/15/2036
12656*-AG-7	CSLB HOLDINGS INC CORP_BND		03/26/2023	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				64,356	03/26/2023
12664J-AC-4	CNH EQUIPMENT TRUST CNH_22-C ABS_ABS _22		07/20/2023	DIRECT		5,520,045	5,538,000	5,537,057	5,537,049		98		98		5,537,147		(17,102)	(17,102)	173,501	04/17/2028
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A		12/10/2023	REDEMPTION 100.0000		4,909	4,909	4,909	4,909						4,909				202	01/10/2032
126650-CM-0	CVS HEALTH CORP SENIOR CORP_BND		04/25/2023	3RDPARTY		2,499,434	2,550,000	2,510,297	2,520,772		548		548		2,521,320		(21,886)	(21,886)	95,652	07/20/2035
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND		01/01/2023	VARIOUS																03/25/2048
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		12/01/2023	PAYDOWN		9,889	8,627	6,622	4,218		5,671		5,671		9,889				488	03/25/2035
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		12/01/2023	PAYDOWN		1,396	1,399	1,315	1,415		(19)		(19)		1,396				21	12/25/2034
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		12/01/2023	PAYDOWN		178,852	179,751	166,617	176,283		2,569		2,569		178,852				6,284	02/25/2035
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		12/01/2023	PAYDOWN		41,262	56,024	43,592	33,616		7,646		7,646		41,262				1,520	10/25/2035
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/05/2023	3RDPARTY		1,707,063	2,559,033	1,987,062	1,614,122		(61,737)		(61,737)		1,552,385		154,678	154,678	71,846	12/25/2035
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2023	PAYDOWN		83,019	90,554	70,314	57,117		25,902		25,902		83,019				1,527	12/25/2035
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		12/01/2023	PAYDOWN		7,154	8,441	7,217	5,689		1,466		1,466		7,154				238	01/25/2036
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		11/01/2023	PAYDOWN		46	272	209	106		(59)		(59)		46				18	05/25/2036
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		12/01/2023	PAYDOWN		27,137	45,144	35,438	25,922		1,216		1,216		27,137				1,665	05/25/2036
126694-F3-7	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR AB		06/01/2023	3RDPARTY		853,037	2,773,211	1,040,715	1,052,576		5,118		5,118		1,057,695		(204,657)	(204,657)	37,112	04/25/2046
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		12/01/2023	PAYDOWN		126,519	223,567	165,842	146,240		(19,722)		(19,722)		126,519				7,174	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		12/25/2023	PAYDOWN		231,342	231,342	213,695	213,695		17,647		17,647		231,342				6,834	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		12/01/2023	PAYDOWN				63,845	22,997	16,584	(39,581)		(22,997)						1,642	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		12/01/2023	PAYDOWN		42,285	39,181	29,531	25,183		17,103		17,103		42,285				1,522	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		10/01/2023	PAYDOWN		10,901	11,645	7,035	6,811		4,704	613	4,091		10,901				360	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		11/01/2023	PAYDOWN			1,283	598	598		(598)		(598)						46	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		10/01/2023	PAYDOWN		122,377	127,838	112,253	67,165		55,212		55,212		122,377				1,445	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		12/01/2023	PAYDOWN		84,802	85,043	74,239	57,235		27,566		27,566		84,802				2,984	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		12/01/2023	PAYDOWN		58,922	58,802	43,219	51,215		7,707		7,707		58,922				1,134	02/20/2036
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		06/05/2023	3RDPARTY		1,487,862	1,663,279	1,342,266	1,363,836		5,880		5,880		1,369,715		118,146	118,146	31,427	03/20/2036
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		06/01/2023	PAYDOWN		120,042	138,737	111,961	113,760		6,283		6,283		120,042				1,782	03/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH		12/01/2023	PAYDOWN		52,736	52,761	49,068	48,967		3,769		3,769		52,736				1,603	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH		12/01/2023	PAYDOWN		245,422	245,422	247,263	245,880		(458)		(458)		245,422				7,468	05/25/2034
12669G-K6-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		08/01/2023	PAYDOWN		33,229	33,229	21,499	21,499		11,730		11,730		33,229				927	07/25/2035
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND		12/10/2023	REDEMPTION 100.0000		175,120	175,120	175,120	175,120						175,120				3,676	10/10/2039
127387-AL-2	CADENCE DESIGN SYSTEMS INC SENIOR CORP_B		07/13/2023	DIRECT		592,824	600,000	605,637	601,457		(492)		(492)		600,965		(8,141)	(8,141)	19,833	10/15/2024
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND		03/09/2023	3RDPARTY		5,299,272	5,471,177	5,471,177	5,471,177						5,471,177		(171,904)	(171,904)	213,476	01/15/2032
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND		01/15/2023	REDEMPTION 100.0000		288,831	288,831	288,831	288,831						288,831				8,246	01/15/2032
130789-AF-7	CALIFORNIA WATER SERVICE CO SECURED CORP		01/20/2023	3RDPARTY		25,017,969	24,100,000	24,040,671	24,054,042		92		92		24,054,134		963,835	963,835	195,143	12/01/2040
133131-AS-1	CAMDEN PROPERTY TRUST SENIOR CORP_BND		06/15/2023	MATURITY		4,000,000	4,000,000	3,955,120	3,997,778		2,222		2,222		4,000,000				97,500	06/15/2023
13342B-AD-7	CAMERON INTERNATIONAL CORP SENIOR CORP_B		03/20/2023	3RDPARTY		6,114,021	5,734,000	5,717,824	5,718,605		139		139		5,718,744		395,277	395,277	274,613	07/15/2038
13342B-AF-2	CAMERON INTERNATIONAL CORP SENIOR CORP_B		03/22/2023	3RDPARTY		1,880,320	2,000,000	1,815,514	1,816,989		1,172		1,172		1,818,161		62,159	62,159	37,353	06/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13342B-AL-9	CAMERON INTERNATIONAL CORP SENIOR CORP_B		12/15/2023	VARIOUS		11,308,000	11,308,000	11,241,236	11,300,384		7,616		7,616		11,308,000				452,320	12/15/2023
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU		10/01/2023	VARIOUS		395,000	395,000	413,506	409,964		(234)		(234)		409,730		(14,730)	(14,730)	17,552	10/01/2050
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU		10/01/2023	VARIOUS																10/01/2050
134429-BA-6	CAMPBELL SOUP COMPANY SENIOR CORP_BND		07/13/2023	3RDPARTY		6,342,536	6,560,000	6,551,144	6,557,779		531		531		6,558,310		(215,774)	(215,774)	179,197	03/19/2025
14040H-BF-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		07/25/2023	3RDPARTY		3,542,145	3,603,000	3,717,431	3,622,531		(9,110)		(9,110)		3,613,421		(71,276)	(71,276)	102,460	04/24/2024
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		01/19/2023	3RDPARTY		4,833,300	5,000,000	4,984,700	4,992,889		96		96		4,992,985		(159,685)	(159,685)	69,792	03/09/2027
140420-NB-2	CAPITAL ONE BANK USA NA SUB CORP_BND		02/15/2023	MATURITY		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				21,938	02/15/2023
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU		12/10/2023	VARIOUS		152,402	152,402	137,924	140,204		12,198		12,198		152,402				4,786	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B		12/10/2023	VARIOUS		393,217	393,217	432,354	427,472		(34,256)		(34,256)		393,217				13,082	07/10/2052
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND		12/15/2023	REDEMPTION 100.0000		202,569	202,569	202,569	202,569						202,569				5,188	03/15/2044
141781-AW-4	CARGILL INC SENIOR CORP_BND 144A		01/01/2023	VARIOUS																09/15/2037
143658-AF-9	CARNIVAL CORP SENIOR CORP_BND		10/01/2023	MATURITY		5,250,000	5,250,000	5,558,438	5,274,601		(24,601)		(24,601)		5,250,000				378,000	10/01/2023
144141-CU-0	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		07/24/2023	VARIOUS		16,561,279	15,542,000	16,184,939	15,935,282		(15,893)		(15,893)		15,919,389		641,890	641,890	799,153	09/15/2033
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		06/05/2023	3RDPARTY		505,368	528,073	496,389	512,482		2,030		2,030		514,512		(9,144)	(9,144)	11,202	05/25/2034
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		05/25/2023	PAYDOWN		62,844	62,844	59,074	60,989		1,855		1,855		62,844				702	05/25/2034
14456#-AA-4	CARRIX INC SECURED CORP_BND		03/09/2023	3RDPARTY		11,043,960	12,000,000	12,000,000	12,000,000						12,000,000		(956,040)	(956,040)	385,227	07/31/2027
14727Q-AC-9	CASCADE FUNDING MORTGAGE TRUST SUB WHOLE		05/18/2023	3RDPARTY		2,242,016	2,348,236	2,187,204	2,186,929		(1,014)		(1,014)		2,185,915		56,101	56,101	37,311	10/25/2068
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		03/15/2023	PAYDOWN		324,720	324,720	324,625	327,997		(3,277)		(3,277)		324,720				1,486	08/15/2041
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA SUB ABS_A		03/15/2023	PAYDOWN		276,808	276,808	276,618	289,716		(12,909)		(12,909)		276,808				3,070	08/15/2041
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		02/15/2023	PAYDOWN		134,929	134,929	134,325	134,710		219		219		134,929				654	03/15/2034
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		02/15/2023	PAYDOWN		146,453	146,453	145,879	145,954		498		498		146,453				1,074	03/15/2034
149123-BN-0	CATERPILLAR INC SENIOR CORP_BND		01/01/2023	VARIOUS																08/15/2036
149123-CF-6	CATERPILLAR INC SENIOR CORP_BND		01/19/2023	3RDPARTY		3,455,634	4,200,000	4,161,780	4,164,379		51		51		4,164,430		(708,796)	(708,796)	47,017	09/19/2049
14916R-AF-1	COMMONSPIRIT HEALTH SENIOR CORP_BND		08/01/2023	VARIOUS		4,345,000	4,345,000	4,540,782	4,359,889		(14,889)		(14,889)		4,345,000				182,490	08/01/2023
15089Q-AL-8	CELANESE US HOLDINGS LLC SENIOR CORP_BND		03/14/2023	3RDPARTY		3,512,880	3,500,000	3,412,850	3,419,628		7,161		7,161		3,426,789		86,091	86,091	106,463	03/15/2025
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE SECURED C		01/01/2023	VARIOUS																08/01/2042
15405E-AB-4	CENTRAL MAINE POWER COMPANY SENIOR CORP_		07/24/2023	3RDPARTY		3,861,840	4,000,000	3,680,000	3,786,808		6,700		6,700		3,793,507		68,333	68,333	194,097	06/10/2035
15502#-AA-5	CENTRAL PORT LLC CORP_BND		12/29/2023	REDEMPTION 100.0000		450,000	450,000	450,000	451,468		(1,468)		(1,468)		450,000				10,935	11/05/2029
15674#-AC-3	CERBERUS ONSHORE LEVERED IV LL ABS_ABS _		12/27/2023	PAYDOWN		202,754	202,754	202,754	202,754						202,754				10,587	07/16/2028
161175-BK-9	CHARTER COMMUNICATIONS OPERATI SECURED C		11/28/2023	3RDPARTY		8,469,453	9,000,000	8,121,960	8,152,373		129,019		129,019		8,281,392		188,060	188,060	454,650	03/15/2028
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		06/01/2023	PAYDOWN		9,395	2,667	1,373	1,373		8,022		8,022		9,395				377	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		12/01/2023	PAYDOWN		111,857	157,711	128,686	79,371		32,487		32,487		111,857				3,254	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 WHOLE_CMO _06-		12/01/2023	PAYDOWN		574,529	540,234	448,693	453,263		125,836	4,570	121,266		574,529				11,831	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_		12/25/2023	PAYDOWN		128,676	116,433	87,762	48,946		79,729		79,729		128,676				2,505	08/25/2037
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM		08/15/2023	PAYDOWN		2,481,264	2,481,264	2,481,264	2,481,264						2,481,264				113,950	06/15/2034
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM		08/15/2023	PAYDOWN		1,985,011	1,985,011	1,572,852	1,656,953		328,058		328,058		1,985,011				94,451	06/15/2034
165183-BX-1	CHESAPEAKE FUNDING II LLC SUB ABS_ABS _1		03/15/2023	PAYDOWN		3,280,000	3,280,000	3,279,903	3,279,740		260		260		3,280,000				24,995	01/15/2031
166756-AU-0	CHEVRON USA INC SENIOR CORP_BND		05/19/2023	3RDPARTY		9,006,930	9,000,000	8,096,309	8,957,680		(861,117)		(861,117)		8,096,563		910,367	910,367	246,750	11/15/2043
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		12/26/2023	PAYDOWN		98,572	97,696	84,385	92,528		6,043		6,043		98,572				1,488	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		12/01/2023	PAYDOWN		37,989	33,638	23,731	23,731		14,258		14,258		37,989				1,800	09/25/2037
17180W-AA-3	COMMERCIAL INDUSTRIAL FINANCE MEZZANIN A		10/20/2023	PAYDOWN		10,493	10,493	10,270	10,280		213		213		10,493				640	04/20/2031
17252M-AG-5	CINTAS NO 2 CORP SENIOR CORP_BND		06/08/2023	VARIOUS		23,931,410	22,431,000	23,157,689	24,458,029		(1,456,464)		(1,456,464)		23,001,565		929,844	929,844	1,138,093	08/15/2036
17252M-AN-0	CINTAS NO 2 CORP SENIOR CORP_BND		01/19/2023	3RDPARTY		6,854,120	7,000,000	6,634,282	6,652,648		4,489		4,489		6,657,137		196,983	196,983	80,578	04/01/2027
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND		05/19/2023	3RDPARTY		762,391	700,000	613,988	673,651		(59,626)		(59,626)		614,025		148,366	148,366	31,893	02/15/2039
17275R-AW-2	CISCO SYSTEMS INC SENIOR CORP_BND		07/13/2023	DIRECT		14,648,400	15,000,000	15,387,750	15,107,563		(23,146)		(23,146)		15,084,416		(436,016)	(436,016)	309,167	06/15/2025
17290X-AX-8	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		11/17/2023	3RDPARTY		8,877,788	10,000,000	9,733,058	9,894,484		24,282		24,282		9,918,766		(1,040,978)	(1,040,978)	483,217	04/10/2049
172967-KR-1	CITIGROUP INC SUB CORP_BND		01/19/2023	3RDPARTY		4,581,150	5,000,000	4,987,100	4,988,799		16		16		4,988,815		(407,665)	(407,665)	42,882	05/18/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17307G-ZZ-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		12/01/2023	PAYDOWN		59,653	59,653	59,297	59,308		344		344		59,653				1,341	10/25/2035
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		12/01/2023	PAYDOWN		176,658	176,658	172,462	173,655		3,003		3,003		176,658				6,400	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		12/01/2023	PAYDOWN		79,954	83,044	44,193	38,515		41,439		41,439		79,954				1,800	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST ABS_ABS _0		06/05/2023	3RDPARTY		3,997,595	4,246,421	4,129,905	3,904,757		(42,797)		(42,797)		3,861,960		135,635	135,635	129,565	08/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST ABS_ABS _0		06/01/2023	PAYDOWN		245,410	245,410	238,677	225,665		19,746		19,746		245,410				3,853	08/25/2035
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/28/2023	3RDPARTY		1,076,859	1,677,921	1,298,291	979,134		(36,740)		(36,740)		942,394		134,466	134,466	34,733	10/25/2036
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2023	PAYDOWN		54,345	54,345	42,050	31,713		22,633		22,633		54,345				516	10/25/2036
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		05/18/2023	3RDPARTY		2,662,684	3,128,361	2,604,058	2,544,614		(7,249)		(7,249)		2,537,365		125,318	125,318	59,048	04/25/2037
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		05/01/2023	PAYDOWN		84,529	87,956	73,215	71,544		12,986		12,986		84,529				657	04/25/2037
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO		12/01/2023	PAYDOWN		40,586	47,840	43,606	43,659		(3,073)		(3,073)		40,586				1,487	04/25/2037
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		12/01/2023	PAYDOWN		83,962	83,957	72,381	68,963		14,998		14,998		83,962				1,874	04/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		12/01/2023	PAYDOWN		39,001	53,682	45,671	45,671		(6,670)		(6,670)		39,001				1,194	12/25/2036
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		05/18/2023	3RDPARTY		489,673	544,150	406,242	478,964		7,594		7,594		486,558		3,115	3,115	10,260	04/27/2037
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		05/01/2023	PAYDOWN		82,727	83,100	62,039	73,145		9,582		9,582		82,727				1,206	04/27/2037
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		12/01/2023	PAYDOWN		101,172	106,675	92,126	95,597		7,225	1,650	5,575		101,172				2,381	03/25/2036
17320D-AN-8	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB		03/01/2023	PAYDOWN		10,350,000	10,350,000	10,272,375	10,339,358		10,642		10,642		10,350,000				42,593	04/10/2046
17320D-AQ-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		04/01/2023	PAYDOWN		1,050,000	1,050,000	1,030,313	1,048,342		1,658		1,658		1,050,000				12,062	04/12/2046
17321J-AH-7	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		09/01/2023	PAYDOWN		9,727,000	9,727,000	10,529,045	9,795,455		(68,455)		(68,455)		9,727,000				384,110	09/10/2046
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		12/01/2023	PAYDOWN		218,550	227,481	172,298	172,298		46,252		46,252		218,550				4,965	02/20/2036
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		12/26/2023	PAYDOWN		292,730	304,905	205,430	249,276		43,454		43,454		292,730				7,474	01/25/2036
17858#-AA-1	BRANDYWINE ACQUISITION & DEVEL SECURED C		12/15/2023	REDEMPTION 100.0000		37,938	37,938	38,302	38,273		(334)		(334)		37,938				1,837	09/15/2043
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC SECURED COR		07/20/2023	3RDPARTY		9,586,470	10,200,000	10,200,000	10,200,000						10,200,000		613,530	613,530	278,916	05/01/2026
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO		12/01/2023	PAYDOWN		153,559	196,926	154,045	157,904		(4,345)		(4,345)		153,559				5,558	06/25/2037
191098-AK-8	COCA-COLA CONSOLIDATED INC SENIOR CORP_B		07/25/2023	3RDPARTY		4,816,650	5,000,000	5,029,700	5,009,296		(1,895)		(1,895)		5,007,401		190,751	190,751	127,722	11/25/2025
19416Q-EJ-5	COLGATE-PALMOLIVE CO SENIOR CORP_BND		01/01/2023	VARIOUS																08/15/2045
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		12/25/2023	PAYDOWN		628,661	628,661	533,576	523,560		105,102		105,102		628,661				5,552	07/25/2051
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		12/25/2023	PAYDOWN		725,700	725,700	710,548	710,674		15,026		15,026		725,700				9,418	07/26/2055
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		12/25/2023	PAYDOWN		37,507	37,507	29,682	29,733		7,774		7,774		37,507				280	06/25/2052
195869-AG-7	COLONIAL PIPELINE CO SENIOR CORP_BND 144		10/11/2023	3RDPARTY		3,652,797	3,000,000	3,933,270	3,700,985		(48,196)		(48,196)		3,652,789		8	8	197,744	04/15/2032
19688M-AA-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/14/2023	3RDPARTY		18,951,745	18,856,725	18,856,442	18,862,827		(12,832)		(12,832)		18,849,995		101,749	101,749	355,677	08/25/2067
19688M-AA-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/01/2023	PAYDOWN		475,721	475,721	475,714	475,875		(154)		(154)		475,721				5,700	08/25/2067
19688P-AA-1	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/15/2023	3RDPARTY		1,930,495	1,916,421	1,912,143	1,912,248		(7,047)		(7,047)		1,905,201		25,294	25,294	38,315	12/26/2067
19688P-AA-1	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/01/2023	PAYDOWN		32,079	32,079	32,008	32,009		70		70		32,079				310	12/26/2067
20030N-AF-8	COMCAST CORPORATION SENIOR CORP_BND		04/21/2023	3RDPARTY		1,067,710	1,000,000	951,720	967,647		563		563		968,209		99,501	99,501	20,403	06/15/2035
20030N-AK-7	COMCAST CORPORATION SENIOR CORP_BND		04/21/2023	3RDPARTY		570,500	500,000	497,490	498,320		27		27		498,347		72,153	72,153	14,444	11/15/2035
20030N-BH-3	COMCAST CORPORATION SENIOR CORP_BND		02/06/2023	VARIOUS		5,876,610	6,000,000	5,835,180	5,895,513		280		280		5,895,793		(19,183)	(19,183)	138,479	01/15/2033
20030N-CJ-8	COMCAST CORPORATION SENIOR CORP_BND		04/21/2023	3RDPARTY		445,195	500,000	497,575	498,016		31		31		498,047		(52,852)	(52,852)	12,675	03/01/2038
20030N-CL-3	COMCAST CORPORATION SENIOR CORP_BND		04/04/2023	3RDPARTY		15,353,808	15,800,000	15,789,572	15,791,267		100		100		15,791,367		(437,559)	(437,559)	345,230	10/15/2038
200340-AQ-0	COMERICA INCORPORATED SUB CORP_BND		04/28/2023	3RDPARTY		9,514,320	10,936,000	11,037,924	10,972,146		(3,223)		(3,223)		10,968,923		(1,454,603)	(1,454,603)	323,220	07/22/2026
200340-AT-4	COMERICA INCORPORATED SENIOR CORP_BND		04/28/2023	VARIOUS		16,993,625	20,000,000	21,474,200	20,977,734		(51,773)		(51,773)		20,925,962		(3,932,337)	(3,932,337)	602,222	02/01/2029
20048E-BB-6	COMM MORTGAGE TRUST COMM_13-LC SUB SUB_C		01/01/2023	PAYDOWN		1,451,659	1,451,659	1,401,445	1,451,659						1,451,659				4,523	01/10/2046
20048E-BC-4	COMM MORTGAGE TRUST COMM_13-LC SUB SUB_C		01/01/2023	PAYDOWN		18,960,000	18,960,000	19,444,973	18,960,000						18,960,000				65,046	01/10/2046
202795-HG-8	COMMONWEALTH EDISON COMPANY SECURED CORP		07/24/2023	3RDPARTY		4,492,182	4,283,000	4,810,409	4,617,073		(14,833)		(14,833)		4,602,241		(110,059)	(110,059)	248,131	02/01/2033
202795-HT-0	COMMONWEALTH EDISON COMPANY SECURED CORP		05/22/2023	3RDPARTY		10,000,890	9,000,000	8,037,622	8,978,881		(941,015)		(941,015)		8,037,866		1,963,024	1,963,024	498,263	01/15/2038
205887-AF-9	CONAGRA BRANDS INC SENIOR CORP_BND		11/28/2023	3RDPARTY		4,433,586	4,278,000	4,628,197	4,378,780		(20,267)		(20,267)		4,358,513		75,072	75,072	328,527	10/01/2026
205887-CD-2	CONAGRA BRANDS INC SENIOR CORP_BND		01/01/2023	VARIOUS																11/01/2038
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP_BND		07/20/2023	3RDPARTY		2,158,424	2,000,000	2,307,900	2,203,723		(8,252)		(8,252)		2,195,472		(37,048)	(37,048)	83,124	10/15/2032
20825C-BC-7	CONOCOPHILLIPS SENIOR CORP_BND		03/22/2023	3RDPARTY		19,895,824	20,800,000	21,072,319	21,069,644		(1,380)		(1,380)		21,068,264		(1,172,440)	(1,172,440)	487,283	10/01/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20826F-AF-3	CONOCOPHILLIPS CO SENIOR CORP_BND		01/18/2023	3RDPARTY		2,758,290	3,000,000	2,998,770	2,999,160		3		3		2,999,163		(240,873)	(240,873)	22,479	11/15/2034
209111-EF-6	CONSOLIDATED EDISON COMPANY OF SENIOR CO		07/21/2023	3RDPARTY		4,306,565	4,209,000	4,503,209	4,391,088		(7,012)		(7,012)		4,384,076		(77,512)	(77,512)	235,914	02/01/2034
209111-EL-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO		02/07/2023	3RDPARTY		4,593,626	4,325,000	4,775,622	4,627,475		(1,697)		(1,697)		4,625,779		(32,153)	(32,153)	101,205	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO		02/07/2023	3RDPARTY		5,664,065	5,500,000	5,988,730	5,836,161		(1,777)		(1,777)		5,834,384		(170,319)	(170,319)	59,217	12/01/2036
210518-CP-9	CONSUMERS ENERGY COMPANY SECURED CORP_BN		07/21/2023	VARIOUS		9,293,603	8,925,000	9,187,495	9,098,719		(5,670)		(5,670)		9,093,050		200,554	200,554	408,497	09/15/2035
210795-QB-9	UNITED AIRLINES 2012-2 PASS TH SECURED C		07/20/2023	3RDPARTY		6,141,653	6,325,080	6,371,201	6,334,901		(2,851)		(2,851)		6,332,050		(190,397)	(190,397)	186,238	10/29/2024
210795-QB-9	UNITED AIRLINES 2012-2 PASS TH SECURED C		04/29/2023	REDEMPTION 100.0000		299,125	299,125	301,306	299,590		(464)		(464)		299,125				5,983	10/29/2024
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14		07/20/2023	VARIOUS		11,993,791	11,763,107	11,763,107	11,763,107						11,763,107		230,685	230,685	604,517	02/28/2033
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14		04/15/2023	VARIOUS		530,623	530,625	530,625	530,625		(2)		(2)		530,623				15,919	02/28/2033
21688*-AA-3	COOPERATIVE ENERGY A MISSISSIP CORP_BND		11/06/2023	REDEMPTION 100.0000		333,333	333,333	333,333	333,333						333,333				7,875	11/06/2049
219350-AX-3	CORNING INC SENIOR CORP_BND		04/10/2023	VARIOUS		27,999,306	29,000,000	28,793,380	28,823,556		2,177		2,177		28,825,733		(826,427)	(826,427)	719,323	03/15/2037
219350-BQ-7	CORNING INC SENIOR CORP_BND		03/16/2023	3RDPARTY		1,278,746	1,400,000	1,260,952	1,261,161		63		63		1,261,224		17,522	17,522	26,493	11/15/2079
224044-CF-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1		08/10/2023	3RDPARTY		2,874,498	3,000,000	2,831,700	2,869,724		4,777		4,777		2,874,501		(3)	(3)	147,600	02/01/2035
224050-AE-4	COX ENTERPRISES INC SENIOR CORP_BND 144A		07/25/2023	3RDPARTY		5,236,100	5,000,000	4,455,000	4,779,371		23,413		23,413		4,802,783		433,317	433,317	381,042	07/15/2027
224399-AP-0	REDCO CORP SENIOR CORP_BND		05/16/2023	VARIOUS		5,435,905	5,181,000	5,366,863	5,312,871		(2,307)		(2,307)		5,310,564		125,341	125,341	172,506	11/15/2036
224399-AR-6	REDCO CORP SENIOR CORP_BND		04/04/2023	VARIOUS		6,250,000	6,250,000	6,352,933	6,260,225		(3,686)		(3,686)		6,256,539		(6,539)	(6,539)	84,210	12/15/2023
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE		12/01/2023	PAYDOWN		245,093	245,093	200,977	230,802		14,292		14,292		245,093				5,551	03/25/2034
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		12/01/2023	PAYDOWN		84,609	76,509	67,137	63,753		20,856		20,856		84,609				3,613	09/25/2035
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		10/01/2023	PAYDOWN		450,524	450,960	290,328	249,174		201,351		201,351		450,524				13,685	07/25/2035
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		12/01/2023	PAYDOWN		5,517	5,545	5,316	5,269		248		248		5,517				136	12/25/2038
22822V-AC-5	CROWN CASTLE INC SENIOR CORP_BND		11/28/2023	3RDPARTY		8,576,489	9,000,000	8,454,060	8,484,236		126,302		126,302		8,610,538		(34,049)	(34,049)	317,275	06/15/2026
22822V-AF-8	CROWN CASTLE INC SENIOR CORP_BND		01/18/2023	3RDPARTY		819,090	900,000	892,863	893,579		7		7		893,586		(74,496)	(74,496)	7,719	05/15/2047
22845J-AE-1	CROWN POINT CLO LTD CRNPT_21-1 MEZZANIN		09/06/2023	3RDPARTY		3,946,228	4,000,000	4,000,000	4,000,000						4,000,000		(53,772)	(53,772)	257,170	01/17/2034
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C		12/15/2023	REDEMPTION 100.0000		174,203	174,203	174,203	174,203						174,203				3,826	10/15/2036
22977@-AA-9	PENNSYLVANIA MANUFACTURERS ASS CORP_BND		12/15/2023	REDEMPTION 100.0000		682,004	682,004	682,004	682,004						682,004				14,381	12/15/2038
232820-AJ-9	CYTEC INDUSTRIES INC SENIOR CORP_BND		01/01/2023	CALL 100.0000		2,100,000	2,100,000	2,085,363	2,099,572						2,099,572		428	428	18,375	04/01/2023
233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A		11/20/2023	PAYDOWN		40,000	40,000	40,000	40,000						40,000				698	11/20/2051
23306G-AA-5	DBGS MORTGAGE TRUST DBGS_18-BI SENIOR SE		07/21/2023	DIRECT		7,324,470	7,355,790	7,353,491	7,353,929		311		311		7,354,241		(29,771)	(29,771)	256,838	05/15/2035
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		06/28/2023	3RDPARTY		359,347	371,197	358,822	360,922		2,033		2,033		362,955		(3,608)	(3,608)	7,854	03/19/2045
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		06/20/2023	PAYDOWN		7,629	7,630	7,375	7,418		211		211		7,629				84	03/19/2045
23338V-AB-2	DTE ELECTRIC COMPANY SECURED CORP_BND		07/21/2023	DIRECT		2,959,860	3,000,000	2,987,730	2,998,355		765		765		2,999,120		(39,260)	(39,260)	94,292	03/15/2024
23338V-AB-2	DTE ELECTRIC COMPANY SECURED CORP_BND		12/28/2023	CALL 100.0000		7,500,000	7,500,000	7,469,325	7,495,888		3,373		3,373		7,499,260		740	740	352,073	03/15/2024
233851-CU-6	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		01/19/2023	3RDPARTY		9,614,100	10,000,000	9,959,800	9,982,175		254		254		9,982,429		(368,329)	(368,329)	188,792	01/06/2027
235851-AR-3	DANAHER CORPORATION SENIOR CORP_BND		04/24/2023	3RDPARTY		1,848,140	2,000,000	2,070,960	2,061,938		(548)		(548)		2,061,390		(213,250)	(213,250)	53,715	09/15/2045
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO		12/01/2023	PAYDOWN		68,769	68,769	54,413	54,503		14,266		14,266		68,769				795	11/25/2066
244199-BD-6	DEERE & CO SENIOR CORP_BND		07/13/2023	VARIOUS		8,039,854	7,680,000	7,563,989	7,503,462		13,185		13,185		7,516,647		523,206	523,206	275,854	10/16/2029
244199-BF-1	DEERE & CO SENIOR CORP_BND		02/06/2023	3RDPARTY		9,682,322	10,350,000	10,036,516	10,097,813		884		884		10,098,697		(416,375)	(416,375)	66,154	06/09/2042
244199-BG-9	DEERE & CO SENIOR CORP_BND		01/19/2023	3RDPARTY		3,186,848	4,100,000	3,970,727	3,979,899		179		179		3,980,078		(793,230)	(793,230)	44,531	09/07/2049
24703D-BG-5	DELL INTERNATIONAL LLC SENIOR CORP_BND 1		10/04/2023	TAX FREE EXCHANGE		38,329,970	42,000,000	38,221,086	38,279,427		50,543		50,543		38,329,970				1,163,225	12/15/2051
24736X-AA-6	DELTA AIR LINES 2015-1 PASS TH SECURED C		07/30/2023	REDEMPTION 100.0000		219,156	219,156	219,156	219,156						219,156				5,958	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS TH SENIOR CO		07/30/2023	REDEMPTION 100.0000		219,158	219,158	219,158	219,158						219,158				6,369	01/30/2029
25245B-AA-5	DIAGEO INVESTMENT CORPORATION SENIOR COR		04/21/2023	3RDPARTY		609,356	650,000	642,025	643,567		68		68		643,635		(34,279)	(34,279)	12,585	05/11/2042
252747-AF-7	VALERO ENERGY CORPORATION SENIOR CORP_BN		07/24/2023	DIRECT		4,198,200	4,000,000	4,130,280	4,041,947		(6,140)		(6,140)		4,035,807		162,393	162,393	327,250	07/01/2026
254010-AD-3	DIGNITY HEALTH SENIOR CORP_BND		07/13/2023	DIRECT		5,481,868	5,610,000	5,674,624	5,625,022		(4,298)		(4,298)		5,620,724		(138,857)	(138,857)	150,291	11/01/2024
25466A-AP-6	DISCOVER BANK SENIOR CORP_BND		02/06/2023	3RDPARTY		8,434,998	8,700,000	8,686,950	8,691,836		128		128		8,691,965		(256,967)	(256,967)	162,944	09/13/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
254687-DH-6	WALT DISNEY CO SENIOR CORP_BND		07/24/2023	DIRECT		2,847,982	2,670,000	2,948,376	2,835,485		(22,991)		(22,991)		2,812,493		35,489	35,489	162,562	10/01/2026
254687-DV-5	WALT DISNEY CO SENIOR CORP_BND		07/27/2023	VARIOUS		4,267,172	3,800,000	3,876,241	3,863,338		(1,996)		(1,996)		3,861,342		405,830	405,830	183,546	03/15/2033
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		07/27/2023	VARIOUS		3,756,449	3,300,000	3,575,253	3,449,888		(6,187)		(6,187)		3,443,700		312,749	312,749	193,083	03/01/2032
25468P-CR-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		04/21/2023	3RDPARTY		2,005,605	2,250,000	2,223,653	2,229,872		223		223		2,230,095		(224,490)	(224,490)	37,125	12/01/2041
257469-AJ-5	DOMINION ENERGY INC SENIOR CORP_BND		03/21/2023	3RDPARTY		8,204,135	8,300,000	8,981,928	8,762,949		(7,821)		(7,821)		8,755,129		(550,994)	(550,994)	280,817	08/01/2033
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		10/25/2023	PAYDOWN		30,000	30,000	30,000	30,000						30,000				772	07/25/2047
260003-AK-4	DOVER CORP SENIOR CORP_BND		02/06/2023	3RDPARTY		14,866,932	14,695,000	14,737,121	14,725,952		(138)		(138)		14,725,813		141,118	141,118	344,465	03/01/2041
260543-CY-7	DOW CHEMICAL COMPANY THE SENIOR CORP_BN		07/20/2023	3RDPARTY		633,776	638,000	637,401	637,581		35		35		637,616		(3,840)	(3,840)	19,906	11/30/2028
26078J-AE-0	DUPONT DE NEMOURS INC SENIOR CORP_BND		11/15/2023	VARIOUS		4,668,500	5,000,000	4,557,838	4,562,293		14,721		14,721		4,577,014		91,486	91,486	267,428	11/15/2038
26138E-AS-8	KEURIG DR PEPPER INC SENIOR CORP_BND		07/17/2023	DIRECT		4,802,122	5,000,000	4,970,150	4,990,376		1,771		1,771		4,992,147		(190,025)	(190,025)	115,222	11/15/2025
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB		10/20/2023	PAYDOWN		10,000	10,000	10,068	10,045		(45)		(45)		10,000				249	10/20/2049
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		07/27/2023	3RDPARTY		589,057	591,720	582,844	583,278		1,301		1,301		584,579		4,478	4,478	24,357	11/15/2028
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		11/15/2023	PAYDOWN		435,984	435,984	428,856	429,241		6,744		6,744		435,984				14,316	11/15/2028
263901-AA-8	DUKE ENERGY INDIANA LLC SECURED CORP_BND		07/21/2023	VARIOUS		3,017,562	2,747,000	3,142,410	3,033,565		(6,916)		(6,916)		3,026,649		(9,087)	(9,087)	156,806	08/15/2038
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC SENIOR CORP_B		07/20/2023	3RDPARTY		425,911	427,000	447,453	438,925		(556)		(556)		438,369		(12,458)	(12,458)	27,141	02/15/2032
26441Y-AZ-0	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		02/09/2023	3RDPARTY		4,820,393	5,250,000	5,201,175	5,231,090		600		600		5,231,690		(411,297)	(411,297)	20,380	06/30/2026
26441Y-BA-4	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		02/09/2023	3RDPARTY		4,511,800	5,000,000	5,208,100	5,126,943		(2,961)		(2,961)		5,123,983		(612,183)	(612,183)	27,188	12/15/2027
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		02/09/2023	3RDPARTY		4,858,560	5,250,000	5,193,615	5,215,094		633		633		5,215,726		(357,166)	(357,166)	86,333	09/15/2028
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		01/23/2023	3RDPARTY		5,391,716	4,874,000	5,459,270	5,296,483		(1,213)		(1,213)		5,295,269		96,447	96,447	81,910	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		01/19/2023	3RDPARTY		10,409,300	10,000,000	10,239,800	10,180,567		(403)		(403)		10,180,164		229,136	229,136	232,611	02/15/2040
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_		02/07/2023	3RDPARTY		3,613,354	3,650,000	3,593,681	3,613,644		198		198		3,613,841		(487)	(487)	110,260	08/15/2035
26863L-AA-2	THE ELP COMMERCIAL MORTGAGE TR SENIOR SE		07/25/2023	VARIOUS		42,569,638	43,480,000	43,309,850	43,306,117		53,128		53,128		43,359,245		(789,608)	(789,608)	1,484,920	11/15/2038
26863L-AE-4	THE ELP COMMERCIAL MORTGAGE TR SUB SENIO		07/26/2023	VARIOUS		34,561,523	35,250,000	35,112,144	35,106,545		45,244		45,244		35,151,789		(590,266)	(590,266)	1,302,117	11/15/2038
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144		03/20/2023	3RDPARTY		3,355,950	3,000,000	3,560,250	3,377,434		(5,510)		(5,510)		3,371,924		(15,974)	(15,974)	61,975	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144		06/02/2023	VARIOUS		5,281,438	4,590,000	4,080,168	4,465,551		(385,154)		(385,154)		4,080,397		1,201,041	1,201,041	206,168	10/15/2037
26885B-AC-4	EQM MIDSTREAM PARTNERS LP SENIOR CORP_BN		07/21/2023	3RDPARTY		4,762,500	5,000,000	4,976,900	4,985,866		1,254		1,254		4,987,120		(224,620)	(224,620)	282,333	07/15/2028
26986*-AA-1	EAGLE SOLAR LLC CORP_BND		06/30/2023	REDEMPTION 100.0000		224,764	224,764	224,764	224,764						224,764				912	12/31/2042
27326#-AB-2	EAST KENTUCKY PWR COOPERATIVE CORP_BND		02/06/2023	REDEMPTION 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		01/18/2023	3RDPARTY		818,082	900,000	893,430	894,902		8		8		894,911		(76,829)	(76,829)	16,680	09/01/2042
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		04/21/2023	VARIOUS		9,704,382	10,000,000	9,440,374	9,463,855		15,966		15,966		9,479,822		224,560	224,560	136,500	12/01/2028
278062-AD-6	EATON CORPORATION SENIOR CORP_BND		04/21/2023	3RDPARTY		2,278,416	2,400,000	2,392,718	2,395,566		117		117		2,395,683		(117,267)	(117,267)	46,133	11/02/2032
278265-AD-5	EATON VANCE CORP SENIOR CORP_BND		06/15/2023	MATURITY		2,500,000	2,500,000	2,488,000	2,499,351		649		649		2,500,000				45,313	06/15/2023
278265-AE-3	EATON VANCE CORP SENIOR CORP_BND		07/24/2023	3RDPARTY		9,365,220	10,000,000	9,963,200	9,982,722		2,157		2,157		9,984,879		(619,659)	(619,659)	281,556	04/06/2027
27830T-AG-0	EATON VANCE CDO LTD EATON_14-1 MEZZANIN		12/11/2023	3RDPARTY		2,531,456	2,560,000	2,560,000	2,560,000						2,560,000		(28,544)	(28,544)	213,784	07/15/2030
278865-AM-2	ECOLAB INC SENIOR CORP_BND		02/06/2023	VARIOUS		12,698,132	11,945,000	13,145,473	12,888,959		(3,172)		(3,172)		12,885,788		(187,655)	(187,655)	109,496	12/08/2041
278865-BA-7	ECOLAB INC SENIOR CORP_BND		04/25/2023	3RDPARTY		1,128,231	1,300,000	1,293,252	1,293,916		47		47		1,293,963		(165,732)	(165,732)	20,825	12/01/2047
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO ABS_ABS _		07/21/2023	3RDPARTY		9,807,345	10,030,283	9,782,092	9,791,214		19,870		19,870		9,811,084		(3,740)	(3,740)	263,295	11/26/2040
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO ABS_ABS _		07/25/2023	PAYDOWN		919,365	919,365	896,616	897,453		21,913		21,913		919,365				60,582	11/26/2040
283677-F*-8	EL PASO ELECTRIC COMPANY CORP_BND		01/11/2023	3RDPARTY		9,484,000	10,000,000	10,000,000	9,484,000		(516,000)		516,000		10,000,000		(516,000)	(516,000)	171,144	08/15/2028
285512-AD-1	ELECTRONIC ARTS INC SENIOR CORP_BND		07/20/2023	3RDPARTY		14,877,973	15,000,000	16,587,300	15,598,783		(111,163)		(111,163)		15,487,621		(609,648)	(609,648)	646,000	03/01/2026
28622X-AE-6	ELEVATION CLO LTD AWPT_18-9A SUB ABS_ABS		07/18/2023	3RDPARTY		2,245,482	2,320,000	2,320,000	2,320,000						2,320,000		(74,518)	(74,518)	124,743	07/15/2031
28622X-AG-1	ELEVATION CLO LTD AWPT_18-9A ABS_ABS _18		12/11/2023	3RDPARTY		950,680	1,000,000	1,000,000	1,000,000						1,000,000		(49,320)	(49,320)	99,889	07/15/2031
286857-B*-7	ELIZABETHTOWN GAS CO CORP_BND		04/05/2023	CALL 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				87,588	12/20/2038
286857-D*-5	ELIZABETHTOWN GAS CO CORP_BND		04/05/2023	CALL 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				40,017	12/27/2031
28932M-AD-7	ELM ROAD GENERATING STATION SU SECURED C		02/08/2023	3RDPARTY		8,406,240	8,000,000	8,000,000	8,000,000						8,000,000		406,240	406,240	242,247	02/11/2040
28932M-AG-0	ELM ROAD GENERATING STATION SU SENIOR CO		07/19/2023	VARIOUS		545,122	545,122	618,054	578,617		(33,495)		(33,495)		545,122				19,179	01/19/2031
28932M-AJ-4	ELM ROAD GENERATING STATION SU SECURED C		01/01/2023	VARIOUS																01/19/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29002G-AC-5	ELMWOOD CLO IV LTD ELMW4_20-1A MEZZANIN		08/14/2023	3RDPARTY		4,950,000	5,000,000	5,000,000	5,000,000						5,000,000		(50,000)	(50,000)	273,260	04/15/2033
291011-BG-8	EMERSON ELECTRIC CO SENIOR CORP_BND		07/13/2023	VARIOUS		29,476,473	30,550,000	30,453,462	30,523,928		5,705		5,705		30,529,633		(1,053,160)	(1,053,160)	604,126	06/01/2025
291641-BE-7	EMPIRE DISTRICT ELECTRIC CO SECURED CORP		01/01/2023	VARIOUS																09/01/2040
29250R-AD-8	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_		08/03/2023	VARIOUS		4,058,062	4,095,000	4,230,001	4,177,334		(3,581)		(3,581)		4,173,753		(115,690)	(115,690)	163,190	06/01/2033
29273R-AP-4	ENERGY TRANSFER LP SENIOR CORP_BND		02/06/2023	3RDPARTY		4,211,877	4,150,000	4,139,501	4,141,769		25		25		4,141,795		70,082	70,082	46,728	06/01/2041
29278N-AF-0	ENERGY TRANSFER LP SENIOR CORP_BND		04/26/2023	3RDPARTY		2,003,705	2,000,000	1,996,380	1,997,825		112		112		1,997,938		5,767	5,767	36,025	06/15/2028
29364N-AR-9	ENTERGY MISSISSIPPI LLC SECURED CORP_BND		06/30/2023	CALL 100.0000		12,000,000	12,000,000	11,902,680	11,994,568		5,402		5,402		11,999,970		30	30	370,967	07/01/2023
29374G-AB-7	ENTERPRISE FLEET FINANCING LLC ABS_ABS _		07/20/2023	VARIOUS		39,554,449	39,621,000	39,614,558	39,614,570		1,008		1,008		39,615,578		(61,129)	(61,129)	1,356,623	10/22/2029
293791-AF-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		03/24/2023	3RDPARTY		1,490,065	1,310,000	1,375,998	1,357,464		(772)		(772)		1,356,692		133,373	133,373	50,785	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPERATING SENIOR COR		03/24/2023	3RDPARTY		1,656,518	1,500,000	1,561,605	1,546,617		(621)		(621)		1,545,995		110,523	110,523	44,056	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		02/06/2023	3RDPARTY		1,022,840	1,000,000	1,011,050	1,007,486		(44)		(44)		1,007,442		15,398	15,398	25,076	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR		07/20/2023	3RDPARTY		13,531,472	12,832,000	14,855,568	14,370,420		(33,569)		(33,569)		14,336,851		(805,378)	(805,378)	609,119	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		09/06/2023	3RDPARTY		339,085	300,000	348,510	336,052		(981)		(981)		335,071		4,013	4,013	20,196	04/15/2038
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		04/21/2023	3RDPARTY		488,105	500,000	498,820	499,261		36		36		499,297		(11,192)	(11,192)	10,894	10/16/2028
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		03/15/2023	3RDPARTY		776,545	790,000	771,238	772,087		3,596		3,596		775,683		862	862	9,651	01/10/2036
294429-AC-9	EQUIFAX INC SENIOR CORP_BND		07/25/2023	3RDPARTY		5,198,700	5,000,000	5,721,750	5,321,054		(29,137)		(29,137)		5,291,916		(93,216)	(93,216)	369,917	07/01/2028
294429-AG-0	EQUIFAX INC SENIOR CORP_BND		07/21/2023	VARIOUS		9,505,060	8,888,000	8,094,864	8,631,831		(502,822)		(502,822)		8,129,009		1,376,051	1,376,051	604,448	07/01/2037
294549-AE-0	EQT CORP SENIOR CORP_BND		07/25/2023	3RDPARTY		5,141,500	5,000,000	5,494,850	5,160,919		(23,542)		(23,542)		5,137,378		4,122	4,122	400,417	07/15/2026
296418-AA-0	ESCORT VESSELS LLC CORP_BND		10/02/2023	REDEMPTION 100.0000		482,162	482,162	482,162	482,162						482,162				10,949	07/31/2032
29669*-AB-7	ESSENTIA HEALTH CORP_BND		02/15/2023	REDEMPTION 100.0000		235,111	235,111	235,111	235,111						235,111				4,585	02/15/2040
29736R-AA-8	ESTEE LAUDER COMPANIES INC. T SENIOR CO		07/20/2023	VARIOUS		18,249,205	17,500,000	18,328,775	18,012,868		(18,709)		(18,709)		17,994,160		255,045	255,045	714,797	10/15/2033
29736R-AF-7	ESTEE LAUDER COMPANIES INC. T SENIOR CO		03/22/2023	VARIOUS		22,662,305	27,878,000	23,224,883	24,094,619		27,151		27,151		24,121,770		(1,459,465)	(1,459,465)	627,487	08/15/2042
299808-AF-2	EVEREST REINSURANCE HOLDINGS I SENIOR CO		01/18/2023	3RDPARTY		4,941,688	5,350,000	5,377,446	5,373,390		(33)		(33)		5,373,356		(431,668)	(431,668)	35,449	06/01/2044
30161M-AG-8	CONSTELLATION ENERGY GENERATIO SENIOR CO		01/01/2023	VARIOUS																10/01/2039
30161N-AC-5	EXELON CORPORATION SENIOR CORP_BND		01/19/2023	3RDPARTY		2,128,800	2,000,000	2,033,380	2,022,316		(77)		(77)		2,022,239		106,561	106,561	11,875	06/15/2035
30227F-AL-4	EXTENDED STAY AMERICA TRUST ES SUB SENIO		12/15/2023	PAYDOWN		717,168	717,168	720,306	719,606		(2,437)		(2,437)		717,168				40,288	07/15/2038
30231G-AN-2	EXXON MOBIL CORP SENIOR CORP_BND		04/25/2023	3RDPARTY		2,131,800	2,550,000	2,359,566	2,388,639		1,472		1,472		2,390,111		(258,311)	(258,311)	58,365	03/06/2045
30231G-AW-2	EXXON MOBIL CORP SENIOR CORP_BND		01/01/2023	VARIOUS																03/01/2046
302491-AS-4	FMC CORPORATION SENIOR CORP_BND		11/28/2023	3RDPARTY		13,541,212	13,600,000	13,596,650	13,599,652		296		296		13,599,949		(58,737)	(58,737)	688,390	02/01/2024
302491-AS-4	FMC CORPORATION SENIOR CORP_BND		12/21/2023	VARIOUS		8,400,000	8,400,000	8,386,560	8,398,242		1,576		1,576		8,399,817		183	183	478,333	02/01/2024
30251B-AB-4	FMR LLC SENIOR CORP_BND 144A		05/22/2023	3RDPARTY		11,940,121	11,556,000	9,987,729	11,146,032		(1,158,039)		(1,158,039)		9,987,993		1,952,129	1,952,129	391,315	11/15/2039
30251B-AC-2	FMR LLC SENIOR CORP_BND 144A		01/01/2023	VARIOUS																12/14/2040
302980-AA-5	FWD SECURITIZATION TRUST FWD_1 SENIOR WH		02/01/2023	PAYDOWN		3,785,836	3,785,836	3,401,929	3,411,706		374,130		374,130		3,785,836				25,095	06/25/2049
304528-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO		12/05/2023	REDEMPTION 100.0000		49,323	49,323	49,327	49,327		(4)		(4)		49,323				1,333	01/05/2044
30571#-AA-0	FAIRVIEW HEALTH SERVICES CORP_BND		11/15/2023	REDEMPTION 100.0000		698,672	698,672	698,672	698,672						698,672				29,065	11/15/2043
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17 SENIOR ABS		12/15/2023	PAYDOWN		386,965	386,965	386,964	387,158		(193)		(193)		386,965				8,828	02/15/2042
31428X-AX-4	FEDEX CORP SENIOR CORP_BND		04/21/2023	VARIOUS		5,671,840	5,750,000	5,817,678	5,795,382		(854)		(854)		5,794,529		(122,689)	(122,689)	206,038	01/15/2034
314353-AA-1	FEDEX 2020-1 CLASS AA SECURED CORP_BND		08/20/2023	REDEMPTION 100.0000		310,141	310,141	305,841	306,094		4,047		4,047		310,141				4,361	08/20/2035
31620M-AY-2	FIDELITY NATIONAL INFORMATION SENIOR COR		07/25/2023	3RDPARTY		7,540,640	8,000,000	7,972,320	7,983,675		1,568		1,568		7,985,243		(444,603)	(444,603)	238,000	05/15/2028
316773-CP-3	FIFTH THIRD BANCORP SUB CORP_BND		04/11/2023	3RDPARTY		22,326,692	22,940,000	23,071,008	22,960,918		(6,591)		(6,591)		22,954,327		(627,635)	(627,635)	713,678	01/16/2024
31677A-AB-0	FIFTH THIRD BANK OHIO SUB CORP_BND		03/21/2023	3RDPARTY		3,634,000	4,000,000	3,996,040	3,998,563		96		96		3,998,659		(364,659)	(364,659)	80,422	03/15/2026
31738K-AA-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		08/25/2023	PAYDOWN		26,590,316	26,590,316	26,154,377	26,182,136		408,181		408,181		26,590,316				352,714	10/25/2050
31738K-AB-5	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		08/25/2023	PAYDOWN		5,908,489	5,908,489	5,800,992	5,806,665		101,824		101,824		5,908,489				117,704	10/25/2050
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP SENIOR COR		02/01/2023	VARIOUS		3,600,000	3,600,000	3,586,968	3,599,868		132		132		3,600,000				77,400	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP SENIOR COR		02/17/2023	3RDPARTY		5,143,008	5,200,000	5,218,560	5,206,384		(466)		(466)		5,205,918		(62,910)	(62,910)	64,451	11/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31946M-AA-1	FIRST CITIZENS BANCSHARES INC SUB CORP_B		05/09/2023	3RDPARTY		4,525,000	5,000,000	5,000,000	5,000,000						5,000,000		(475,000)	(475,000)	110,625	03/15/2030
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		06/02/2023	3RDPARTY		659,659	1,435,201	932,881	664,369		(43,496)		(43,496)		620,873		38,787	38,787	41,464	04/25/2036
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		06/01/2023	PAYDOWN		1,840	2,994	1,946	1,386		454		454		1,840				55	04/25/2036
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP_BND		06/20/2023	3RDPARTY		32,962	1,550,000	1,636,587	1,629,021		(878)		(878)		1,628,142		(1,595,181)	(1,595,181)	36,216	02/13/2047
33768E-AA-0	FIRSTKEY HOMES TRUST FKH_22-SF ABS_ABS _		08/22/2023	3RDPARTY		7,601,250	8,000,000	7,501,409	7,511,312		78,831		78,831		7,590,142		11,108	11,108	247,444	07/17/2038
33829T-AA-4	FIVE CORNERS FUNDING TRUST SENIOR CORP_B		11/15/2023	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				176,760	11/15/2023
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		09/30/2023	REDEMPTION 100.0000		398,000	398,000	398,000	398,000						398,000				12,396	03/31/2038
340711-AW-0	FLORIDA GAS TRANSMISSION COMPA SENIOR CO		07/25/2023	3RDPARTY		6,783,490	7,000,000	6,984,250	6,995,335		1,007		1,007		6,996,342		(212,852)	(212,852)	314,650	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT CO SECURED CORP_BN		01/19/2023	3RDPARTY		776,378	710,000	712,386	711,446		(6)		(6)		711,440		64,938	64,938	19,845	02/01/2033
341081-ER-4	FLORIDA POWER & LIGHT CO SECURED CORP_BN		07/13/2023	VARIOUS		2,129,856	1,950,000	1,988,981	1,974,242		(429)		(429)		1,973,812		156,043	156,043	59,103	10/01/2033
341081-FC-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN		01/01/2023	VARIOUS																03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO SECURED CORP_BN		01/19/2023	3RDPARTY		26,364,750	25,000,000	25,952,000	25,725,419		(1,570)		(1,570)		25,723,849		640,901	640,901	627,083	02/01/2041
341099-BT-5	DUKE ENERGY FLORIDA LLC SENIOR CORP_BND		07/21/2023	DIRECT		7,657,488	7,380,000	7,105,169	7,268,014		10,591		10,591		7,278,606		378,882	378,882	489,848	02/01/2028
341099-CB-3	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		07/20/2023	3RDPARTY		1,690,056	1,617,000	1,754,310	1,698,713		(3,494)		(3,494)		1,695,218		(5,162)	(5,162)	85,598	03/01/2033
341099-CL-1	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		01/19/2023	3RDPARTY		11,128,205	9,500,000	11,398,195	10,864,641		(3,618)		(3,618)		10,861,023		267,182	267,182	64,178	06/15/2038
34110Q-AL-2	DUKE ENERGY FLORIDA LLC SENIOR CORP_BND		02/06/2023	3RDPARTY		678,694	640,000	755,162	684,781		(790)		(790)		683,991		(5,297)	(5,297)	22,440	02/01/2028
34321*-AA-9	FLORIDA TIMBER FINANCE III LLC CORP_BND		03/01/2023	REDEMPTION 100.0000		5,100,000	5,100,000	5,161,299	5,102,858		(2,858)		(2,858)		5,100,000				134,896	06/01/2023
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS FOCUS_18-		07/20/2023	3RDPARTY		955,000	955,000	955,000	955,000						955,000				35,755	10/30/2048
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS FOCUS_18-		04/30/2023	PAYDOWN		5,000	5,000	5,000	5,000						5,000				97	10/30/2048
347508-AB-9	FORT KNOX MILITARY HOUSING PRI SENIOR MU		12/15/2023	REDEMPTION 100.0000		90,690	90,690	55,775	58,752		31,939		31,939		90,690				2,596	02/15/2052
34962D-AJ-5	FORTRESS CREDIT BSL LIMITED FC MEZZANIN		09/06/2023	3RDPARTY		17,301,436	17,300,000	17,302,301	17,303,310		(898)		(898)		17,302,412		(976)	(976)	1,425,021	10/20/2032
34962X-AG-7	FORTRESS CREDIT BSL LIMITED FC ABS_ABS _		03/24/2023	3RDPARTY		3,914,692	4,000,000	3,892,624	3,893,184		2,518		2,518		3,895,702		18,990	18,990	116,634	10/20/2033
349631-AG-6	BEAM SUNTORY INC SENIOR CORP_BND		07/25/2023	3RDPARTY		5,673,195	5,500,000	6,057,315	5,736,358		(21,148)		(21,148)		5,715,211		(42,016)	(42,016)	376,521	07/15/2028
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC SENIOR CO		07/24/2023	VARIOUS		29,638,658	30,550,000	29,423,514	29,524,630		45,069		45,069		29,569,699		68,959	68,959	247,878	06/15/2025
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2		12/15/2023	PAYDOWN		5,321,671	5,321,672	5,321,540	5,321,542		129		129		5,321,671				60,262	01/15/2042
35137L-AH-8	FOX CORP SENIOR CORP_BND		07/25/2023	3RDPARTY		7,264,050	7,500,000	7,500,000	7,500,000						7,500,000		(235,950)	(235,950)	355,137	01/25/2029
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINA SENIOR CO		07/13/2023	DIRECT		5,895,300	6,000,000	6,330,000	6,079,874		(27,513)		(27,513)		6,052,362		(157,062)	(157,062)	215,333	10/15/2024
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144		12/01/2023	PAYDOWN		28,817	28,817	23,954	23,976		4,842		4,842		28,817				301	08/25/2066
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		12/01/2023	PAYDOWN		723	758	697	700		23		23		723				16	11/19/2035
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU		12/10/2023	PAYDOWN		377,920	377,920	389,317	387,863		(9,943)		(9,943)		377,920				12,473	08/10/2042
36186V-AA-9	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNI_		12/10/2023	REDEMPTION 100.0000		768,022	768,022	879,685	866,928		(98,906)		(98,906)		768,022				25,413	12/10/2043
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU		12/10/2023	PAYDOWN		563,299	563,299	563,224	563,230		68		68		563,299				15,926	07/10/2050
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		12/10/2023	PAYDOWN			992,817	71,910	57,715		(57,715)		(57,715)						3,125	07/10/2050
36198F-AP-7	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		08/01/2023	PAYDOWN		10,000,000	10,000,000	10,175,727	10,007,959		(7,959)		(7,959)		10,000,000				302,506	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		10/01/2023	PAYDOWN		40,000,000	40,000,000	38,119,168	39,832,780		167,220		167,220		40,000,000				1,295,079	08/10/2046
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		12/01/2023	PAYDOWN		371,852	371,852	220,487	154,115		218,712	975	217,737		371,852				3,313	09/25/2036
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO		12/01/2023	PAYDOWN		67,777	71,871	65,660	70,790		(3,012)		(3,012)		67,777				1,846	03/25/2036
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		12/01/2023	PAYDOWN		21,001	21,001	15,831	9,821		11,180		11,180		21,001				247	03/25/2046
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		12/01/2023	PAYDOWN		11,120	11,120	11,155	11,171		(51)		(51)		11,120				341	06/25/2035
36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH		04/18/2023	3RDPARTY		1,551,350	1,822,254	1,554,517	1,556,055		5,691		5,691		1,561,746		(10,396)	(10,396)	26,698	01/25/2035
36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH		03/27/2023	PAYDOWN		45,411	45,411	38,739	38,778		6,634		6,634		45,411				315	01/25/2035
36248G-AH-3	GS MORTGAGE SECURITIES TRUST G AM SUB_CM		08/01/2023	PAYDOWN		17,382,000	17,382,000	17,903,250	17,413,205		(31,205)		(31,205)		17,382,000				538,726	11/10/2046
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		10/01/2023	PAYDOWN		15,905,000	15,905,000	17,547,697	16,128,728		(223,728)		(223,728)		15,905,000				658,758	11/13/2046
36248G-AL-4	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		11/01/2023	PAYDOWN		10,046,000	10,046,000	11,006,082	10,175,323		(129,323)		(129,323)		10,046,000				462,442	11/10/2046
36251E-AH-2	GSMSC RESECURITIZATION TRUST G SUB WHOLE		07/13/2023	3RDPARTY		3,400,947	3,856,296	2,509,003	1,605,169		(94,926)		(94,926)		1,510,242		1,890,705	1,890,705	95,458	01/26/2036
36251E-AH-2	GSMSC RESECURITIZATION TRUST G SUB WHOLE		07/01/2023	PAYDOWN		1,760,949	1,761,243	1,145,909	733,111		1,027,838		1,027,838		1,760,949				34,147	01/26/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST G AM SUB_CM		07/25/2023	3RDPARTY		6,296,484	6,750,000	6,952,318	6,784,353		(13,707)		(13,707)		6,770,646		(474,161)	(474,161)	184,169	09/10/2047
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		12/01/2023	PAYDOWN		90,899	90,899	93,072	97,662		(6,764)		(6,764)		90,899				1,857	05/25/2050
36262D-AA-6	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		12/01/2023	PAYDOWN		1,066,565	1,066,565	1,091,230	1,132,309		(65,744)		(65,744)		1,066,565				18,030	07/25/2050
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		12/25/2023	PAYDOWN		465,198	465,198	467,087	467,900		(2,703)		(2,703)		465,198				6,140	03/25/2052
36265A-AA-9	GS MORTGAGE SECURITIES TRUST G SENIOR_CM		07/25/2023	3RDPARTY		7,957,934	8,100,000	7,750,688	7,755,283		44,522		44,522		7,799,805		158,129	158,129	285,901	11/15/2036
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		12/01/2023	PAYDOWN		42,176	37,339	33,244	27,759		14,417		14,417		42,176				1,250	04/25/2036
36472T-AA-7	GANNETT CO INC SENIOR CORP_BND 144A		06/28/2023	3RDPARTY		3,659,550	3,803,000	3,641,882	3,682,535		10,352		10,352		3,692,887		(33,337)	(33,337)	131,204	12/01/2027
369550-AT-5	GENERAL DYNAMICS CORPORATION SENIOR CORP		01/01/2023	VARIOUS																11/15/2042
36962G-3P-7	GENERAL ELECTRIC CO SENIOR CORP_BND		01/19/2023	3RDPARTY		7,098,969	6,558,000	6,875,538	6,790,342		(609)		(609)		6,789,732		309,237	309,237	202,273	01/14/2038
36962G-XZ-2	GENERAL ELECTRIC CO SENIOR CORP_BND		07/13/2023	DIRECT		5,532,640	4,879,000	5,105,786	5,012,630		(5,947)		(5,947)		5,006,683		525,957	525,957	276,273	03/15/2032
370334-BJ-2	GENERAL MILLS INC SENIOR CORP_BND		01/19/2023	VARIOUS		16,709,211	15,975,000	16,603,915	16,454,372		(1,055)		(1,055)		16,453,317		255,894	255,894	91,058	06/15/2040
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND		02/06/2023	3RDPARTY		7,163,825	7,950,000	7,283,870	7,403,658		1,680		1,680		7,405,339		(241,514)	(241,514)	158,547	02/15/2043
370334-CG-7	GENERAL MILLS INC SENIOR CORP_BND		04/13/2023	3RDPARTY		1,996,599	2,000,000	1,995,960	1,997,653		112		112		1,997,765		(1,166)	(1,166)	41,067	04/17/2028
37045V-AS-9	GENERAL MOTORS CO SENIOR CORP_BND		02/06/2023	3RDPARTY		6,927,490	7,000,000	6,997,550	6,998,627		21		21		6,998,648		(71,158)	(71,158)	123,472	10/01/2028
37045X-BG-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		07/24/2023	3RDPARTY		4,945,600	5,000,000	5,561,550	5,197,319		(36,787)		(36,787)		5,160,532		(214,932)	(214,932)	236,979	03/01/2026
37045X-DZ-6	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		03/14/2023	3RDPARTY		999,311	992,000	990,691	990,778		83		83		990,860		8,451	8,451	25,674	10/10/2025
37331N-AD-3	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A		07/15/2023	MATURITY		10,000,000	10,000,000	9,999,700	9,999,997		3		3		10,000,000				373,400	07/15/2023
375558-AS-2	GILEAD SCIENCES INC SENIOR CORP_BND		04/10/2023	VARIOUS		18,145,404	16,787,000	19,262,451	18,745,823		(19,045)		(19,045)		18,726,778		(581,374)	(581,374)	345,136	12/01/2041
375558-BG-7	GILEAD SCIENCES INC SENIOR CORP_BND		01/19/2023	VARIOUS		12,250,735	12,250,000	12,208,963	12,219,707		107		107		12,219,814		30,921	30,921	222,269	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_		01/19/2023	3RDPARTY		5,371,500	5,000,000	5,244,985	5,152,067		(616)		(616)		5,151,452		220,048	220,048	73,160	04/15/2034
378272-AQ-1	GLENCORE FUNDING LLC SENIOR CORP_BND 144		03/20/2023	3RDPARTY		9,412,000	10,000,000	9,941,000	9,968,660		1,333		1,333		9,969,993		(557,993)	(557,993)	156,076	10/27/2027
379463-A@-1	GLOBAL WATER RESOURCES INC CORP_BND		12/15/2023	REDEMPTION 100.0000		366,667	366,667	366,667	366,667						366,667				12,595	06/15/2036
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		12/10/2023	PAYDOWN		67,194	67,194	67,194	67,194						67,194				1,969	05/10/2051
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		12/10/2023	PAYDOWN		281,719	281,719	281,698	281,699		20		20		281,719				8,612	05/10/2050
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		12/10/2023	REDEMPTION 0.0000			899,854	111,942	99,010		(99,010)		(99,010)						4,670	05/10/2050
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1		09/20/2023	PAYDOWN		260,173	260,173	260,173	260,173						260,173				8,303	09/20/2047
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIES MEZZANIN A		11/09/2023	3RDPARTY		9,833,100	10,000,000	10,000,000	10,000,000						10,000,000		(166,900)	(166,900)	842,459	07/21/2031
38151J-AA-3	GOLDMAN HOME IMPROVEMENT TRUST ABS_ABS _		03/13/2023	3RDPARTY		4,811,760	4,828,925	4,808,418	4,808,825		397		397		4,809,222		2,538	2,538	72,970	10/25/2052
38151J-AA-3	GOLDMAN HOME IMPROVEMENT TRUST ABS_ABS _		02/25/2023	PAYDOWN		429,929	429,929	428,103	428,139		1,790		1,790		429,929				3,635	10/25/2052
38177J-AA-3	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _		08/04/2023	3RDPARTY		4,967,250	5,000,000	4,884,850	4,886,862		10,674		10,674		4,897,537		69,713	69,713	253,812	01/20/2034
38178D-AE-7	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _		03/16/2023	3RDPARTY		2,225,620	2,300,000	2,216,542	2,216,765		1,505		1,505		2,218,270		7,350	7,350	57,910	04/20/2035
38411D-AC-8	GRACIE POINT INTERNATIONAL FUN SENIOR AB		07/25/2023	3RDPARTY		6,306,803	6,275,426	6,275,426	6,275,426						6,275,426		31,377	31,377	318,742	11/01/2024
38411D-AC-8	GRACIE POINT INTERNATIONAL FUN SENIOR AB		07/01/2023	PAYDOWN		384,574	384,574	384,574	384,574						384,574				17,401	11/01/2024
38411H-AA-3	GRACIE POINT INTERNATIONAL FUN GPIF_22-1		11/01/2023	PAYDOWN		52,236,506	52,236,506	52,236,506	52,236,506						52,236,506				2,637,727	04/01/2024
38411H-AB-1	GRACIE POINT INTERNATIONAL FUN ABS_ABS _		12/01/2023	PAYDOWN		15,949,890	15,949,890	15,949,890	15,949,890						15,949,890				1,099,701	08/01/2024
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A		07/01/2023	REDEMPTION 100.0000		2,215,451	2,215,451	2,384,083	2,346,396		(130,944)		(130,944)		2,215,451				138,554	07/01/2038
39121J-C@-7	GREAT RIVER ENERGY CORP_BND		10/16/2023	REDEMPTION 100.0000		350,000	350,000	350,000	350,000						350,000				12,565	10/15/2045
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU WHOLE_CMO		05/18/2023	3RDPARTY		5,196,880	7,321,330	1,924,139	631,597		(14,016)		(14,016)		617,581		4,579,299	4,579,299	85,382	11/25/2045
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU WHOLE_CMO		04/25/2023	PAYDOWN		27,972	31,718	8,336	2,736		25,236		25,236		27,972				184	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH		12/26/2023	PAYDOWN		11,553	11,553	8,517	5,950		5,603		5,603		11,553				208	02/25/2036
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR		12/15/2023	REDEMPTION 100.0000		7,000	7,000	7,000	7,000						7,000				180	02/15/2051
402479-CB-3	FLORIDA POWER & LIGHT CO SENIOR CORP_BND		07/21/2023	3RDPARTY		3,160,424	3,350,000	3,347,856	3,348,442		31		31		3,348,473		(188,049)	(188,049)	139,528	10/01/2040
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM SENIOR COR		07/25/2023	3RDPARTY		6,976,200	7,000,000	7,050,330	7,011,481		(2,165)		(2,165)		7,009,315		(33,115)	(33,115)	320,161	11/01/2025
404119-CG-2	HCA INC SECURED CORP_BND 144A		08/07/2023	TAX FREE EXCHANGE		2,992,158	2,995,000	2,992,065	2,992,129		29		29		2,992,158				126,591	03/15/2052
40437L-AJ-1	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		09/12/2023	3RDPARTY		3,165,184	3,200,000	3,200,000	3,200,000						3,200,000		(34,816)	(34,816)	206,906	10/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN		12/10/2023	REDEMPTION 100.0000		178,077	178,077	178,077	178,077						178,077				4,193	08/10/2042
41154X-AL-9	HARBOR PARK CLO LTD HARB_18-1A MEZZANIN		12/11/2023	3RDPARTY		2,230,525	2,240,000	2,240,000	2,240,000						2,240,000		(9,475)	(9,475)	186,751	01/20/2031
41154X-AN-5	HARBOR PARK CLO LTD HARB_18-1A ABS_ABS _		11/09/2023	3RDPARTY		5,577,500	5,750,000	5,750,000	5,750,000						5,750,000		(172,500)	(172,500)	491,822	01/20/2031
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		11/01/2023	PAYDOWN		196,933	196,933	130,762	130,762		66,171		66,171		196,933				4,578	10/19/2035
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/05/2023	3RDPARTY		1,215,366	1,510,250	1,202,054	1,250,745		(2,255)		(2,255)		1,248,490		(33,124)	(33,124)	30,694	08/19/2036
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/01/2023	PAYDOWN		258,988	258,671	205,884	214,224		44,764		44,764		258,988				1,779	08/19/2036
412493-AG-3	HARFORD CNTY MD MUNITAX_BND REV		12/15/2023	VARIOUS		345,000	345,000	345,000	345,000						345,000				26,220	12/15/2039
412493-AG-3	HARFORD CNTY MD MUNITAX_BND REV		12/15/2023	VARIOUS																12/15/2039
413875-AF-2	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN		07/28/2023	3RDPARTY		1,491,705	1,500,000	1,496,250	1,498,474		151		151		1,498,625		(6,920)	(6,920)	95,250	02/01/2028
413875-AN-5	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN		05/23/2023	3RDPARTY		2,062,540	2,000,000	1,918,106	2,114,924		(196,795)		(196,795)		1,918,129		144,411	144,411	54,667	12/15/2040
416515-BD-5	HARTFORD FINANCIAL SERVICES GR SENIOR CO		01/18/2023	3RDPARTY		2,310,708	2,550,000	2,524,424	2,526,610		27		27		2,526,636		(215,928)	(215,928)	38,958	03/15/2048
418056-AH-0	HASBRO INC SENIOR CORP_BND		07/25/2023	VARIOUS		20,962,043	20,375,000	20,851,781	20,539,536		(21,375)		(21,375)		20,518,161		443,883	443,883	1,232,825	07/15/2028
422088-AA-8	HD SALEM OR LANDLORD LLC CORP_BND		11/30/2023	REDEMPTION 100.0000		259,156	259,156	259,156	259,156						259,156				7,507	11/30/2030
42217K-BF-2	WELLTOWER OP LLC SENIOR CORP_BND		07/25/2023	3RDPARTY		8,408,724	8,700,000	8,693,562	8,698,219		407		407		8,698,625		(289,901)	(289,901)	228,133	06/01/2025
42225U-AF-1	HEALTHCARE REALTY HOLDINGS LP SENIOR COR		04/05/2023	3RDPARTY		9,448,000	10,000,000	9,949,200	9,975,015		1,414		1,414		9,976,429		(528,429)	(528,429)	290,625	07/01/2027
42770Q-AA-0	HERO FUNDING TRUST HERO_14-2A ABS_ABS _1		09/20/2023	PAYDOWN		273,835	273,835	273,649	273,696		139		139		273,835				9,192	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		12/20/2023	PAYDOWN		143,354	143,354	143,307	144,799		(1,445)		(1,445)		143,354				3,035	09/20/2041
427866-AU-2	HERSHEY COMPANY THE SENIOR CORP_BND		07/13/2023	VARIOUS		28,990,500	30,000,000	29,925,910	29,978,094		4,369		4,369		29,982,463		(991,963)	(991,963)	869,333	08/21/2025
43133J-AA-6	HILDENE CLO LTD HITR_19-2A ABS_ABS _19-2		11/17/2023	3RDPARTY		10,452,051	11,605,331	11,598,078	11,598,287		1,008		1,008		11,599,296		(1,147,244)	(1,147,244)	808,472	05/23/2039
43133J-AA-6	HILDENE CLO LTD HITR_19-2A ABS_ABS _19-2		02/22/2023	PAYDOWN		30,879	30,879	30,860	30,861		19		19		30,879				507	05/23/2039
43148#-AA-7	HILL TOP ENERGY CENTER LLC CORP_BND		03/13/2023	3RDPARTY		21,377,519	22,825,086	22,131,659	22,825,086		6,032	693,426	(687,394)		22,137,691		(760,173)	(760,173)	399,211	12/31/2029
43300L-AN-0	HILTON USA TRUST HILT_16-HHV SUB SUB_CMB		06/28/2023	3RDPARTY		4,522,508	5,000,000	4,038,175	4,515,347		55,920		55,920		4,571,268		(48,760)	(48,760)	122,252	11/05/2038
437076-AS-1	HOME DEPOT INC SENIOR CORP_BND		07/13/2023	VARIOUS		2,841,072	2,600,000	2,434,280	2,442,742		3,788		3,788		2,446,530		394,542	394,542	89,528	12/16/2036
437076-BD-3	HOME DEPOT INC SENIOR CORP_BND		01/01/2023	VARIOUS																02/15/2044
437076-BF-8	HOME DEPOT INC SENIOR CORP_BND		04/21/2023	3RDPARTY		369,316	400,000	421,072	418,317		(168)		(168)		418,149		(48,833)	(48,833)	10,756	03/15/2045
437076-BK-7	HOME DEPOT INC SENIOR CORP_BND		07/13/2023	DIRECT		9,709,900	10,000,000	9,985,700	9,995,650		844		844		9,996,494		(286,594)	(286,594)	281,028	09/15/2025
438516-AT-3	HONEYWELL INTERNATIONAL INC SENIOR CORP_		07/21/2023	VARIOUS		7,374,996	6,900,000	7,913,908	7,645,969		(21,957)		(21,957)		7,624,013		(249,017)	(249,017)	338,675	03/15/2037
445658-CD-7	JB HUNT TRANSPORT SERVICES INC SENIOR CO		07/24/2023	DIRECT		10,342,605	10,500,000	10,582,591	10,509,200		(5,973)		(5,973)		10,503,228		(160,623)	(160,623)	349,227	03/15/2024
44919*-AC-2	I-595 EXPRESS LLC CORP_BND		10/02/2023	REDEMPTION 100.0000		327,267	327,267	327,267	327,267						327,267				5,561	12/31/2031
44933W-AG-4	ICG US CLO LTD ICG_15-2RA MEZZANIN ABS_A		04/26/2023	3RDPARTY		959,605	1,000,000	955,484	955,666		1,731		1,731		957,397		2,208	2,208	42,290	01/16/2033
449652-AA-4	ILPT COMMERCIAL MORTGAGE PASS SENIOR_CMB		07/25/2023	3RDPARTY		11,554,321	11,530,000	11,501,004	11,502,268		2,767		2,767		11,505,035		49,286	49,286	504,145	10/17/2039
45138L-AY-9	IDAHO POWER COMPANY SECURED CORP_BND		01/01/2023	VARIOUS																08/15/2040
45138L-BF-9	IDAHO POWER COMPANY SECURED CORP_BND		01/18/2023	3RDPARTY		1,134,705	1,300,000	1,295,190	1,295,598		5		5		1,295,603		(160,898)	(160,898)	21,082	03/01/2048
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		08/01/2023	PAYDOWN			(9,274)	(6,082)	(4,944)		4,944		4,944						106	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/05/2023	3RDPARTY		1,432,786	1,858,945	1,207,083	1,540,264			333,181	(333,181)		1,207,083		225,703	225,703	54,507	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/01/2023	PAYDOWN		44,079	40,073	28,351	33,204		15,728	4,853	10,875		44,079				820	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		09/01/2023	PAYDOWN		3,136	(1,688)	(1,052)	(836)		3,972		3,972		3,136				114	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		12/01/2023	PAYDOWN		582,107	582,107	536,536	503,880		78,226		78,226		582,107				19,190	05/25/2035
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO		12/01/2023	PAYDOWN		85,020	2,281	1,521	1,521		83,499		83,499		85,020				1,652	06/25/2035
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		12/01/2023	PAYDOWN		32,336	31,328	25,544	27,472		4,864		4,864		32,336				498	12/25/2035
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		12/25/2023	PAYDOWN		89,062	89,062	76,021	84,558		4,504		4,504		89,062				2,197	06/25/2036
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		12/26/2023	PAYDOWN		110,975	110,975	92,908	96,356		14,620		14,620		110,975				1,845	10/25/2036
45686X-CF-8	TRANE TECHNOLOGIES CO LLC SENIOR CORP_BN		07/25/2023	3RDPARTY		5,487,354	5,360,000	5,346,600	5,354,902		495		495		5,355,397		131,957	131,957	306,284	02/15/2028
458140-AN-0	INTEL CORPORATION SENIOR CORP_BND		02/02/2023	3RDPARTY		26,110,150	27,500,000	27,136,825	27,273,064		1,808		1,808		27,274,872		(1,164,722)	(1,164,722)	155,833	12/15/2032
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC SENIOR COR		01/25/2023	3RDPARTY		24,656,350	25,000,000	23,956,394	24,034,277		16,853		16,853		24,051,130		605,220	605,220	129,063	12/01/2025
459200-BB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		07/20/2023	VARIOUS		6,508,695	6,080,000	6,647,811	6,417,372		(8,924)		(8,924)		6,408,448		100,247	100,247	152,391	11/29/2032
459506-AC-5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		05/01/2023	MATURITY		1,650,000	1,650,000	1,656,623	1,650,061		(61)		(61)		1,650,000				26,400	05/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46033#-AA-8	DOVER INTERNATIONAL SPEEDWAY I CORP_BND		10/16/2023	CALL 105.9929 REDEMPTION		10,575,015	9,977,095	9,977,095	9,977,095						9,977,095				1,138,356	10/01/2034
46033#-AA-8	DOVER INTERNATIONAL SPEEDWAY I CORP_BND		10/02/2023	100.0000		392,230	392,230	392,230	392,230						392,230				11,323	10/01/2034
461070-AL-8	INTERSTATE POWER AND LIGHT CO SENIOR COR		07/13/2023	DIRECT REDEMPTION		13,270,208	13,685,000	13,740,375	13,694,744		(3,757)		(3,757)		13,690,988		(420,780)	(420,780)	279,212	12/01/2024
462478-AA-2	IOWA INTERSTATE RAILROAD LTD CORP_BND		01/30/2023	100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,650	01/28/2028
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT SUB SUB_CM		05/10/2023	PAYDOWN		13,720,000	13,720,000	13,224,552	13,691,198		28,802		28,802		13,720,000				182,616	05/15/2048
46433#-AA-6	ISKANDAR VENTURES LLC CORP_BND		12/15/2023	100.0000 REDEMPTION		400,559	400,559	400,559	400,559						400,559				7,424	07/15/2040
465685-AG-0	ITC HOLDINGS CORP SENIOR CORP_BND		02/15/2023	3RDPARTY		18,917,160	19,000,000	18,840,553	18,893,849		27,127		27,127		18,920,977		(3,817)	(3,817)	483,075	07/01/2023
465685-AG-0	ITC HOLDINGS CORP SENIOR CORP_BND		06/16/2023	CALL 100.0000		6,000,000	6,000,000	5,982,900	5,998,970		944		944		5,999,914		86	86	232,875	07/01/2023
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		01/01/2023	PAYDOWN		(16,393)	(16,393)	(15,522)	(16,393)						(16,393)				(44)	10/26/2048
46591F-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		87,099	87,099	89,059	88,079		(980)		(980)		87,099				1,718	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		404,618	404,619	409,866	407,891		(3,273)		(3,273)		404,618				8,918	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		741,918	741,918	759,423	797,212		(55,295)		(55,295)		741,918				13,739	07/25/2050
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		486,430	486,430	488,786	488,917		(2,488)		(2,488)		486,430				6,273	04/25/2052
465979-AA-0	JP MORGAN CHASE COMMERCIAL MOR SENIOR_CM		03/15/2023	3RDPARTY		3,393,625	3,400,000	3,391,500	3,391,849		306		306		3,392,154		1,471	1,471	56,391	08/15/2039
46616K-AQ-7	JFIN CLO LTD JFIN_13-1A MEZZANIN ABS_ABS		03/16/2023	3RDPARTY		2,905,479	3,000,000	2,911,671	2,912,332		633		633		2,912,965		(7,486)	(7,486)	93,149	01/20/2030
46616K-AS-3	JFIN CLO LTD JFIN_13-1A MEZZANIN ABS_ABS		06/21/2023	3RDPARTY		968,238	1,000,000	985,000	990,576		652		652		991,227		(22,989)	(22,989)	58,879	01/20/2030
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		01/01/2023	PAYDOWN		18,530	17,898	17,432	13,194		5,335		5,335		18,530				89	04/25/2055
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		28,879	28,879	26,641	26,568		2,310		2,310		28,879				806	10/25/2035
46625H-HV-5	JPMORGAN CHASE & CO SENIOR CORP_BND		05/22/2023	3RDPARTY		8,974,170	9,000,000	8,411,483	9,154,728		(743,129)		(743,129)		8,411,599		562,571	562,571	301,125	10/15/2040
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		12/01/2023	PAYDOWN		41,979	55,534	46,414	44,244		(2,266)		(2,266)		41,979				1,654	12/25/2035
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH		09/06/2023	3RDPARTY		498,709	886,114	703,907	438,446		(38,133)		(38,133)		400,313		98,396	98,396	40,613	03/25/2036
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH		09/01/2023	PAYDOWN		22,315	22,505	17,878	11,136		11,180		11,180		22,315				358	03/25/2036
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		12/01/2023	PAYDOWN		148,785	151,213	137,037	138,951		9,834		9,834		148,785				4,729	03/25/2036
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		05/18/2023	3RDPARTY		2,874,025	3,405,437	2,185,779	2,726,478		39,144		39,144		2,765,622		108,403	108,403	77,856	03/25/2036
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		05/01/2023	PAYDOWN			12,031	7,722	9,632		(9,632)		(9,632)						175	03/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		114,432	112,516	101,137	94,345		20,087		20,087		114,432				2,436	05/25/2036
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION SENIOR WH		12/01/2023	PAYDOWN		30,027	30,027	16,590	9,733		20,293		20,293		30,027				224	07/25/2036
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION SENIOR WH		12/01/2023	PAYDOWN		51,796	51,796	29,135	17,130		34,666		34,666		51,796				387	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		11/01/2023	PAYDOWN		169,556	(2,847)	(2,166)	(1,216)		170,772		170,772		169,556				8,837	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		1	44,897	26,103	20,771		(20,771)		(20,771)		1				1,101	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		2	130,383	108,415	55,995		(55,993)		(55,993)		2				3,196	08/25/2036
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION ABS_ABS _		06/28/2023	3RDPARTY		1,599,043	2,677,549	2,041,631	1,453,325		(56,595)		(56,595)		1,396,731		202,312	202,312	53,792	10/25/2036
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION ABS_ABS _		06/01/2023	PAYDOWN		106,362	106,362	81,101	57,732		48,631		48,631		106,362				1,123	10/25/2036
466304-AA-0	JP MORGAN CHASE COMMERCIAL MOR SENIOR_CM		03/15/2023	3RDPARTY		8,413,383	8,417,000	8,397,104	8,397,203		1,720		1,720		8,398,923		14,460	14,460	128,319	12/15/2036
466304-AG-7	JP MORGAN CHASE COMMERCIAL MOR SENIOR_CM		07/26/2023	3RDPARTY		2,824,847	2,820,000	2,812,950	2,812,984		1,730		1,730		2,814,714		10,133	10,133	129,814	12/15/2036
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/28/2023	3RDPARTY		172,629	185,475	164,094	182,317		318		318		182,635		(10,005)	(10,005)	4,251	07/25/2035
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2023	PAYDOWN		8,196	8,196	7,251	8,056		140		140		8,196				115	07/25/2035
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	3RDPARTY		790,071	1,451,016	1,006,642	701,014		(19,804)		(19,804)		681,210		108,861	108,861	19,186	01/25/2037
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2023	PAYDOWN		43,248	43,248	30,003	20,894		22,354		22,354		43,248				236	01/25/2037
46630P-BB-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	3RDPARTY		1,460,567	1,838,707	1,450,480	1,454,485		5,425		5,425		1,459,910		657	657	67,147	04/25/2037
46630P-BB-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2023	PAYDOWN		71,323	71,323	56,264	56,419		14,904		14,904		71,323				1,237	04/25/2037
466330-AA-5	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		03/14/2023	3RDPARTY		997,036	1,015,764	990,211	990,401		1,269		1,269		991,671		5,365	5,365	13,488	04/15/2038
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 WHOLE_CMO _		12/01/2023	PAYDOWN		264,817	284,655	202,867	202,867		61,949		61,949		264,817				8,492	06/26/2040
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		06/01/2023	PAYDOWN		1,323,247	1,323,247	1,287,685	1,323,247						1,323,247				9,577	12/15/2047
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		12/01/2023	PAYDOWN		9,564,703	9,564,703	9,613,933	9,550,106		14,596		14,596		9,564,703				223,983	12/15/2047
46639N-AW-1	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C		12/01/2023	PAYDOWN		430,585	430,585	454,233	433,219		(2,634)		(2,634)		430,585				12,858	07/15/2045
46640J-AX-5	JPMCCMSC_13-C13 SUB SUB_CMBS _13-C13		07/01/2023	PAYDOWN		8,520,000	8,520,000	8,273,776	8,474,959		45,041		45,041		8,520,000				180,107	01/15/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46644K-AA-8	JP MORGAN CHASE COMMERCIAL MOR SENIOR_CM		11/01/2023	PAYDOWN		9,000,000	9,000,000	7,222,500	8,537,250		462,750		462,750		9,000,000				130,054	12/27/2046
46647P-AV-8	JPMORGAN CHASE & CO SENIOR CORP_BND		07/25/2023	DIRECT		4,134,936	4,350,000	4,350,000	4,350,000						4,350,000		(215,064)	(215,064)	184,862	07/23/2029
46647P-DC-7	JPMORGAN CHASE & CO SENIOR CORP_BND		02/06/2023	3RDPARTY		8,186,046	8,455,000	8,455,000	8,455,000						8,455,000		(268,954)	(268,954)	109,861	04/26/2033
46647P-DK-9	JPMORGAN CHASE & CO SUB CORP_BND		09/06/2023	3RDPARTY		11,847,898	12,000,000	11,766,402	11,768,449		11,532		11,532		11,779,981		67,917	67,917	670,795	09/14/2033
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		850,850	850,850	865,640	862,291		(11,441)		(11,441)		850,850				15,205	01/25/2047
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		631,672	631,672	625,904	627,037		4,635		4,635		631,672				11,809	05/25/2047
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		551,107	551,107	517,226	527,801		23,307		23,307		551,107				9,975	10/25/2048
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		15,677	15,677	15,827	16,072		(395)		(395)		15,677				314	10/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		967,088	967,088	983,096	987,229		(20,140)		(20,140)		967,088				18,650	09/25/2048
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		07/25/2023	3RDPARTY		1,370,522	1,501,171	1,455,470	1,452,803		(12,725)		(12,725)		1,440,078		(69,556)	(69,556)	39,364	02/25/2049
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		07/01/2023	PAYDOWN		126,561	126,561	122,708	122,484		4,078		4,078		126,561				1,619	02/25/2049
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		12/01/2023	PAYDOWN		39,193	39,193	40,240	42,317		(3,124)		(3,124)		39,193				774	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		12/01/2023	PAYDOWN		352,712	352,713	359,640	356,139		(3,427)		(3,427)		352,712				7,141	12/25/2048
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		07/25/2023	3RDPARTY		1,376,312	1,493,645	1,443,993	1,440,797		(2,957)		(2,957)		1,437,839		(61,527)	(61,527)	39,167	01/25/2049
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		07/01/2023	PAYDOWN		145,323	145,323	140,493	140,182		5,142		5,142		145,323				2,042	01/25/2049
46651A-AT-9	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_19-		11/01/2023	PAYDOWN		457,321	457,321	467,611	459,852		(2,531)		(2,531)		457,321				7,705	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		12/01/2023	PAYDOWN		506,672	506,673	514,590	531,320		(24,648)		(24,648)		506,672				8,386	12/25/2049
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		486,836	486,836	492,922	502,880		(16,044)		(16,044)		486,836				6,762	02/25/2050
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		834,574	834,574	850,590	850,142		(15,568)		(15,568)		834,574				11,592	02/25/2050
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		547,499	547,499	572,716	586,314		(38,815)		(38,815)		547,499				8,484	06/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		555,260	555,260	567,155	581,188		(25,928)		(25,928)		555,260				11,239	05/25/2050
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		586,414	586,414	602,579	572,714		13,699		13,699		586,414				11,869	05/25/2050
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2023	PAYDOWN		549,749	549,749	553,958	550,786		(1,037)		(1,037)		549,749				7,947	02/26/2052
46654E-AA-9	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		07/27/2023	3RDPARTY		14,723,872	15,010,000	14,972,475	14,981,040		1,767		1,767		14,982,807		(258,935)	(258,935)	528,285	06/15/2038
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/25/2023	PAYDOWN		1,341,410	1,341,410	1,340,152	1,345,226		(3,817)		(3,817)		1,341,410				19,078	06/25/2052
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/15/2023	3RDPARTY		1,990,435	2,064,632	1,915,935	1,917,043		(21,593)		(21,593)		1,895,450		94,984	94,984	20,704	01/25/2063
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/25/2023	PAYDOWN		180,716	180,716	167,701	167,798		12,918		12,918		180,716				12,426	01/25/2063
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO		12/15/2023	REDEMPTION 100.0000		109,254	109,254	112,122	111,669		(2,415)		(2,415)		109,254				2,641	12/15/2045
46671*-AA-9	ORLANDO HEALTH INC CORP_BND		12/15/2023	REDEMPTION 100.0000		327,400	327,400	335,739	335,194		(7,794)		(7,794)		327,400				4,717	04/15/2043
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT		12/10/2023	PAYDOWN		150,214	150,214	159,465	158,554		(8,340)		(8,340)		150,214				5,532	06/10/2055
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		04/25/2023	3RDPARTY		4,275,439	4,361,046	4,361,046	4,361,046						4,361,046		(85,607)	(85,607)	158,031	01/15/2042
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		07/15/2023	VARIOUS		773,566	773,566	794,390	788,085		(14,520)		(14,520)		773,566				26,314	01/15/2042
48239B-AE-0	KBCM CTL PASS-THRU TR CORP_BND		12/15/2023	REDEMPTION 100.0000		339,109	339,109	339,109	339,109						339,109				11,884	10/15/2032
48239B-AG-5	KBCM CTL PASS-THRU TR CORP_BND		12/15/2023	REDEMPTION 100.0000		109,510	109,510	109,510	109,510						109,510				4,252	06/15/2034
48239B-AK-6	KBCM CTL PASS-THRU TR CORP_BND		12/10/2023	REDEMPTION 100.0000		178,346	178,346	178,346	178,346						178,346				8,091	03/10/2034
48248D-AF-7	KLA CORP SENIOR CORP_BND		01/18/2023	3RDPARTY		2,890,470	2,750,000	2,743,510	2,745,312		15		15		2,745,327		145,143	145,143	34,096	11/01/2034
48248D-AG-5	KLA CORP SENIOR CORP_BND		04/21/2023	3RDPARTY		1,766,340	1,800,000	1,890,810	1,860,602		(2,914)		(2,914)		1,857,688		(91,348)	(91,348)	45,100	03/15/2029
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR CORP_		01/01/2023	VARIOUS																02/01/2043
48253U-AE-6	KKR FINANCIAL CLO LTD KKR_34A ABS_ABS _3		08/07/2023	3RDPARTY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				227,672	07/15/2034
485134-BM-1	EVERGY METRO INC SENIOR CORP_BND		01/01/2023	VARIOUS																10/01/2041
485170-AV-6	KANSAS CITY SOUTHERN SENIOR CORP_BND		05/15/2023	VARIOUS		6,300,000	6,300,000	5,977,778	6,280,157		19,843		19,843		6,300,000				94,500	05/15/2023
485170-BC-7	KANSAS CITY SOUTHERN SENIOR CORP_BND		03/31/2023	TAX FREE EXCHANGE		60,536	50,000	60,666	60,565		(29)		(29)		60,536				948	11/15/2069
48661A-AJ-5	KAYNE CLO KAYNE_18-1A ABS_ABS _18-1A-AR		07/25/2023	3RDPARTY		19,907,949	20,010,000	19,669,403	19,674,509		67,648		67,648		19,742,157		165,792	165,792	899,517	07/15/2031
487836-BL-1	KELLANOVA SENIOR CORP_BND		03/01/2023	VARIOUS		6,300,000	6,300,000	5,747,781	6,288,506		11,494		11,494		6,300,000				86,625	03/01/2023
491674-BG-1	KENTUCKY UTILITIES COMPANY SECURED CORP_		03/21/2023	3RDPARTY		15,518,890	16,000,000	15,971,368	15,977,945		(24)		(24)		15,977,921		(459,031)	(459,031)	292,837	11/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
491674-BJ-5	KENTUCKY UTILITIES COMPANY SECURED CORP_		01/18/2023	3RDPARTY		3,676,720	4,000,000	3,971,200	3,976,230		36		36		3,976,266		(299,546)	(299,546)	33,583	11/15/2043
49271V-AC-4	KEURIG DR PEPPER INC SENIOR CORP_BND		10/11/2023	3RDPARTY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				87,514	05/25/2038
49337W-AJ-9	NATIONAL GRID USA SENIOR CORP_BND		07/24/2023	3RDPARTY		3,007,380	3,000,000	2,823,581	3,014,760		(190,293)		(190,293)		2,824,467		182,913	182,913	142,657	04/01/2035
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC SENIOR CORP_BN		07/13/2023	DIRECT		295,899	300,000	308,856	302,030		(679)		(679)		301,351		(5,452)	(5,452)	9,745	10/30/2024
494368-BG-7	KIMBERLY-CLARK CORPORATION SENIOR CORP_B		07/24/2023	3RDPARTY		17,511,823	16,984,000	18,638,578	18,286,470		(26,624)		(26,624)		18,259,846		(748,024)	(748,024)	811,609	03/01/2041
494550-AT-3	KINDER MORGAN ENERGY PARTNERS SENIOR COR		02/06/2023	3RDPARTY		2,081,406	2,050,000	2,086,326	2,075,775		(151)		(151)		2,075,624		5,782	5,782	47,230	03/15/2035
494550-BD-7	KINDER MORGAN ENERGY PARTNERS SENIOR COR		01/01/2023	VARIOUS																09/01/2039
49456B-AB-7	KINDER MORGAN INC SENIOR CORP_BND 144A		11/15/2023	MATURITY		3,205,000	3,205,000	3,438,004	3,291,851		(86,851)		(86,851)		3,205,000				180,281	11/15/2023
500255-AN-4	KOHLS CORP SENIOR CORP_BND		08/10/2023	VARIOUS		2,778,770	3,982,000	2,789,036	3,046,230			257,194	(257,194)		2,789,036		(10,266)	(10,266)	218,911	01/15/2033
500255-AX-2	KOHLS CORP SENIOR CORP_BND		01/26/2023	3RDPARTY		37,189	50,000	51,282	51,150		(10)		(10)		51,139		(13,950)	(13,950)	448	05/01/2031
50075N-AC-8	MONDELEZ INTERNATIONAL INC SENIOR CORP_B		07/24/2023	3RDPARTY		7,513,923	6,880,000	8,084,688	7,602,899		(37,699)		(37,699)		7,565,201		(51,278)	(51,278)	329,189	11/01/2031
501044-DL-2	KROGER CO SENIOR CORP_BND		03/24/2023	3RDPARTY		999,803	1,000,000	994,030	996,080		131		131		996,212		3,591	3,591	31,125	01/15/2029
502438-AA-8	CLARK CNTY NV LAS VEGAS CONV C CORP_BND		12/15/2023	REDEMPTION 100.0000		1,179,367	1,179,367	1,179,367	1,179,367						1,179,367				43,695	12/15/2039
50247B-AA-4	LV STADIUM EVENTS COMPANY LLC SECURED CO		12/30/2023	REDEMPTION 100.0000		415,786	415,786	415,786	415,786						415,786				10,507	06/30/2045
50540R-AU-6	LABORATORY CORPORATION OF AMER SENIOR CO		08/10/2023	3RDPARTY		2,997,978	3,000,000	2,995,470	2,997,702		278		278		2,997,980		(2)	(2)	101,700	09/01/2027
505588-BE-2	SPIRE MISSOURI INC SECURED CORP_BND		07/21/2023	3RDPARTY		7,832,475	7,500,000	7,953,710	7,787,307		(11,818)		(11,818)		7,775,489		56,986	56,986	330,000	05/01/2034
505588-BF-9	SPIRE MISSOURI INC SECURED CORP_BND		07/13/2023	VARIOUS		4,211,800	4,000,000	3,952,000	3,967,063		876		876		3,967,939		243,861	243,861	154,433	06/01/2036
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND		12/15/2023	REDEMPTION 100.0000		207,048	207,048	207,048	207,048						207,048				4,241	11/15/2035
512807-AN-8	LAM RESEARCH CORPORATION SENIOR CORP_BND		01/23/2023	3RDPARTY		9,843,800	10,000,000	9,617,177	9,654,166		9,864		9,864		9,664,030		179,770	179,770	137,222	03/15/2025
512807-AU-2	LAM RESEARCH CORPORATION SENIOR CORP_BND		07/25/2023	VARIOUS		19,310,191	20,000,000	19,963,140	19,975,668		1,871		1,871		19,977,539		(667,348)	(667,348)	667,267	03/15/2029
521865-AY-1	LEAR CORPORATION SENIOR CORP_BND		07/25/2023	VARIOUS		14,069,550	15,000,000	14,774,350	14,880,072		13,388		13,388		14,893,460		(823,910)	(823,910)	494,000	09/15/2027
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND		03/21/2023	3RDPARTY		4,054,157	4,350,000	4,336,559	4,340,876		286		286		4,341,161		(287,005)	(287,005)	65,733	05/15/2029
524901-AR-6	LEGG MASON INC SENIOR CORP_BND		05/19/2023	3RDPARTY		4,381,155	4,500,000	4,092,005	4,506,060		(413,917)		(413,917)		4,092,143		289,012	289,012	216,563	01/15/2044
524901-AT-2	LEGG MASON INC SENIOR CORP_BND		07/13/2023	DIRECT		4,216,064	4,300,000	4,379,931	4,315,381		(5,341)		(5,341)		4,310,039		(93,975)	(93,975)	170,794	07/15/2024
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH		12/01/2023	PAYDOWN		91,326	161,402	125,277	132,278		(40,952)		(40,952)		91,326				3,907	06/25/2037
53079E-BE-3	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND		06/15/2023	MATURITY		1,853,000	1,853,000	1,807,120	1,850,309		2,691		2,691		1,853,000				39,376	06/15/2023
53227J-AB-0	LIFE STORAGE LP SENIOR CORP_BND		06/16/2023	VARIOUS		4,983,406	5,000,000	4,973,800	4,982,006		1,400		1,400		4,983,406				127,222	06/15/2029
53227J-AD-6	LIFE STORAGE LP SENIOR CORP_BND		06/16/2023	TAX FREE EXCHANGE		49,239	50,000	49,105	49,192		47		47		49,239				983	10/15/2031
532457-BA-5	ELI LILLY AND COMPANY SENIOR CORP_BND		01/01/2023	VARIOUS																03/15/2037
532457-BC-1	ELI LILLY AND COMPANY SENIOR CORP_BND		05/22/2023	3RDPARTY		16,911,603	15,743,000	15,725,617	17,288,332		(1,562,707)		(1,562,707)		15,725,625		1,185,978	1,185,978	491,772	11/15/2037
534187-BA-6	LINCOLN NATIONAL CORPORATION SENIOR CORP		05/22/2023	3RDPARTY		8,973,900	9,000,000	8,225,274	9,048,558		(823,103)		(823,103)		8,225,455		748,445	748,445	278,250	06/15/2040
539830-AR-0	LOCKHEED MARTIN CORPORATION SENIOR CORP_		07/20/2023	3RDPARTY		885,744	800,000	930,568	888,621		(2,591)		(2,591)		886,030		(286)	(286)	44,143	09/01/2036
539830-BC-2	LOCKHEED MARTIN CORPORATION SENIOR CORP_		01/01/2023	VARIOUS																03/01/2035
539830-BK-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_		01/01/2023	VARIOUS																05/15/2036
540424-AP-3	LOEWS CORPORATION SENIOR CORP_BND		07/20/2023	3RDPARTY		3,131,130	3,000,000	2,906,460	2,937,541		1,996		1,996		2,939,537		191,593	191,593	176,500	02/01/2035
540424-AS-7	LOEWS CORPORATION SENIOR CORP_BND		07/18/2023	3RDPARTY		3,883,880	4,000,000	4,070,480	4,024,426		(4,273)		(4,273)		4,020,153		(136,273)	(136,273)	120,417	04/01/2026
543064-AA-7	LST II SECURED CORP_BND		10/31/2023	REDEMPTION 100.0000		2,022,049	2,022,049	2,022,049	2,022,049						2,022,049				79,032	10/31/2033
54336#-AA-6	LONGWOOD PARTNERS LTD CORP_BND		12/29/2023	REDEMPTION 100.0000		7,535	7,535	7,535	7,535						7,535				169	06/30/2051
543368-AA-8	LONGWOOD ENERGY PARTNERS HOLDI CORP_BND		07/17/2023	REDEMPTION 100.0000		292,445	292,445	292,445	292,445						292,445				10,985	06/30/2034
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO SECURED C		02/08/2023	3RDPARTY		4,883,050	5,000,000	4,946,090	4,958,680		154		154		4,958,834		(75,784)	(75,784)	60,503	11/15/2040
548661-AK-3	LOWES COMPANIES INC SENIOR CORP_BND		07/13/2023	VARIOUS		4,693,225	4,300,000	4,080,073	4,102,064		13,553		13,553		4,115,616		577,609	577,609	215,222	03/15/2029
548661-CJ-4	LOWES COMPANIES INC SENIOR CORP_BND		01/01/2023	VARIOUS																10/15/2035
548661-CX-3	LOWES COMPANIES INC SENIOR CORP_BND		01/18/2023	3RDPARTY		980,889	1,050,000	1,105,220	1,094,415		(81)		(81)		1,094,334		(113,445)	(113,445)	12,884	04/15/2042
548661-DH-7	LOWES COMPANIES INC SENIOR CORP_BND		07/13/2023	DIRECT		6,749,050	7,000,000	6,959,470	6,987,636		2,398		2,398		6,990,033		(240,983)	(240,983)	198,188	09/15/2025
549271-AA-2	LUBRIZOL CORPORATION THE SENIOR CORP_BN		07/25/2023	3RDPARTY		8,967,177	8,700,000	7,710,943	8,451,190		53,606		53,606		8,504,795		462,382	462,382	388,963	06/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		10/30/2023	PAYDOWN		382,985	382,985	380,942	380,897		2,088		2,088		382,985				13,917	07/31/2062
55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS		12/20/2023	PAYDOWN		3,232,501	3,232,501	3,140,375	3,144,423		88,078		88,078		3,232,501				105,661	10/01/2050
55068*-AA-1	LUX AETERNA 2022-2 LLC ABS_ABS		12/20/2023	PAYDOWN		3,705,598	3,705,598	3,599,988	3,604,312		101,285		101,285		3,705,598				138,953	10/01/2050
55068*-AB-9	LUX AETERNA 2022-2 LLC ABS_ABS		05/20/2023	PAYDOWN		38,723	38,723	36,206	36,278		2,445		2,445		38,723				792	10/01/2050
55068*-AC-7	LUX AETERNA 2022-2 LLC ABS_ABS		10/20/2023	PAYDOWN																10/01/2050
552754-AA-1	MFRA TRUST MFRA_20-NQM1 SUPSEN WHOLE_CMO		12/01/2023	PAYDOWN		59,107	59,107	52,309	52,484		6,623		6,623		59,107				472	03/25/2065
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB		10/31/2023	PAYDOWN		320,000	320,000	320,000	320,000						320,000				12,896	07/30/2049
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-		12/15/2023	PAYDOWN		124,868	124,868	98,646	108,628		16,240		16,240		124,868				3,273	03/15/2044
55283W-AA-9	MFA TRUST MFRA_21-NQM2 SENIOR WHOLE_CMO		12/01/2023	PAYDOWN		121,100	121,100	91,430	91,814		29,286		29,286		121,100				727	11/25/2064
55284D-AA-0	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO		07/26/2023	3RDPARTY		4,897,638	5,020,000	5,015,577	5,016,112		261		261		5,016,373		(118,735)	(118,735)	183,684	12/15/2034
55284D-AG-7	MF1 MULTIFAMILY HOUSING MORTGA SUB SUB_C		07/26/2023	3RDPARTY		2,165,625	2,250,000	2,248,027	2,248,265		112		112		2,248,377		(82,752)	(82,752)	86,547	12/15/2034
55285K-AA-3	MFA TRUST MFRA_22-INV3 WHOLE_CMO _22-INV		03/14/2023	3RDPARTY		4,815,957	4,832,759	4,756,898	4,761,545		(13,666)		(13,666)		4,747,880		68,077	68,077	84,573	10/25/2057
55285K-AA-3	MFA TRUST MFRA_22-INV3 WHOLE_CMO _22-INV		03/01/2023	PAYDOWN		81,819	81,819	80,534	80,613		1,206		1,206		81,819				800	10/25/2057
55286E-AA-6	MFA TRUST MFRA_22-NQM3 WHOLE_CMO _22-NQM		03/14/2023	3RDPARTY		20,319,025	20,505,658	20,393,954	20,290,972		61,330		61,330		20,352,301		(33,277)	(33,277)	333,132	09/25/2067
55286E-AA-6	MFA TRUST MFRA_22-NQM3 WHOLE_CMO _22-NQM		03/01/2023	PAYDOWN		628,710	628,710	625,285	622,128		6,582		6,582		628,710				6,251	09/25/2067
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST LCF SENIOR		07/21/2023	3RDPARTY		3,075,638	3,120,000	3,013,725	3,015,597		23,619		23,619		3,039,216		36,422	36,422	107,908	04/15/2038
55817E-AN-6	MADISON PARK FUNDING LTD MDPK SENIOR ABS		07/27/2023	3RDPARTY		11,135,600	11,200,000	11,213,787	11,210,997		(1,364)		(1,364)		11,209,632		(74,032)	(74,032)	519,664	07/15/2033
55820C-AJ-4	MDPK_18-29A MEZZANIN ABS_ABS _29 144A		09/06/2023	3RDPARTY		2,431,371	2,431,451	2,414,993	2,416,874		1,631		1,631		2,418,505		12,866	12,866	154,352	10/18/2030
55903V-AN-3	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				64,528	03/15/2042
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				106,747	03/15/2052
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		01/01/2023	VARIOUS																05/01/2037
56578K-AG-4	MARATHON CLO LTD MCLO_18-12A SENIOR ABS_		07/18/2023	3RDPARTY		9,475,000	10,000,000	10,000,000	10,000,000						10,000,000		(525,000)	(525,000)	554,112	04/18/2031
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP_BND		05/22/2023	3RDPARTY		11,096,030	11,000,000	11,818,961	11,739,314		(92,987)		(92,987)		11,646,327		(550,297)	(550,297)	522,347	03/01/2041
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST SENIOR AB		03/13/2023	3RDPARTY		5,832,827	5,793,000	5,750,814	5,754,096		3,192		3,192		5,757,288		75,539	75,539	88,223	10/20/2037
571903-AV-5	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		02/15/2023	VARIOUS		25,000,000	25,000,000	24,927,803	24,998,449		1,551		1,551		25,000,000				390,625	02/15/2023
573284-AA-4	MARTIN MARIETTA MATERIALS INC SENIOR COR		07/25/2023	3RDPARTY		8,165,200	8,000,000	7,023,200	7,718,811		50,085		50,085		7,768,896		396,304	396,304	367,111	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIALS INC SENIOR COR		01/01/2023	VARIOUS																05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC SENIOR COR		01/18/2023	3RDPARTY		1,274,028	1,450,000	1,445,375	1,445,796		5		5		1,445,801		(171,773)	(171,773)	5,991	12/15/2047
57636Q-AB-0	MASTERCARD INC SENIOR CORP_BND		07/20/2023	3RDPARTY		34,836,179	35,385,000	35,839,213	35,458,367		(32,760)		(32,760)		35,425,607		(589,428)	(589,428)	971,982	04/01/2024
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO		12/01/2023	PAYDOWN		69,093	69,386	59,689	51,177		17,915		17,915		69,093				2,564	12/25/2035
57643L-EW-2	MASTR ASSET BACKED SECURITIES MEZZANIN A		06/01/2023	3RDPARTY		632,954	705,331	419,939	660,780		6,461		6,461		667,241		(34,288)	(34,288)	2,435	09/25/2034
579780-AJ-6	MCCORMICK & COMPANY INCORPORAT SENIOR CO		09/01/2023	VARIOUS		7,500,000	7,500,000	7,420,870	7,493,824		6,176		6,176		7,500,000				262,500	09/01/2023
579780-AK-3	MCCORMICK & COMPANY INCORPORAT SENIOR CO		07/24/2023	VARIOUS		22,772,256	24,000,000	23,876,900	23,960,537		7,427		7,427		23,967,964		(1,195,708)	(1,195,708)	536,187	11/15/2025
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO		08/10/2023	3RDPARTY		3,993,900	4,000,000	3,986,200	3,993,049		853		853		3,993,902		(2)	(2)	134,111	08/15/2027
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP_BND		01/01/2023	VARIOUS																03/01/2038
581557-AM-7	MCKESSON CORP SENIOR CORP_BND		07/25/2023	DIRECT		13,340,125	12,500,000	12,581,000	12,529,854		(3,571)		(3,571)		12,526,284		813,841	813,841	865,938	03/01/2027
58155Q-AE-3	MCKESSON CORP SENIOR CORP_BND		01/01/2023	VARIOUS																03/01/2041
58155Q-AG-8	MCKESSON CORP SENIOR CORP_BND		03/15/2023	VARIOUS		3,000,000	3,000,000	2,960,490	2,999,053		947		947		3,000,000				42,750	03/15/2023
582839-AF-3	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN		05/22/2023	3RDPARTY		16,278,490	15,780,000	15,726,502	16,343,894		(832,494)		(832,494)		15,511,400		767,090	767,090	524,992	11/01/2039
58403Y-AD-8	MED TRUST MED_21-MDLN SENIOR_CMBS _21-MD		07/27/2023	VARIOUS		37,167,555	38,047,402	37,920,548	37,923,377		18,259		18,259		37,941,636		(774,081)	(774,081)	1,384,800	11/15/2038
58403Y-AD-8	MED TRUST MED_21-MDLN SENIOR_CMBS _21-MD		05/15/2023	PAYDOWN		182,598	182,598	181,990	182,003		595		595		182,598				2,128	11/15/2038
585055-AQ-9	MEDTRONIC INC SENIOR CORP_BND		04/24/2023	3RDPARTY		568,730	500,000	498,750	499,057		11		11		499,068		69,662	69,662	19,951	03/15/2039
585055-BU-9	MEDTRONIC INC SENIOR CORP_BND		04/21/2023	3RDPARTY		642,909	650,000	692,523	687,315		(325)		(325)		686,990		(44,081)	(44,081)	18,372	03/15/2045
589331-AM-9	MERCK & CO INC SENIOR CORP_BND		01/19/2023	3RDPARTY		893,864	800,000	882,544	856,694		(175)		(175)		856,520		37,344	37,344	8,689	11/15/2036
58933Y-AV-7	MERCK & CO INC SENIOR CORP_BND		01/01/2023	VARIOUS																03/07/2039
589400-AB-6	MERCURY GENERAL CORPORATION SENIOR CORP_		11/02/2023	3RDPARTY		4,640,000	5,000,000	4,752,710	4,765,148		43,038		43,038		4,808,186		(168,186)	(168,186)	251,167	03/15/2027
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		12/01/2023	PAYDOWN		51,452	54,516	47,429	42,662		8,790		8,790		51,452				1,977	07/25/2036
59022C-AB-9	BANK OF AMERICA CORP SUB CORP_BND		07/20/2023	3RDPARTY		1,026,780	1,000,000	990,110	996,874		430		430		997,305		29,475	29,475	53,388	09/15/2026
59156R-BH-0	METLIFE INC SENIOR CORP_BND		07/24/2023	DIRECT		19,688,200	20,000,000	19,998,400	19,999,763		105		105		19,999,868		(311,668)	(311,668)	572,000	04/10/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59156R-BQ-0	METLIFE INC SENIOR CORP_BND		01/12/2023	3RDPARTY		9,804,100	10,000,000	9,565,221	9,598,162		5,826		5,826		9,603,988		200,112	200,112	64,000	11/13/2025
594918-AJ-3	MICROSOFT CORPORATION SENIOR CORP_BND		08/01/2023	3RDPARTY		1,946,100	2,000,000	2,116,600	2,091,667		(2,094)		(2,094)		2,089,573		(143,473)	(143,473)	75,500	10/01/2040
594918-AT-1	MICROSOFT CORPORATION SENIOR CORP_BND		05/01/2023	MATURITY		2,550,000	2,550,000	2,302,293	2,540,012		9,988		9,988		2,550,000				30,281	05/01/2023
594918-BC-7	MICROSOFT CORPORATION SENIOR CORP_BND		07/25/2023	3RDPARTY		8,072,904	8,700,000	8,599,950	8,631,216		2,625		2,625		8,633,841		(560,937)	(560,937)	291,813	02/12/2035
594918-BZ-6	MICROSOFT CORPORATION SENIOR CORP_BND		04/13/2023	3RDPARTY		1,249,451	1,250,000	1,247,288	1,247,873		32		32		1,247,905		1,546	1,546	35,163	02/06/2037
594918-CB-8	MICROSOFT CORPORATION SENIOR CORP_BND		07/21/2023	VARIOUS		2,509,125	2,500,000	2,492,625	2,493,073		49		49		2,493,122		16,003	16,003	109,063	02/06/2057
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU		08/01/2023	VARIOUS		287,411	287,411	269,118	273,611		13,800		13,800		287,411				11,009	08/01/2050
59562Q-AE-5	MIDAMERICAN ENERGY COMPANY SECURED CORP_		07/21/2023	VARIOUS		10,062,278	9,716,000	9,866,587	9,789,764		(2,470)		(2,470)		9,787,293		274,985	274,985	409,691	11/01/2035
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C		09/15/2023	REDEMPTION 100.0000		1,136,150	1,136,150	1,136,150	1,136,150						1,136,150				51,125	03/15/2025
59802M-AG-2	MIDOCEAN CREDIT CLO MIDO_18-9A SUB ABS_A		07/18/2023	3RDPARTY		3,892,361	4,080,000	4,080,000	4,080,000						4,080,000		(187,639)	(187,639)	209,304	07/20/2031
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LL SENIOR CO		12/30/2023	REDEMPTION 100.0000		363,760	363,760	363,760	363,760						363,760				14,541	06/30/2027
615369-AM-7	MOODYS CORPORATION SENIOR CORP_BND		01/19/2023	3RDPARTY		9,484,400	10,000,000	9,899,444	9,944,093		622		622		9,944,715		(460,315)	(460,315)	169,722	01/15/2028
61747Y-ES-0	MORGAN STANLEY SUB CORP_BND		07/20/2023	3RDPARTY		13,601,919	14,505,000	14,505,000	14,505,000						14,505,000		(903,081)	(903,081)	584,784	04/20/2037
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO		12/26/2023	PAYDOWN		183,051	183,051	97,589	50,117		132,933		132,933		183,051				728	08/25/2036
61749W-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		12/01/2023	PAYDOWN		200,685	200,685	48,064	48,064		152,621		152,621		200,685				1,182	08/25/2036
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T ABS_ABS _		05/18/2023	3RDPARTY		928,277	2,304,995	870,117	870,117						870,117		58,160	58,160	20,886	01/25/2047
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T ABS_ABS _		05/01/2023	PAYDOWN		29,895	29,895	11,285	11,285		18,610		18,610		29,895				135	01/25/2047
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		06/02/2023	3RDPARTY		967,401	3,280,786	1,676,929	968,050		(53,954)		(53,954)		914,095		53,305	53,305	17,071	04/25/2037
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		05/25/2023	PAYDOWN		27,106	27,106	13,855	7,998		19,108		19,108		27,106				68	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		12/01/2023	PAYDOWN		94,577	94,565	59,113	47,150		47,427		47,427		94,577				524	08/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		06/28/2023	3RDPARTY		821,229	1,229,235	939,596	851,033		(15,001)		(15,001)		836,032		(14,803)	(14,803)	32,592	05/26/2036
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		06/25/2023	PAYDOWN		32,917	67,448	51,555	46,696		(13,779)		(13,779)		32,917				1,220	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		05/18/2023	3RDPARTY		1,032,150	1,272,619	889,242	1,007,723		6,956		6,956		1,014,679		17,471	17,471	41,350	07/26/2036
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		04/25/2023	PAYDOWN			36,853	25,751	29,182		(29,182)		(29,182)						663	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		05/18/2023	3RDPARTY		1,214,623	1,397,047	1,015,492	1,092,582		5,504		5,504		1,098,086		116,537	116,537	17,549	06/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		04/25/2023	PAYDOWN		75,152	75,152	54,627	58,774		16,378		16,378		75,152				512	06/26/2036
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		04/01/2023	PAYDOWN		223,806	223,806	230,508	223,806						223,806				2,584	11/15/2045
61761J-3R-8	MORGAN STANLEY SENIOR CORP_BND		07/20/2023	3RDPARTY		4,693,200	5,000,000	4,966,000	4,986,608		2,013		2,013		4,988,621		(295,421)	(295,421)	154,948	07/27/2026
61761Q-AK-9	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		02/01/2023	PAYDOWN		13,995,000	13,995,000	14,250,625	13,978,821		16,179		16,179		13,995,000				91,749	12/15/2048
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		12/01/2023	PAYDOWN		107,088	107,088	106,686	106,901		187		187		107,088				3,316	05/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBA SENIOR SE		04/01/2023	PAYDOWN				2,135,009	5,339		(5,339)		(5,339)						37,324	07/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		12/01/2023	PAYDOWN		4,506,012	4,506,012	4,641,023	4,518,560		(12,548)		(12,548)		4,506,012				205,699	04/15/2047
61763X-AH-9	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM		07/25/2023	3RDPARTY		5,147,214	5,411,000	5,573,239	5,436,030		(11,163)		(11,163)		5,424,867		(277,653)	(277,653)	145,790	10/15/2047
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		06/05/2023	3RDPARTY		787,600	920,371	706,384	766,269		(968)		(968)		765,301		22,299	22,299	17,539	11/20/2036
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		06/01/2023	PAYDOWN		68,706	68,706	52,732	57,202		11,504		11,504		68,706				811	11/20/2036
61767F-BF-7	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C		11/17/2023	3RDPARTY		3,027,043	3,628,200	3,736,928	3,667,503		(10,554)		(10,554)		3,656,950		(629,907)	(629,907)	129,825	08/15/2049
617734-A#-5	MORONGO BAND OF MISSION INDIAN CORP_BND		05/26/2023	3RDPARTY		4,534,202	4,747,656	4,747,656	4,747,656						4,747,656		(213,455)	(213,455)	166,161	10/24/2033
617734-A@-7	MORONGO BAND OF MISSION INDIAN CORP_BND		05/26/2023	3RDPARTY		3,829,485	3,957,429	3,957,429	3,957,429						3,957,429		(127,944)	(127,944)	149,452	03/28/2029
617734-A@-7	MORONGO BAND OF MISSION INDIAN CORP_BND		03/28/2023	REDEMPTION 100.0000		542,571	542,571	542,571	542,571						542,571				14,812	03/28/2029
617734-B*-8	MORONGO BAND OF MISSION INDIAN CORP_BND		07/12/2023	3RDPARTY		2,225,783	2,375,714	2,375,714	2,375,714						2,375,714		(149,931)	(149,931)	111,718	03/28/2034
617734-B*-8	MORONGO BAND OF MISSION INDIAN CORP_BND		03/28/2023	REDEMPTION 100.0000		124,286	124,286	124,286	124,286						124,286				3,542	03/28/2034
61946K-AA-2	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _		07/21/2023	3RDPARTY		6,738,279	6,730,654	6,730,369	6,730,345		21		21		6,730,366		7,913	7,913	250,904	06/20/2053
61946K-AA-2	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _		07/20/2023	PAYDOWN		632,346	632,346	632,319	632,317		29		29		632,346				13,330	06/20/2053
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND		12/15/2023	REDEMPTION 100.0000		978,204	978,204	982,758	982,226		(4,021)		(4,021)		978,204				16,921	10/15/2038
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO CORP_BND		11/15/2023	REDEMPTION 100.0000		821,918	821,918	821,918	821,918						821,918				22,192	11/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		12/15/2023	PAYDOWN		181,414	181,414	171,379	171,443		9,971		9,971		181,414				3,039	02/15/2068
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/13/2023	3RDPARTY		1,135,707	1,165,575	1,130,972	1,131,116		1,271		1,271		1,132,387		3,320	3,320	10,908	12/15/2059
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		68,321	68,321	66,293	66,301		2,020		2,020		68,321				5,748	12/15/2059
63941F-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		12/15/2023	PAYDOWN		531,570	531,570	473,098	474,700		56,870		56,870		531,570				6,836	11/15/2068
63942A-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/13/2023	3RDPARTY		798,071	816,441	787,355	787,432		874		874		788,306		9,765	9,765	7,570	04/15/2069
63942A-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		44,209	44,209	42,634	42,638		1,571		1,571		44,209				3,958	04/15/2069
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		12/15/2023	PAYDOWN		1,716,547	1,716,548	1,454,774	1,460,604		255,943		255,943		1,716,547				8,484	07/15/2069
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		07/19/2023	3RDPARTY		9,537,337	10,603,024	10,602,222	10,602,331		39		39		10,602,369		(1,065,032)	(1,065,032)	86,895	04/20/2062
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		12/20/2023	PAYDOWN		4,156,580	4,156,580	4,156,266	4,156,308		272		272		4,156,580				32,514	04/20/2062
64082*-AA-5	NES PERSEUS HOLDCO LLC SECURED CORP_BND		08/31/2023	REDEMPTION 100.0000		389,164	389,164	389,164	389,164						389,164				14,148	02/28/2037
641062-AL-8	NESTLE HOLDINGS INC SENIOR CORP_BND 144A		01/01/2023	VARIOUS																09/24/2038
64128X-AE-0	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B		01/01/2023	VARIOUS																04/15/2045
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		07/26/2023	3RDPARTY		2,484,500	2,500,000	2,425,000	2,429,033		11,162		11,162		2,440,195		44,305	44,305	113,136	01/20/2032
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		03/13/2023	3RDPARTY		3,288,202	3,280,896	3,249,995	3,257,699		(15,817)		(15,817)		3,241,883		46,319	46,319	59,674	11/25/2052
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		03/01/2023	PAYDOWN		149,716	149,716	148,306	148,657		1,059		1,059		149,716				1,485	11/25/2052
651639-AP-1	NEWMONT CORPORATION SENIOR CORP_BND		01/19/2023	3RDPARTY		4,591,178	4,650,000	4,508,129	4,537,282		213		213		4,537,495		53,682	53,682	80,600	03/15/2042
651639-AW-6	NEWMONT CORPORATION SENIOR CORP_BND		07/20/2023	VARIOUS		7,483,480	7,200,000	7,145,813	7,153,577		439		439		7,154,015		329,465	329,465	298,842	04/01/2035
65357L-AJ-4	NIAPK_19-1A ABS_ABS _19-1A 144A		07/20/2023	3RDPARTY		4,963,000	5,000,000	4,900,000	4,900,615		11,935		11,935		4,912,550		50,450	50,450	222,816	07/17/2032
654106-AD-5	NIKE INC SENIOR CORP_BND		01/01/2023	VARIOUS																05/01/2043
654106-AE-3	NIKE INC SENIOR CORP_BND		01/01/2023	VARIOUS																11/01/2045
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		06/28/2023	3RDPARTY		210,951	218,286	205,189	213,020		799		799		213,820		(2,869)	(2,869)	5,405	10/25/2034
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		06/26/2023	PAYDOWN		47,991	47,991	45,111	46,833		1,158		1,158		47,991				451	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION TRUST WHOLE_CMO		06/07/2023	3RDPARTY		3,149,373	3,617,018	2,828,056	2,925,891		(13,240)		(13,240)		2,912,651		236,722	236,722	65,756	12/26/2036
65539C-AK-2	NOMURA RESECURITIZATION TRUST WHOLE_CMO		06/01/2023	PAYDOWN		90,185	88,501	69,197	71,591		18,594		18,594		90,185				719	12/26/2036
655844-AQ-1	NORFOLK SOUTHERN CORPORATION SENIOR CORP		04/21/2023	3RDPARTY		2,965,600	2,611,000	3,174,428	2,912,120		(9,447)		(9,447)		2,902,673		62,927	62,927	131,457	02/15/2031
655844-AX-6	NORFOLK SOUTHERN CORPORATION SENIOR CORP		07/25/2023	VARIOUS		6,379,575	6,291,000	6,697,879	6,475,434		(13,317)		(13,317)		6,462,117		(82,542)	(82,542)	231,984	05/17/2029
655844-BT-4	NORFOLK SOUTHERN CORPORATION SENIOR CORP		07/24/2023	DIRECT		9,385,900	10,000,000	9,984,700	9,992,653		892		892		9,993,545		(607,645)	(607,645)	205,625	06/01/2027
662352-A*-4	NORTHWELL HEALTHCARE INC SECURED CORP_BN		05/01/2023	REDEMPTION 100.0000		520,240	520,240	520,240	520,240						520,240				10,925	05/01/2030
664397-AM-8	EVERSOURCE ENERGY SENIOR CORP_BND		07/18/2023	3RDPARTY		3,422,227	3,545,000	3,461,562	3,524,773		5,330		5,330		3,530,103		(107,876)	(107,876)	112,956	01/15/2025
665772-CA-5	NORTHERN STATES POWER COMPANY SECURED CO		04/21/2023	3RDPARTY		1,221,372	1,200,000	1,223,652	1,215,634		(286)		(286)		1,215,348		6,024	6,024	49,000	07/15/2035
665772-CB-3	NORTHERN STATES POWER COMPANY SECURED CO		01/01/2023	VARIOUS																06/01/2036
665772-CG-2	NORTHERN STATES POWER COMPANY SECURED CO		02/08/2023	3RDPARTY		9,634,702	10,028,000	9,733,571	9,804,105		854		854		9,804,960		(170,258)	(170,258)	236,424	08/15/2040
665789-AW-3	NORTHERN STATES POWER CO WISC SECURED C		01/01/2023	VARIOUS																09/01/2038
665859-AP-9	NORTHERN TRUST CORPORATION SUB CORP_BND		03/20/2023	3RDPARTY		40,899,775	43,195,000	41,248,572	41,396,932		125,388		125,388		41,522,321		(622,545)	(622,545)	652,735	10/30/2025
665859-AX-2	NORTHERN TRUST CORPORATION SUB CORP_BND		03/15/2023	3RDPARTY		2,014,733	1,920,000	1,913,203	1,913,285		106		106		1,913,391		101,342	101,342	44,100	11/02/2032
666807-BG-6	NORTHROP GRUMMAN CORP SENIOR CORP_BND		08/01/2023	MATURITY		1,500,000	1,500,000	1,491,930	1,499,467		533		533		1,500,000				48,750	08/01/2023
66989H-AH-1	NOVARTIS CAPITAL CORP SENIOR CORP_BND		02/02/2023	VARIOUS		64,756,392	64,550,000	65,690,528	65,527,040		(3,017)		(3,017)		65,524,024		(767,632)	(767,632)	652,709	05/06/2044
67021C-AF-4	NSTAR ELECTRIC CO SENIOR CORP_BND		02/06/2023	3RDPARTY		5,266,100	5,000,000	5,382,450	5,286,207		(1,083)		(1,083)		5,285,125		(19,025)	(19,025)	109,236	03/15/2040
670346-AH-8	NUCOR CORPORATION SENIOR CORP_BND		05/22/2023	3RDPARTY		9,836,297	8,844,000	7,696,996	8,449,588		(752,297)		(752,297)		7,697,292		2,139,005	2,139,005	272,002	12/01/2037
67066G-AE-4	NVIDIA CORPORATION SENIOR CORP_BND		08/04/2023	VARIOUS		33,555,860	35,000,000	35,015,070	35,005,790		(978)		(978)		35,004,812		(1,448,952)	(1,448,952)	973,600	09/16/2026
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B		01/01/2023	VARIOUS					30		(30)		(30)							09/01/2050
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B		09/01/2023	VARIOUS		387,306	387,306	404,000	401,694		(14,388)		(14,388)		387,306				15,408	09/01/2050
67097L-AH-9	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1		07/31/2023	3RDPARTY		2,938,792	2,955,342	2,912,489	2,913,065		5,135		5,135		2,918,200		20,592	20,592	135,604	07/15/2030
67097L-AH-9	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1		10/16/2023	PAYDOWN		95,926	95,926	93,971	94,039		1,887		1,887		95,926				4,539	07/15/2030
67103H-AF-4	OREILLY AUTOMOTIVE INC SENIOR CORP_BND		07/25/2023	3RDPARTY		9,442,000	10,000,000	9,984,000	9,991,914		920		920		9,992,834		(550,834)	(550,834)	326,000	09/01/2027
671056-AF-8	OSI GROUP LLC CORP_BND		04/24/2023	3RDPARTY		14,385,450	15,000,000	15,000,000	15,000,000						15,000,000		(614,550)	(614,550)	409,625	03/22/2028
67107K-AZ-9	OCP CLO LTD OCP_14-7A SENIOR ABS_ABS _14		08/09/2023	3RDPARTY		902,274	903,811	893,923	894,080		1,173		1,173		895,253		7,021	7,021	44,039	07/20/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67107K-AZ-9	OCP CLO LTD OCP_14-7A SENIOR ABS_ABS _14		07/20/2023	PAYDOWN		128,103	128,103	126,702	126,724		1,379		1,379		128,103				3,703	07/20/2029
67113G-AJ-6	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A		12/11/2023	3RDPARTY		3,190,048	3,200,000	3,200,000	3,200,000						3,200,000		(9,952)	(9,952)	263,779	04/18/2033
67115W-AJ-9	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A		12/11/2023	3RDPARTY		3,194,656	3,200,000	3,200,000	3,200,000						3,200,000		(5,344)	(5,344)	266,787	10/20/2030
67117Y-AA-2	OBX TRUST OBX_22-NQM8 WHOLE_CMO _22-NQM8		03/14/2023	3RDPARTY		17,075,957	17,126,803	16,998,305	17,012,586		(2,936)		(2,936)		17,009,649		66,308	66,308	304,714	09/25/2062
67117Y-AA-2	OBX TRUST OBX_22-NQM8 WHOLE_CMO _22-NQM8		03/01/2023	PAYDOWN		485,953	485,953	482,307	482,712		3,241		3,241		485,953				5,943	09/25/2062
67118L-AA-9	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		03/13/2023	3RDPARTY		4,940,039	4,924,266	4,905,995	4,905,897		(842)		(842)		4,905,055		34,984	34,984	91,755	09/25/2062
67118L-AA-9	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		03/01/2023	PAYDOWN		133,320	133,320	132,826	132,823		497		497		133,320				1,517	09/25/2062
67570Q-AK-7	OCP CLO LTD OCP_19-16A ABS_ABS _19-16A 1		08/01/2023	3RDPARTY		7,938,400	8,000,000	8,006,400	8,005,037		(828)		(828)		8,004,210		(65,810)	(65,810)	375,956	04/10/2033
67577E-AC-5	OCT56_21-1A ABS_ABS _56 144A		08/09/2023	3RDPARTY		4,890,000	5,000,000	5,010,000	5,009,780		(138)		(138)		5,009,642		(119,642)	(119,642)	266,142	10/16/2034
67578B-AA-4	OCTAGON INVESTMENT PARTNERS XX SENIOR AB		10/16/2023	PAYDOWN		626,600	626,600	615,828	616,593		10,006		10,006		626,600				26,986	07/15/2029
677052-AA-0	OGLETHORPE POWER CORPORATION SECURED COR		01/01/2023	VARIOUS																11/01/2040
677071-AU-6	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		10/01/2023	VARIOUS		424,969	424,969	474,043	467,197		(42,228)		(42,228)		424,969				19,217	10/01/2051
677415-CF-6	OHIO POWER CO SENIOR CORP_BND		07/20/2023	3RDPARTY		863,536	800,000	843,048	826,277		(1,077)		(1,077)		825,200		38,336	38,336	49,720	02/15/2033
678858-BC-4	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO		07/20/2023	3RDPARTY		369,092	357,000	404,120	375,909		(1,775)		(1,775)		374,134		(5,043)	(5,043)	17,984	04/15/2028
679574-A@-2	OLD DOMINION ELECTRIC COOPERAT CORP_BND		03/09/2023	3RDPARTY		13,355,550	13,500,000	13,500,000	13,500,000						13,500,000		(144,450)	(144,450)	230,603	12/01/2040
679574-C@-0	OLD DOMINION ELECTRIC COOPERAT CORP_BND		12/01/2023	REDEMPTION 100.0000		650,000	650,000	650,000	650,000						650,000				21,645	12/01/2037
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		07/20/2023	VARIOUS		1,925,922	1,659,000	2,067,446	1,901,661		(9,516)		(9,516)		1,892,145		33,777	33,777	117,011	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		04/21/2023	3RDPARTY		1,293,432	1,114,000	1,351,449	1,249,568		(3,579)		(3,579)		1,245,989		47,443	47,443	37,690	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		05/19/2023	3RDPARTY		6,007,280	6,100,000	5,660,180	6,181,657		(521,299)		(521,299)		5,660,359		346,921	346,921	207,273	09/30/2040
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		07/20/2023	3RDPARTY		3,818,810	3,800,000	3,995,186	3,955,200		(2,849)		(2,849)		3,952,351		(133,541)	(133,541)	130,351	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		01/19/2023	3RDPARTY		2,529,280	2,600,000	2,434,066	2,468,468		260		260		2,468,728		60,552	60,552	17,088	12/01/2041
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS SENIOR COR		02/09/2023	3RDPARTY		19,423,735	18,593,000	18,989,883	18,806,403		(1,943)		(1,943)		18,804,460		619,275	619,275	426,606	10/15/2033
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		08/16/2023	3RDPARTY		24,795,855	25,849,000	25,844,585	25,844,963		443		443		25,845,406		(1,049,551)	(1,049,551)	723,571	05/14/2035
682680-AB-9	ONEOK INC SENIOR CORP_BND		07/20/2023	3RDPARTY		519,815	500,000	531,965	514,020		(1,177)		(1,177)		512,843		6,972	6,972	27,977	09/30/2028
68268N-AC-7	ONEOK PARTNERS LP SENIOR CORP_BND		02/06/2023	3RDPARTY		744,201	710,000	735,539	728,226		(86)		(86)		728,140		16,061	16,061	16,656	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP SENIOR CORP_BND		01/01/2023	VARIOUS																10/15/2037
68269A-AC-4	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A		11/17/2023	3RDPARTY		3,474,800	4,000,000	3,981,767	3,989,974		941		941		3,990,916		(516,116)	(516,116)	174,347	08/14/2036
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TRU ABS_ABS _		03/14/2023	3RDPARTY		4,147,159	4,327,000	3,984,559	3,996,546		13,280		13,280		4,009,825		137,334	137,334	53,692	06/16/2036
68269P-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU ABS_ABS _		03/14/2023	3RDPARTY		38,892,471	38,993,000	38,990,251	38,990,126		163		163		38,990,288		(97,817)	(97,817)	585,480	05/15/2034
68389X-AE-5	ORACLE CORPORATION SENIOR CORP_BND		01/23/2023	3RDPARTY		9,047,704	8,200,000	8,408,892	8,354,005		(390)		(390)		8,353,615		694,089	694,089	146,936	04/15/2038
684065-BJ-3	ORANGE AND ROCKLAND UTILITIES SENIOR COR		01/18/2023	3RDPARTY		3,324,895	3,500,000	3,478,790	3,481,671		24		24		3,481,695		(156,800)	(156,800)	95,769	07/01/2045
690742-AF-8	OWENS CORNING SENIOR CORP_BND		07/25/2023	3RDPARTY		2,831,850	3,000,000	2,987,610	2,995,032		744		744		2,995,776		(163,926)	(163,926)	96,900	08/15/2026
69346Y-AP-8	PK AIRFINANCE PAF_20 ABS_ABS _20		01/06/2023	3RDPARTY		54,972,165	60,900,000	60,900,000	60,900,000						60,900,000		(5,927,835)	(5,927,835)	367,009	01/20/2035
69346Y-AQ-6	PK AIRFINANCE PAF_20 ABS_ABS _20		01/06/2023	3RDPARTY		47,260,124	53,128,000	53,128,000	53,128,000						53,128,000		(5,867,876)	(5,867,876)	400,214	01/20/2035
69346Y-AR-4	PK AIRFINANCE PAF_20 ABS_ABS _20		01/06/2023	3RDPARTY		4,654,070	5,336,000	5,336,000	5,336,000						5,336,000		(681,930)	(681,930)	75,033	01/20/2035
69346Y-AU-7	PK AIRFINANCE PAF_20 ABS_ABS _20		01/06/2023	3RDPARTY		27,876,106	31,320,000	31,320,000	31,320,000						31,320,000		(3,443,894)	(3,443,894)	314,579	01/20/2035
693475-AZ-8	PNC FINANCIAL SERVICES GROUP I SENIOR CO		03/15/2023	3RDPARTY		4,322,656	5,200,000	4,278,248	4,300,660		22,334		22,334		4,322,994		(338)	(338)	86,558	01/22/2030
693475-BK-0	PNC FINANCIAL SERVICES GROUP I SENIOR CO		03/15/2023	3RDPARTY		9,865,100	10,000,000	10,129,600	10,128,664		(3,951)		(3,951)		10,124,714		(259,614)	(259,614)	156,158	12/02/2028
69349L-AK-4	PNC BANK NA SUB CORP_BND		01/30/2023	MATURITY		5,500,000	5,500,000	5,137,495	5,496,369		3,631		3,631		5,500,000				81,125	01/30/2023
693506-BE-6	PPG INDUSTRIES INC SENIOR CORP_BND		05/22/2023	3RDPARTY		8,312,066	8,900,000	7,986,081	8,810,307		(824,064)		(824,064)		7,986,243		325,823	325,823	256,988	11/15/2040
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA SECURED C		07/20/2023	3RDPARTY		2,009,998	1,836,000	2,182,986	2,090,505		(5,778)		(5,778)		2,084,727		(74,729)	(74,729)	79,369	05/15/2039
69354W-AF-3	PNMAC GMSR ISSUER TRUST PNMSR ABS_ABS _2		03/24/2023	3RDPARTY		6,928,650	7,000,000	6,652,223	6,657,851		13,973		13,973		6,671,824		256,825	256,825	143,498	05/25/2027
693627-AY-7	DUKE ENERGY INDIANA LLC SENIOR CORP_BND		03/29/2023	3RDPARTY		14,388,165	13,500,000	15,497,255	14,819,807		(18,453)		(18,453)		14,801,355		(413,190)	(413,190)	380,970	10/15/2035
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144		12/01/2023	PAYDOWN		453,935	453,935	473,469	475,643		(21,708)		(21,708)		453,935				9,579	01/25/2050
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		12/01/2023	PAYDOWN		721,439	721,439	749,197	726,639		(5,200)		(5,200)		721,439				8,666	10/25/2049
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A		12/01/2023	PAYDOWN		34,141	34,141	34,909	34,412		(271)		(271)		34,141				627	11/25/2049
69377T-AA-4	PRKCM TRUST PRKCM_22-AFC2 WHOLE_CMO _22-		03/15/2023	3RDPARTY		4,791,597	4,868,427	4,750,519	4,751,298		6,315		6,315		4,757,613		33,984	33,984	76,476	08/25/2057
69377T-AA-4	PRKCM TRUST PRKCM_22-AFC2 WHOLE_CMO _22-		03/01/2023	PAYDOWN		85,898	85,898	83,818	83,832		2,067		2,067		85,898				731	08/25/2057

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69378K-AA-2	PRPM LLC PRPM_22-NQM1 WHOLE_CMO _22-NQM1		03/15/2023	3RDPARTY		9,521,483	9,666,481	9,377,750	9,384,915		(10,352)		(10,352)		9,374,563		146,920	146,920	156,543	08/25/2067
69378K-AA-2	PRPM LLC PRPM_22-NQM1 WHOLE_CMO _22-NQM1		03/01/2023	PAYDOWN		231,019	231,019	224,119	224,290		6,729		6,729		231,019				1,481	08/25/2067
695114-BX-5	PACIFICORP SECURED CORP_BND		04/21/2023	VARIOUS		10,715,752	10,000,000	10,756,300	10,482,030		(3,790)		(3,790)		10,478,239		237,512	237,512	297,367	08/15/2034
695114-BZ-0	PACIFICORP SECURED CORP_BND		01/19/2023	3RDPARTY		1,599,885	1,534,000	1,579,207	1,563,955		(107)		(107)		1,563,848		36,038	36,038	8,501	06/15/2035
695114-CD-8	PACIFICORP SECURED CORP_BND		02/06/2023	3RDPARTY		2,305,690	2,170,000	2,386,566	2,320,483		(744)		(744)		2,319,739		(14,049)	(14,049)	44,018	04/01/2037
695114-CG-1	PACIFICORP SECURED CORP_BND		02/06/2023	3RDPARTY		1,619,331	1,450,000	1,699,835	1,626,361		(829)		(829)		1,625,532		(6,201)	(6,201)	28,446	10/15/2037
695114-CJ-5	PACIFICORP SECURED CORP_BND		04/21/2023	3RDPARTY		846,555	750,000	766,755	762,390		(154)		(154)		762,236		84,319	84,319	37,042	07/15/2038
695156-AR-0	PACKAGING CORP OF AMERICA SENIOR CORP_BN		07/13/2023	DIRECT		490,185	500,000	509,905	502,044		(781)		(781)		501,263		(11,078)	(11,078)	15,310	09/15/2024
69701C-AA-8	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		07/21/2023	3RDPARTY		10,129,720	10,203,696	10,065,946	10,068,082		5,606		5,606		10,073,688		56,032	56,032	444,634	04/15/2030
69701C-AA-8	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		07/17/2023	PAYDOWN		1,277,237	1,277,237	1,259,994	1,260,262		16,975		16,975		1,277,237				36,225	04/15/2030
69701Y-AA-0	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		08/01/2023	3RDPARTY		3,820,322	3,832,586	3,783,533	3,785,260		3,066		3,066		3,788,327		31,995	31,995	174,311	04/20/2029
69701Y-AA-0	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		10/20/2023	PAYDOWN		2,271,987	2,271,987	2,240,936	2,242,108		29,878		29,878		2,271,987				82,198	04/20/2029
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		07/21/2023	3RDPARTY		8,889,849	8,943,510	8,827,244	8,829,713		5,240		5,240		8,834,953		54,896	54,896	385,351	07/20/2029
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		10/20/2023	PAYDOWN		3,116,392	3,116,392	3,068,078	3,069,587		46,805		46,805		3,116,392				93,996	07/20/2029
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		07/27/2023	3RDPARTY		2,131,042	2,142,289	2,107,477	2,107,327		3,152		3,152		2,110,479		20,563	20,563	86,326	05/20/2029
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		05/22/2023	PAYDOWN		385,791	385,791	379,522	379,495		6,296		6,296		385,791				8,812	05/20/2029
70109H-AJ-4	PARKER HANNIFIN CORPORATION SENIOR CORP_		03/20/2023	3RDPARTY		3,920,510	3,605,000	4,276,071	4,084,379		(4,716)		(4,716)		4,079,663		(159,153)	(159,153)	79,485	05/15/2038
70109H-AM-7	PARKER HANNIFIN CORPORATION SENIOR CORP_		01/01/2023	VARIOUS																11/21/2034
705322-AM-7	PEDERNALES ELECTRIC COOP INC LN1 CORP_BN		11/15/2023	CALL 100.0000		1,885,000	1,885,000	2,028,423	2,016,901		(9,104)		(9,104)		2,007,797		(122,797)	(122,797)	116,908	11/15/2032
709599-AN-4	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		01/17/2023	MATURITY		2,000,000	2,000,000	2,027,940	2,000,152		(152)		(152)		2,000,000				42,500	01/17/2023
713448-EH-7	PEPSICO INC SENIOR CORP_BND		01/19/2023	3RDPARTY		2,149,160	2,000,000	2,067,157	2,055,661		(198)		(198)		2,055,463		93,697	93,697	20,778	05/15/2035
71680@-AL-0	PETROS PACE FINANCE LLC SECURED ABS_ABS		12/31/2023	PAYDOWN		88,519	87,363	90,597	109,893		(21,374)		(21,374)		88,519				(4,538)	09/30/2052
71680@-AQ-9	PETROS PACE FINANCE LLC SECURED ABS_ABS		11/15/2023	PAYDOWN		12,706	14,854	15,244	15,285		(2,579)		(2,579)		12,706				256	12/31/2052
71680@-AV-8	PETROS PACE FINANCE LLC SECURED ABS_ABS		11/01/2023	PAYDOWN		24,128	24,128	25,001	24,966		(838)		(838)		24,128				485	03/31/2048
71680@-BA-3	PETROS PACE FINANCE LLC PETROSPACEFINANC		11/01/2023	PAYDOWN		54,533	54,533	57,012	56,910		(2,377)		(2,377)		54,533				1,888	03/31/2048
71680@-BQ-8	PETROS PACE FINANCE LLC PETROSPACEFINANC		08/15/2023	REDEMPTION 100.0000		4,580	4,580	4,688	4,687		(108)		(108)		4,580				99	12/31/2051
717081-DK-6	PFIZER INC SENIOR CORP_BND		02/06/2023	3RDPARTY		2,796,905	2,850,000	2,920,082	2,908,421		(174)		(174)		2,908,247		(111,343)	(111,343)	28,912	05/15/2044
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		07/20/2023	3RDPARTY		5,466,250	5,000,000	5,875,950	5,631,991		(15,489)		(15,489)		5,616,502		(150,252)	(150,252)	219,583	05/16/2038
718546-AH-7	PHILLIPS 66 SENIOR CORP_BND		07/20/2023	3RDPARTY		5,888,607	5,660,000	5,936,421	5,886,430		(3,780)		(3,780)		5,882,650		5,957	5,957	242,928	05/01/2042
718546-AK-0	PHILLIPS 66 SENIOR CORP_BND		02/06/2023	3RDPARTY		7,766,080	8,000,000	8,192,560	8,151,569		(1,062)		(1,062)		8,150,507		(384,427)	(384,427)	85,767	11/15/2034
718547-AC-6	PHILLIPS 66 CO SENIOR CORP_BND 144A		04/28/2023	TAX FREE EXCHANGE		649,972	650,000	649,931	649,967		5		5		649,972				16,468	02/15/2025
718547-AL-6	PHILLIPS 66 CO SENIOR CORP_BND 144A		04/28/2023	TAX FREE EXCHANGE		15,142,285	15,000,000	15,145,106	15,143,565		(1,281)		(1,281)		15,142,285				493,350	02/15/2045
72133C-AC-6	PIKES PEAK CLO PIPK_21-8A SENIOR ABS_ABS		08/09/2023	3RDPARTY		2,413,250	2,450,000	2,452,818	2,452,928		187		187		2,453,115		(39,865)	(39,865)	132,026	07/20/2034
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		08/11/2023	3RDPARTY		5,519,537	5,294,520	5,913,291	5,593,987		(17,278)		(17,278)		5,576,709		(57,172)	(57,172)	430,180	01/15/2030
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		07/15/2023	VARIOUS		193,500	193,500	216,114	204,445		(10,945)		(10,945)		193,500				10,969	01/15/2030
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		02/06/2023	3RDPARTY		3,001,529	2,900,000	3,120,110	3,057,965		(743)		(743)		3,057,223		(55,694)	(55,694)	108,746	01/15/2037
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A		11/10/2023	VARIOUS		745,205	745,205	783,066	764,859		(19,654)		(19,654)		745,205				33,423	05/10/2037
736508-G*-7	PORTLAND GENERAL ELECTRIC COMP CORP_BND		03/09/2023	3RDPARTY		2,061,300	2,000,000	2,000,000	2,000,000						2,000,000		61,300	61,300	49,037	05/01/2031
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP CORP_BND		03/09/2023	3RDPARTY		2,094,100	2,000,000	2,000,000	2,000,000						2,000,000		94,100	94,100	49,428	05/01/2036
74005P-BQ-6	LINDE INC SENIOR CORP_BND		07/25/2023	VARIOUS		19,242,900	20,000,000	20,043,900	20,013,327		(2,927)		(2,927)		20,010,399		(767,499)	(767,499)	633,600	01/30/2026
740189-AG-0	PRECISION CASTPARTS CORP SENIOR CORP_BND		01/15/2023	VARIOUS		30,000,000	30,000,000	27,726,700	29,989,080		10,920		10,920		30,000,000				375,000	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP SENIOR CORP_BND		01/01/2023	VARIOUS																01/15/2043
741503-AW-6	BOOKING HOLDINGS INC SENIOR CORP_BND		07/13/2023	3RDPARTY		9,756,400	10,000,000	10,321,800	10,085,230		(23,356)		(23,356)		10,061,874		(305,474)	(305,474)	306,194	03/15/2025
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO		12/01/2023	PAYDOWN			139,533	105,976	110,344		(110,344)		(110,344)						4,383	04/25/2037
74166Y-AA-8	PRIMROSE SCHOOLS PROSE_19-1A SENIOR ABS_		01/30/2023	PAYDOWN		40,000	40,000	40,000	40,000						40,000				448	07/30/2049
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1 ABS_ABS 144		01/30/2023	PAYDOWN		37,500	37,500	37,500	37,500						37,500				535	04/30/2052
742718-CB-3	PROCTER & GAMBLE CO SENIOR CORP_BND		01/19/2023	3RDPARTY		2,186,060	2,000,000	2,101,680	2,063,848		(260)		(260)		2,063,588		122,472	122,472	52,556	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO SENIOR CORP_BND		07/13/2023	VARIOUS		15,194,634	13,803,000	14,648,737	14,587,726		(5,199)		(5,199)		14,582,527		612,106	612,106	515,393	08/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
742718-DF-3	PROCTER & GAMBLE CO SENIOR CORP_BND		08/11/2023	VARIOUS		26,472,828	24,395,000	28,254,607	27,281,920		(80,415)		(80,415)		27,201,506		(728,677)	(728,677)	1,139,648	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC CORP_BND		02/14/2023	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				57,750	02/14/2023
743315-AJ-2	PROGRESSIVE CORPORATION THE SENIOR CORP		04/21/2023	3RDPARTY		996,237	900,000	1,013,868	951,233		(2,233)		(2,233)		949,000		47,237	47,237	38,756	03/01/2029
743315-AL-7	PROGRESSIVE CORPORATION THE SENIOR CORP		07/21/2023	VARIOUS		8,626,104	7,828,000	9,212,617	8,698,266		(31,613)		(31,613)		8,666,654		(40,549)	(40,549)	263,325	12/01/2032
743315-AR-4	PROGRESSIVE CORPORATION THE SENIOR CORP		01/19/2023	3RDPARTY		4,683,500	5,000,000	4,998,250	4,999,240		11		11		4,999,251		(315,751)	(315,751)	63,972	01/15/2027
74340X-BL-4	PROLOGIS LP SENIOR CORP_BND		04/21/2023	3RDPARTY		247,093	250,000	249,412	249,579		19		19		249,598		(2,506)	(2,506)	8,021	02/01/2029
74340X-BX-8	PROLOGIS LP SENIOR CORP_BND		04/21/2023	3RDPARTY		727,358	750,000	744,826	745,021		253		253		745,274		(17,917)	(17,917)	18,333	09/15/2028
74368C-AZ-7	PROTECTIVE LIFE GLOBAL FUNDING SECURED C		10/13/2023	MATURITY		500,000	500,000	501,460	500,391		(391)		(391)		500,000				3,155	10/13/2023
744331-AF-6	PRUDENTIAL FUNDING LLC SENIOR CORP_BND 1		09/15/2023	MATURITY		5,500,000	5,500,000	5,480,310	5,498,514		1,486		1,486		5,500,000				371,250	09/15/2023
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO		02/06/2023	3RDPARTY		3,963,848	3,580,000	4,233,965	4,047,324		(2,141)		(2,141)		4,045,182		(81,335)	(81,335)	54,682	11/15/2037
744538-AA-7	PUBLIC SERVICE COMPANY OF NEW SECURED CO		07/14/2023	VARIOUS		8,784,129	8,700,000	7,537,593	7,907,219		22,173		22,173		7,929,393		854,736	854,736	388,407	10/05/2035
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GA SECURED C		02/09/2023	VARIOUS		8,956,309	8,375,000	9,220,848	8,955,830		(3,414)		(3,414)		8,952,416		3,892	3,892	95,475	12/01/2036
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GA SECURED C		05/22/2023	3RDPARTY		8,913,930	9,243,000	9,496,557	9,547,524		(146,938)		(146,938)		9,400,586		(486,656)	(486,656)	280,146	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C		01/01/2023	VARIOUS																03/01/2040
745332-BK-1	PUGET SOUND ENERGY INC SECURED CORP_BND		07/21/2023	3RDPARTY		11,973,915	11,500,000	10,989,860	11,296,217		20,056		20,056		11,316,273		657,642	657,642	695,175	12/01/2027
746245-AA-7	PUREWEST FUNDING LLC PUREW_21 ABS_ABS 1		12/20/2023	PAYDOWN		4,432,168	4,432,168	4,432,168	4,432,168						4,432,168				91,399	12/22/2036
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		12/01/2023	PAYDOWN		179,665	309,623	222,508	165,680		13,986		13,986		179,665				9,539	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		12/01/2023	PAYDOWN		259,323	446,900	314,648	233,045		26,278		26,278		259,323				13,239	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		12/01/2023	PAYDOWN		538,304	660,507	465,103	341,055		197,249		197,249		538,304				24,531	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		12/01/2023	PAYDOWN		345,431	459,757	331,687	325,712		19,719		19,719		345,431				16,023	10/25/2037
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		12/01/2023	PAYDOWN		26,570	26,357	14,980	14,980		11,590		11,590		26,570				841	01/25/2037
74928X-BB-6	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		12/25/2023	PAYDOWN		1,404,065	1,599,472	1,363,800	1,379,625		24,439		24,439		1,404,065				29,096	01/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R SENIOR WH		12/01/2023	PAYDOWN			35,026	25,985	18,155		(18,155)		(18,155)						887	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH		12/01/2023	PAYDOWN		114,090	163,677	143,249	133,570		(19,479)		(19,479)		114,090				4,899	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		12/01/2023	PAYDOWN		15,877	36,977	32,874	31,830		(15,952)		(15,952)		15,877				936	02/25/2037
749607-AC-1	RLI CORP SENIOR CORP_BND		09/15/2023	MATURITY		5,500,000	5,500,000	5,484,270	5,498,609		1,391		1,391		5,500,000				268,125	09/15/2023
749685-AX-1	RPM INTERNATIONAL INC SENIOR CORP_BND		08/01/2023	VARIOUS		9,404,160	10,000,000	9,985,600	9,990,416		797		797		9,991,213		(587,053)	(587,053)	417,336	03/01/2029
74980F-AJ-4	RRAM_20-8A ABS_ABS _20_8A 144A		08/15/2023	3RDPARTY		4,459,500	4,500,000	4,500,000	4,500,000						4,500,000		(40,500)	(40,500)	248,743	04/15/2033
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND		12/10/2023	REDEMPTION 100.0000		75,443	75,443	75,443	75,443						75,443				1,519	02/10/2049
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/28/2023	3RDPARTY		427,399	470,474	410,195	418,954		5,528		5,528		424,482		2,916	2,916	10,560	05/25/2046
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/26/2023	PAYDOWN		49,816	49,816	43,433	44,361		5,455		5,455		49,816				594	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		12/01/2023	PAYDOWN		47,651	63,734	53,218	55,038		(7,387)		(7,387)		47,651				2,327	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		09/06/2023	3RDPARTY		112,681	261,321	153,200	99,813		(8,728)		(8,728)		91,085		21,596	21,596	12,091	09/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		09/01/2023	PAYDOWN		2,701	8,800	5,159	3,361		(661)		(661)		2,701				147	09/25/2036
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		12/26/2023	PAYDOWN		743,846	743,846	702,054	703,428		40,418		40,418		743,846				20,226	12/25/2036
75513E-BR-1	RTX CORP SENIOR CORP_BND		07/25/2023	3RDPARTY		9,850,265	9,500,000	10,296,907	10,016,343		(84,188)		(84,188)		9,932,155		(81,890)	(81,890)	558,125	04/01/2026
75513E-CJ-8	RTX CORP SENIOR CORP_BND		01/01/2023	VARIOUS																12/15/2043
75524K-PT-5	CITIZENS BANK NA SENIOR CORP_BND		03/29/2023	3RDPARTY		19,124,125	20,000,000	20,000,000	20,000,000						20,000,000		(875,875)	(875,875)	510,259	10/24/2025
75574E-AA-5	READYCAP COMMERCIAL MORTGAGE T SENIOR_CM		07/24/2023	3RDPARTY		4,805,479	4,794,056	4,779,074	4,779,484		1,315		1,315		4,780,799		24,681	24,681	174,369	06/25/2037
75574E-AA-5	READYCAP COMMERCIAL MORTGAGE T SENIOR_CM		07/25/2023	PAYDOWN		418,364	418,364	417,056	417,092		1,272		1,272		418,364				41,604	06/25/2037
756109-AS-3	REALTY INCOME CORPORATION SENIOR CORP_BN		01/19/2023	3RDPARTY		11,352,960	12,000,000	11,851,080	11,935,476		915		915		11,936,392		(583,432)	(583,432)	188,000	01/15/2027
75884R-AX-1	REGENCY CENTERS LP SENIOR CORP_BND		04/03/2023	3RDPARTY		4,755,100	5,000,000	4,991,850	4,995,371		209		209		4,995,579		(240,479)	(240,479)	114,583	03/15/2028
75887N-AY-5	REGATTA VI FUNDING LTD REGT6_1 ABS_ABS _		12/11/2023	3RDPARTY		1,991,740	2,000,000	1,920,620	1,921,697		7,644		7,644		1,929,341		62,399	62,399	157,431	04/20/2034
75888M-AJ-9	REG14_18-3A MEZZANIN ABS_ABS _18-3A 144A		07/18/2023	3RDPARTY		2,839,968	2,880,000	2,880,000	2,880,000						2,880,000		(40,032)	(40,032)	151,161	10/25/2031
75888M-AL-4	REG14_18-3A MEZZANIN ABS_ABS _18-3A 144A		09/12/2023	3RDPARTY		786,160	800,000	800,000	800,000						800,000		(13,840)	(13,840)	58,574	10/25/2031
75888T-AE-5	REGATTA XVI FUNDING LTD REG16 SUB ABS_AB		07/27/2023	3RDPARTY		13,286,100	13,400,000	13,406,700	13,405,740		(607)		(607)		13,405,133		(119,033)	(119,033)	726,433	01/18/2033
759351-AL-3	REINSURANCE GROUP OF AMERICA I SENIOR CO		09/15/2023	VARIOUS		8,500,000	8,500,000	8,722,120	8,519,119		(19,119)		(19,119)		8,500,000				399,500	09/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
759509-AB-8	RELIANCE STEEL & ALUMINUM CO SENIOR CORP		07/20/2023	VARIOUS		1,761,150	1,630,000	1,804,641	1,758,733		(3,437)		(3,437)		1,755,296		5,854	5,854	77,228	11/15/2036
759748-AA-0	RENEWABLE POWER GENERATION LLC SENIOR CO		10/02/2023	REDEMPTION 100.0000		595,974	595,974	595,974	595,974						595,974				20,742	03/31/2035
76042U-AA-1	REPUBLIC FINANCE ISSUANCE TRUS ABS_ABS _		07/17/2023	3RDPARTY		1,990,551	2,170,000	2,169,293	2,169,482		95		95		2,169,577		(179,026)	(179,026)	28,976	12/22/2031
760759-AF-7	REPUBLIC SERVICES INC SENIOR CORP_BND		07/13/2023	VARIOUS		3,904,973	3,630,000	3,458,417	3,488,046		4,264		4,264		3,492,310		412,663	412,663	185,329	03/15/2035
760759-AM-2	REPUBLIC SERVICES INC SENIOR CORP_BND		05/15/2023	MATURITY		450,000	450,000	509,409	450,858		(858)		(858)		450,000				10,688	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC SENIOR CORP_BND		07/13/2023	3RDPARTY		3,964,208	4,100,000	4,070,111	4,091,267		2,098		2,098		4,093,365		(129,157)	(129,157)	110,062	03/15/2025
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		12/01/2023	PAYDOWN		90,843	108,321	93,559	97,843		(6,690)	310	(7,000)		90,843				1,513	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/05/2023	3RDPARTY		1,070,755	1,246,619	1,050,106	1,050,106						1,050,106		20,650	20,650	36,637	11/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2023	PAYDOWN		57,522	66,712	56,196	56,196		1,326		1,326		57,522				1,295	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO		12/01/2023	PAYDOWN		105,854	111,784	87,713	83,913		21,941		21,941		105,854				3,883	03/25/2036
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		02/01/2023	PAYDOWN			(11)	(8)	(8)		8		8							04/25/2037
761120-AH-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		02/01/2023	PAYDOWN			(11)	(8)	(8)		8		8							04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		11/25/2023	PAYDOWN				9,029	2,899		(2,899)		(2,899)						218	09/25/2036
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		12/25/2023	PAYDOWN		9	6,260	2,159	1,200		(1,191)		(1,191)		9				498	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		12/01/2023	PAYDOWN		62,365	59,184	45,427	45,427		16,938		16,938		62,365				2,682	07/25/2036
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		11/01/2023	PAYDOWN		122,286	102,149	59,456	59,456		62,830		62,830		122,286				4,003	05/25/2037
76169#-AQ-6	REYES HOLDINGS LLC CORP_BND		08/02/2023	3RDPARTY		31,432,500	33,000,000	33,000,000	33,000,000						33,000,000		(1,567,500)	(1,567,500)	1,046,925	12/13/2030
771196-BE-1	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		07/13/2023	DIRECT		14,685,450	15,000,000	14,962,050	14,993,541		1,974		1,974		14,995,514		(310,064)	(310,064)	400,604	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		04/20/2023	3RDPARTY		5,519,563	6,250,000	6,152,250	6,168,245		732		732		6,168,977		(649,415)	(649,415)	101,389	11/28/2044
77342J-AE-3	ROCKFORD TOWER CLO LTD ROCKT_1 MEZZANIN		03/24/2023	3RDPARTY		1,904,074	2,000,000	1,885,632	1,887,489		4,796		4,796		1,892,285		11,789	11,789	46,345	05/20/2031
776743-AB-2	ROPER TECHNOLOGIES INC SENIOR CORP_BND		07/13/2023	3RDPARTY		1,936,120	2,000,000	2,090,760	2,030,646		(5,945)		(5,945)		2,024,701		(88,581)	(88,581)	45,344	12/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC SENIOR CORP_BND		04/21/2023	3RDPARTY		740,370	750,000	749,190	749,509		24		24		749,534		(9,164)	(9,164)	19,250	09/15/2028
77775*-BV-2	ROSENTHAL & ROSENTHAL INC CORP_BND		01/31/2023	REDEMPTION 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				79,800	01/31/2026
783549-AZ-1	RYDER SYSTEM INC SENIOR CORP_BND		07/25/2023	DIRECT		5,076,100	5,000,000	5,330,350	5,090,251		(16,474)		(16,474)		5,073,777		2,323	2,323	227,806	12/01/2025
78387G-AQ-6	AT&T INC SENIOR CORP_BND		07/14/2023	DIRECT		5,893,320	5,808,000	5,047,206	5,293,177		15,678		15,678		5,308,855		584,465	584,465	300,637	09/15/2034
78409V-AB-0	S&P GLOBAL INC SENIOR CORP_BND		05/19/2023	3RDPARTY		1,303,320	1,200,000	1,097,440	1,196,335		(98,850)		(98,850)		1,097,485		205,835	205,835	41,047	11/15/2037
78443C-CV-4	SLM PRIVATE CREDIT STUDENT LOA SUB ABS_A		03/15/2023	PAYDOWN		280,056	280,056	203,041	219,861		60,195		60,195		280,056				3,542	12/15/2039
78449D-AC-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/13/2023	3RDPARTY		1,178,352	1,214,796	1,171,519	1,171,786		1,272		1,272		1,173,058		5,294	5,294	14,051	09/15/2054
78449D-AC-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/25/2023	PAYDOWN		54,265	54,265	52,332	52,343		1,921		1,921		54,265				358	09/15/2054
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		07/18/2023	3RDPARTY		20,495,617	22,900,131	22,899,178	22,899,295		65		65		22,899,359		(2,403,742)	(2,403,742)	229,765	02/15/2051
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		12/15/2023	PAYDOWN		11,706,170	11,706,170	11,705,683	11,705,743		427		427		11,706,170				88,293	02/15/2051
78472U-AA-6	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21		10/15/2023	3RDPARTY		24,579,744	25,120,000	24,972,970	25,001,182		20,163		20,163		25,021,345		(441,602)	(441,602)	1,194,467	11/15/2038
78472U-AC-2	SREIT TRUST SREIT_21-MFP SUB_CMBS _21-MF		07/26/2023	3RDPARTY		21,587,341	22,020,000	21,891,181	21,915,663		12,632		12,632		21,928,296		(340,954)	(340,954)	807,786	11/15/2038
78485K-AL-9	STARWOOD COMMERCIAL MORTGAGE T ABS_ABS _		05/10/2023	3RDPARTY		950,005	1,000,000	946,733	947,985		4,705		4,705		952,690		(2,685)	(2,685)	28,343	11/15/2038
78486Q-AD-3	SVB FINANCIAL GROUP SENIOR CORP_BND		03/14/2023	3RDPARTY		604,500	1,300,000	1,298,908	1,299,741		25		25		1,299,766		(695,266)	(695,266)	22,750	01/29/2025
78486Q-AF-8	SVB FINANCIAL GROUP SENIOR CORP_BND		04/07/2023	VARIOUS		1,421,501	3,050,000	2,646,293	2,676,122		8,378		8,378		2,684,500		(1,263,000)	(1,263,000)	27,450	02/02/2031
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SENIOR CORP		03/21/2023	VARIOUS		23,667,571	25,000,000	25,000,000	25,000,000						25,000,000		(1,332,429)	(1,332,429)	424,417	05/01/2038
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC SECURED CO		07/01/2023	REDEMPTION 100.0000		481,600	481,600	481,600	481,600						481,600				16,856	07/01/2041
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SENIOR AB		01/03/2023	PAYDOWN		47,217	47,217	47,217	47,217						47,217				215	12/01/2023
797426-AG-8	SAN DIEGO FAMILY HOUSING LLC SENIOR MUNI		07/01/2023	VARIOUS																07/01/2048
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		01/19/2023	3RDPARTY		1,526,590	1,594,000	1,461,969	1,494,254		215		215		1,494,469		32,121	32,121	31,482	08/15/2040
805564-QA-2	SAXON ASSET SECURITIES TRUST S SUB WHOLE		12/01/2023	PAYDOWN		82,110	82,110	60,938	78,486		3,624		3,624		82,110				2,433	08/25/2035
806605-AH-4	MERCK & CO INC SENIOR CORP_BND		05/19/2023	3RDPARTY		1,083,923	940,000	859,902	954,202		(94,260)		(94,260)		859,942		223,981	223,981	42,415	09/15/2037
808513-AM-7	CHARLES SCHWAB CORPORATION TH SENIOR CO		08/04/2023	VARIOUS		37,570,230	39,000,000	38,013,710	38,083,921		12,382		12,382		38,096,303		(526,073)	(526,073)	922,300	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORPORATION TH SENIOR CO		01/19/2023	3RDPARTY		9,605,200	10,000,000	9,983,900	9,992,660		100		100		9,992,760		(387,560)	(387,560)	125,333	03/02/2027
812007-AE-2	DEVON OEI OPERATING LLC SENIOR CORP_BND		07/25/2023	3RDPARTY		11,589,676	10,965,000	13,547,230	11,930,238		(104,947)		(104,947)		11,825,291		(235,615)	(235,615)	712,725	09/15/2027
816851-AP-4	SEMPRA SENIOR CORP_BND		01/01/2023	VARIOUS																10/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81746F-AG-0	SEQUOIA MORTGAGE TRUST SEMT_17 SUPSEN WH		12/01/2023	PAYDOWN		371,613	371,613	380,221	380,684		(9,071)		(9,071)		371,613				5,895	09/25/2047
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		12/01/2023	PAYDOWN		1,165,804	1,165,804	1,115,279	1,119,722		46,082		46,082		1,165,804				23,619	03/25/2048
81747G-AG-7	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		07/25/2023	3RDPARTY		2,558,207	2,901,387	2,742,639	2,745,272		(1,253)		(1,253)		2,744,019		(185,812)	(185,812)	66,571	05/26/2048
81747G-AG-7	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		07/01/2023	PAYDOWN		63,190	63,190	59,732	59,790		3,400		3,400		63,190				697	05/26/2048
81748A-AA-2	SEQUOIA MORTGAGE TRUST SEMT_20 SUPSEN WH		12/01/2023	PAYDOWN		824,344	824,344	841,346	855,365		(31,021)		(31,021)		824,344				13,875	04/25/2050
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO		12/01/2023	PAYDOWN		442,319	442,319	453,238	466,718		(24,400)		(24,400)		442,319				7,323	03/25/2050
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		10/25/2023	PAYDOWN		260,000	260,000	260,000	260,000						260,000				6,308	10/25/2049
81882H-AE-5	SHACKLETON CLO LTD SHACK_13-4R MEZZANIN		09/12/2023	3RDPARTY		1,857,600	1,920,000	1,920,000	1,920,000						1,920,000		(62,400)	(62,400)	120,626	04/14/2031
82281E-AA-5	SHELLPOINT CO-ORIGINATOR TRUST WHOLE_CMO		12/01/2023	PAYDOWN		136,062	136,079	132,358	131,662		4,400		4,400		136,062				3,094	11/25/2046
824348-AL-0	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		07/25/2023	3RDPARTY		14,068,898	13,350,000	13,183,430	13,291,410		7,177		7,177		13,298,587		770,311	770,311	973,623	02/01/2027
828807-CL-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND		01/19/2023	3RDPARTY		3,198,720	3,500,000	3,488,135	3,490,830		18		18		3,490,848		(292,128)	(292,128)	59,111	03/15/2042
828807-CY-1	SIMON PROPERTY GROUP LP SENIOR CORP_BND		07/25/2023	3RDPARTY		9,373,400	10,000,000	9,973,700	9,988,720		1,562		1,562		9,990,282		(616,882)	(616,882)	213,958	11/30/2026
82894*-AY-3	JR SIMPLOT CO CORP_BND		07/11/2023	3RDPARTY		7,293,520	8,000,000	8,000,000	8,000,000						8,000,000		(706,480)	(706,480)	313,411	02/19/2031
830867-AA-5	SKYMILES IP LTD SECURED CORP_BND 144A		10/20/2023	CALL 100.0000 REDEMPTION		533,334	533,334	533,334	533,334						533,334				15,000	10/20/2025
830867-AA-5	SKYMILES IP LTD SECURED CORP_BND 144A		10/20/2023	100.0000																10/20/2025
83192C-AC-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/13/2023	3RDPARTY		1,011,957	1,039,070	1,011,794	1,012,001		976		976		1,012,977		(1,020)	(1,020)	9,631	06/15/2037
83192C-AC-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/15/2023	PAYDOWN		76,413	76,413	74,407	74,422		1,991		1,991		76,413				5,221	06/15/2037
832696-AP-3	J M SMUCKER CO SENIOR CORP_BND		01/18/2023	3RDPARTY		1,032,884	1,150,000	1,132,679	1,135,143		21		21		1,135,164		(102,280)	(102,280)	17,470	03/15/2045
833034-AL-5	SNAP-ON INCORPORATED SENIOR CORP_BND		04/25/2023	3RDPARTY		2,871,200	3,200,000	3,191,200	3,192,019		59		59		3,192,078		(320,878)	(320,878)	86,009	03/01/2048
83405Y-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB		12/15/2023	PAYDOWN		141,912	141,912	111,712	111,916		29,996		29,996		141,912				776	08/17/2043
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND		07/21/2023	3RDPARTY		7,741,907	7,931,225	7,931,225	7,931,225						7,931,225		(189,318)	(189,318)	242,756	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND		12/30/2023	VARIOUS REDEMPTION		296,310	296,310	296,310	296,310						296,310				12,261	06/30/2035
83421#-AA-1	SOLGEN LLC CORP_BND 3.930% 09/30/36		12/29/2023	100.0000		364,643	364,643	364,643	364,643						364,643				7,165	09/30/2036
835495-AJ-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND		05/19/2023	VARIOUS		4,914,650	5,000,000	4,661,721	5,052,399		(390,553)		(390,553)		4,661,846		252,804	252,804	161,319	11/01/2040
83610H-AG-5	SOUND POINT CLO VII-R LTD SNDP ABS_ABS _		07/20/2023	3RDPARTY		1,504,800	1,600,000	1,600,000	1,600,000						1,600,000		(95,200)	(95,200)	85,591	10/23/2031
83611J-AE-5	SOUND POINT CLO LTD SNDPT_18-2 MEZZANIN		07/18/2023	3RDPARTY		4,441,898	4,720,000	4,720,000	4,720,000						4,720,000		(278,102)	(278,102)	236,063	07/28/2031
83611J-AG-0	SOUND POINT CLO LTD SNDPT_18-2 MEZZANIN		11/10/2023	3RDPARTY		11,362,175	13,075,000	13,075,000	13,075,000						13,075,000		(1,712,825)	(1,712,825)	1,121,163	07/28/2031
83613H-AG-2	SOUND POINT CLO LTD SNDPT_18-3 ABS_ABS _		07/18/2023	3RDPARTY		3,030,400	3,200,000	3,200,000	3,200,000						3,200,000		(169,600)	(169,600)	165,976	10/26/2031
837004-BW-9	DOMINION ENERGY SOUTH CAROLINA SECURED C		01/19/2023	3RDPARTY		4,297,400	4,000,000	4,428,840	4,250,158		(1,175)		(1,175)		4,248,983		48,417	48,417	121,156	01/15/2033
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA SECURED C		02/07/2023	3RDPARTY		18,927,358	18,385,000	19,138,155	18,962,537		(2,134)		(2,134)		18,960,404		(33,046)	(33,046)	523,258	02/01/2041
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA SECURED C		01/01/2023	VARIOUS																06/15/2043
838518-E#-1	SOUTH JERSEY INDUSTRIES INC SENIOR CORP_		03/23/2023	REDEMPTION 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				87,107	06/19/2030
838518-E@-3	SOUTH JERSEY INDUSTRIES INC SENIOR CORP_		03/23/2023	REDEMPTION 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				95,645	06/19/2028
83887@-AB-8	COOPERATIVE ENERGY A MISSISSIP CORP_BND		12/09/2023	REDEMPTION 100.0000		307,713	307,713	307,713	307,713						307,713				12,518	12/09/2040
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC CORP_BND		08/15/2023	REDEMPTION 100.0000		66,667	66,667	66,667	66,667						66,667				2,080	08/15/2048
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C		08/15/2023	VARIOUS		822,821	822,821	822,821	822,821						822,821				21,436	08/15/2033
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM SENIOR CO		07/25/2023	3RDPARTY		8,786,705	8,500,000	10,084,230	9,206,390		(55,863)		(55,863)		9,150,527		(363,822)	(363,822)	464,761	04/01/2029
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM SECURED C		04/24/2023	3RDPARTY		787,800	750,000	749,985	749,998						749,998		37,802	37,802	24,557	04/01/2035
842400-FL-2	SOUTHERN CALIFORNIA EDISON COM SECURED C		01/01/2023	VARIOUS																03/15/2039
842400-FP-3	SOUTHERN CALIFORNIA EDISON COM SECURED C		07/20/2023	VARIOUS		10,005,095	10,000,000	10,714,700	10,540,401		(6,131)		(6,131)		10,534,270		(529,175)	(529,175)	330,535	03/15/2040
842434-CJ-9	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		01/19/2023	3RDPARTY		10,051,700	10,000,000	9,975,700	9,981,425		39		39		9,981,465		70,235	70,235	96,806	11/15/2040
84265V-AH-8	SOUTHERN COPPER CORP SENIOR CORP_BND		07/20/2023	3RDPARTY		14,535,000	15,000,000	15,004,370	15,001,154		(273)		(273)		15,000,881		(465,881)	(465,881)	437,552	04/23/2025
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR CORP		03/28/2023	3RDPARTY		6,318,438	6,250,000	6,250,000	6,250,000						6,250,000		68,438	68,438	109,809	06/15/2040
84610W-AB-1	LIFE STORAGE LP SENIOR CORP_BND		07/25/2023	TAX FREE EXCHANGE		19,130,462	19,000,000	19,417,910	19,156,514		(26,052)		(26,052)		19,130,462				728,333	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B		07/20/2023	DIRECT		297,777	300,000	299,295	299,900		46		46		299,946		(2,169)	(2,169)	12,231	03/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS T SECURED C		10/01/2023	VARIOUS		1,207,141	1,207,141	1,211,668	1,209,522		(2,381)		(2,381)		1,207,141				37,120	10/01/2029
85045@-AA-4	SPRINGFIELD CLINIC LLP CORP_BND		09/21/2023	REDEMPTION 100.0000		1,226,937	1,226,937	1,226,937	1,226,937						1,226,937				58,812	12/21/2026
85208N-AE-0	SPRINT SPECTRUM CO I II III SECURED CO		03/23/2023	3RDPARTY		4,981,325	5,000,000	5,000,000	5,000,000						5,000,000		(18,675)	(18,675)	66,547	09/20/2029
85213X-AA-9	SPRUCE HILL MORTGAGE ACQUISITI WHOLE_CMO		12/01/2023	PAYDOWN		276,034	276,034	247,259	247,408		28,626		28,626		276,034				5,409	07/25/2057
85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND		10/30/2023	REDEMPTION 100.0000		243,081	243,081	243,081	243,081						243,081				8,794	04/30/2044
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		06/15/2023	3RDPARTY		7,603,821	7,734,377	7,711,111	7,711,332		6,057		6,057		7,717,389		(113,569)	(113,569)	155,783	02/25/2044
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		05/25/2023	PAYDOWN		2,843,956	2,843,956	2,835,401	2,835,482		8,474		8,474		2,843,956				31,335	02/25/2044
85236W-CE-4	SREIT TRUST SREIT_21-MFP2 SENIOR_CMBS _2		03/14/2023	3RDPARTY		2,757,983	2,845,000	2,731,200	2,732,690		5,318		5,318		2,738,009		19,974	19,974	37,928	11/15/2036
85253#-AF-8	STAG INDUSTRIAL OPERATING PART SENIOR CO		01/05/2023	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				159,200	01/05/2023
854502-AA-9	STANLEY BLACK & DECKER INC SENIOR CORP_B		08/22/2023	3RDPARTY		14,738,811	16,375,000	14,504,701	14,519,697		32,120		32,120		14,551,817		186,994	186,994	743,076	09/01/2040
854502-AH-4	STANLEY BLACK & DECKER INC SENIOR CORP_B		04/21/2023	VARIOUS		19,019,883	20,000,000	18,950,424	18,988,610		20,071		20,071		19,008,681		11,202	11,202	243,596	11/15/2028
855244-AD-1	STARBUCKS CORPORATION SENIOR CORP_BND		10/01/2023	VARIOUS		8,500,000	8,500,000	8,503,258	8,499,595		405		405		8,500,000				327,250	10/01/2023
862121-A#-7	STORECAPITALLLC CORP_BND		06/28/2023	3RDPARTY		4,982,903	5,000,000	5,000,000	5,000,000						5,000,000		(17,098)	(17,098)	142,557	04/28/2026
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		12/01/2023	PAYDOWN		273,106	274,911	252,946	244,062		29,044		29,044		273,106				5,665	05/25/2035
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		05/18/2023	3RDPARTY		1,415,482	1,625,774	1,341,263	1,230,373		7,548		7,548		1,237,921		177,560	177,560	23,929	10/25/2036
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		04/25/2023	PAYDOWN		31,176	31,177	25,721	23,594		7,582		7,582		31,176				228	10/25/2036
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		06/05/2023	3RDPARTY		2,157,346	3,196,837	2,346,848	1,766,465		(63,347)		(63,347)		1,703,118		454,228	454,228	63,261	07/25/2037
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		06/01/2023	PAYDOWN		20,096	42,686	31,336	23,587		(3,491)		(3,491)		20,096				630	07/25/2037
866688-AA-8	SUN COUNTRY AIRLINES HOLDINGS CORP_BND		12/15/2023	REDEMPTION 100.0000		766,275	766,275	766,275	766,275						766,275				24,579	06/15/2029
86765B-AH-2	ENERGY TRANSFER LP SENIOR CORP_BND		02/07/2023	3RDPARTY		7,230,720	7,000,000	7,157,710	7,124,616		(412)		(412)		7,124,204		106,516	106,516	231,758	02/15/2040
86772R-AA-3	SUNRUN JUPITER ISSUER 2022-1 L ABS_ABS _		10/30/2023	PAYDOWN		158,007	158,007	156,721	156,766		1,241		1,241		158,007				4,905	07/30/2057
86787G-AJ-1	TRUIST BANK SUB CORP_BND		11/02/2023	3RDPARTY		918,350	1,000,000	994,940	998,102		457		457		998,559		(80,209)	(80,209)	32,175	05/15/2026
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		12/01/2023	PAYDOWN		89,319	95,987	85,757	88,065		1,254		1,254		89,319				2,698	12/25/2035
872287-AL-1	COMCAST CABLE COMMUNICATIONS L SENIOR CO		07/24/2023	DIRECT		3,333,208	3,075,000	3,097,355	3,084,381		(885)		(885)		3,083,496		249,712	249,712	207,530	02/15/2028
87232B-AF-9	TCI-SYMPHONY CLO TSYMP_17-1A SENIOR ABS_		07/24/2023	3RDPARTY		9,503,230	9,563,077	9,415,161	9,417,341		7,339		7,339		9,424,680		78,550	78,550	424,407	07/15/2030
87232B-AF-9	TCI-SYMPHONY CLO TSYMP_17-1A SENIOR ABS_		07/17/2023	PAYDOWN		721,189	721,189	710,034	710,198		10,991		10,991		721,189				19,306	07/15/2030
87249Q-AC-4	TICP CLO LTD TICP_18-11A MEZZANIN ABS_AB		08/17/2023	3RDPARTY		4,963,000	5,000,000	4,843,550	4,846,543		16,885		16,885		4,863,428		99,572	99,572	278,786	10/20/2031
87250R-AD-6	TICP CLO LTD TICP_20-15A MEZZANIN ABS_AB		09/06/2023	3RDPARTY		993,370	1,000,000	1,000,000	1,000,000						1,000,000		(6,630)	(6,630)	71,671	04/20/2033
87267T-AA-9	TOORAK MORTGAGE TRUST TRK_21-1 SENIOR WH		12/01/2023	PAYDOWN		493,883	493,883	492,342	492,905		979		979		493,883				5,491	11/25/2056
87305Q-CB-5	TTX COMPANY SENIOR CORP_BND 144A		07/20/2023	3RDPARTY		24,465,600	24,000,000	24,015,720	24,013,352		(269)		(269)		24,013,083		452,517	452,517	912,583	12/01/2040
87511#-AB-1	TAMPA BAY ARENA LLC SECURED CORP_BND		06/30/2023	REDEMPTION 100.0000		292,506	292,506	292,506	292,506						292,506				5,689	06/30/2035
87612E-AR-7	TARGET CORPORATION SENIOR CORP_BND		07/20/2023	VARIOUS		1,154,574	1,000,000	1,221,330	1,155,469		(2,813)		(2,813)		1,152,656		1,918	1,918	39,126	10/15/2037
87612E-AU-0	TARGET CORPORATION SENIOR CORP_BND		05/22/2023	3RDPARTY		4,142,460	3,500,000	3,205,751	3,548,818		(342,989)		(342,989)		3,205,829		936,631	936,631	210,292	01/15/2038
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND		01/01/2023	VARIOUS																07/01/2042
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SECURED COR		12/30/2023	REDEMPTION 100.0000		458,366	458,366	483,576	466,821		(8,454)		(8,454)		458,366				17,338	12/30/2023
882389-CC-1	TEXAS EASTERN TRANSMISSION LP SENIOR COR		04/21/2023	3RDPARTY		569,380	500,000	593,710	554,819		(1,406)		(1,406)		553,412		15,968	15,968	27,222	07/15/2032
88307*-AA-3	TEXOMA WIND LLC SECURED CORP_BND		06/30/2023	REDEMPTION 100.0000		851,950	851,950	851,950	851,950						851,950				17,550	06/30/2034
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD SENIOR AB		12/15/2023	PAYDOWN		222,838	222,838	222,828	224,543		(1,705)		(1,705)		222,838				5,543	05/17/2032
88642N-AA-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		01/10/2023	DIRECT		80,661	80,661	80,661	80,661						80,661				573	03/12/2029
88642N-AA-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		12/10/2023	REDEMPTION 100.0000		894,730	894,730	894,730	894,730						894,730				45,027	03/12/2029
886546-AB-6	TIFFANY & CO SENIOR CORP_BND		07/14/2023	DIRECT		8,326,685	8,500,000	8,524,108	8,504,385		(1,647)		(1,647)		8,502,739		(176,054)	(176,054)	257,503	10/01/2024
886546-AD-2	TIFFANY & CO SENIOR CORP_BND		05/22/2023	VARIOUS		16,190,721	17,700,000	16,038,092	17,245,521		(1,208,281)		(1,208,281)		16,037,240		153,481	153,481	561,336	10/01/2044
88738T-AA-8	TIMKEN COMPANY SENIOR CORP_BND		07/20/2023	3RDPARTY		1,898,986	1,835,000	1,927,869	1,874,811		(3,573)		(3,573)		1,871,238		27,749	27,749	118,797	05/08/2028
889175-BD-6	TOLEDO EDISON CO THE SECURED CORP_BND		07/13/2023	VARIOUS		1,067,095	1,016,000	1,037,473	1,031,303		(376)		(376)		1,030,927		36,168	36,168	42,003	05/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
891027-AS-3	GLOBE LIFE INC SENIOR CORP_BND		04/21/2023	VARIOUS		7,846,403	8,000,000	7,633,012	7,648,810		8,989		8,989		7,657,798		188,605	188,605	183,258	09/15/2028
89171V-AD-9	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		07/20/2023	3RDPARTY		10,766,881	10,885,269	10,151,602	10,708,771		38,208		38,208		10,746,978		19,903	19,903	242,348	05/25/2055
89171V-AE-7	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		05/05/2023	3RDPARTY		11,173,937	11,514,259	9,997,022	10,959,643		43,386		43,386		11,003,029		170,908	170,908	196,433	05/25/2055
891906-AF-6	GLOBAL PAYMENTS INC SENIOR CORP_BND		03/21/2023	3RDPARTY		28,263,600	30,000,000	29,926,800	29,957,093		1,609		1,609		29,958,702		(1,695,102)	(1,695,102)	415,333	06/01/2028
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR CORP_BND		06/01/2023	PAYDOWN		11,843	11,843	11,843	11,843						11,843				171	07/01/2048
				REDEMPTION																
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR CORP_BND		11/30/2023	100.0000		27,262	27,262	27,262	27,262						27,262				1,101	07/01/2048
89417E-AK-5	TRAVELERS COMPANIES INC SENIOR CORP_BND		04/25/2023	3RDPARTY		2,456,136	2,700,000	2,678,832	2,681,821		154		154		2,681,975		(225,839)	(225,839)	78,045	08/25/2045
89532T-AA-4	TRESTLES CLO LTD TREST_20-3A SENIOR ABS_		08/03/2023	3RDPARTY		2,992,500	3,000,000	2,915,100	2,919,085		10,062		10,062		2,929,147		63,353	63,353	149,034	01/20/2033
89566E-AD-0	TRI-STATE GENERATION AND TRANS SECURED C		01/01/2023	VARIOUS																06/15/2040
89788M-AG-7	TRUIST FINANCIAL CORP SENIOR CORP_BND		03/15/2023	3RDPARTY		8,374,680	9,000,000	8,649,720	8,652,548		11,941		11,941		8,664,490		(289,810)	(289,810)	104,106	06/06/2028
902494-BD-4	TYSON FOODS INC SENIOR CORP_BND		01/01/2023	VARIOUS																06/02/2047
902494-BK-8	TYSON FOODS INC SENIOR CORP_BND		04/21/2023	3RDPARTY		875,169	900,000	899,838	899,902		4		4		899,907		(24,738)	(24,738)	25,448	03/01/2029
90265E-AM-2	UDR INC SENIOR CORP_BND		07/25/2023	3RDPARTY		4,663,450	5,000,000	4,988,200	4,994,231		685		685		4,994,916		(331,466)	(331,466)	187,639	07/01/2027
902691-AE-4	UGI UTILITIES INC SENIOR CORP_BND		01/01/2023	VARIOUS																09/30/2036
902917-AH-6	WASTE MANAGEMENT INC SENIOR CORP_BND		07/13/2023	VARIOUS		4,538,474	4,125,000	4,123,728	4,094,780		3,108		3,108		4,097,888		440,586	440,586	269,626	07/15/2028
				REDEMPTION																
90355J-AB-6	USQ 1201L LLC CORP_BND 144A		07/17/2023	100.0000		1,671,031	1,671,031	1,671,031	1,671,031						1,671,031				57,111	07/15/2028
904764-BC-0	UNILEVER CAPITAL CORP SENIOR CORP_BND		08/07/2023	VARIOUS		13,095,990	13,635,000	13,428,975	13,518,049		11,824		11,824		13,529,873		(433,883)	(433,883)	406,083	03/22/2028
907818-DU-9	UNION PACIFIC CORPORATION SENIOR CORP_BN		01/01/2023	VARIOUS																12/15/2043
907818-EY-0	UNION PACIFIC CORPORATION SENIOR CORP_BN		01/23/2023	3RDPARTY		7,879,840	8,000,000	7,529,020	7,544,144		4,654		4,654		7,548,798		331,042	331,042	118,500	09/10/2028
				REDEMPTION																
909318-AA-5	UNITED AIRLINES 2018-1 AA PASS SECURED C		09/01/2023	100.0000		198,261	198,261	198,261	198,261						198,261				5,204	09/01/2031
				REDEMPTION																
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		08/25/2023	100.0000		46,249	46,249	50,561	49,736		(3,487)		(3,487)		46,249				1,440	08/25/2031
				REDEMPTION																
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C		08/25/2023	100.0000		138,420	138,420	138,420	138,420						138,420				4,724	08/25/2031
				REDEMPTION																
90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C		09/01/2023	100.0000		743,478	743,478	743,478	743,478						743,478				20,632	09/01/2031
				REDEMPTION																
90932D-AA-3	UNITED AIRLINES 2016-2 PASS TH SECURED C		10/07/2023	100.0000		1,148,162	1,148,162	1,148,162	1,148,162						1,148,162				25,761	04/07/2030
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO CORP_BND		05/03/2023	3RDPARTY		11,360,400	12,000,000	12,000,000	12,000,000						12,000,000		(639,600)	(639,600)	204,933	12/21/2031
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B		09/15/2023	VARIOUS		513,444	513,444	487,054	491,805		21,639		21,639		513,444				21,607	09/15/2051
911312-AJ-5	UNITED PARCEL SERVICE INC SENIOR CORP_BN		01/01/2023	VARIOUS																01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC SENIOR CORP_BN		06/06/2023	3RDPARTY		23,464,770	24,000,000	21,646,443	23,540,181		(1,893,238)		(1,893,238)		21,646,943		1,817,827	1,817,827	653,656	11/15/2040
913017-BP-3	RTX CORP SENIOR CORP_BND		01/01/2023	VARIOUS																07/15/2038
913017-BT-5	RTX CORP SENIOR CORP_BND		02/06/2023	3RDPARTY		9,549,500	10,000,000	9,876,700	9,902,945		323		323		9,903,268		(353,768)	(353,768)	83,750	06/01/2042
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND		01/01/2023	VARIOUS																03/15/2043
91324P-CQ-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		01/19/2023	VARIOUS		7,139,090	7,000,000	6,999,160	6,999,332		2		2		6,999,334		139,756	139,756	169,069	07/15/2035
91324P-ET-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND		03/23/2023	3RDPARTY		9,345,000	8,400,000	8,608,208	8,607,596		(623)		(623)		8,606,974		738,026	738,026	210,338	02/15/2063
91412N-AF-7	UNIVERSITY OF CHICAGO SENIOR CORP_BND		07/25/2023	VARIOUS		16,982,600	16,615,000	17,328,499	16,932,399		(19,265)		(19,265)		16,913,133		69,467	69,467	623,984	10/01/2030
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _		12/20/2023	PAYDOWN		104,019	104,019	104,019	104,019						104,019				1,788	04/20/2028
917435-AA-7	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		07/01/2023	VARIOUS		85,135	85,135	84,824	84,889		246		246		85,135				3,454	07/01/2050
917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		07/01/2023	VARIOUS		60,000	60,000	57,252	57,708		2,292		2,292		60,000				2,449	07/01/2050
				REDEMPTION																
91752*-AA-7	UTAH SOLAR HOLDINGS LLC CORP_BND		06/30/2023	100.0000		1,008,372	1,008,372	1,008,372	1,008,372						1,008,372				5,206	12/31/2036
918204-AR-9	VF CORPORATION SENIOR CORP_BND		11/28/2023	3RDPARTY		4,189,119	4,350,000	4,377,825	4,367,590		(694)		(694)		4,366,896		(177,776)	(177,776)	218,188	10/15/2033
91913Y-AE-0	VALERO ENERGY CORPORATION SENIOR CORP_BN		07/20/2023	3RDPARTY		6,817,613	6,025,000	6,942,065	6,575,309		(22,083)		(22,083)		6,553,226		264,387	264,387	318,321	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATION SENIOR CORP_BN		03/15/2023	3RDPARTY		3,230,940	3,000,000	2,868,161	2,869,876		1,116		1,116		2,870,991		359,949	359,949	50,792	06/15/2037
91914J-AA-0	VALERO ENERGY PARTNERS LP SENIOR CORP_BN		03/17/2023	3RDPARTY		23,993,250	25,000,000	23,848,686	23,911,760		55,316		55,316		23,967,076		26,174	26,174	291,667	12/15/2026
				REDEMPTION																
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND		12/15/2023	100.0000		171,654	171,654	171,654	171,654						171,654				3,769	01/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
919794-AE-7	VALLEY NATIONAL BANCORP SRSUB CORP_BND		12/27/2023	3RDPARTY		1,675,840	2,000,000	2,000,000	2,000,000						2,000,000		(324,160)	(324,160)	60,159	06/15/2031
92211M-AE-3	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		03/15/2023	PAYDOWN		26,875	26,875	26,875	26,875						26,875				190	11/16/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		03/22/2023	MATURITY		10,284,167	10,284,167	10,284,167	10,284,167						10,284,167				116,270	11/16/2043
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		12/15/2023	PAYDOWN		35,000	35,000	35,000	35,000						35,000				605	07/15/2044
92257P-AA-9	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		07/27/2023	3RDPARTY		13,787,678	13,695,661	13,695,367	13,694,810		(3,252)		(3,252)		13,691,558		96,120	96,120	632,868	10/25/2052
92257P-AA-9	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		07/01/2023	PAYDOWN		1,104,000	1,104,000	1,103,976	1,103,931		69		69		1,104,000				29,225	10/25/2052
92325Q-AL-1	VENTURE CDO LTD VENTR_18-34A MEZZANIN AB		07/18/2023	3RDPARTY		3,000,320	3,200,000	3,200,000	3,200,000						3,200,000		(199,680)	(199,680)	163,871	07/18/2031
92332C-AC-3	VENTURE CDO LTD VENTR_18-34A MEZZANIN AB		12/11/2023	3RDPARTY		1,795,840	1,840,000	1,840,000	1,840,000						1,840,000		(44,160)	(44,160)	157,971	10/15/2031
92332T-AD-4	VENTURE CDO LTD VENTR_20-39A ABS_ABS _20		08/14/2023	3RDPARTY		2,929,500	3,000,000	3,000,000	3,000,000						3,000,000		(70,500)	(70,500)	166,481	04/15/2033
92332T-AF-9	VENTURE CDO LTD VENTR_20-39A SENIOR ABS_		11/17/2023	3RDPARTY		4,855,970	5,000,000	4,985,895	4,986,938		1,211		1,211		4,988,148		(132,178)	(132,178)	511,920	04/15/2033
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP_B		07/25/2023	3RDPARTY		9,640,900	10,000,000	10,449,100	10,223,281		(28,452)		(28,452)		10,194,830		(553,930)	(553,930)	356,354	03/16/2027
92343V-EM-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B		07/20/2023	3RDPARTY		3,332,708	2,968,000	3,383,906	3,285,671		(14,072)		(14,072)		3,271,599		61,108	61,108	248,663	07/01/2032
92345Y-AF-3	VERISK ANALYTICS INC SENIOR CORP_BND		04/21/2023	3RDPARTY		3,885,935	4,050,000	4,028,252	4,035,525		651		651		4,036,176		(150,241)	(150,241)	102,094	03/15/2029
924922-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		03/13/2023	3RDPARTY		3,456,640	3,459,884	3,411,593	3,410,881		2,591		2,591		3,413,472		43,169	43,169	61,241	10/25/2067
924922-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2023	PAYDOWN		63,140	63,140	62,259	62,246		894		894		63,140				701	10/25/2067
924923-AA-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		12/01/2023	PAYDOWN		638,657	638,657	632,165	632,417		6,241		6,241		638,657				25,707	10/25/2067
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		12/01/2023	PAYDOWN		964,240	964,240	823,220	826,391		137,849		137,849		964,240				3,958	10/25/2063
92538L-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		12/01/2023	PAYDOWN		406,175	406,175	360,036	361,639		44,536		44,536		406,175				3,425	05/26/2065
92538U-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/15/2023	3RDPARTY		3,364,115	3,581,227	3,246,047	3,248,599		2,597		2,597		3,251,197		112,919	112,919	43,305	02/25/2067
92538U-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2023	PAYDOWN		77,878	77,878	70,589	70,644		7,233		7,233		77,878				498	02/25/2067
92553P-AC-6	PARAMOUNT GLOBAL SENIOR CORP_BND		01/01/2023	VARIOUS																10/05/2037
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		02/07/2023	VARIOUS		15,046,002	13,800,000	15,594,801	15,054,336		(6,320)		(6,320)		15,048,016		(2,014)	(2,014)	193,200	05/15/2037
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		07/19/2023	DIRECT		13,348,710	14,000,000	13,998,740	13,999,578		74		74		13,999,652		(650,942)	(650,942)	448,023	01/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		12/31/2023	REDEMPTION 100.0000		180,107	180,107	180,107	180,107						180,107				4,448	06/30/2030
92826C-AE-2	VISA INC SENIOR CORP_BND		04/11/2023	VARIOUS		19,648,200	20,000,000	19,973,000	19,980,110		332		332		19,980,443		(332,243)	(332,243)	274,361	12/14/2035
92915P-AH-8	VOYA CLO LTD INGIM _14-1A SENIOR ABS_ABS		07/20/2023	3RDPARTY		950,445	955,701	934,198	934,893		1,474		1,474		936,367		14,078	14,078	42,837	04/18/2031
92915P-AH-8	VOYA CLO LTD INGIM _14-1A SENIOR ABS_ABS		10/18/2023	PAYDOWN		1,338,204	1,338,204	1,301,186	1,303,708		34,496		34,496		1,338,204				74,271	04/18/2031
92917K-AA-2	VOYA CLO LTD VOYA_18-3A SENIOR ABS_ABS _		07/28/2023	3RDPARTY		997,200	1,000,000	976,000	977,445		3,838		3,838		981,282		15,918	15,918	47,223	10/15/2031
92917N-AJ-7	VOYA CLO LTD VOYA_19-1A SENIOR ABS_ABS _		10/16/2023	PAYDOWN		112,816	112,816	110,855	110,907		1,909		1,909		112,816				5,706	04/15/2031
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		12/01/2023	PAYDOWN		59,205	59,205	49,510	53,070		6,135		6,135		59,205				1,069	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		11/01/2023	PAYDOWN		25,380	25,380	23,286	24,177		1,203		1,203		25,380				284	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		12/25/2023	PAYDOWN		28,787	28,787	26,700	27,337		1,451		1,451		28,787				491	06/25/2044
92936J-AN-4	WF-RBS COMMERCIAL MORTGAGE TRU SUB SENIO		07/01/2023	PAYDOWN		3,138,146	3,138,146	3,419,247	3,138,146						3,138,146				82,685	11/15/2044
92937E-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		12/01/2023	PAYDOWN		630,967	630,967	586,035	629,674		1,292		1,292		630,967				6,813	03/15/2045
92937F-AG-6	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2023	PAYDOWN		5,275,000	5,275,000	5,305,909	5,268,339		6,661		6,661		5,275,000				37,867	03/15/2048
92937F-AH-4	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2023	PAYDOWN		28,365,000	28,365,000	29,080,220	28,340,617		24,383		24,383		28,365,000				317,211	03/15/2048
92937F-AU-5	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2023	PAYDOWN		6,900,000	6,900,000	6,303,453	6,824,875		75,125		75,125		6,900,000				78,458	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		11/01/2023	PAYDOWN		10,490,000	10,490,000	10,057,531	10,454,207		35,793		35,793		10,490,000				253,875	05/15/2045
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		12/01/2023	PAYDOWN				3,447,323	44,203		(44,203)		(44,203)						133,204	08/15/2046
92938J-AK-8	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		11/01/2023	PAYDOWN		17,957,000	17,957,000	18,517,905	18,029,959		(72,959)		(72,959)		17,957,000				807,542	03/15/2046
92938J-AL-6	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		11/01/2023	PAYDOWN		11,582,000	11,582,000	12,059,758	11,646,612		(64,612)		(64,612)		11,582,000				542,034	03/16/2046
92939H-BA-2	WF-RBS COMMERCIAL MORTGAGE TRU AM SUB_CM		07/25/2023	3RDPARTY		7,887,547	8,450,000	8,703,297	8,490,861		(17,356)		(17,356)		8,473,506		(585,959)	(585,959)	233,211	10/17/2057
92939L-AH-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		07/25/2023	3RDPARTY		2,788,309	3,020,000	3,124,520	3,045,767		(7,164)		(7,164)		3,038,603		(250,293)	(250,293)	83,863	11/15/2047
931142-CB-7	WALMART INC SENIOR CORP_BND		07/13/2023	3RDPARTY		1,281,696	1,200,000	1,098,755	1,100,097		2,919		2,919		1,103,016		178,680	178,680	55,300	09/01/2035
931142-CK-7	WALMART INC SENIOR CORP_BND		03/01/2023	3RDPARTY		3,026,972	2,600,000	3,098,821	3,096,043		(3,986)		(3,986)		3,092,057		(65,085)	(65,085)	92,950	08/15/2037
931427-AB-4	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		02/06/2023	3RDPARTY		1,795,560	2,000,000	1,987,752	1,991,453		56		56		1,991,509		(195,949)	(195,949)	20,000	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		01/18/2023	3RDPARTY		1,191,151	1,300,000	1,299,792	1,299,823						1,299,823		(108,672)	(108,672)	10,747	11/18/2044
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/06/2023	3RDPARTY		153,759	172,164	134,144	144,348		(1,248)		(1,248)		143,100		10,659	10,659	5,145	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/01/2023	PAYDOWN		11,219	11,258	8,772	9,439		1,780		1,780		11,219				195	08/25/2036
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		12/01/2023	PAYDOWN		83,231	83,473	40,216	44,922		38,309		38,309		83,231				1,896	03/25/2047
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		12/01/2023	PAYDOWN		59,830	56,222	47,297	50,172		9,658		9,658		59,830				1,915	07/25/2046
93884P-CM-0	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		07/27/2023	3RDPARTY		4,333,810	4,250,000	4,344,110	4,282,980		(4,128)		(4,128)		4,278,851		54,959	54,959	245,098	02/22/2027
93884P-DT-4	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		04/06/2023	3RDPARTY		22,509,990	24,000,000	24,000,000	24,000,000						24,000,000		(1,490,010)	(1,490,010)	711,157	12/03/2040
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH		12/01/2023	PAYDOWN		109,517	109,517	102,467	104,876		4,641		4,641		109,517				2,968	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO		12/01/2023	PAYDOWN		5,844	17,284	15,640	14,868		(9,024)		(9,024)		5,844				518	09/25/2035
93934F-HC-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		12/25/2023	PAYDOWN		345,733	345,733	331,489	332,221		13,511		13,511		345,733				7,760	12/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		12/25/2023	PAYDOWN		33,000	44,005	37,817	37,383		(4,384)		(4,384)		33,000				1,374	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		12/01/2023	PAYDOWN		65,334	75,993	64,214	63,822		1,512		1,512		65,334				1,301	04/25/2046
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		12/01/2023	PAYDOWN		139,011	124,666	108,771	107,069		31,942		31,942		139,011				1,720	10/25/2046
94106L-BC-2	WASTE MANAGEMENT INC SENIOR CORP_BND		04/25/2023	3RDPARTY		223,047	250,000	251,805	251,577		(15)		(15)		251,562		(28,515)	(28,515)	6,719	03/01/2045
946848-AA-2	WELLS DAIRY INC CORP_BND		11/30/2023	REDEMPTION 100.0000		702,760	702,760	702,760	702,760						702,760				34,385	01/18/2027
94973V-AH-0	ELEVANCE HEALTH INC SENIOR CORP_BND		05/22/2023	VARIOUS		3,753,625	3,570,000	3,467,705	3,621,879		(160,322)		(160,322)		3,461,556		292,069	292,069	89,982	12/15/2034
949746-RW-3	WELLS FARGO & COMPANY SENIOR CORP_BND		01/19/2023	3RDPARTY		4,753,050	5,000,000	4,982,850	4,993,746		110		110		4,993,856		(240,806)	(240,806)	37,917	04/22/2026
94974B-FN-5	WELLS FARGO & COMPANY SUB CORP_BND		08/15/2023	VARIOUS		10,000,000	10,000,000	9,911,500	9,993,146		6,854		6,854		10,000,000				412,500	08/15/2023
94980V-AG-3	WELLS FARGO BANK NA SUB CORP_BND		04/05/2023	3RDPARTY		12,779,455	12,145,000	14,052,189	13,476,509		(19,123)		(19,123)		13,457,386		(677,931)	(677,931)	449,635	08/26/2036
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		12/01/2023	PAYDOWN		180,418	180,418	182,956	188,519		(8,101)		(8,101)		180,418				4,303	07/26/2049
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		12/01/2023	PAYDOWN		165,630	165,630	164,796	164,674		956		956		165,630				3,386	07/26/2049
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		12/01/2023	PAYDOWN		106,039	122,023	108,289	114,209		(8,170)		(8,170)		106,039				3,848	06/25/2037
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO		12/01/2023	PAYDOWN		72,439	72,439	71,903	72,394		45		45		72,439				1,772	08/27/2035
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		12/01/2023	PAYDOWN				182,297	141,904		(141,904)		(141,904)						11,595	01/15/2052
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		12/01/2023	PAYDOWN		30,904	30,904	31,649	31,183		(279)		(279)		30,904				645	11/25/2048
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		12/01/2023	PAYDOWN		1,083,343	1,083,343	1,111,028	1,097,261		(13,918)		(13,918)		1,083,343				17,783	09/25/2049
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		12/01/2023	PAYDOWN				69,460	69,741		(69,741)		(69,741)						5,123	08/15/2052
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A SENIOR ABS_		12/15/2023	PAYDOWN		10,031	10,031	10,031	10,031						10,031				244	03/15/2048
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_		12/15/2023	PAYDOWN		15,017	15,017	15,017	15,017						15,017				383	06/15/2049
957576-AA-9	WESTERN & SOUTHERN FINANCIAL G SENIOR CO		01/18/2023	3RDPARTY		7,386,120	7,000,000	7,099,190	7,065,557		(241)		(241)		7,065,316		320,804	320,804	206,840	07/15/2033
957638-AD-1	WESTERN ALLIANCE BANCORP SUB CORP_BND		06/02/2023	VARIOUS		19,129,131	25,050,000	25,050,934	25,050,723		(87)		(87)		25,050,636		(5,921,505)	(5,921,505)	286,129	06/15/2031
959802-AM-1	WESTERN UNION CO/THE SENIOR CORP_BND		11/13/2023	VARIOUS		6,290,617	6,500,000	6,484,219	6,487,634		262		262		6,487,896		(197,279)	(197,279)	245,921	06/21/2040
96145D-AH-8	WRKCO INC SENIOR CORP_BND		03/21/2023	3RDPARTY		9,495,900	10,000,000	9,984,163	9,990,368		379		379		9,990,748		(494,848)	(494,848)	208,889	03/15/2028
961548-AV-6	WESTROCK MWV LLC SENIOR CORP_BND		07/25/2023	VARIOUS		4,948,348	4,300,000	4,659,803	4,530,193		(11,506)		(11,506)		4,518,687		429,661	429,661	337,111	01/15/2030
96332H-CF-4	WHIRLPOOL CORPORATION SENIOR CORP_BND		03/01/2023	MATURITY		1,000,000	1,000,000	998,010	999,961		39		39		1,000,000				18,500	03/01/2023
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND		12/15/2023	REDEMPTION 100.0000		376,351	376,351	376,351	376,351						376,351				8,390	09/15/2044
96949L-AB-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		07/25/2023	3RDPARTY		6,281,925	6,500,000	6,380,660	6,463,817		7,316		7,316		6,471,133		(189,208)	(189,208)	225,333	09/15/2025
96950F-AF-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		01/01/2023	VARIOUS																04/15/2040
97263B-AA-1	WILTON RE FINANCE LLC SENIOR CORP_BND 14		03/30/2023	VARIOUS		15,025,000	15,025,000	15,618,125	15,046,381		(21,381)		(21,381)		15,025,000				441,359	03/30/2033
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		12/01/2023	PAYDOWN		255,148	255,149	248,688	247,561		7,587		7,587		255,148				6,703	06/20/2045
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		12/01/2023	PAYDOWN		321,532	321,532	308,997	323,790		(2,258)		(2,258)		321,532				5,966	08/20/2045
976657-AG-1	WEC ENERGY GROUP INC SENIOR CORP_BND		07/20/2023	VARIOUS		1,132,967	1,100,000	1,160,015	1,136,313		(1,496)		(1,496)		1,134,818		(1,851)	(1,851)	55,507	04/01/2033
976826-BE-6	WISCONSIN POWER AND LIGHT COMP SENIOR CO		02/06/2023	3RDPARTY		129,450	117,000	140,611	133,546		(79)		(79)		133,467		(4,017)	(4,017)	3,584	08/15/2037
981811-AE-2	WORTHINGTON ENTERPRISES INC SENIOR CORP_		07/28/2023	VARIOUS		21,000,000	21,000,000	21,063,690	21,020,931		(3,445)		(3,445)		21,017,487		(17,487)	(17,487)	751,129	04/15/2026
983024-AG-5	WYETH LLC SENIOR CORP_BND		01/19/2023	3RDPARTY		4,128,322	3,510,000	4,229,129	3,953,829		(1,823)		(1,823)		3,952,006		176,316	176,316	109,005	02/01/2034
983024-AL-4	WYETH LLC SENIOR CORP_BND		01/01/2023	VARIOUS																02/15/2036
98385X-AM-8	XTO ENERGY INC SENIOR CORP_BND		02/06/2023	3RDPARTY		4,622,958	3,963,000	4,971,108	4,670,033		(3,387)		(3,387)		4,666,646		(43,687)	(43,687)	138,953	08/01/2037
BMSOWT-9Z-6	BRIGHTWOOD CAPITAL MM CLO BWCA ABS_ABS		06/28/2023	3RDPARTY		14,250,000	14,250,000	14,250,000	14,250,000						14,250,000				912,881	12/31/2032
BMSOZC-TM-7	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/05/2023	TAX FREE EXCHANGE		2,344,895	2,500,000	2,343,863	2,344,567		328		328		2,344,895				86,106	03/15/2062

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2950*-AA-7	AA INFRASTRUCTURE DEBT FUND 1 AAINFRASTR		12/11/2023	3RDPARTY		35,050,293	35,084,410	35,307,958	35,215,463		56,021		56,021		35,271,484		(221,191)	(221,191)	2,661,841	11/01/2034
G2950*-AA-7	AA INFRASTRUCTURE DEBT FUND 1 AAINFRASTR		11/01/2023	PAYDOWN		3,367,984	3,367,984	3,389,443	3,380,564		(12,581)		(12,581)		3,367,984				226,914	11/01/2034
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L ABS_ABS _		12/15/2023	PAYDOWN		229,979	229,979	235,467	231,430		(1,451)		(1,451)		229,979				7,282	11/15/2037
G5814#-AA-2	MARI BOYLE LTD CORP_BND		10/02/2023	REDEMPTION 100.0000		682,972	682,972	682,972	682,972						682,972				14,474	06/30/2031
G5814#-AB-0	MARI BOYLE LTD CORP_BND		10/02/2023	REDEMPTION 100.0000		682,972	682,972	682,972	682,972						682,972				14,474	06/30/2031
000000-00-0	COLIDIM SA SECURED CORP_BND		12/15/2023	REDEMPTION 100.0000		273,239	273,239	273,239	273,239						273,239				14,732	06/30/2033
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND		10/02/2023	REDEMPTION 100.0000		91,832	91,832	91,832	91,832						91,832				2,570	11/26/2027
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND		12/31/2023	REDEMPTION 100.0000		330,499	330,499	327,212	328,379		2,120		2,120		330,499				9,606	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SENIOR CORP_BND		11/30/2023	REDEMPTION 100.0000		328,987	328,987	325,697	326,857		2,130		2,130		328,987				8,171	04/30/2031
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	12/15/2023	VARIOUS		482,214	482,214	482,214	482,214						482,214				13,562	06/15/2029
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	12/15/2023	VARIOUS		578,654	578,654	581,487	580,336		(1,682)		(1,682)		578,654				17,902	06/15/2029
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C	A	09/15/2023	REDEMPTION 100.0000		482,490	482,490	482,490	482,490						482,490				13,024	03/15/2027
013716-AU-9	RIO TINTO ALCAN INC SENIOR CORP_BND	A	07/13/2023	VARIOUS		1,950,390	1,800,000	1,797,312	1,798,431		56		56		1,798,487		151,903	151,903	64,925	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC SENIOR CORP_BND	A	07/13/2023	VARIOUS		2,282,012	2,200,000	2,083,863	2,093,037		3,117		3,117		2,096,155		185,858	185,858	79,414	06/01/2035
01626P-AH-9	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	04/05/2023	3RDPARTY		14,247,050	15,000,000	14,979,900	14,989,933		562		562		14,990,495		(743,445)	(743,445)	375,708	07/26/2027
067901-AA-6	BARRICK GOLD CORP SENIOR CORP_BND	A	07/20/2023	3RDPARTY		2,953,374	3,005,000	2,948,415	2,966,159		1,295		1,295		2,967,454		(14,080)	(14,080)	120,551	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO SENIOR CORP_BND	A	07/20/2023	3RDPARTY		4,684,120	4,766,000	4,629,516	4,676,389		2,978		2,978		4,679,367		4,753	4,753	191,196	11/15/2034
10549P-AG-6	BROOKFIELD CORP SENIOR CORP_BND	A	07/20/2023	VARIOUS		5,367,500	5,000,000	5,451,200	5,284,821		(11,354)		(11,354)		5,273,467		94,033	94,033	330,851	03/01/2033
112585-AH-7	BROOKFIELD CORP SENIOR CORP_BND	A	08/02/2023	VARIOUS		23,336,410	24,000,000	23,804,610	23,949,400		14,241		14,241		23,963,641		(627,232)	(627,232)	1,002,987	01/15/2025
11271L-AD-4	BROOKFIELD FINANCE INC SENIOR CORP_BND	A	07/25/2023	3RDPARTY		4,803,550	5,000,000	4,698,872	4,708,535		22,482		22,482		4,731,017		72,533	72,533	200,736	03/29/2029
136375-BL-5	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	A	01/19/2023	3RDPARTY		3,449,580	3,000,000	3,492,318	3,311,586		(1,204)		(1,204)		3,310,382		139,198	139,198	89,583	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	A	01/19/2023	VARIOUS		4,016,295	3,500,000	3,980,655	3,827,948		(1,045)		(1,045)		3,826,903		189,392	189,392	31,344	06/01/2036
136385-AE-1	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	07/20/2023	3RDPARTY		771,440	745,000	779,991	766,714		(854)		(854)		765,860		5,580	5,580	27,230	06/30/2033
136385-AG-6	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	07/21/2023	3RDPARTY		5,425,573	5,535,000	5,033,261	5,040,264		15,350		15,350		5,055,613		369,960	369,960	318,401	02/01/2035
13645R-AE-4	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	07/20/2023	3RDPARTY		2,054,040	2,000,000	2,107,700	2,064,666		(2,738)		(2,738)		2,061,927		(7,887)	(7,887)	98,708	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	05/19/2023	VARIOUS		2,145,622	2,041,000	1,767,431	1,943,765		(176,207)		(176,207)		1,767,558		378,063	378,063	63,418	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	03/15/2023	VARIOUS		8,000,000	8,000,000	7,603,840	7,991,177		8,823		8,823		8,000,000				178,000	03/15/2023
14040*-AB-9	CAPITAL POWER LP CORP_BND		03/13/2023	3RDPARTY		17,381,880	18,000,000	18,000,000	18,000,000						18,000,000		(618,120)	(618,120)	269,280	06/15/2026
15135U-AF-6	CENOVUS ENERGY INC SENIOR CORP_BND	A	07/13/2023	3RDPARTY		3,409,998	3,250,000	2,937,302	2,939,940		5,019		5,019		2,944,959		465,039	465,039	147,469	11/15/2039
22576C-E#-4	CRESCENT POINT ENERGY CORP SENIOR CORP_B	A	06/12/2023	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				132,300	06/12/2023
292766-A#-9	ENERPLUS CORP CORP_BND	A	05/15/2023	REDEMPTION 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				79,200	05/15/2024
31745#-AA-9	SHELL ABS_ABS 5.500% 11/15/30		12/26/2023	PAYDOWN		632,601	664,596	664,596	664,596		(31,996)		(31,996)		632,601				24,966	11/15/2030
318069-B@-9	FINNING INTERNATIONAL INC SENIOR CORP_BN	A	04/20/2023	3RDPARTY		4,813,950	5,000,000	5,000,000	5,000,000						5,000,000		(186,050)	(186,050)	132,125	04/03/2027
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR CORP_BND	A	07/21/2023	3RDPARTY		8,950,010	9,000,000	8,049,564	8,971,603		(919,274)		(919,274)		8,052,329		897,681	897,681	427,163	03/04/2046
655422-AV-5	GLENCORE CANADA CORP PRE-MERG SENIOR CO	A	07/25/2023	3RDPARTY		2,002,691	1,980,000	1,929,984	1,944,809		1,028		1,028		1,945,838		56,853	56,853	75,702	06/15/2035
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND	A	04/21/2023	3RDPARTY		386,224	400,000	398,708	399,130		39		39		399,169		(12,945)	(12,945)	9,520	04/01/2029
775109-AW-1	ROGERS COMMUNICATIONS INC PRE SENIOR CO	A	03/15/2023	MATURITY		17,500,000	17,500,000	17,472,875	17,499,363		637		637		17,500,000				262,500	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC PRE SENIOR CO	A	10/01/2023	VARIOUS		15,000,000	15,000,000	14,971,950	14,997,479		2,521		2,521		15,000,000				615,000	10/01/2023
775109-CD-1	ROGERS COMMUNICATIONS INC PRE SENIOR CO	A	07/27/2023	TAX FREE EXCHANGE		2,445,463	2,471,000	2,444,239	2,444,595		868		868		2,445,463				619,353	03/15/2052
780082-AD-5	ROYAL BANK OF CANADA SUB CORP_BND	A	07/13/2023	3RDPARTY		2,931,724	3,000,000	2,993,580	2,997,704		375		375		2,998,080		(66,356)	(66,356)	134,075	01/27/2026
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP_BND	A	07/20/2023	VARIOUS		7,418,426	7,400,000	7,756,751	7,620,951		(8,176)		(8,176)		7,612,775		(194,349)	(194,349)	284,972	12/01/2034
878742-AE-5	TECK RESOURCES LTD SENIOR CORP_BND	A	07/20/2023	3RDPARTY		7,966,501	7,994,000	8,232,023	8,159,946		(5,184)		(5,184)		8,154,761		(188,261)	(188,261)	398,506	10/01/2035
87971M-BD-4	TELUS CORPORATION SENIOR CORP_BND	A	01/19/2023	3RDPARTY		5,269,824	5,600,000	5,554,584	5,580,331		274		274		5,580,604		(310,780)	(310,780)	68,382	02/16/2027
884903-BQ-7	THOMSON REUTERS CORPORATION SENIOR CORP_	A	11/23/2023	MATURITY		5,000,000	5,000,000	4,969,050	4,996,661		3,339		3,339		5,000,000				215,000	11/23/2023
887147-A#-3	TIMBERWEST FOREST CORP SENIOR CORP_BND	A	01/03/2023	TAX FREE EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				112,409	10/13/2023
89346D-AE-7	TRANSALTA CORP SENIOR CORP_BND	A	10/11/2023	3RDPARTY		1,003,321	1,000,000	1,003,534	1,003,408		(87)		(87)		1,003,321				69,694	03/15/2040
941053-AH-3	WASTE CONNECTIONS INC SENIOR CORP_BND	A	04/24/2023	3RDPARTY		2,888,198	2,950,000	2,945,634	2,947,245		132		132		2,947,377		(59,179)	(59,179)	50,498	12/01/2028
952845-AE-5	WEST FRASER TIMBER CO. LTD SENIOR CORP_B	A	02/07/2023	3RDPARTY		293,256	300,000	300,000	300,000						300,000		(6,744)	(6,744)	4,133	10/15/2024
98417E-AC-4	GLENCORE FINANCE CANADA LTD SENIOR CORP_	A	07/20/2023	3RDPARTY		11,760,760	11,000,000	12,079,980	11,943,510		(22,682)		(22,682)		11,920,828		(160,068)	(160,068)	524,975	11/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04862#-AB-8	ISLAND TIMBERLANDS FINANCE COR CORP_BND	A	01/03/2023	TAX FREE EXCHANGE		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				113,879	08/30/2025
000338-AA-7	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	02/28/2023	DIRECT		16,504	16,504	16,504	16,504						16,504				14	12/31/2057
000338-AA-7	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	08/31/2023	PAYDOWN		956,087	956,087	956,087	956,087						956,087				1,807	12/31/2057
00033#-AA-7	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	12/30/2023	REDEMPTION 91.1475		1,202,687	1,319,496	1,319,496	1,319,496		(116,808)		(116,808)		1,202,687				5,679	12/31/2057
001199-AG-3	AGL CORE 4 CLO LTD AGL_20-4A ABS_ABS _20	D	07/24/2023	DIRECT		15,357,300	15,450,000	15,465,675	15,462,306		(1,434)		(1,434)		15,460,871		(103,571)	(103,571)	700,767	04/20/2033
00119M-AC-3	AGL CLO 3 LTD AGL_20-3A ABS_ABS _3 144A	D	08/10/2023	3RDPARTY		4,936,000	5,000,000	5,000,000	5,000,000						5,000,000		(64,000)	(64,000)	271,241	01/18/2033
00131L-2B-0	AIA GROUP LTD SENIOR CORP_BND 144A	D	01/01/2023	VARIOUS																03/11/2044
00166F-AL-0	ALM LOAN FUNDING ALM_20-1A MEZZANIN ABS_	D	09/06/2023	3RDPARTY		1,393,055	1,400,000	1,400,000	1,400,000						1,400,000		(6,945)	(6,945)	98,830	10/15/2029
00185A-AD-6	AON PLC SENIOR CORP_BND	D	11/27/2023	VARIOUS		7,000,000	7,000,000	6,975,430	6,997,352		2,648		2,648		7,000,000				280,000	11/27/2023
00185A-AK-0	AON PLC SENIOR CORP_BND	D	01/09/2023	3RDPARTY		4,893,850	5,000,000	4,779,382	4,795,593		1,794		1,794		4,797,387		96,463	96,463	13,993	12/15/2025
00205G-AD-9	APA INFRASTRUCTURE LTD SENIOR CORP_BND 1	D	07/24/2023	DIRECT		3,828,600	4,000,000	3,972,200	3,986,137		1,595		1,595		3,987,732		(159,132)	(159,132)	175,194	07/15/2027
007924-AJ-2	AEGON LTD SUB CORP_BND	D	10/11/2023	3RDPARTY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				55,000	04/11/2048
00868S-AB-5	AHOLD FINANCE USA LLC SENIOR CORP_BND	C	07/21/2023	VARIOUS		5,005,112	4,650,000	4,674,961	4,630,611		2,660		2,660		4,633,272		371,840	371,840	206,078	05/01/2029
00900L-AL-8	AIMCO AIMCO_15-AA ABS_ABS _15-AA 144A	D	10/17/2023	PAYDOWN		166,667	166,667	162,167	162,440		4,227		4,227		166,667				9,928	10/17/2034
01449T-AA-1	ALESCO PREFERRED FUNDING IX LT SENIOR AB	D	06/07/2023	3RDPARTY		484,787	554,835	486,867	486,359		2,935		2,935		489,294		(4,507)	(4,507)	13,358	06/23/2036
01449T-AC-7	ALESCO PREFERRED FUNDING IX LT SENIOR AB	D	06/15/2023	3RDPARTY		414,245	500,000	412,083	412,198		2,048		2,048		414,246		(1)	(1)	12,701	06/23/2036
02364W-AW-5	AMERICA MOVIL SAB DE CV SENIOR CORP_BND	D	01/19/2023	3RDPARTY		5,550,500	5,000,000	5,502,800	5,381,852		(822)		(822)		5,381,030		169,470	169,470	96,128	03/30/2040
03329Q-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	10/13/2023	PAYDOWN		1,044,465	1,044,465	1,025,664	1,027,524		16,941		16,941		1,044,465				54,504	10/13/2030
03329A-AJ-4	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN	D	04/26/2023	3RDPARTY		4,688,610	5,000,000	4,676,740	4,679,557		28,781		28,781		4,708,338		(19,728)	(19,728)	184,923	01/15/2030
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	10/30/2023	PAYDOWN		67,843	71,802	71,802	71,802		(3,959)		(3,959)		67,843				3,381	01/28/2031
036011-AN-4	ANNISA CLO LTD ANNSA_16-2A MEZZANIN ABS_	D	09/12/2023	3RDPARTY		536,355	550,000	550,000	550,000						550,000		(13,646)	(13,646)	39,733	07/20/2031
03666B-AE-4	ANTARES CLO LTD ANTR_21-1A ABS_ABS _21-1	D	11/17/2023	3RDPARTY		4,793,345	5,000,000	5,000,000	5,000,000						5,000,000		(206,655)	(206,655)	374,884	07/25/2033
03754W-AJ-0	JFIN CLO LTD JFIN_16-1A SUB ABS_ABS _20-	D	03/24/2023	3RDPARTY		2,900,766	3,000,000	2,899,812	2,900,504		4,995		4,995		2,905,499		(4,733)	(4,733)	85,479	10/27/2028
03759C-AS-9	APIDOS CLO APID_16-24A ABS_ABS _16-24A 1	D	03/15/2023	3RDPARTY		3,043,642	3,100,000	3,041,100	3,042,326		3,726		3,726		3,046,052		(2,410)	(2,410)	68,902	10/20/2030
03765L-AP-7	APIDOS CLO APID_15-20A SUPSEN ABS_ABS _1	D	10/16/2023	PAYDOWN		27,432	27,432	26,787	26,835		597		597		27,432				1,671	07/16/2031
03765L-AR-3	APID_15-20AR SENIOR ABS_ABS _15-20A 144A	D	08/04/2023	3RDPARTY		6,690,600	6,750,000	6,521,918	6,523,261		25,349		25,349		6,548,609		141,991	141,991	349,700	07/16/2031
03765L-AV-4	APID_15-20AR MEZZANIN ABS_ABS _15-20AR 1	D	09/12/2023	3RDPARTY		3,168,256	3,200,000	3,200,000	3,200,000						3,200,000		(31,744)	(31,744)	201,004	07/16/2031
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	08/01/2023	3RDPARTY		2,490,889	2,501,018	2,445,996	2,448,520		4,375		4,375		2,452,896		37,993	37,993	114,311	07/18/2029
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	10/18/2023	PAYDOWN		3,411,227	3,411,228	3,336,181	3,339,624		71,603		71,603		3,411,227				170,141	07/18/2029
03767C-AB-6	APIDOS CLO APID_17-28A ABS_ABS _17-28A 1	D	09/19/2023	3RDPARTY		2,964,360	3,000,000	2,901,000	2,902,184		15,167		15,167		2,917,350		47,010	47,010	169,936	01/20/2031
03767J-AF-2	APIDOS CLO APID_17-27A ABS_ABS _17-27A 1	D	10/17/2023	PAYDOWN		2,065,513	2,065,513	2,019,082	2,021,219		44,293		44,293		2,065,513				104,341	07/17/2030
03835V-AG-1	APTIV PLC SENIOR CORP_BND	D	03/20/2023	3RDPARTY		4,178,393	4,350,000	4,344,737	4,346,477		111		111		4,346,588		(168,196)	(168,196)	98,292	03/15/2029
04019R-AN-1	ARES CLO LTD ARES_22-66 ABS_ABS _66 144A	D	06/13/2023	3RDPARTY		5,006,940	5,000,000	4,994,065	4,994,613		1,066		1,066		4,995,679		11,261	11,261	376,475	07/25/2034
04530D-AD-4	ASPEN INSURANCE HOLDINGS LTD SENIOR CORP	D	11/15/2023	VARIOUS		30,000,000	30,000,000	30,678,750	30,098,817		(98,817)		(98,817)		30,000,000				1,395,000	11/15/2023
046353-AD-0	ASTRAZENECA PLC SENIOR CORP_BND	D	01/01/2023	VARIOUS																09/15/2037
046353-AG-3	ASTRAZENECA PLC SENIOR CORP_BND	D	04/21/2023	3RDPARTY		679,718	750,000	745,328	746,353		39		39		746,392		(66,674)	(66,674)	18,083	09/18/2042
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN	D	07/20/2023	3RDPARTY		3,040,640	3,200,000	3,200,000	3,200,000						3,200,000		(159,360)	(159,360)	162,609	07/26/2031
04965C-AJ-7	ATRIUM CDO CORP ATRM_12A SENIOR ABS_ABS	D	07/27/2023	3RDPARTY		1,182,831	1,186,985	1,174,522	1,174,977		1,287		1,287		1,176,264		6,567	6,567	52,201	04/22/2027
04965C-AJ-7	ATRIUM CDO CORP ATRM_12A SENIOR ABS_ABS	D	07/24/2023	PAYDOWN		649,106	649,106	642,291	642,539		6,567		6,567		649,106				10,142	04/22/2027
04966H-AA-4	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS	D	08/17/2023	3RDPARTY		490,676	491,222	486,064	486,220		562		562		486,782		3,894	3,894	24,885	11/21/2030
04966H-AA-4	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS	D	07/24/2023	PAYDOWN		8,778	8,778	8,686	8,689		89		89		8,778				282	11/21/2030
04966H-AE-6	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS	D	08/03/2023	3RDPARTY		7,184,750	7,250,000	7,250,000	7,250,000						7,250,000		(65,250)	(65,250)	366,638	11/21/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG PTY LTD SENIOR COR	D	10/02/2023	REDEMPTION 100.0000		465,000	465,000	465,000	465,000						465,000				22,413	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROCESSI CORP_BND	D	10/02/2023	REDEMPTION 100.0000		165,000	165,000	165,000	165,000						165,000				8,003	09/30/2030
055262-B*-9	BASF SE CORP_BND 4.090% 12/11/28	D	08/03/2023	3RDPARTY		32,943,750	35,000,000	35,000,000	35,000,000						35,000,000		(2,056,250)	(2,056,250)	978,192	12/11/2028
055451-AR-9	BHP BILLITON FINANCE USA LTD SENIOR CO	D	01/01/2023	VARIOUS																02/24/2042
05553M-AG-6	BCRED BSL CLO LTD BCRED_21-1 MEZZANIN AB	D	09/06/2023	3RDPARTY		2,672,552	2,700,000	2,700,000	2,700,000						2,700,000		(27,448)	(27,448)	198,327	07/20/2034
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIOR CORP_BND	D	01/19/2023	3RDPARTY		9,768,100	10,000,000	10,000,000	10,000,000						10,000,000		(231,900)	(231,900)	56,879	11/28/2028
056162-AQ-3	BABSON CLO LTD BABSN_15-1A ABS_ABS _15-1	D	08/09/2023	3RDPARTY		1,973,500	2,000,000	1,924,900	1,926,091		9,563		9,563		1,935,654		37,846	37,846	102,041	01/20/2031
06760B-AJ-1	BABSON CLO LTD BABSN_17-1A MEZZANIN ABS_	D	08/22/2023	VARIOUS		11,484,910	11,500,000	11,500,000	11,500,000						11,500,000		(15,090)	(15,090)	692,858	07/18/2029
06849U-AD-7	BARRICK PD AUSTRALIA FINANCE P SENIOR CO	D	09/06/2023	3RDPARTY		199,594	200,000	195,154	196,317		88		88		196,405		3,190	3,190	10,611	10/15/2039
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	10/16/2023	PAYDOWN		3,508,276	3,508,276	3,462,306	3,465,481		42,795		42,795		3,508,276				126,011	07/16/2029
08180X-AW-2	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	09/12/2023	3RDPARTY		624,455	650,000	650,000	650,000						650,000		(25,545)	(25,545)	45,472	01/20/2031
08181J-AA-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	10/20/2023	PAYDOWN		9,042	9,042	8,802	8,816		225		225		9,042				556	04/20/2031
08181J-AE-2	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	11/10/2023	3RDPARTY		3,850,000	4,000,000	3,980,000	4,004,868		(910)		(910)		4,003,958		(153,958)	(153,958)	344,390	04/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08186E-AC-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	08/10/2023	3RDPARTY		3,021,000	3,000,000	3,000,000	3,000,000						3,000,000		21,000	21,000	156,030	01/25/2036
08186P-AJ-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	10/02/2023	3RDPARTY		2,973,600	3,000,000	3,000,000	3,000,000						3,000,000		(26,400)	(26,400)	178,094	10/15/2034
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI CORP_BND	D	08/15/2023	REDEMPTION 100.0000		69,361	69,361	69,361	69,361						69,361				2,861	02/15/2042
09626Y-AN-0	BLUEMOUNTAIN CLO LTD BLUEM_13 SENIOR ABS	D	08/07/2023	3RDPARTY		1,600,228	1,603,917	1,583,163	1,583,533		2,149		2,149		1,585,682		14,547	14,547	77,624	10/22/2030
09626Y-AN-0	BLUEMOUNTAIN CLO LTD BLUEM_13 SENIOR ABS	D	07/24/2023	PAYDOWN		356,854	356,854	352,236	352,318		4,535		4,535		356,854				12,163	10/22/2030
09628J-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_15 SENIOR ABS	D	10/20/2023	PAYDOWN		105,015	105,015	102,469	102,602		2,414		2,414		105,015				5,720	04/21/2031
09628N-AU-6	BLUEMOUNTAIN CLO LTD BLUEM_15 ABS_ABS _1	D	09/12/2023	3RDPARTY		2,635,952	2,720,000	2,720,000	2,720,000						2,720,000		(84,048)	(84,048)	169,155	04/20/2030
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	06/07/2023	3RDPARTY		4,926,768	4,926,768	4,926,768	4,926,768						4,926,768				207,982	04/15/2028
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	04/17/2023	PAYDOWN		1,729,614	1,447,998	1,447,998	1,447,998		281,616		281,616		1,729,614				38,485	04/15/2028
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	06/30/2023	REDEMPTION 0.0000			442,293	442,293	442,293		(442,293)		(442,293)						13,871	04/15/2028
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	D	12/20/2023	VARIOUS		780,685	780,685	780,685	780,685						780,685				20,230	03/20/2033
11778B-AB-8	SKY GROUP FINANCE LTD SENIOR CORP_BND 14	D	06/15/2023	3RDPARTY		1,550,866	1,344,000	1,622,772	1,556,417		(5,551)		(5,551)		1,550,867		(1)	(1)	58,240	10/15/2035
12480V-AC-9	CBAM CLO MANAGEMENT CBAM_17-1A SENIOR AB	D	07/25/2023	3RDPARTY		6,259,738	6,270,712	6,208,632	6,210,980		5,946		5,946		6,216,926		42,812	42,812	294,360	07/20/2030
12480V-AC-9	CBAM CLO MANAGEMENT CBAM_17-1A SENIOR AB	D	07/20/2023	PAYDOWN		905,842	905,842	896,874	897,213		8,629		8,629		905,842				31,901	07/20/2030
12547D-AA-4	CIFC FUNDING LTD CIFC_21-4A ABS_ABS _21-	D	08/01/2023	3RDPARTY		5,224,800	5,250,000	5,119,800	5,122,828		15,973		15,973		5,138,800		86,000	86,000	245,652	07/15/2033
12548R-AB-0	CIFC FUNDING LTD CIFC_14-2RA SENIOR ABS_	D	08/08/2023	3RDPARTY		487,810	488,724	482,468	482,558		605		605		483,163		4,647	4,647	23,227	04/24/2030
12548R-AB-0	CIFC FUNDING LTD CIFC_14-2RA SENIOR ABS_	D	07/24/2023	PAYDOWN		47,062	47,062	46,460	46,469		594		594		47,062				955	04/24/2030
12549A-AS-9	CIFC FUNDING LTD CIFC_13-1A MEZZANIN ABS	D	11/17/2023	3RDPARTY		4,999,840	5,000,000	4,990,865	4,991,877		935		935		4,992,812		7,028	7,028	473,128	07/16/2030
12549B-BA-5	CIFC FUNDING LTD CIFC_13-2A ABS_ABS 144	D	07/28/2023	3RDPARTY		12,375,000	12,500,000	12,045,125	12,058,021		58,692		58,692		12,116,713		258,287	258,287	626,619	10/18/2030
12549F-BM-0	CIFC FUNDING LTD CIFC_13-4A SENIOR ABS_A	D	08/01/2023	3RDPARTY		4,934,408	4,950,000	4,860,900	4,863,065		15,251		15,251		4,878,316		56,092	56,092	227,138	04/27/2031
12550A-AT-3	CIFC FUNDING LTD CIFC_14-5A SENIOR ABS_A	D	07/21/2023	3RDPARTY		6,979,000	7,000,000	6,923,000	6,923,706		13,734		13,734		6,937,440		41,560	41,560	324,147	10/17/2031
12550A-AX-4	CIFC FUNDING LTD CIFC_14-5A SENIOR ABS_A	D	08/08/2023	3RDPARTY		8,906,849	8,995,000	8,725,150	8,729,255		27,890		27,890		8,757,145		149,704	149,704	488,118	10/17/2031
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	10/19/2023	PAYDOWN		565,011	565,011	553,994	554,816		10,196		10,196		565,011				21,971	04/19/2029
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	D	08/01/2023	3RDPARTY		2,158,203	2,163,178	2,144,250	2,145,358		777		777		2,146,135		12,068	12,068	100,121	04/23/2029
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	D	10/23/2023	PAYDOWN		3,079,490	3,079,490	3,036,769	3,039,886		39,604		39,604		3,079,490				114,508	04/23/2029
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	07/21/2023	3RDPARTY		6,517,630	6,549,724	6,424,133	6,428,978		5,996		5,996		6,434,974		82,657	82,657	183,887	10/24/2030
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	10/24/2023	PAYDOWN		919,101	919,101	901,477	902,157		16,944		16,944		919,101				135,691	10/24/2030
12552F-AS-2	CIFC FUNDING LTD CIFC_14-4RA ABS_ABS _14	D	08/03/2023	3RDPARTY		4,945,000	5,000,000	4,771,500	4,772,634		12,617		12,617		4,785,251		159,749	159,749	266,215	01/17/2035
12560E-AL-0	CIFC_20-3A SENIOR ABS_ABS _20-3A 144A	D	07/20/2023	3RDPARTY		36,554,600	37,000,000	37,000,000	37,000,000						37,000,000		(445,400)	(445,400)	1,681,609	10/20/2034
12563U-AB-3	CK HUTCHISON INTERNATIONAL 17 SENIOR CO	D	08/04/2023	3RDPARTY		18,914,600	20,000,000	19,930,550	19,967,447		4,314		4,314		19,971,761		(1,057,161)	(1,057,161)	589,167	04/05/2027
13877L-AC-0	CANYON CAPITAL CLO LTD CANYC_2 ABS_ABS _	D	08/08/2023	3RDPARTY		5,035,000	5,000,000	5,000,000	5,000,000						5,000,000		35,000	35,000	228,539	01/15/2036
14307P-AJ-4	CGMS_18-17A MEZZANIN ABS_ABS _18-17A 144	D	12/11/2023	3RDPARTY		1,896,192	1,920,000	1,920,000	1,920,000						1,920,000		(23,808)	(23,808)	151,299	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	D	09/12/2023	3RDPARTY		786,160	800,000	721,980	721,980						721,980		64,180	64,180	56,515	08/14/2030
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	08/10/2023	3RDPARTY		407,762	409,318	403,505	403,562		620		620		404,182		3,581	3,581	11,812	08/14/2030
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	11/14/2023	PAYDOWN		412,939	412,939	405,767	405,787		7,152		7,152		412,939				25,116	08/14/2030
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	10/17/2023	PAYDOWN		79,110	79,110	77,099	77,223		1,888		1,888		79,110				4,625	04/17/2031
14311D-BN-5	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	07/21/2023	3RDPARTY		20,164,465	20,292,307	19,992,169	19,995,339		20,706		20,706		20,016,045		148,420	148,420	902,544	07/20/2031
14311D-BN-5	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	07/20/2023	PAYDOWN		917,348	917,348	903,780	903,923		13,425		13,425		917,348				24,308	07/20/2031
14311X-AA-0	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	10/20/2023	PAYDOWN		757,414	757,414	737,342	738,384		19,030		19,030		757,414				44,766	04/20/2031
14312E-AQ-6	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	08/07/2023	3RDPARTY		9,896,250	10,500,000	10,500,000	10,500,000						10,500,000		(603,750)	(603,750)	419,797	01/14/2032
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	07/26/2023	3RDPARTY		864,191	868,621	849,511	850,207		1,732		1,732		851,939		12,252	12,252	38,567	07/20/2029
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	07/20/2023	PAYDOWN		122,728	122,728	120,028	120,126		2,602		2,602		122,728				3,636	07/20/2029
14314F-AN-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	09/19/2023	3RDPARTY		2,977,410	3,000,000	2,897,400	2,898,811		18,211		18,211		2,917,022		60,388	60,388	174,136	07/20/2029
14315R-AE-1	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	08/08/2023	3RDPARTY		11,913,720	12,000,000	11,613,000	11,619,481		37,480		37,480		11,656,961		256,759	256,759	649,114	01/20/2031
15032A-AN-7	CEDAR FUNDING V CLO LTD CEDF_1 SENIOR AB	D	08/15/2023	3RDPARTY		2,244,375	2,250,000	2,210,625	2,211,996		8,347		8,347		2,220,343		24,032	24,032	112,021	07/17/2031
15032F-AA-4	CEDAR FUNDING LTD CEDF_18-7A SENIOR ABS_	D	08/03/2023	3RDPARTY		1,473,118	1,479,034	1,455,370	1,456,584		3,285		3,285		1,459,869		13,249	13,249	69,530	01/21/2031
15032F-AA-4	CEDAR FUNDING LTD CEDF_18-7A SENIOR ABS_	D	10/20/2023	PAYDOWN		106,518	106,518	104,814	104,902		1,617		1,617		106,518				5,386	01/21/2031
15033E-AA-6	CEDAR FUNDING LTD CEDF_18-9A SENIOR ABS_	D	07/26/2023	3RDPARTY		5,577,600	5,600,000	5,500,600	5,505,131		16,274		16,274		5,521,405		56,195	56,195	252,137	04/21/2031
15033E-AA-6	CEDAR FUNDING LTD CEDF_18-9A SENIOR ABS_	D	10/20/2023	PAYDOWN		16,371	16,371	16,081	16,094		277		277		16,371				988	04/21/2031
15033L-AL-6	CEDAR FUNDING LTD CEDF_19-11A MEZZANIN A	D	09/12/2023	3RDPARTY		1,518,298	1,520,000	1,520,000	1,520,000						1,520,000		(1,702)	(1,702)	94,988	05/29/2032
153766-AA-8	CENTRAL JAPAN RAILWAY COMPANY SENIOR COR	D	01/01/2023	VARIOUS																11/24/2045
223030-AH-3	COVIDIEN INTERNATIONAL FINANCE SENIOR CO	D	01/01/2023	VARIOUS																10/15/2037
225313-AK-1	CREDIT AGRICOLE SA SUB CORP_BND 144A	D	10/11/2023	3RDPARTY		2,405,749	2,416,000	2,401,045	2,405,047		702		702		2,405,749				121,068	01/10/2033
22541L-AE-3	UBS GROUP AG SENIOR CORP_BND	D	10/11/2023	3RDPARTY		1,187,672	1,000,000	1,262,420	1,201,077		(13,404)		(13,404)		1,187,672				88,271	07/15/2032
225433-AR-2	CREDIT SUISSE GROUP AG SENIOR CORP_BND	D	06/12/2023	TAX FREE EXCHANGE		6,999,560	7,000,000	6,998,404	6,999,500		60		60		6,999,560				207,025	04/17/2026
23341C-AC-7	DNB BANK ASA SRBN CORP_BND 144A	D	03/14/2023	3RDPARTY		2,933,927	2,912,000	2,912,000	2,912,000						2,912,000		21,927	21,927	73,446	10/09/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23636A-BC-4	DANSKE BANK A/S SRBN CORP_BND 144A	D	04/04/2023	3RDPARTY		14,234,450	15,000,000	15,000,000	15,000,000						15,000,000		(765,550)	(765,550)	330,110	04/01/2028
23636T-AE-0	DANONE SA SENIOR CORP_BND 144A	D	01/19/2023	3RDPARTY		9,462,400	10,000,000	10,000,000	10,000,000						10,000,000		(537,600)	(537,600)	66,308	11/02/2026
24380L-AC-7	DEER CREEK CLO LTD DCRK_17-1A ABS_ABS _1	D	09/12/2023	3RDPARTY		1,179,791	1,180,275	1,166,112	1,166,367		2,132		2,132		1,168,499		11,293	11,293	65,634	10/21/2030
24380L-AC-7	DEER CREEK CLO LTD DCRK_17-1A ABS_ABS _1	D	07/20/2023	PAYDOWN		444,725	444,725	439,388	439,484		5,241		5,241		444,725				14,062	10/21/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	D	02/09/2023	3RDPARTY		17,768,990	19,000,000	18,363,460	18,493,235		1,817		1,817		18,495,051		(726,061)	(726,061)	403,948	03/06/2042
25243Y-AH-2	DIAGEO CAPITAL PLC SENIOR CORP_BND	D	01/01/2023	VARIOUS																09/30/2036
25255D-AA-8	DIAMETER CAPITAL CLO 1 LTD DCL ABS_ABS _	D	09/18/2023	3RDPARTY		1,988,220	2,000,000	2,003,400	2,003,116		(192)		(192)		2,002,924		(14,704)	(14,704)	114,423	07/15/2036
25255L-AC-6	DIAMETER CAPITAL CLO 2 LTD DCL MEZZANIN	D	08/10/2023	3RDPARTY		2,953,500	3,000,000	2,845,500	2,846,564		8,790		8,790		2,855,354		98,146	98,146	163,999	10/15/2036
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB	D	07/20/2023	3RDPARTY		14,076,053	14,126,910	13,967,276	13,971,745		11,549		11,549		13,983,294		92,759	92,759	635,984	04/15/2029
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB	D	10/16/2023	PAYDOWN		3,464,057	3,464,057	3,423,346	3,424,530		39,527		39,527		3,464,057				102,138	04/15/2029
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	08/01/2023	3RDPARTY		3,812,244	3,820,841	3,762,718	3,764,616		8,046		8,046		3,772,662		39,582	39,582	180,682	01/15/2031
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	07/17/2023	PAYDOWN		129,159	129,159	127,195	127,259		1,901		1,901		129,159				4,504	01/15/2031
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	07/27/2023	3RDPARTY		4,074,732	4,091,097	4,045,306	4,046,413		4,298		4,298		4,050,710		24,022	24,022	184,658	04/16/2029
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	07/17/2023	PAYDOWN		638,000	638,000	630,859	631,032		6,968		6,968		638,000				20,170	04/16/2029
26251L-AG-9	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _6	D	06/21/2023	3RDPARTY		949,136	1,000,000	952,831	957,121		2,371		2,371		959,492		(10,356)	(10,356)	44,005	04/18/2031
26253L-AC-6	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _7	D	08/09/2023	3RDPARTY		3,196,375	3,250,000	3,248,188	3,248,390		53		53		3,248,443		(52,068)	(52,068)	169,260	04/17/2033
26254C-AC-5	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1	D	08/10/2023	3RDPARTY		1,509,750	1,500,000	1,500,000	1,500,000						1,500,000		9,750	9,750	84,356	10/15/2035
26874R-AC-2	ENI SPA SENIOR CORP_BND 144A	D	05/22/2023	3RDPARTY		16,931,470	19,000,000	18,003,888	19,157,280		(1,223,967)		(1,223,967)		17,933,314		(1,001,844)	(1,001,844)	700,942	10/01/2040
28623C-AJ-0	ELEVATION CLO LTD AWPT_18-10A ABS_ABS _1	D	12/11/2023	3RDPARTY		852,750	900,000	900,000	900,000						900,000		(47,250)	(47,250)	89,479	10/20/2031
289907-AA-5	ELMWOOD CLO 21 LTD ELM21_22-8A SENIOR AB	D	08/07/2023	3RDPARTY		8,512,750	8,500,000	8,500,000	8,500,000						8,500,000		12,750	12,750	422,662	11/20/2035
289907-AA-5	ELMWOOD CLO 21 LTD ELM21_22-8A SENIOR AB	D	10/20/2023	PAYDOWN		7,650,000	7,650,000	7,650,000	7,650,000						7,650,000				496,311	11/20/2035
29002Y-AC-6	ELMWOOD CLO XII LTD ELM12_21-5 ABS_ABS _	D	09/12/2023	3RDPARTY		1,245,875	1,250,000	1,201,250	1,201,662		3,182		3,182		1,204,844		41,031	41,031	75,452	01/20/2035
29003J-AC-8	ELMWOOD CLO 15 LTD ELM15_22-2A ABS_ABS _	D	07/24/2023	DIRECT		992,000	1,000,000	957,250	958,439		2,895		2,895		961,334		30,666	30,666	45,319	04/22/2035
29003W-AG-0	ELMWOOD CLO 14 LTD ELM14_22-1A ABS_ABS _	D	12/11/2023	3RDPARTY		1,977,800	2,000,000	1,890,000	1,896,551		8,173		8,173		1,904,724		73,076	73,076	185,770	04/20/2035
29266M-AF-6	IBERDROLA INTERNATIONAL BV SENIOR CORP_B	D	07/21/2023	3RDPARTY		3,950,205	3,500,000	2,814,210	2,981,186		11,895		11,895		2,993,081		957,124	957,124	242,813	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS L SENIOR CO	D	05/31/2023	3RDPARTY		11,237,976	10,339,000	9,797,342	10,024,049		(118,773)		(118,773)		9,905,276		1,332,700	1,332,700	637,284	07/15/2034
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	07/25/2023	3RDPARTY		3,751,360	4,000,000	3,959,600	3,980,371		2,377		2,377		3,982,748		(231,388)	(231,388)	97,472	05/25/2027
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	03/14/2023	3RDPARTY		2,387,732	2,326,000	2,312,858	2,313,716		836		836		2,314,552		73,180	73,180	66,782	10/14/2025
29359U-AB-5	ENSTAR GROUP LTD SENIOR CORP_BND	D	08/10/2023	3RDPARTY		3,990,036	4,000,000	3,984,400	3,988,179		968		968		3,989,147		889	889	136,950	06/01/2029
30217A-AB-9	EXPERIAN FINANCE PLC SENIOR CORP_BND 144	D	08/24/2023	3RDPARTY		10,656,375	11,264,000	11,284,391	11,277,375		(1,263)		(1,263)		11,276,113		(619,737)	(619,737)	498,965	02/01/2029
30607F-AA-8	FALABELLA SA SENIOR CORP_BND 144A	D	11/01/2023	3RDPARTY		1,383,893	2,000,000	1,982,320	1,984,291		1,251		1,251		1,985,542		(601,649)	(601,649)	87,264	01/15/2032
314890-AA-2	FERGUSON FINANCE PLC SENIOR CORP_BND 144	D	08/01/2023	3RDPARTY		5,760,480	6,000,000	5,979,000	5,986,664		1,187		1,187		5,987,851		(227,371)	(227,371)	207,750	10/24/2028
33882G-AE-8	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-	D	11/15/2023	PAYDOWN		1,026,467	1,026,467	1,006,143	1,006,548		19,920		19,920		1,026,467				42,808	05/15/2030
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A SENIOR ABS_A	D	08/01/2023	3RDPARTY		4,174,408	4,190,752	4,095,412	4,102,846		15,412		15,412		4,118,258		56,150	56,150	194,403	04/17/2031
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A SENIOR ABS_A	D	10/17/2023	PAYDOWN		2,914,664	2,914,664	2,842,649	2,848,168		66,497		66,497		2,914,664				149,320	04/17/2031
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB SENIOR CO	D	05/10/2023	MATURITY		25,800,000	25,800,000	24,491,040	25,744,492		55,508		55,508		25,800,000				370,875	05/10/2023
36318W-AH-3	GALAXY CLO LTD GALXY_13-15A MEZZANIN ABS	D	11/09/2023	3RDPARTY		13,097,700	13,500,000	13,500,000	13,500,000						13,500,000		402,300	402,300	1,172,426	10/15/2030
36319T-AN-6	GALAXY CLO LTD GALXY_17-23A SENIOR ABS_A	D	07/26/2023	3RDPARTY		7,440,959	7,481,359	7,351,290	7,360,184		12,533		12,533		7,372,717		68,242	68,242	327,205	04/24/2029
36319T-AN-6	GALAXY CLO LTD GALXY_17-23A SENIOR ABS_A	D	10/24/2023	PAYDOWN		6,204,330	6,204,330	6,096,364	6,103,747		100,583		100,583		6,204,330				244,407	04/24/2029
36321B-AD-3	GALAXY CLO LTD GALXY_17-24A MEZZANIN ABS	D	11/09/2023	3RDPARTY		4,313,250	4,500,000	4,500,000	4,500,000						4,500,000		186,750	186,750	363,859	01/15/2031
36321J-AC-8	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	D	08/09/2023	3RDPARTY		2,492,000	2,500,000	2,449,250	2,451,334		10,232		10,232		2,461,566		30,434	30,434	121,689	07/15/2031
36321J-AC-8	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	D	10/16/2023	PAYDOWN		53,730	53,730	52,639	52,684		1,046		1,046		53,730				3,272	07/15/2031
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	D	10/16/2023	PAYDOWN		24,178	24,178	23,741	23,760		419		419		24,178				1,521	07/15/2031
375415-AA-4	GILBERT PARK CLO LTD GILBT_17 SENIOR ABS	D	10/16/2023	PAYDOWN		150,401	150,401	147,769	147,945		2,456		2,456		150,401				8,613	10/15/2030
375415-AC-0	GILBERT PARK CLO LTD GILBT_17 SUB ABS_AB	D	07/26/2023	3RDPARTY		2,680,444	2,713,000	2,631,610	2,633,215		10,474		10,474		2,643,689		36,756	36,756	135,722	10/15/2030
38123H-AN-4	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	10/30/2023	PAYDOWN		4,801,533	4,801,534	4,745,404	4,747,635		53,898		53,898		4,801,533				178,871	10/29/2029
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES ABS_ABS _1	D	09/12/2023	3RDPARTY		7,928,870	7,920,000	7,920,000	7,920,000						7,920,000		8,870	8,870	493,276	10/29/2029
38136M-AL-2	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	D	09/06/2023	3RDPARTY		988,604	1,000,000	988,384	992,606		768		768		993,374		(4,770)	(4,770)	59,634	11/28/2030
38137H-BU-1	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	07/21/2023	3RDPARTY		1,943,822	1,951,139	1,926,378	1,926,962		4,072		4,072		1,931,034		12,788	12,788	88,241	01/18/2031
38137H-BU-1	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	07/18/2023	PAYDOWN		148,861	148,861	146,972	147,016		1,845		1,845		148,861				6,568	01/18/2031
38137M-AR-8	GOLDEN TREE LOAN OPPORTUNITIES SUB ABS_A	D	12/11/2023	3RDPARTY		2,310,279	2,320,000	2,320,000	2,320,000						2,320,000		(9,721)	(9,721)	189,146	07/21/2030
38137P-AQ-3	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	07/21/2023	3RDPARTY		9,970,000	10,000,000	9,892,500	9,893,561		21,181		21,181		9,914,742		55,258	55,258	455,583	07/21/2031
38138V-AG-1	GOLDENTREE LOAN MANAGEMENT US GLM_16	D	07/27/2023	3RDPARTY		3,009,000	3,000,000	3,000,000	3,000,000						3,000,000		9,000	9,000	144,567	01/20/2035
38138V-AG-1	GOLDENTREE LOAN MANAGEMENT US GLM_16	D	12/22/2023	MATURITY		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				388,789	01/20/2035
38138V-AJ-5	GOLDENTREE LOAN MANAGEMENT US GLM_16	D	12/22/2023	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				454,877	01/20/2035
38172F-AG-3	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB	D	07/13/2023	3RDPARTY		983,617	1,000,000	1,000,065	1,000,032		(21)		(21)		1,000,011		(16,394)	(16,394)	51,323	03/14/2031
38175B-AE-4	GOLUB CAPITAL PARTNERS CLO LTD SUB ABS_A	D	03/24/2023	3RDPARTY		589,982	630,000	580,124	580,953		2,085		2,085		583,038		6,944	6,944	16,120	02/05/2031
38175H-AA-9	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	D	12/14/2023	3RDPARTY		484,500	500,000	500,000	500,000						500,000		(15,500)	(15,500)	63,720	01/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38176V-AG-4	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	D	03/23/2023	3RDPARTY		2,174,492	2,250,000	2,120,299	2,120,758		3,337		3,337		2,124,094		50,398	50,398	66,916	05/05/2032
39055T-AU-2	GREAT LAKES CLO LTD GRTLK _15 MEZZANIN A	D	07/20/2023	3RDPARTY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				132,133	01/16/2030
39862E-AA-2	GRIPPEN PARK CLO LTD GRIPP_17 ABS_ABS _1	D	10/20/2023	PAYDOWN		1,918,106	1,918,106	1,884,539	1,887,500		30,606		30,606		1,918,106				79,598	01/22/2030
402562-AC-6	GULF STREAM MERIDIAN 1 LTD GSM SENIOR AB	D	08/10/2023	3RDPARTY		5,695,375	5,750,000	5,521,150	5,523,317		13,585		13,585		5,536,902		158,473	158,473	319,138	07/15/2034
404280-DM-8	HSBC HOLDINGS PLC SUB CORP_BND	D	01/01/2023	3RDPARTY																09/15/2037
40436K-AC-9	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	11/06/2023	PAYDOWN		2,150,722	2,150,722	2,101,686	2,104,840		45,882		45,882		2,150,722				114,237	02/05/2031
43474T-AB-9	HOLCIM US FINANCE LUXEMBOURG SENIOR COR	D	01/01/2023	VARIOUS																09/29/2039
43761A-C*-5	HOMESERVE PLC CORP_BND	D	01/17/2023	REDEMPTION 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				372,675	12/13/2028
43761A-C@-3	HOMESERVE PLC CORP_BND	D	01/17/2023	REDEMPTION 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				472,953	12/13/2030
43761A-E@-1	HOMESERVE PLC CORP_BND	D	01/17/2023	REDEMPTION 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				120,213	08/20/2032
44331D-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	08/04/2023	3RDPARTY		4,052,750	4,300,000	4,300,000	4,300,000						4,300,000		(247,250)	(247,250)	169,037	10/15/2030
44331D-AL-3	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN	D	07/18/2023	3RDPARTY		3,120,512	3,200,000	3,200,000	3,200,000						3,200,000		(79,488)	(79,488)	170,933	10/15/2030
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	12/20/2023	REDEMPTION 100.0000		466,122	466,122	466,122	466,122						466,122				11,329	05/20/2033
453140-AB-1	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	D	02/11/2023	MATURITY		12,500,000	12,500,000	12,487,500	12,499,837		163		163		12,500,000				218,750	02/11/2023
453140-AF-2	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	D	07/21/2023	3RDPARTY		1,930,400	2,000,000	2,117,660	2,035,692		(8,490)		(8,490)		2,027,202		(96,802)	(96,802)	85,944	07/21/2025
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM D SECURED C	D	12/31/2023	REDEMPTION 100.0000		1,181,001	1,181,001	1,181,001	1,181,001						1,181,001				54,889	01/01/2043
45662N-A#-0	INFINEON TECHNOLOGIES AG CORP_BND	D	05/10/2023	3RDPARTY		9,508,300	10,000,000	10,000,000	10,000,000						10,000,000		(491,700)	(491,700)	266,361	04/05/2028
46132F-AC-4	INVESCO FINANCE PLC SENIOR CORP_BND	D	07/20/2023	VARIOUS		6,751,640	7,000,000	6,880,860	6,899,734		1,479		1,479		6,901,213		(149,573)	(149,573)	244,563	11/30/2043
46590X-AC-0	JBS USA LUX SA SENIOR CORP_BND 144A	D	08/21/2023	TAX FREE EXCHANGE		50,502	50,000	50,622	50,549		(47)		(47)		50,502				1,391	12/01/2031
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	07/13/2023	DIRECT		4,215,883	4,301,000	4,285,334	4,297,517		1,241		1,241		4,298,757		(82,874)	(82,874)	162,408	07/02/2024
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	07/20/2023	VARIOUS		8,032,320	7,512,000	7,683,803	7,635,897		(3,261)		(3,261)		7,632,636		399,684	399,684	326,421	01/15/2036
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	03/06/2023	3RDPARTY		8,176,398	8,461,000	8,057,854	8,085,664		17,397		17,397		8,103,061		73,337	73,337	177,021	02/14/2026
481939-AL-0	KKR FINANCIAL CLO LTD KKR_49 ABS_ABS _49	D	05/10/2023	3RDPARTY		7,327,470	7,500,000	7,318,988	7,321,914		7,256		7,256		7,329,170		(1,700)	(1,700)	531,410	07/20/2035
48250V-AU-1	KKR FINANCIAL CLO LTD KKR_13-1 SENIOR AB	D	07/28/2023	3RDPARTY		307,756	307,756	305,371	305,497		321		321		305,818		1,939	1,939	13,671	01/16/2028
48250V-AU-1	KKR FINANCIAL CLO LTD KKR_13-1 SENIOR AB	D	07/17/2023	PAYDOWN		323,504	323,504	320,996	321,128		2,375		2,375		323,504				10,539	01/16/2028
48661N-AJ-7	RAD CLO LTD RAD_19-6A MEZZANIN ABS_ABS _	D	09/06/2023	3RDPARTY		999,494	1,000,000	1,000,460	1,000,424		(67)		(67)		1,000,357		(863)	(863)	79,250	01/20/2033
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES SENIOR CO	D	02/15/2023	3RDPARTY		19,337,338	19,400,000	19,191,581	19,291,384		50,983		50,983		19,342,367		(5,029)	(5,029)	220,729	04/09/2023
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES SENIOR CO	D	04/09/2023	VARIOUS		10,600,000	10,600,000	10,564,914	10,598,892		1,108		1,108		10,600,000				169,600	04/09/2023
493738-AD-0	KIA CORP SENIOR CORP_BND 144A	D	07/20/2023	3RDPARTY		938,330	1,000,000	994,080	997,824		355		355		998,179		(59,849)	(59,849)	24,646	04/21/2026
494386-AB-1	KIMBERLY CLARK DE MEXICO SAB D SENIOR CO	D	07/20/2023	3RDPARTY		6,779,250	6,900,000	6,891,226	6,898,840		509		509		6,899,349		(120,099)	(120,099)	208,303	04/08/2024
500472-AC-9	KONINKLIJKE PHILIPS NV SENIOR CORP_BND	D	06/15/2023	VARIOUS		6,529,789	5,855,000	5,312,913	5,827,063		(512,440)		(512,440)		5,314,623		1,215,166	1,215,166	311,962	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV SENIOR CORP_BND	D	01/01/2023	VARIOUS																03/15/2042
50184K-BL-1	LCM LTD PARTNERSHIP LCM_13A ABS_ABS _13-	D	10/19/2023	PAYDOWN		3,389,096	3,389,096	3,334,871	3,338,250		50,846		50,846		3,389,096				141,793	07/19/2027
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A MEZZANIN ABS	D	10/20/2023	PAYDOWN		350,373	350,373	341,439	342,201		8,172		8,172		350,373				15,680	03/20/2030
50189C-AN-1	LCM LTD PARTNERSHIP LCM_21A SENIOR ABS_A	D	07/20/2023	PAYDOWN		2,948,485	2,948,485	2,922,538	2,924,108		24,376		24,376		2,948,485				82,082	04/20/2028
524671-AA-2	LEGRAND FRANCE SA SENIOR CORP_BND	D	07/25/2023	3RDPARTY		4,567,238	4,375,000	5,099,938	4,531,446		(40,039)		(40,039)		4,491,407		75,830	75,830	353,281	02/15/2025
53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO	D	10/10/2023	REDEMPTION 100.0000		1,496,948	1,496,948	1,496,948	1,496,948						1,496,948				44,580	01/10/2033
53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO	D	10/10/2023	REDEMPTION 100.0000		1,118,406	1,118,406	1,118,406	1,118,406						1,118,406				33,307	04/10/2033
55818K-AV-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	07/31/2023	3RDPARTY		6,929,840	6,958,369	6,829,640	6,838,109		17,576		17,576		6,855,685		74,155	74,155	312,321	07/23/2029
55818K-AV-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	10/23/2023	PAYDOWN		857,812	857,812	841,943	842,987		14,825		14,825		857,812				22,403	07/23/2029
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	10/19/2023	PAYDOWN		102,055	102,055	100,034	100,185		1,870		1,870		102,055				3,022	04/19/2030
55818M-BC-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A	D	08/16/2023	3RDPARTY		496,000	500,000	483,000	483,580		2,769		2,769		486,349		9,651	9,651	26,690	04/19/2030
55818Y-BJ-9	MADISON PARK FUNDING LTD MDPK SUB ABS_AB	D	11/09/2023	3RDPARTY		4,468,455	4,500,000	4,500,000	4,500,000						4,500,000		(31,545)	(31,545)	418,314	07/22/2030
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	07/26/2023	3RDPARTY		1,922,915	1,930,831	1,894,387	1,896,318		3,117		3,117		1,899,435		23,480	23,480	87,098	07/21/2030
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	07/21/2023	PAYDOWN		51,681	51,681	50,706	50,758		924		924		51,681				1,286	07/21/2030
55819B-AW-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	10/23/2023	PAYDOWN		178,009	178,009	174,627	174,747		3,262		3,262		178,009				7,181	10/21/2030
55819M-AU-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	08/17/2023	3RDPARTY		3,155,840	3,200,000	3,063,040	3,063,977		10,787		10,787		3,074,764		81,076	81,076	169,476	04/20/2032
55819Y-AA-8	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	D	07/26/2023	3RDPARTY		3,944,343	3,951,258	3,884,916	3,889,083		7,094		7,094		3,896,176		48,166	48,166	178,804	07/29/2030
55819Y-AA-8	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	D	10/30/2023	PAYDOWN		511,316	511,316	502,591	503,121		8,195		8,195		511,316				22,765	07/29/2030
55819Y-AC-4	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	D	03/16/2023	3RDPARTY		1,958,978	2,000,000	1,953,160	1,953,375		1,377		1,377		1,954,752		4,226	4,226	46,414	07/29/2030
55820R-AJ-1	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	10/25/2023	PAYDOWN		817,092	817,092	801,375	802,598		14,494		14,494		817,092				35,646	04/25/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	07/20/2023	3RDPARTY		8,514,678	8,553,167	8,381,268	8,389,793		14,981		14,981		8,404,774		109,904	109,904	371,350	07/27/2031
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	10/27/2023	PAYDOWN		795,887	795,887	779,901	780,650		15,237		15,237		795,887				24,309	07/27/2031
55820Y-AE-7	MADISON PARK FUNDING LTD MDPK MEZZANIN A	D	06/01/2023	3RDPARTY		5,470,774	5,850,000	5,373,108	5,382,627		36,669		36,669		5,419,296		51,478	51,478	264,213	04/20/2030
55821C-AA-2	ATRIUM CDO CORP ATRM_9A SENIOR ABS_ABS _	D	11/28/2023	PAYDOWN		171,262	171,262	167,357	167,416		3,846		3,846		171,262				6,093	05/28/2030
56846J-AC-2	SIGNAL PEAK CLO LLC SPEAK_18-6 SENIOR AB	D	08/07/2023	3RDPARTY		2,977,500	3,000,000	2,910,930	2,912,575		9,750		9,750		2,922,326		55,174	55,174	154,992	07/28/2031
62947Q-BC-1	NXP BV SENIOR CORP_BND	D	04/21/2023	3RDPARTY		3,556,665	3,500,000	3,493,950	3,494,510		251		251		3,494,761		61,904	61,904	77,700	12/01/2028
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	07/20/2023	3RDPARTY		9,665,323	9,718,777	9,548,698	9,555,037		7,844		7,844		9,562,881		102,443	102,443	427,052	10/15/2029
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	10/16/2023	PAYDOWN		802,068	802,068	788,032	788,555		13,513		13,513		802,068				32,735	10/15/2029
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/07/2023	3RDPARTY		1,892,412	1,899,250	1,865,443	1,866,271		2,498		2,498		1,868,768		23,644	23,644	89,630	04/22/2029
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	10/23/2023	PAYDOWN		1,398,371	1,398,371	1,371,737	1,373,103		25,268		25,268		1,398,371				68,353	04/22/2029
64130X-AC-0	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/04/2023	3RDPARTY		10,426,500	10,500,000	10,124,205	10,131,396		38,287		38,287		10,169,683		256,817	256,817	556,930	10/20/2031
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/15/2023	VARIOUS		5,963,801	5,990,759	5,972,738	5,973,381		1,441		1,441		5,974,822		(11,021)	(11,021)	271,533	10/18/2030
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	10/18/2023	PAYDOWN		197,375	197,375	196,190	196,232		1,142		1,142		197,375				6,971	10/18/2030
64131Q-AL-4	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/22/2023	3RDPARTY		1,371,374	1,390,000	1,390,000	1,390,000						1,390,000		(18,626)	(18,626)	74,763	10/18/2030
65120F-AE-4	NEWCREST FINANCE PTY LTD SENIOR CORP_BND	D	12/08/2023	VARIOUS		21,733,154	20,000,000	21,837,600	21,772,281		(39,127)		(39,127)		21,733,154				962,667	05/13/2050
65557F-AH-9	NORDEA BANK ABP SUB CORP_BND 144A	D	10/11/2023	3RDPARTY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				149,542	09/13/2033
66860P-AE-4	NORTHWOODS CAPITAL LTD WOODS_1 MEZZANIN	D	05/25/2023	3RDPARTY		3,721,644	4,000,000	3,712,116	3,713,814				21,706		3,735,521		(13,877)	(13,877)	154,359	04/22/2031
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND	D	12/22/2023	REDEMPTION 100.0000		1,037,580	1,037,580	815,498	839,833		197,747		197,747		1,037,580				26,582	01/22/2029
67098D-AU-7	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	D	09/12/2023	3RDPARTY		1,490,715	1,500,000	1,431,120	1,431,970		4,442		4,442		1,436,412		54,303	54,303	89,140	10/22/2036
67107F-BL-0	OZLM LTD OZLM_14-8A ABS_ABS _14-8A 144A	D	07/25/2023	3RDPARTY		12,639,292	12,686,868	12,477,535	12,484,213		10,004		10,004		12,494,218		145,074	145,074	570,318	10/17/2029
67107F-BL-0	OZLM LTD OZLM_14-8A ABS_ABS _14-8A 144A	D	07/17/2023	PAYDOWN		6,140,936	6,140,936	6,039,610	6,042,843		98,093		98,093		6,140,936				180,972	10/17/2029
67108W-BE-8	OZLM LTD OZLM_14-7RA ABS_ABS _7R-R 144A	D	07/24/2023	3RDPARTY		8,121,473	8,143,460	8,026,566	8,033,765		10,236		10,236		8,044,001		77,472	77,472	366,508	07/17/2029
67108W-BE-8	OZLM LTD OZLM_14-7RA ABS_ABS _7R-R 144A	D	10/17/2023	PAYDOWN		10,080,242	10,080,242	9,937,877	9,946,665		133,577		133,577		10,080,242				297,764	07/17/2029
67109B-DC-5	OHA LOAN FUNDING LTD OHALF_15 SENIOR ABS	D	07/20/2023	3RDPARTY		4,467,105	4,500,000	4,383,000	4,383,446		8,475		8,475		4,391,921		75,184	75,184	205,919	01/19/2037
67110U-AN-9	OHA LOAN FUNDING LTD OHALF_16 MEZZANIN A	D	08/08/2023	3RDPARTY		3,960,640	4,000,000	4,000,000	4,000,000						4,000,000		(39,360)	(39,360)	209,838	01/20/2033
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND	C	12/15/2023	REDEMPTION 100.0000		246,975	246,975	246,975	246,975						246,975				4,595	08/15/2036
67576F-AA-7	OCTAGON INVESTMENT PARTNERS LT SENIOR AB	D	10/16/2023	PAYDOWN		459,554	459,554	447,376	448,076		11,478		11,478		459,554				27,338	04/16/2031
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	D	10/16/2023	PAYDOWN		2,121,389	2,121,389	2,084,710	2,087,403		33,986		33,986		2,121,389				100,374	07/15/2029
67590E-AS-3	OCTAGON INVESTMENT PARTNERS XV SENIOR AB	D	09/19/2023	3RDPARTY		2,136,090	2,150,000	2,076,470	2,077,007		6,640		6,640		2,083,647		52,443	52,443	126,129	07/19/2030
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	D	10/19/2023	PAYDOWN		3,562,828	3,562,828	3,490,299	3,493,849		68,979		68,979		3,562,828				139,359	07/19/2030
67590Q-BK-2	OCT21_14-1A ABS_ABS _14-1A 144A	D	08/14/2023	3RDPARTY		2,638,075	2,650,000	2,577,775	2,580,592		12,242		12,242		2,592,834		45,241	45,241	120,417	02/14/2031
67707B-AD-2	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	D	11/10/2023	3RDPARTY		9,710,000	10,000,000	10,000,000	10,000,000						10,000,000		(290,000)	(290,000)	808,975	01/20/2030
69355D-AE-7	PPM CLO LTD PPMC_18-1A MEZZANIN ABS_ABS	D	07/18/2023	3RDPARTY		2,156,000	2,240,000	2,240,000	2,240,000						2,240,000		(84,000)	(84,000)	117,936	07/15/2031
69688A-AL-5	PALMER SQUARE CLO LTD PLMRS_13 ABS_ABS _	D	07/20/2023	DIRECT		15,993,386	16,100,000	16,120,125	16,114,578		(2,518)		(2,518)		16,112,060		(118,675)	(118,675)	717,467	10/17/2031
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS _	D	07/24/2023	DIRECT		5,400,008	5,408,121	5,340,519	5,343,792		8,154		8,154		5,351,946		48,062	48,062	248,484	01/17/2031
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS _	D	07/17/2023	PAYDOWN		1,391,880	1,391,880	1,374,481	1,375,323		16,556		16,556		1,391,880				50,253	01/17/2031
69689A-BL-3	PALMER SQUARE CLO LTD PLMRS_15 ABS_ABS _	D	08/17/2023	3RDPARTY		1,483,185	1,500,000	1,443,000	1,443,275		3,749		3,749		1,447,024		36,161	36,161	76,088	05/22/2034
69700X-AA-3	PALMER SQUARE CLO PLMRS_22-4 ABS_ABS _22	D	07/28/2023	3RDPARTY		12,578,125	12,500,000	12,500,000	12,500,000						12,500,000		78,125	78,125	613,250	10/20/2035
69701E-AA-4	PALMER SQUARE LOAN FUNDING LTD SENIOR AB	D	08/21/2023	PAYDOWN		2,148,999	2,148,999	2,127,509	2,127,767		21,232		21,232		2,148,999				66,124	02/20/2028
69701N-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _	D	07/21/2023	3RDPARTY		11,615,411	11,659,718	11,543,121	11,544,641		4,954		4,954		11,549,594		65,817	65,817	527,188	10/15/2030
69701N-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _	D	07/17/2023	PAYDOWN		1,295,313	1,295,313	1,282,360	1,282,529		12,784		12,784		1,295,313				33,000	10/15/2030
74042E-AA-2	PREFERRED TERM SECS XVII SENIOR ABS_ABS	D	12/26/2023	PAYDOWN		522,527	522,528	480,725	483,711		38,816		38,816		522,527				22,004	06/23/2035
74042H-AA-5	PREFERRED TERM SECURITIES XIX SENIOR ABS	D	12/22/2023	PAYDOWN		37,382	37,382	33,714	34,009		3,373		3,373		37,382				1,476	12/22/2035
74982W-AA-4	RACE POINT CLO LTD RACEP_15-9A ABS_ABS _	D	08/10/2023	3RDPARTY		1,875,520	1,885,703	1,847,046	1,850,586		3,907		3,907		1,854,493		21,027	21,027	90,313	10/15/2030
74982W-AA-4	RACE POINT CLO LTD RACEP_15-9A ABS_ABS _	D	07/17/2023	PAYDOWN		114,297	114,297	111,954	112,169		2,129		2,129		114,297				3,118	10/15/2030
75625Q-AE-9	RECKITT BENCKISER TREASURY SER SENIOR CO	D	01/19/2023	3RDPARTY		35,046,280	37,000,000	36,907,090	36,953,954		590		590		36,954,544		(1,908,264)	(1,908,264)	83,250	06/26/2027
75884B-AC-2	REGATTA X FUNDING LTD RGT10_17 MEZZANIN	D	08/14/2023	3RDPARTY		1,232,813	1,250,000	1,243,950	1,245,114		560		560		1,245,674		(12,861)	(12,861)	65,685	01/17/2031
75887X-AA-5	REGATTA XI FUNDING LTD REG11_1 SENIOR AB	D	08/01/2023	3RDPARTY		3,463,956	3,476,123	3,418,071	3,419,496		9,526		9,526		3,429,023		34,934	34,934	163,211	07/17/2031
75887X-AA-5	REGATTA XI FUNDING LTD REG11_1 SENIOR AB	D	07/17/2023	PAYDOWN		23,877	23,877	23,479	23,488		389		389		23,877				1,046	07/17/2031
75888F-AG-0	REGATTA XIII FUNDING REG13_18 MEZZANIN A	D	07/18/2023	3RDPARTY		3,700,028	3,760,000	3,760,000	3,760,000						3,760,000		(59,972)	(59,972)	196,522	07/15/2031
75888H-AS-0	REGATTA XII FUNDING LTD REG12 ABS_ABS _1	D	11/17/2023	3RDPARTY		6,027,160	6,150,000	6,121,710	6,124,821		2,198		2,198		6,127,018		(99,859)	(99,859)	551,274	10/15/2032
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 MEZZANIN	D	11/09/2023	3RDPARTY		14,121,844	14,175,000	14,175,000	14,175,000						14,175,000		(53,156)	(53,156)	1,261,979	10/17/2030
75888R-AG-4	REGATTA XV FUNDING LTD REG15_1 MEZZANIN	D	09/12/2023	3RDPARTY		1,598,560	1,600,000	1,600,000	1,600,000						1,600,000		(1,440)	(1,440)	104,908	10/27/2031
759470-AX-5	RELIANCE INDUSTRIES LTD SENIOR CORP_BND	D	07/20/2023	VARIOUS		10,379,600	11,000,000	10,860,160	10,922,925		8,072		8,072		10,930,997		(551,397)	(551,397)	262,191	11/30/2027
77341X-AC-7	ROCKFORD TOWER CLO ROCKT_22-3 MEZZANIN A	D	08/08/2023	3RDPARTY		8,060,880	8,000,000	8,000,000	8,000,000						8,000,000		60,880	60,880	380,328	01/20/2035
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A SENIOR ABS_ABS	D	08/22/2023	3RDPARTY		1,950,891	1,959,119	1,910,533	1,914,353		4,796		4,796		1,919,149		31,742	31,742	98,697	04/21/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A SENIOR ABS_ABS	D	10/20/2023	PAYDOWN		254,291	254,291	247,106	247,592		6,699		6,699		254,291				14,370	04/21/2031
77879R-AB-2	ROTOR ENGINES SECURITIZATION L ABS_ABS _	D	12/15/2023	PAYDOWN		1,266,971	1,266,971	790,299	790,299		476,673		476,673		1,266,971				39,545	06/15/2046
78413H-AA-7	SES SA SENIOR CORP_BND 144A	D	04/04/2023	VARIOUS		25,000,000	25,000,000	25,292,920	25,008,767		(8,767)		(8,767)		25,000,000				450,000	04/04/2023
79586K-AA-9	SAMARCO MINERACAO SA SENIOR CORP_BND 144	D	11/16/2023	TAX FREE EXCHANGE		2,415,000	7,000,000	2,415,000	2,415,000						2,415,000					11/01/2024
80283L-AA-1	SANTANDER UK PLC SUB CORP_BND 144A	D	11/07/2023	VARIOUS		10,000,000	10,000,000	10,808,500	10,090,992		(90,992)		(90,992)		10,000,000				500,000	11/07/2023
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI SENIOR AB	D	12/15/2023	PAYDOWN		240,816	240,816	240,703	242,300		(1,484)		(1,484)		240,816				5,941	03/15/2040
80629Q-AA-3	SCHAHIN II FINANCE COMPANY SP SECURED C	D	01/05/2023	TAX FREE EXCHANGE			13,030,000												10,000	09/25/2023
81881J-AG-7	SHACKLETON CLO LTD SHACK_14-5R ABS_ABS _	D	07/18/2023	3RDPARTY		3,068,160	3,200,000	3,200,000	3,200,000						3,200,000		(131,840)	(131,840)	159,010	05/07/2031
81883A-AE-9	SHACKLETON CLO LTD SHACK_15-7R MEZZANIN	D	07/18/2023	3RDPARTY		2,783,520	2,880,000	2,880,000	2,880,000						2,880,000		(96,480)	(96,480)	156,048	07/15/2031
822582-AD-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	05/25/2023	VARIOUS		32,515,452	29,231,000	31,424,112	32,785,874		(1,765,796)		(1,765,796)		31,020,078		1,495,375	1,495,375	780,028	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	01/19/2023	3RDPARTY		10,831,100	10,000,000	10,702,400	10,531,520		(1,190)		(1,190)		10,530,330		300,770	300,770	180,278	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	01/01/2023	VARIOUS																08/21/2042
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	D	07/21/2023	DIRECT		2,071,020	2,000,000	2,094,370	2,028,979		(4,192)		(4,192)		2,024,788		46,232	46,232	115,014	08/17/2026
833636-AE-3	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	D	04/03/2023	MATURITY		16,388,000	16,388,000	16,239,020	16,383,445		4,555		4,555		16,388,000				297,033	04/03/2023
83607E-AE-2	SOUND POINT CLO LTD SNDPT_14-1 ABS_ABS _	D	12/11/2023	3RDPARTY		3,105,600	3,200,000	3,200,000	3,200,000						3,200,000		(94,400)	(94,400)	267,521	07/18/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT_13-3 MEZZANIN	D	07/20/2023	3RDPARTY		3,238,760	3,440,000	3,440,000	3,440,000						3,440,000		(201,240)	(201,240)	187,035	04/18/2031
83610C-AU-5	SOUND POINT CLO LTD SNDPT_16-2 MEZZANIN	D	05/18/2023	3RDPARTY		3,976,760	4,000,000	3,902,328	3,902,937		6,859		6,859		3,909,795		66,965	66,965	197,614	10/20/2028
83611G-AG-6	SOUND POINT CLO LTD SNDPT_17-3 MEZZANIN	D	11/13/2023	3RDPARTY		10,101,500	11,350,000	11,350,000	11,350,000						11,350,000		(1,248,500)	(1,248,500)	988,549	10/20/2030
846031-AN-2	SOUTHWICK PARK CLO LTD STHWK_1 ABS_ABS _	D	08/08/2023	3RDPARTY		9,447,845	9,500,000	9,250,150	9,255,731		28,413		28,413		9,284,481		163,364	163,364	456,470	07/20/2032
87124V-AF-6	SYDNEY AIRPORT FINANCE COMPANY SECURED C	D	07/27/2023	3RDPARTY		15,756,262	16,550,000	16,541,725	16,546,913		515		515		16,547,429		(791,167)	(791,167)	453,286	04/28/2026
87165Y-AG-8	SYMPHONY CLO LTD SYMP_18-19A SENIOR ABS_	D	07/18/2023	3RDPARTY		4,402,908	4,560,000	4,560,000	4,560,000						4,560,000		(157,092)	(157,092)	226,099	04/16/2031
87169V-AA-3	SYMPHONY CLO LTD SYMP_22-37 ABS_ABS _37	D	07/28/2023	3RDPARTY		18,046,800	18,000,000	18,000,000	18,000,000						18,000,000		46,800	46,800	839,661	10/20/2034
87169V-AL-9	SYMPH_22-37 ABS_ABS _22-37A 144A	D	12/18/2023	REDEMPTION 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				423,193	10/20/2034
87231B-AJ-2	TCI FLATIRON CLO LTD TFLAT_17 SENIOR ABS	D	10/19/2023	3RDPARTY		13,791,250	14,000,000	14,000,000	14,000,000						14,000,000		(208,750)	(208,750)	1,032,870	11/18/2030
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	D	04/24/2023	3RDPARTY		2,585,037	2,550,000	2,540,178	2,543,094		324		324		2,543,418		41,619	41,619	53,125	11/26/2028
87969N-AD-7	TELSTRA CORPORATION LTD SENIOR CORP_BND	D	07/27/2023	3RDPARTY		24,083,549	25,000,000	25,050,270	25,011,221		(3,322)		(3,322)		25,007,900		(924,350)	(924,350)	629,590	04/07/2025
88432D-BJ-2	WIND RIVER CLO LTD WINDR_14-3A SUB ABS_A	D	07/18/2023	3RDPARTY		3,052,832	3,200,000	3,200,000	3,200,000						3,200,000		(147,168)	(147,168)	169,702	10/22/2031
89532U-AA-1	TRESTLES CLO LTD TREST_21-5 ABS_ABS _5 1	D	08/31/2023	3RDPARTY		79,094,500	80,000,000	80,000,000	80,000,000						80,000,000		(905,500)	(905,500)	3,987,159	10/20/2034
89625B-AC-7	TRIMARAN CAVU LTD CAVU_22-2 ABS_ABS _22-	D	08/09/2023	3RDPARTY		6,057,000	6,000,000	6,000,000	6,000,000						6,000,000		57,000	57,000	327,191	01/20/2036
89641U-AC-5	TRINITY ACQUISITION PLC SENIOR CORP_BND	D	11/28/2023	DIRECT		5,823,639	6,000,000	5,730,231	5,748,173		66,794		66,794		5,814,967		8,672	8,672	317,533	03/15/2026
89641X-AG-0	TRINITAS CLO LTD TRNTS_21-15A ABS_ABS _2	D	05/10/2023	3RDPARTY		1,903,980	2,000,000	1,889,764	1,890,118		3,869		3,869		1,893,987		9,993	9,993	76,744	04/22/2034
902133-AG-2	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	D	01/01/2023	VARIOUS																10/01/2037
902133-AR-8	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	D	07/13/2023	DIRECT		1,778,067	1,820,000	1,846,863	1,824,631		(1,841)		(1,841)		1,822,790		(44,723)	(44,723)	60,348	08/01/2024
92013A-AE-9	VALLEY STREAM PARK CLO LTD AMA ABS_ABS _	D	10/20/2023	PAYDOWN		14,575,000	14,575,000	14,575,000	14,575,000						14,575,000				1,214,466	10/20/2034
92331A-AN-4	VENTURE CDO LTD VENTR_17-28A MEZZANIN AB	D	11/17/2023	3RDPARTY		8,127,175	8,750,000	8,730,435	8,733,829		1,626		1,626		8,735,455		(608,280)	(608,280)	868,896	07/22/2030
92331V-AG-3	VENTURE CDO LTD VENTR_18-31A MEZZANIN AB	D	07/20/2023	3RDPARTY		1,203,610	1,280,000	1,280,000	1,280,000						1,280,000		(76,390)	(76,390)	66,251	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR_18-35A MEZZANIN AB	D	12/11/2023	3RDPARTY		2,795,040	2,880,000	2,880,000	2,880,000						2,880,000		(84,960)	(84,960)	245,252	10/22/2031
92557U-BA-4	VIBRANT CLO LTD VIBR_15-3A MEZZANIN ABS_	D	07/18/2023	3RDPARTY		3,060,416	3,200,000	3,200,000	3,200,000						3,200,000		(139,584)	(139,584)	172,653	10/20/2031
92558K-AE-8	VIBRANT CLO LTD VIBR_18-10A ABS_ABS _18-	D	07/18/2023	3RDPARTY		3,043,456	3,200,000	3,200,000	3,200,000						3,200,000		(156,544)	(156,544)	169,496	10/20/2031
92558V-AE-4	VIBRANT CLO LTD VIBR_18-9 MEZZANIN ABS_A	D	07/18/2023	3RDPARTY		3,059,520	3,200,000	3,200,000	3,200,000						3,200,000		(140,480)	(140,480)	170,709	07/20/2031
92841#-AA-4	VISTAJET MALTA FINANCE PLC CORP_BND	D	07/17/2023	REDEMPTION 100.0000		2,086,974	2,086,974	2,086,974	2,086,974						2,086,974				72,722	07/15/2027
92857W-AB-6	VODAFONE GROUP PLC SENIOR CORP_BND	D	07/21/2023	VARIOUS		9,216,489	8,650,000	9,199,232	8,978,586		(14,246)		(14,246)		8,964,340		252,148	252,148	352,908	11/30/2032
92912V-AY-1	VOYA CLO LTD VOYA_14-2A SENIOR ABS_ABS _	D	10/17/2023	PAYDOWN		393,522	393,522	387,186	387,406		6,116		6,116		393,522				16,019	04/17/2030
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A SENIOR ABS_ABS _	D	08/10/2023	3RDPARTY		1,059,803	1,062,992	1,048,174	1,048,688		2,226		2,226		1,050,914		8,889	8,889	52,309	01/20/2031
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A SENIOR ABS_ABS _	D	07/20/2023	PAYDOWN		87,008	87,008	85,795	85,837		1,171		1,171		87,008				3,545	01/20/2031
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	10/16/2023	PAYDOWN		257,382	257,382	252,491	252,933		4,449		4,449		257,382				9,519	06/07/2030
92916G-BE-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	08/11/2023	3RDPARTY		1,758,681	1,765,390	1,733,260	1,733,575		1,949		1,949		1,735,524		23,157	23,157	85,759	10/15/2030
92916G-BE-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	07/17/2023	PAYDOWN		234,610	234,610	230,340	230,382		4,228		4,228		234,610				7,181	10/15/2030
92916Q-AA-0	VOYA CLO LTD VOYA_17-4A SENIOR ABS_ABS _	D	10/16/2023	PAYDOWN		433,661	433,661	425,096	425,897		7,763		7,763		433,661				16,662	10/15/2030
92916X-AN-7	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB	D	07/18/2023	3RDPARTY		3,070,720	3,200,000	3,200,000	3,200,000						3,200,000		(129,280)	(129,280)	171,809	10/18/2031
92917C-AE-2	VOYA CLO LTD INGIM_13-1A SENIOR ABS_ABS	D	08/11/2023	3RDPARTY		1,674,468	1,676,144	1,644,716	1,646,160		3,470		3,470		1,649,630		24,838	24,838	84,324	10/15/2030
92917C-AE-2	VOYA CLO LTD INGIM_13-1A SENIOR ABS_ABS	D	10/16/2023	PAYDOWN		1,038,791	1,038,791	1,019,314	1,020,209		18,583		18,583		1,038,791				39,190	10/15/2030
92920L-AA-5	VOYA CLO LTD VOYA_22-4 SENIOR ABS_ABS _2	D	08/14/2023	VARIOUS		18,687,200	18,700,000	18,667,270	18,667,250		2,516		2,516		18,669,766		17,434	17,434	474,805	10/20/2033
929798-AC-6	WACKER CHEMIE AG CORP_BND	C	04/23/2023	MATURITY		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				357,274	04/23/2023
961214-DC-4	WESTPAC BANKING CORP SENIOR CORP_BND	D	01/19/2023	3RDPARTY		32,967,200	35,000,000	34,951,350	34,980,793		307		307		34,981,099		(2,013,899)	(2,013,899)	404,250	08/19/2026
961214-EG-4	WESTPAC BANKING CORP SUB CORP_BND	D	06/28/2023	3RDPARTY		412,579	500,000	417,813	417,848		1,478		1,478		419,326		(6,747)	(6,747)	20,509	07/24/2039

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96466C-AQ-1	WHITEBOX CLO WBOX_20-2A ABS_ABS _2R 144A	D	09/05/2023	3RDPARTY		1,479,750	1,500,000	1,500,000	1,500,000						1,500,000		(20,250)	(20,250)	88,329	10/24/2034
98420E-AD-7	XL GROUP LTD SUB CORP_BND	D	05/18/2023	3RDPARTY		1,965,636	2,000,000	1,901,680	1,912,877		743		743		1,913,621		52,015	52,015	69,667	03/31/2045
984851-AF-2	YARA INTERNATIONAL ASA SENIOR CORP_BND 1	D	04/11/2023	3RDPARTY		9,601,300	10,000,000	9,974,800	9,984,890		699		699		9,985,589		(384,289)	(384,289)	174,167	06/01/2028
98625L-AC-6	GENERATE CLO LTD GNRT_5A SENIOR ABS_ABS	D	08/01/2023	3RDPARTY		7,952,000	8,000,000	7,784,000	7,787,426		21,751		21,751		7,809,177		142,823	142,823	413,970	10/22/2031
98625T-AJ-4	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	D	07/31/2023	3RDPARTY		2,939,011	2,946,673	2,895,106	2,897,575		7,048		7,048		2,904,623		34,389	34,389	138,028	01/22/2031
98625T-AJ-4	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	D	10/23/2023	PAYDOWN		194,590	194,590	191,185	191,348		3,242		3,242		194,590				10,042	01/22/2031
E0728T-AB-8	ATRESMEDIA CORPORACION DE MEDI SENIOR CO	D	07/11/2023	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				179,200	07/11/2023
F5616K-AC-8	LA MONDIALE SAM SUB CORP_BND	D	10/11/2023	3RDPARTY		1,035,705	1,000,000	1,086,250	1,043,385		(7,736)		(7,736)		1,035,649		56	56	71,479	01/26/2047
G1696#-BL-9	BUNZL FINANCE PLC SENIOR CORP_BND	D	05/10/2023	3RDPARTY		4,767,900	5,000,000	5,000,000	5,000,000						5,000,000		(232,100)	(232,100)	100,433	11/19/2027
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR ABS_	D	10/02/2023	VARIOUS		2,438,590	2,438,590	2,408,110	2,409,975		28,614		28,614		2,438,590				35,917	09/30/2045
G2616#-AG-6	DCC PLC SENIOR CORP_BND	D	03/17/2023	3RDPARTY		18,346,400	19,000,000	19,000,000	19,000,000						19,000,000		(653,600)	(653,600)	318,630	05/21/2026
G5635P-AL-3	LONGFOR GROUP HOLDINGS LTD SENIOR CORP_B	D	08/18/2023	3RDPARTY		2,098,335	4,800,000	5,065,310	5,043,542		(15,069)		(15,069)		5,028,473		(2,930,138)	(2,930,138)	204,563	01/13/2032
G5963#-AH-6	MEGGITT PLC CORP_BND 3.600% 07/06/26	D	06/23/2023	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				347,000	07/06/2026
G9284#-BD-8	VITOL FINANCE LTD CORP_BND	D	06/27/2023	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				110,000	06/27/2023
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	12/15/2023	REDEMPTION		1,261,600	1,261,600	1,261,600	1,261,600						1,261,600				43,868	09/15/2027
L9082*-AM-1	TRAFIGURA FUNDING SA CORP_BND	C	05/29/2023	MATURITY		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				502,275	05/29/2023
N4578E-JU-3	ING GROEP NV SUB CORP_BND	D	03/22/2023	CALL 100.0000		4,000,000	4,000,000	3,899,920	3,900,416		4,014		4,014		3,904,429		95,571	95,571	94,000	03/22/2028
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND	D	12/31/2023	VARIOUS		1,019,311	1,019,311	1,019,311	1,135,088		(115,776)		(115,776)		1,019,311				40,798	09/30/2037
PPE3DK-P6-9	NER NOTE ISSUER 1 LTD SENIOR CORP_BND	C	06/30/2023	3RDPARTY		43,182	43,182	43,182	43,182						43,182				367	12/30/2028
PPE3DK-P6-9	NER NOTE ISSUER 1 LTD SENIOR CORP_BND	C	12/07/2023	REDEMPTION 100.0000		14,179,551	14,179,551	14,179,551	14,179,551						14,179,551				382,229	12/30/2028
Q0458*-AF-6	AQUASURE FINANCE PTY LTD CORP_BND	D	07/12/2023	REDEMPTION 100.0000		581,155	581,155	581,155	581,155						581,155				18,829	01/12/2034
Q1629#-AF-4	BRISBANE AIRPORT CORPORATION P SECD_NTS	D	07/12/2023	3RDPARTY		3,718,120	4,000,000	4,272,280	4,187,260		(21,342)		(21,342)		4,165,918		(447,798)	(447,798)	154,564	08/22/2027
Q3079#-AB-4	DALRYMPLE BAY FINANCE PTY LTD SECURED CO	D	03/15/2023	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				111,400	03/15/2023
Q5664#-AA-2	LONSDALE FINANCE PTY LTD CORP_BND	D	05/10/2023	3RDPARTY		9,505,600	10,000,000	10,000,000	10,000,000						10,000,000		(494,400)	(494,400)	270,022	10/01/2028
Q6634C-AA-4	NCIG HOLDINGS PTY LTD SENIOR CORP_BND	D	06/15/2023	3RDPARTY		3,023,442	3,000,000	3,000,000	3,000,487		(11)		(11)		3,000,476		22,966	22,966	269,792	08/26/2031
Q8806#-AC-1	TABCORP FINANCE PTY LTD CORP_BND	D	06/01/2023	TAX FREE EXCHANGE		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				654,181	06/12/2030
Q8806#-AD-9	TABCORP FINANCE PTY LTD CORP_BND	D	06/01/2023	TAX FREE EXCHANGE		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				349,971	06/12/2033
X4771#-AE-9	LANDSNET HF CORP_BND 4.610% 12/28/26	D	07/12/2023	3RDPARTY		7,648,320	8,000,000	8,000,000	8,000,000						8,000,000		(351,680)	(351,680)	213,084	12/28/2026
X4771#-AF-6	LANDSNET HF CORP_BND 4.610% 03/07/27	D	05/03/2023	3RDPARTY		7,776,480	8,000,000	8,000,000	8,000,000						8,000,000		(223,520)	(223,520)	255,087	03/07/2027
X5151*-AE-0	LANDSVIRKJUN CORP_BND 4.120% 03/08/23	D	03/08/2023	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				185,400	03/08/2023
Z95E7Z-TW-3	EUROPEAN LOAN CONDUIT EURO_39X SUB_CMBS	B	11/02/2023	PAYDOWN																07/28/2051
Z95E7Z-TY-9	EUROPEAN LOAN CONDUIT EURO_39X MEZZANIN	B	11/02/2023	PAYDOWN																07/28/2051
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP_BND 144A 3.85% Due 9/30/2047 MS30		07/01/2023	BRS RECLASS		2,973,441	2,973,441	2,973,441	2,973,441						2,973,441					09/30/2047
000000-00-0	SWAP UNWIND ADJUSTMENTS		06/30/2023	SWAP UNWIND ADJUSTMENTS		26,277,726	26,277,726	26,277,726	26,277,726		26,277,726		26,277,726		26,277,726					
000000-00-0	SWAP UNWIND ADJUSTMENTS		06/30/2023	SWAP UNWIND ADJUSTMENTS		8,697,531	8,697,531	8,697,531	8,697,531		8,697,531		8,697,531		8,697,531					
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,332,459,107	8,490,103,612	8,449,586,369	8,433,040,878	18,940	20,825,708	2,405,822	18,438,826		8,416,504,784		(84,643,613)	(84,643,613)	280,041,651	XXX
118230-AS-0	BUCKEYE PARTNERS LP JRSUB CORP_BND		03/24/2023	3RDPARTY		867,500	1,000,000	730,000	730,700		(413)		(413)		730,287		137,213	137,213	46,846	01/22/2078
118230-AS-0	BUCKEYE PARTNERS LP JRSUB CORP_BND		12/27/2023	CALL 100.0000		5,000,000	5,000,000	3,650,000	3,653,502		(2,634)		(2,634)		3,650,868		1,349,132	1,349,132	591,671	01/22/2078
29360A-AA-8	ENSTAR FINANCE LLC JRSUB CORP_BND		10/11/2023	3RDPARTY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				63,889	09/01/2040
48126H-AC-4	JPMORGAN CHASE & CO CAPSEC CORP_BND		05/18/2023	3RDPARTY		1,952,060	2,000,000	1,902,500	1,902,500						1,902,500		49,560	49,560	76,250	01/01/9999
949746-RG-8	WELLS FARGO & COMPANY CAPSEC CORP_BND		05/18/2023	3RDPARTY		1,959,450	2,000,000	1,920,000	1,920,000						1,920,000		39,450	39,450	50,150	01/01/9999
29250N-AW-5	ENBRIDGE INC SUB CORP_BND	A	10/11/2023	3RDPARTY		996,033	1,000,000	995,938	996,027		7		7		996,034		(1)	(1)	69,444	03/01/2078
1309999999. Subtotal - Bonds - Hybrid Securities						11,775,043	12,000,000	10,198,438	10,202,729		(3,040)		(3,040)		10,199,689		1,575,354	1,575,354	898,250	XXX
00232#-AA-4	ASP SUMMA 5 LLC TERM_LOAN		07/18/2023	VARIOUS		1,307,366	1,307,366	1,307,366	1,307,366						1,307,366				56,398	09/06/2024
00232*-AA-8	ASP SUMMA 1 LLC TERM_LOAN		07/20/2023	3RDPARTY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				165,551	09/06/2024
00232*-AA-8	ASP SUMMA 1 LLC TERM_LOAN		10/16/2023	VARIOUS		1,379,500	1,379,500	1,379,500	1,379,500						1,379,500				91,013	09/06/2024
00235*-AA-5	ASP SUMMA 3 LLC TERM_LOAN		10/16/2023	VARIOUS		772,068	772,068	772,068	772,068						772,068				40,341	09/06/2024
00235B-AA-3	ASP SUMMA 2 LLC TERM_LOAN		07/20/2023	3RDPARTY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				169,631	09/06/2024
00235B-AA-3	ASP SUMMA 2 LLC TERM_LOAN		10/16/2023	VARIOUS		1,410,606	1,410,606	1,410,606	1,410,606						1,410,606				95,281	09/06/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00236#-AA-0	ASP SUMMA 6 LLC TERM_LOAN		07/20/2023	3RDPARTY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				172,848	09/06/2024
00236#-AA-0	ASP SUMMA 6 LLC TERM_LOAN		07/18/2023	VARIOUS		1,178,172	1,178,172	1,178,172	1,178,172						1,178,172				49,226	09/06/2024
00236*-AA-4	ASP SUMMA 4 LLC TERM_LOAN		07/20/2023	3RDPARTY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				167,908	09/06/2024
00236*-AA-4	ASP SUMMA 4 LLC TERM_LOAN		07/18/2023	VARIOUS		640,975	640,975	640,975	640,975						640,975				42,094	09/06/2024
00236@-AA-2	ASP SUMMA 7 LLC TERM_LOAN		07/20/2023	3RDPARTY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				173,132	09/06/2024
00236@-AA-2	ASP SUMMA 7 LLC TERM_LOAN		07/18/2023	VARIOUS		1,255,513	1,255,513	1,255,513	1,255,513						1,255,513				53,856	09/06/2024
00237*-AA-3	ASP SUMMA 8 LLC TERM_LOAN		07/20/2023	3RDPARTY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				175,408	09/06/2024
00237*-AA-3	ASP SUMMA 8 LLC TERM_LOAN		07/18/2023	VARIOUS		1,189,212	1,189,212	1,189,212	1,189,212						1,189,212				50,739	09/06/2024
04327#-YY-4	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		01/10/2023	PAYDOWN															(3,789)	03/20/2029
04327#-YY-4	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		10/10/2023	REDEMPTION 100.0000		268,730	268,730	268,730	268,730						268,730				(48,125)	03/20/2029
04327#-ZZ-0	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		03/10/2023	PAYDOWN															10,935	03/20/2029
04327#-ZZ-0	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		10/10/2023	REDEMPTION 100.0000		5,912,060	5,912,060	5,912,060	5,912,060						5,912,060				103,023	03/20/2029
35632U-AD-7	DONLEN OPCO TERM_LOAN 8.906% 03/30/28		07/21/2023	VARIOUS		21,540,381	21,616,241	21,616,241	21,616,241						21,616,241		(75,860)	(75,860)	933,124	03/30/2028
35632U-AD-7	DONLEN OPCO TERM_LOAN 8.906% 03/30/28		06/30/2023	REDEMPTION 100.0000		109,173	109,173	109,173	109,173						109,173				1,357	03/30/2028
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		12/21/2023	DIRECT		2,362,507	2,362,507	2,362,507	2,362,507						2,362,507				59,056	09/30/2029
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	REDEMPTION 100.0000		(983,317)	(983,317)	(983,317)	(983,317)						(983,317)				(31,508)	09/30/2029
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	LCGERTHTI9																09/30/2029
59*666-X9-0	LORDCAP GREEN TRUST 225NORTHPORTHOTEL		10/02/2023	REDEMPTION 100.0000		15,155	15,155	15,155	15,155						15,155				1,206	08/30/2039
61034#-AA-6	MONROE CAPITAL PRIVATE CREDIT SECURED RE		12/13/2023	VARIOUS		248,000,000	248,000,000	248,000,000	248,000,000						248,000,000				18,267,175	01/14/2031
61034#-AB-4	MONROE CAPITAL PRIVATE CREDIT SUB REVOLV		12/13/2023	VARIOUS		52,000,000	52,000,000	52,000,000	52,000,000						52,000,000				4,332,167	01/14/2031
84986E-AB-7	SPRING RENEWABLES HOLDCO LLC SECURED TER		10/31/2023	REDEMPTION 100.0000		140,991	140,991	140,737	140,779		212		212		140,991				6,650	12/31/2037
86277*-AA-3	STRATEGIC PARTNERS FUND VIII L SECURED T		10/10/2023	REDEMPTION 100.0000		3,896,399	3,896,399	3,896,399	3,896,399						3,896,399				153,026	03/10/2026
BANODS-6G-5	ARPAD SOLAR BORROWER LLC SECURED TERM_LO		12/31/2023	REDEMPTION 71.2700		840,632	1,179,503	1,179,503	1,179,503		(338,871)		(338,871)		840,632				31,402	07/15/2034
BENGLK-ZT-0	ASF CLIPPERS LP TERM_LOAN		11/01/2023	REDEMPTION 100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				709,603	06/03/2026
BENH64-NV-9	X-CHEM INC TERM_LOAN 5.750% 12/11/27		12/29/2023	REDEMPTION 100.0000		135,000	135,000	132,975	133,484		1,516		1,516		135,000				6,455	12/11/2027
BMS125-5P-5	RFS ASSET SECURITIZATION III SECURED REV		03/22/2023	REDEMPTION 100.0000		4,296,634	4,296,634	4,296,634	4,296,634						4,296,634				102,174	03/30/2029
BMS125-6X-7	RFS ASSET SECURITIZATION III SUB REVOLVE		03/22/2023	REDEMPTION 100.0000		447,566	447,566	447,566	447,566						447,566				14,784	03/30/2029
BRWBMR-Z9-0	LASER EYE CARE OF CALIFORNIA L TERM_LOAN		12/29/2023	REDEMPTION 100.0000		50,000	50,000	49,750	49,828		172		172		50,000				3,477	11/12/2026
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM SECURED T		06/30/2023	REDEMPTION 100.0000		12,385,178	12,385,178	12,385,178	12,385,178						12,385,178				494,261	04/16/2028
P3769#-AB-0	FIDEICOMISO UNION VIAL RIO PAM SECURED T		06/30/2023	REDEMPTION 100.0000		38,686	38,686	38,686	38,686						38,686				1,888	09/25/2029
PPFBFE-QX-2	BR ADVISORY & INVESTMENTS LLC SECURED TE		08/21/2023	3RDPARTY		23,750,000	23,750,000	23,987,500	23,938,114		(46,112)		(46,112)		23,892,002		(142,002)	(142,002)	1,205,389	06/23/2025
PPFBFE-QX-2	BR ADVISORY & INVESTMENTS LLC SECURED TE		11/01/2023	REDEMPTION 100.0000		937,500	937,500	946,875	944,926		(7,426)		(7,426)		937,500				24,642	06/23/2025
BL3578-85-5	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/18/2023	VARIOUS		9,441	9,441	9,403	9,414		27		27		9,441				606	03/05/2025
BL3605-92-2	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/18/2023	VARIOUS		9,441	9,441	9,403	9,414		27		27		9,441				606	03/05/2025
BL3605-93-0	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/18/2023	VARIOUS		15,615	15,615	15,563	15,580		35		35		15,615				1,002	03/05/2025
BL3605-94-8	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	12/22/2023	VARIOUS		616,724	616,724	615,556	615,909		815		815		616,724				67,991	03/05/2025
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/18/2023	VARIOUS		56,049	56,049	55,934	55,969		81		81		56,049				3,576	03/05/2025
BRWGQ5-43-0	MATISSE 403 LP TERM_LOAN	C	10/04/2023	REDEMPTION 100.0000		11,061,757	11,061,757	11,061,757	11,061,757						11,061,757				954,203	11/12/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	ALEXANDRITE LAKE LUX HOLDINGS SUB TERM_L		09/27/2023	3RDPARTY		21,470,739	21,797,704	23,035,674	22,125,689		(12,253)		(12,253)	987,980	21,780,360	(1,321,056)	(309,621)	(1,630,677)	1,037,259	01/27/2024
000000-00-0	SVF II FINCO CAYMAN LP SVFIINAVTERMLOA	D	04/21/2023	3RDPARTY		418,757	418,757	418,757	418,757						418,757				74	12/23/2025
000000-00-0	SVF II FINCO CAYMAN LP SVFIINAVTERMLOA	D	12/18/2023	REDEMPTION 100.0000		9,316,247	9,316,247	9,316,247	9,316,247						9,316,247				294,822	12/23/2025
R6237#-AA-7	NORSPAN LNG IV AS SECURED TERM_LOAN	D	11/30/2023	REDEMPTION 100.0000		2,169,882	2,169,882	2,169,882	2,169,882						2,169,882				92,615	12/17/2032
BMSOSX-ML-8	BROOKFIELD RENEWABLE UK HYDRO SECURED TERM_LOAN ADJ % DUE 9/15/2028 JJ310	D	01/01/2023	BRS ADJUSTMENT		4,576	4,576	4,576												09/15/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						458,425,915	459,167,611	460,648,516	459,683,676		(401,777)		(401,777)	987,980	458,948,822	(1,321,056)	(527,483)	(1,848,539)	30,334,552	XXX
2509999997. Total - Bonds - Part 4						10,356,870,772	10,487,125,040	10,437,584,346	10,429,447,719	18,940	12,958,581	2,405,822	10,571,699	987,980	10,404,711,418	(1,321,056)	(48,190,985)	(49,512,041)	364,121,484	XXX
2509999998. Total - Bonds - Part 5						1,828,151,636	1,856,603,240	1,819,307,078			4,201,375		4,201,375		1,823,559,093		4,592,534	4,592,534	51,287,852	XXX
2509999999. Total - Bonds						12,185,022,408	12,343,728,280	12,256,891,424	10,429,447,719	18,940	17,159,956	2,405,822	14,773,074	987,980	12,228,270,511	(1,321,056)	(43,598,451)	(44,919,507)	415,409,336	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
25271C-20-1	DIAMOND OFFSHORE DRILLING INC		02/13/2023	3RDPARTY	736,581.000	9,141,405		1,890,000	7,660,442	(5,770,442)			(5,770,442)		1,890,000		7,251,405	7,251,405		
G6610J-20-9	NOBLE FINANCE CO	D	09/30/2022	TAX FREE EXCHANGE	11,722.000	11,722		11,722	330,560	(318,838)			(318,838)		11,722					
G9460G-10-1	VALARIS LTD # BMG9460G1015	D	02/08/2023	3RDPARTY	87,258.000	6,875,066		2,068,015	5,900,386	(3,832,311)			(3,832,311)		2,068,015		4,807,052	4,807,052		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,028,193	XXX	3,969,737	13,891,388	(9,921,591)			(9,921,591)		3,969,737		12,058,457	12,058,457		XXX
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DES		02/14/2023	DIRECT	12,000,000.000	12,000,000		12,000,000	12,000,000						12,000,000					
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						12,000,000	XXX	12,000,000	12,000,000						12,000,000					XXX
26968*-10-5	Eagle Life Insurance Company		12/31/2023	REDEMPTION		874,259		874,259	874,259						874,259					
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						874,259	XXX	874,259	874,259						874,259					XXX
5989999997. Total - Common Stocks - Part 4						28,902,452	XXX	16,843,996	26,765,647	(9,921,591)			(9,921,591)		16,843,996		12,058,457	12,058,457		XXX
5989999998. Total - Common Stocks - Part 5						18,583,720	XXX	18,107,022							18,107,022		476,698	476,698	48,411	XXX
5989999999. Total - Common Stocks						47,486,172	XXX	34,951,018	26,765,647	(9,921,591)			(9,921,591)		34,951,018		12,535,155	12,535,155	48,411	XXX
5999999999. Total - Preferred and Common Stocks						47,486,172	XXX	34,951,018	26,765,647	(9,921,591)			(9,921,591)		34,951,018		12,535,155	12,535,155	48,411	XXX
6009999999 - Totals						12,232,508,580	XXX	12,291,842,442	10,456,213,366	(9,902,651)	17,159,956	2,405,822	4,851,483	987,980	12,263,221,529	(1,321,056)	(31,063,296)	(32,384,352)	415,457,747	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		02/01/2023	INTEREST CAPITALIZATION	12/01/2023	PAYDOWN													43	
0109999999. Subtotal - Bonds - U.S. Governments																			43	
63968A-7K-5	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND		01/01/2023	TAX FREE EXCHANGE	01/01/2023	CALL 100.0000	200,000	199,648	200,000	199,654		6		6			346	346	3,375	2,813
0909999999. Subtotal - Bonds - U.S. Special Revenues							200,000	199,648	200,000	199,654		6		6			346	346	3,375	2,813
00111L-AB-5	AFG ABS LLC AFGE_23-1 ABS_ABS _23-1 144A		04/18/2023	3RDPARTY	12/15/2023	PAYDOWN	579,744	579,940	579,744	579,744		(196)		(196)					27,808	39
00161*-AA-3	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS .		04/12/2023	DIRECT	12/15/2023	PAYDOWN	3,633,678	3,633,678	3,633,678	3,633,678									218,258	
00161*-AB-1	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS .		04/12/2023	DIRECT	12/15/2023	PAYDOWN	233,745	233,745	233,745	233,745									16,958	
00206R-DK-5	AT&T INC SENIOR CORP_BND		01/27/2023	3RDPARTY	06/15/2023	3RDPARTY	1,000,000	884,885	885,731	885,731		846		846					34,883	17,442
002824-BG-4	ABBOTT LABORATORIES SENIOR CORP_BND		03/28/2023	3RDPARTY	04/13/2023	3RDPARTY	4,000,000	4,116,221	4,171,806	4,116,006		(216)		(216)			55,800	55,800	70,194	62,278
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND		06/05/2023	3RDPARTY	06/21/2023	3RDPARTY	1,250,000	1,103,552	1,113,088	1,103,751		199		199			9,337	9,337	6,875	4,431
00287Y-AV-1	ABBVIE INC SENIOR CORP BND		06/05/2023	3RDPARTY	06/21/2023	3RDPARTY	1,500,000	1,375,913	1,378,543	1,376,221		308		308			2,322	2,322	6,629	3,763
03027X-AG-5	AMERICAN TOWER CORPORATION SENIOR CORP_B		08/08/2023	3RDPARTY	11/28/2023	3RDPARTY	5,194,000	5,087,624	5,055,716	5,116,657		29,033		29,033			(60,941)	(60,941)	202,949	78,986
03027X-AZ-3	AMERICAN TOWER CORPORATION SENIOR CORP B		08/08/2023	3RDPARTY	11/28/2023	3RDPARTY	660,000	626,885	632,230	633,018		6,134		6,134			(788)	(788)	11,132	6,292
03066L-AG-3	AMERICREDIT AUTOMOBILE RECEIVA SUB ABS_A		01/01/2023	3RDPARTY	03/20/2023	PAYDOWN	9,881,712	9,863,955	9,881,712	9,881,712		14,419		14,419					91,347	1,101
031162-DS-6	AMGEN INC SENIOR CORP_BND		02/15/2023	3RDPARTY	03/14/2023	3RDPARTY	3,000,000	2,983,230	2,985,300	2,983,248		18		18			2,052	2,052	6,533	
03331J-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH ABS -10-A		05/08/2023	3RDPARTY	08/07/2023	3RDPARTY	3,000,000	2,970,000	2,993,700	2,972,730		2,730		2,730			20,970	20,970	61,966	12,382
03464R-AA-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR ABS		06/16/2023	3RDPARTY	12/01/2023	PAYDOWN	387,748	358,705	387,748	387,748		29,042		29,042					2,376	531
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		06/05/2023	3RDPARTY	06/21/2023	3RDPARTY	3,200,000	3,321,104	3,327,672	3,320,913		(192)		(192)			6,760	6,760	62,160	53,804
03762Y-AF-4	APIDOS CLO APID_16-25A ABS -R-A1R 144A		06/27/2023	3RDPARTY	08/01/2023	3RDPARTY	4,000,000	3,967,000	3,984,000	3,968,241		1,241		1,241			15,759	15,759	75,430	49,937
03768C-AC-3	APIDOS CLO APID_XXXA ABS 30-A1A 144A		05/17/2023	3RDPARTY	08/10/2023	3RDPARTY	2,180,000	2,156,020	2,174,550	2,158,123		2,103		2,103			16,427	16,427	46,250	12,017
03768U-AA-7	APIDOS CLO APID_21-35A ABS_ABS _21-35A 1		01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	3,760,000	3,658,292	3,717,700	3,667,420		8,539		8,539			50,280	50,280	163,826	33,167
03769H-AA-5	APIDOS CLO APID_21-37 ABS_ABS _37 144A		06/21/2023	3RDPARTY	07/27/2023	3RDPARTY	1,000,000	981,500	993,750	981,814		314		314			11,936	11,936	17,495	10,671
04010L-BB-8	ARES CAPITAL CORPORATION SENIOR CORP_BND		02/10/2023	3RDPARTY	11/28/2023	3RDPARTY	10,000,000	8,378,640	8,540,988	8,586,366		207,726		207,726			(45,379)	(45,379)	273,924	45,920
04033J-AD-3	ARI FLEET LEASE TRUST ARIFL_19 SENIOR AB		01/01/2023	3RDPARTY	09/15/2023	PAYDOWN	9,702,575	9,682,867	9,702,575	9,702,575		16,721		16,721					134,418	3,409
055531-AA-5	BLP_23-IND SENIOR_CMBS _23-IND 144A		02/17/2023	3RDPARTY	07/27/2023	3RDPARTY	11,730,000	11,700,298	11,719,003	11,702,302		2,003		2,003			16,701	16,701	327,338	
055531-AC-1	BLP_23-IND SENIOR_CMBS _23-IND 144A		02/17/2023	3RDPARTY	07/26/2023	3RDPARTY	4,710,000	4,698,219	4,698,225	4,698,983		765		765			(758)	(758)	140,345	
05554L-AC-6	BCREDMMLCLOBXCMM_21-1 ABS _21-1-C 144A		04/18/2023	3RDPARTY	04/26/2023	3RDPARTY	1,000,000	949,447	949,920	949,530		83		83			390	390	1,965	218
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/14/2023	3RDPARTY	10/15/2023	3RDPARTY	6,283,417	6,260,836	6,246,110	6,274,267		13,431		13,431			(28,158)	(28,158)	269,172	11,015
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/14/2023	3RDPARTY	10/15/2023	PAYDOWN	1,333,495	1,328,703	1,333,495	1,333,495		4,792		4,792					31,949	2,338
05608K-AA-8	BX TRUST BX_21-VINO LCF SENIOR_CMBS _21-		02/27/2023	VARIOUS	12/15/2023	VARIOUS	932,736	913,852	932,736	932,736		18,884		18,884					21,717	1,521
05608V-AA-4	BXT_21-MFM1 LCF SENIOR_CMBS _21-MFM1 144		03/02/2023	3RDPARTY	12/15/2023	PAYDOWN	106,937	105,400	106,937	106,937		1,537		1,537					4,215	303
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/10/2023	3RDPARTY	07/27/2023	3RDPARTY	36,080,598	35,381,537	35,444,959	35,413,817		32,280		32,280			31,143	31,143	1,096,307	154,215

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/10/2023	3RDPARTY	07/17/2023	PAYDOWN	2,490,220	2,441,972	2,490,220	2,490,220		48,248		48,248					54,388	10,644
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		05/15/2023	INTEREST CAPITALIZATION	07/27/2023	3RDPARTY														
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/15/2023	3RDPARTY	03/15/2023	3RDPARTY	2,525,922	2,467,510	2,443,830	2,468,422		912		912			(24,592)	(24,592)	10,736	740
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/15/2023	3RDPARTY	03/15/2023	PAYDOWN														
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		02/14/2023	3RDPARTY	07/25/2023	3RDPARTY	40,962,782	40,370,609	40,186,730	40,433,338		62,730		62,730			(246,609)	(246,609)	1,094,698	2,482
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		03/08/2023	3RDPARTY	12/15/2023	PAYDOWN	6,519,579	6,424,403	6,519,579	6,519,579		95,176		95,176					160,682	824
05610H-AC-7	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		02/14/2023	3RDPARTY	07/26/2023	3RDPARTY	1,620,139	1,586,217	1,581,154	1,589,814		3,597		3,597			(8,660)	(8,660)	45,774	264
05610H-AC-7	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		02/14/2023	3RDPARTY	07/15/2023	PAYDOWN	236,641	231,686	236,641	236,641		4,955		4,955					6,127	39
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST B WHOLE_CMO		04/27/2023	3RDPARTY	12/01/2023	PAYDOWN	253,376	253,375	253,376	253,376		1		1					4,328	1,443
075887-BW-8	BECTON DICKINSON AND COMPANY SENIOR CORP		01/27/2023	3RDPARTY	04/26/2023	3RDPARTY	2,000,000	1,942,253	1,944,093	1,945,301		3,048		3,048			(1,208)	(1,208)	28,778	10,483
08179M-AE-9	BENEFITSTREETPARTNERSCLOLT ABS 5-A2B 144		05/31/2023	3RDPARTY	08/09/2023	3RDPARTY	3,500,000	3,422,510	3,470,250	3,425,600		3,090		3,090			44,650	44,650	78,559	30,457
08860F-AA-6	BANKERS HEALTHCARE GROUP SECUR ABS_ABS _		03/15/2023	3RDPARTY	12/17/2023	PAYDOWN	1,708,116	1,700,652	1,708,116	1,708,116		7,464		7,464					43,962	
095798-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND		09/27/2023	DIRECT	12/27/2023	REDEMPTION 100.0000	560,703	560,703	560,703	560,703									20,782	
09629C-AL-9	ACREC LLC ACREC_23-FL2 ABS_ABS _17-1A 14		02/16/2023	3RDPARTY	07/31/2023	3RDPARTY	10,238,091	10,168,472	10,185,877	10,175,956		7,484		7,484			9,921	9,921	333,660	43,021
09629C-AL-9	ACREC LLC ACREC_23-FL2 ABS_ABS _17-1A 14		02/16/2023	3RDPARTY	07/20/2023	PAYDOWN	473,311	470,092	473,311	473,311		3,219		3,219					9,971	1,989
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	112,946	109,357	112,946	112,946		3,589		3,589					2,139	362
10569Q-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/08/2023	3RDPARTY	12/01/2023	PAYDOWN	125,997	110,877	125,997	125,997		15,120		15,120					816	54
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		02/01/2023	3RDPARTY	12/01/2023	PAYDOWN	72,172	70,278	72,172	72,172		1,895		1,895					1,966	
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		06/09/2023	3RDPARTY	12/01/2023	PAYDOWN	799,786	799,771	799,786	799,786		15		15					13,977	1,859
12433Y-AG-2	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		02/15/2023	3RDPARTY	07/26/2023	3RDPARTY	1,400,000	1,383,813	1,379,711	1,386,406		2,594		2,594			(6,695)	(6,695)	39,124	452
12510H-AA-8	CAPITAL AUTOMOTIVE REIT CAUTO SENIOR ABS		06/02/2023	3RDPARTY	12/15/2023	PAYDOWN	6,298	5,931	6,298	6,298		367		367					57	10
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 SENIOR AB		03/30/2023	3RDPARTY	12/14/2023	PAYDOWN	989,904	975,365	989,904	989,904		14,539		14,539					14,721	2,043
12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 ABS_ABS _		05/10/2023	3RDPARTY	12/14/2023	PAYDOWN	114,983	115,735	114,983	114,983		(752)		(752)					4,715	224
12548J-AC-6	CIFC FUNDING LTD CIFC_17-3A SENIOR ABS_A		05/10/2023	3RDPARTY	07/21/2023	3RDPARTY	9,056,024	8,986,202	9,040,176	8,989,238		3,036		3,036			50,938	50,938	156,681	35,809
12548J-AC-6	CIFC FUNDING LTD CIFC_17-3A SENIOR ABS_A		05/10/2023	3RDPARTY	07/20/2023	PAYDOWN	232,111	230,321	232,111	232,111		1,790		1,790					3,796	918
12550Y-AN-4	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A		02/16/2023	3RDPARTY	07/24/2023	3RDPARTY	3,004,876	2,987,748	2,991,354	2,989,444		1,696		1,696			1,910	1,910	93,624	15,379

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A																			
12550Y-AN-4			02/16/2023	3RDPARTY	07/20/2023	PAYDOWN	40,618	40,386	40,618	40,618		232		232					1,072	208
	CIFC FUNDING LTD CIFC_18-1A SENIOR ABS_A																			
12551R-AC-2			06/15/2023	3RDPARTY	08/02/2023	3RDPARTY	9,000,000	8,775,000	8,880,300	8,781,327		6,327		6,327			98,973	98,973	181,183	104,922
	COUNTRYWIDE HOME LOANS CWHL_05 ABS 8-3A-																			
12551Y-AC-7			06/23/2023	3RDPARTY	08/09/2023	3RDPARTY	2,310,000	2,262,645	2,285,168	2,263,863		1,218		1,218			21,304	21,304	51,111	30,821
	CIM TRUST CIM_23-I1 WHOLE_CMO _23-I1 144																			
12570D-AA-4			08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	409,391	409,243	409,391	409,391		148		148					10,422	2,322
12596J-AE-3	CNH_19-A ABS_ABS _19-A		01/01/2023	3RDPARTY	02/15/2023	PAYDOWN	2,150,000	2,148,236	2,150,000	2,150,000		1,715		1,715					11,968	1,197
	CREDIT SUISSE MORTGAGE CAPITAL SENIOR SE																			
12653V-AA-4			02/10/2023	3RDPARTY	03/15/2023	3RDPARTY	1,027,444	1,023,270	1,018,935	1,023,526		256		256			(4,590)	(4,590)	9,262	4,657
	CREDIT SUISSE MORTGAGE CAPITAL SENIOR SE																			
12653V-AA-4			02/10/2023	3RDPARTY	03/15/2023	PAYDOWN	2,556	2,546	2,556	2,556		10		10					11	12
	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO																			
12663G-AA-5			03/01/2023	3RDPARTY	12/01/2023	PAYDOWN	291,035	283,577	291,035	291,035		7,458		7,458					6,456	83
	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO																			
12663G-AB-3			03/01/2023	3RDPARTY	12/01/2023	PAYDOWN	389,615	382,797	389,615	389,615		6,818		6,818					10,091	130
	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH																			
12667F-2R-5			06/01/2023	INTEREST CAPITALIZATION	11/01/2023	PAYDOWN														
	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO																			
14040H-CX-1			01/25/2023	3RDPARTY	05/04/2023	3RDPARTY	1,800,000	1,800,000	1,760,994	1,800,000							(39,006)	(39,006)	26,520	
	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _																			
14316B-AQ-8			02/16/2023	3RDPARTY	08/03/2023	3RDPARTY	5,000,000	4,900,000	4,936,550	4,905,392		5,392		5,392			31,158	31,158	184,648	28,479
	CARLYLE US CLO LTD CGMS_21-2 ABS_ABS _21																			
14316K-AA-3			01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	8,015,000	7,798,595	7,912,408	7,817,816		18,274		18,274			94,592	94,592	351,023	74,656
	CARMAX AUTO OWNER TRUST CARMX SENIOR ABS																			
14317H-AC-5			04/27/2023	3RDPARTY	12/15/2023	PAYDOWN	132,183	129,281	132,183	132,183		2,902		2,902					3,075	205
	CASCADE FUNDING MORTGAGE TRUST SUB WHOLE																			
14727Q-AC-9			04/25/2023	INTEREST CAPITALIZATION	05/18/2023	3RDPARTY	31,467	31,467	30,043	31,467							(1,423)	(1,423)	237	
	CHASE MORTGAGE FINANCE CORP CH SENIOR WH																			
16163B-AW-4			07/01/2023	INTEREST CAPITALIZATION	12/01/2023	PAYDOWN			1											
	CHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM																			
162665-AN-3			07/15/2023	INTEREST CAPITALIZATION	08/15/2023	PAYDOWN														
	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2																			
193938-AB-3			05/09/2023	3RDPARTY	12/25/2023	PAYDOWN	69,953	69,939	69,875	69,875		(64)		(64)					2,088	
	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO																			
19688N-AA-6			04/18/2023	3RDPARTY	12/01/2023	PAYDOWN	600,729	600,729	600,729	600,729									13,240	2,725
	CONSTELLATION BRANDS INC SENIOR CORP BND																			
21036P-AQ-1			03/28/2023	3RDPARTY	04/13/2023	3RDPARTY	1,000,000	970,257	974,555	970,577		320		320			3,978	3,978	13,053	11,511
	COX COMMUNICATIONS INC SENIOR CORP_BND 1																			
224044-CF-2			08/10/2023	3RDPARTY	10/11/2023	3RDPARTY	3,000,000	2,874,498	2,875,870	2,875,883		1,385		1,385			(14)	(14)	28,000	3,600
	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO																			
22757N-AA-6			10/30/2023	3RDPARTY	12/01/2023	PAYDOWN	48,703	48,703	48,703	48,703									453	348
22822V-AG-6	CROWN CASTLE INC SENIOR CORP_BND		05/01/2023	3RDPARTY	11/28/2023	3RDPARTY	1,000,000	975,270	979,990	985,728		10,458		10,458			(5,738)	(5,738)	23,733	5,511
	DBGS MORTGAGE TRUST DBGS_18-BI SENIOR SE																			
23306G-AA-5			02/09/2023	3RDPARTY	07/21/2023	DIRECT	811,421	806,857	807,966	807,601		744		744			365	365	24,754	3,439
	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO																			
23332U-CM-4			04/19/2023	INTEREST CAPITALIZATION	06/28/2023	3RDPARTY														
	DELL EQUIPMENT FINANCE TRUST D ABS_ABS _																			
24702H-AC-7			03/14/2023	3RDPARTY	12/22/2023	PAYDOWN	888,476	888,447	888,476	888,476		29		29					37,928	
	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A																			
26208Q-AG-2			01/01/2023	3RDPARTY	12/15/2023	PAYDOWN	1,531,269	1,501,541	1,531,269	1,531,269		29,728		29,728					24,344	459

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A																			
26208V-AG-1			01/01/2023	3RDPARTY	12/15/2023	PAYDOWN	878,420	858,381	878,420	878,420		20,039		20,039					24,068	298
	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A																			
262104-AE-2			01/01/2023	3RDPARTY	12/15/2023	PAYDOWN	2,252,642	2,164,467	2,252,642	2,252,642		88,175		88,175					15,879	272
	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS																			
26249B-AQ-4			02/13/2023	3RDPARTY	07/27/2023	3RDPARTY	6,035,543	5,998,122	6,008,383	6,003,841		5,718		5,718			4,542	4,542	164,078	
	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS																			
26249B-AQ-4			02/13/2023	3RDPARTY	05/15/2023	PAYDOWN	356,526	354,315	356,526	356,526		2,210		2,210					5,010	
	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH																			
26844Q-AA-5			05/17/2023	3RDPARTY	12/01/2023	PAYDOWN	380,737	379,785	380,737	380,737		952		952					6,817	1,091
	ELMWOODCLO22LTDELM22_23-1A ABS W5_22-B 1																			
29001Y-AC-7			05/25/2023	3RDPARTY	07/27/2023	3RDPARTY	2,250,000	2,229,750	2,252,250	2,230,256		506		506			21,994	21,994	54,081	27,040
	ELMWOOD CLO IV LTD ELMW4_20-1A SUB ABS_A																			
29002G-AB-7			05/24/2023	3RDPARTY	08/08/2023	3RDPARTY	6,000,000	5,925,000	5,987,080	5,929,385		4,385		4,385			57,695	57,695	149,961	46,735
29278N-AG-8	ENERGY TRANSFER LP SENIOR CORP_BND		02/27/2023	3RDPARTY	04/13/2023	3RDPARTY	2,000,000	1,945,595	2,014,581	1,946,683		1,088		1,088			67,898	67,898	51,917	38,500
	FINANCE OF AMERICA STRUCTURED WHOLE_CMO																			
31738K-AA-7			05/25/2023	INTEREST CAPITALIZATION	08/25/2023	PAYDOWN	84,707	84,707	84,707	84,707									632	
	FINANCE OF AMERICA STRUCTURED WHOLE_CMO																			
31738K-AB-5			06/25/2023	INTEREST CAPITALIZATION	08/25/2023	PAYDOWN	36,722	36,722	36,722	36,722									412	
	FINANCE OF AMERICA STRUCTURED WHOLE_CMO																			
31739R-AC-7			04/20/2023	3RDPARTY	11/25/2023	PAYDOWN	418,922	377,039	418,921	418,921		41,883		41,883					6,399	
	FINANCE OF AMERICA STRUCTURED WHOLE_CMO																			
31739R-AC-7			06/25/2023	INTEREST CAPITALIZATION	11/25/2023	PAYDOWN	1,310	1,310	1,310	1,310									13	
	FINANCE OF AMERICA STRUCTURED WHOLE_CMO																			
31739T-AC-3			05/08/2023	3RDPARTY	12/25/2023	PAYDOWN	415,854	395,783	415,598	415,598		19,815		19,815					3,443	370
	FIRSTKEY HOMES TRUST FKH_22-SF ABS_ABS _																			
33768E-AA-0			08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	521	499	521	521		22		22					6	
	FOCUS BRANDS FUNDING LLC FOCUS FOCUS_18-																			
34417Q-AA-6			07/20/2023	3RDPARTY	11/30/2023	PAYDOWN	955,000	955,000	955,000	955,000									28,688	11,002
361886-CR-3	PENDING ABS 23-1-A1 144A		06/21/2023	3RDPARTY	07/18/2023	3RDPARTY	31,124,000	31,116,384	31,283,267	31,116,428		44		44			166,839	166,839	101,568	
361886-CT-9	PENDING ABS _23-1-B 144A		06/21/2023	3RDPARTY	07/20/2023	3RDPARTY	3,780,000	3,778,991	3,780,443	3,778,996		5		5			1,447	1,447	15,643	
	GM FINANCIAL AUTOMOBILE LEASIN SUB ABS_A																			
362569-AF-2			01/01/2023	3RDPARTY	02/20/2023	PAYDOWN	7,500,000	7,416,504	7,500,000	7,500,000		68,513		68,513					13,875	6,706
	GS MORTGAGE SECURITIES TRUST G WHOLE_CMO																			
362918-AA-2			03/07/2023	3RDPARTY	12/25/2023	PAYDOWN	1,062,394	1,059,580	1,062,394	1,062,394		2,814		2,814					33,985	8,439
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND		04/06/2023	3RDPARTY	04/13/2023	3RDPARTY	2,395,000	2,171,849	2,170,094	2,171,987		138		138			(1,893)	(1,893)	16,013	14,081
37045V-AP-5	GENERAL MOTORS CO SENIOR CORP BND		06/05/2023	3RDPARTY	06/13/2023	3RDPARTY	2,000,000	1,773,599	1,775,902	1,773,820		221		221			2,082	2,082	20,600	18,311
37940X-AQ-5	GLOBAL PAYMENTS INC SENIOR CORP_BND		01/27/2023	3RDPARTY	10/11/2023	3RDPARTY	5,000,000	5,027,971	5,026,352	5,026,350		(1,620)		(1,620)			2	2	306,750	116,250
	GLOBAL ATLANTIC FIN CO SENIOR CORP BND																			
37959G-AD-9			06/21/2023	3RDPARTY	12/13/2023	3RDPARTY	37,360,000	37,242,014	40,642,880	37,246,708		4,693		4,693			3,396,172	3,396,172	1,451,670	60,102
	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB																			
380130-AE-4			02/23/2023	3RDPARTY	09/08/2023	3RDPARTY	10,500,000	10,306,406	10,286,719	10,364,972		58,566		58,566			(78,254)	(78,254)	242,148	8,391
38136M-AU-2	HLA_18-2A ABS 2A-AR 144A		05/08/2023	3RDPARTY	07/20/2023	3RDPARTY	4,528,516	4,483,231	4,499,661	4,484,143		912		912			15,518	15,518	3,269	15,499
38136M-AU-2	HLA_18-2A ABS 2A-AR 144A		05/08/2023	3RDPARTY	07/20/2023	PAYDOWN	471,484	466,769	471,484	471,484		4,715		4,715					77,861	1,614
	GOLDENTREE LOAN MANAGEMENT US ABS_ABS _4																			
38137Y-AN-1			01/01/2023	3RDPARTY	12/11/2023	3RDPARTY	3,100,000	3,056,011	3,098,006	3,065,662		9,651		9,651			32,344	32,344	194,370	24,335
	GOLDENTREE LOAN MANAGEMENT US ABS 5A-AR																			
38138D-AN-6			06/30/2023	3RDPARTY	07/28/2023	3RDPARTY	2,930,000	2,895,719	2,916,522	2,896,303		584		584			20,219	20,219	53,314	39,095
	GOLDMAN SACHS GROUP INC/THE SENIOR CORP																			
38141G-WQ-3			06/05/2023	3RDPARTY	06/13/2023	3RDPARTY	640,000	618,828	618,914	619,023		195		195			(109)	(109)	4,305	3,839
404119-BS-7	HCA INC SENIOR CORP BND		06/05/2023	3RDPARTY	06/13/2023	3RDPARTY	1,000,000	1,004,387	1,002,253	1,004,355		(32)		(32)			(2,102)	(2,102)	19,257	17,951

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	HPEFS EQUIPMENT TRUST HPEFS_23 ABS_ABS _																			
40443D-AB-8			03/15/2023	3RDPARTY	12/20/2023	PAYDOWN	776,359	776,271	776,359	776,359		88		88					29,658	
43761J-AA-5	HOMES_23-NQM1 WHOLE_CMO _23-NQM1 144A		02/16/2023	3RDPARTY	12/01/2023	PAYDOWN	1,932,363	1,929,051	1,932,363	1,932,363		3,312		3,312					49,239	7,300
43761K-AA-2	HOMES_23-NQM2 WHOLE_CMO _23-NQM2 144A		05/25/2023	3RDPARTY	12/25/2023	PAYDOWN	1,886,131	1,886,117	1,886,131	1,886,131		13		13					39,107	10,147
	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO																			
43789X-AB-0			06/23/2023	3RDPARTY	12/01/2023	PAYDOWN	3,858,555	3,740,949	3,858,555	3,858,555		117,606		117,606					33,496	3,824
	HIGHBRIDGELOANMANAGEMENTLTD ABS 4A-BR 14																			
44330G-AG-8			04/18/2023	3RDPARTY	04/26/2023	3RDPARTY	1,000,000	962,101	962,304	962,301		200		200			3	3	15,892	14,414
	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH																			
46590Y-AA-2			01/01/2023	3RDPARTY	12/01/2023	PAYDOWN	158,112	149,706	158,111	158,111		8,405		8,405					2,484	171
	JFIN CLO LTD JFIN_13-1A MEZZANIN ABS_ABS																			
46616K-AS-3			02/24/2023	3RDPARTY	06/21/2023	3RDPARTY	3,000,000	2,924,085	2,904,714	2,927,995		3,910		3,910					113,598	25,631
46625H-KC-3	JPMORGAN CHASE & CO SENIOR CORP_BND		01/27/2023	3RDPARTY	04/18/2023	3RDPARTY	600,000	583,537	582,685	585,337		1,800		1,800			(2,652)	(2,652)	4,427	208
	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH																			
46628Y-BF-6			07/01/2023	INTEREST CAPITALIZATION	12/01/2023	PAYDOWN	1	1	1	1										
	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO																			
46654E-AA-9			02/10/2023	3RDPARTY	07/27/2023	3RDPARTY	3,395,000	3,332,802	3,330,283	3,340,037		7,236		7,236			(9,754)	(9,754)	104,644	14,489
482480-AG-5	KLA CORP SENIOR CORP_BND		04/26/2023	3RDPARTY	05/05/2023	3RDPARTY	1,300,000	1,293,575	1,297,582	1,293,603		27		27			3,979	3,979	7,403	6,070
	KKR FINANCIAL CLO LTD KKR_34A ABS_ABS _3																			
48253U-AE-6			08/07/2023	3RDPARTY	09/06/2023	3RDPARTY	4,000,000	4,000,000	3,937,060	4,000,000							(62,940)	(62,940)	44,028	18,129
	KAYNE CLO KAYNE_18-1A ABS_ABS _18-1A-AR																			
48661A-AJ-5			02/14/2023	3RDPARTY	07/25/2023	3RDPARTY	12,950,000	12,849,638	12,883,955	12,866,305		16,667		16,667			17,650	17,650	414,717	62,294
49177J-AA-0	KENVUE INC SENIOR CORP BND 144A		08/08/2023	3RDPARTY	10/17/2023	TAX FREE EXCHANGE	6,100,000	6,102,923	6,102,909	6,102,909		(14)		(14)					197,572	22,856
49177J-AN-2	KENVUE INC SENIOR CORP BND 144A		03/08/2023	3RDPARTY	10/17/2023	TAX FREE EXCHANGE	2,400,000	2,384,592	2,384,724	2,384,724		132		132					71,373	
	KEYBANK NATIONAL ASSOCIATION SENIOR CORP																			
49327M-3H-5			01/23/2023	3RDPARTY	03/15/2023	3RDPARTY	4,050,000	4,030,479	3,735,315	4,030,695		216		216			(295,380)	(295,380)	28,688	
500769-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP_BND		01/27/2023	3RDPARTY	05/01/2023	3RDPARTY	700,000	673,150	672,077	673,396		246		246			(1,319)	(1,319)	14,292	5,153
501044-DL-2	KROGER CO SENIOR CORP_BND		03/28/2023	3RDPARTY	04/13/2023	3RDPARTY	2,500,000	2,488,760	2,510,676	2,488,851		92		92			21,824	21,824	27,500	22,813
	LUCALI CLO LTD LUCAL_20-1A ABS_ABS _20-1																			
54929J-AC-7			01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	10,000,000	9,872,500	9,965,000	9,890,523		16,608		16,608			74,477	74,477	448,782	88,152
55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS		03/21/2023	VARIOUS	12/20/2023	PAYDOWN	8,162,286	7,929,660	8,162,286	8,162,286		232,625		232,625					243,288	
55068*-AA-1	LUX AETERNA 2022-2 LLC ABS_ABS		03/21/2023	VARIOUS	12/20/2023	PAYDOWN	9,297,253	9,032,282	9,297,253	9,297,253		264,972		264,972					286,703	
55068*-AB-9	LUX AETERNA 2022-2 LLC ABS_ABS		03/21/2023	VARIOUS	12/20/2023	PAYDOWN	97,455	91,121	97,455	97,455		6,335		6,335					1,180	
55068*-AC-7	LUX AETERNA 2022-2 LLC ABS_ABS		03/21/2023	VARIOUS	12/20/2023	PAYDOWN														
55261F-AR-5	M&T BANK CORPORATION SENIOR CORP_BND		02/03/2023	3RDPARTY	03/15/2023	3RDPARTY	10,670,000	10,660,400	9,273,937	10,660,485		85		85			(1,386,548)	(1,386,548)	74,883	4,211
	MFA TRUST MFRA_23-NQM2 WHOLE_CMO _23-NQM																			
55285W-AA-7			05/05/2023	3RDPARTY	07/27/2023	3RDPARTY	17,621,713	16,875,421	16,716,535	16,883,285		7,864		7,864			(166,750)	(166,750)	258,452	86,151
	MFA TRUST MFRA_23-NQM2 WHOLE_CMO _23-NQM																			
55285W-AA-7			08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	1,228,252	1,176,215	1,228,252	1,228,252		52,037		52,037					12,668	5,925
	MHC COMMERCIAL MORTGAGE TRUST LCF SENIOR																			
55316V-AA-2			03/06/2023	3RDPARTY	12/15/2023	PAYDOWN	96,886	95,372	96,886	96,886		1,514		1,514					3,352	305
	MMAF EQUIPMENT FINANCE LLC MMA ABS_ABS _																			
55317J-AC-4			03/30/2023	3RDPARTY	12/13/2023	PAYDOWN	1,798,385	1,693,222	1,798,385	1,798,385		105,163		105,163					3,959	560
	MADISON PARK FUNDING LTD MDPK ABS 20A-DR																			
55819T-AW-1			04/06/2023	3RDPARTY	06/01/2023	3RDPARTY	1,000,000	930,447	930,959	932,411		1,964		1,964			(1,452)	(1,452)	27,598	14,978
	MADISONPARKFUNDINGLTDMDPK_ ABS K_50-B 14																			
55821F-AC-1			05/31/2023	3RDPARTY	07/19/2023	3RDPARTY	2,000,000	1,925,000	1,950,666	1,926,170		1,170		1,170			24,496	24,496	34,207	16,352
	MADISON PARK FUNDING LTD 6.707% 04/22/30																			
55820Y-AA-5			01/01/2023	3RDPARTY	10/20/2023	3RDPARTY	27,188	26,868	27,188	27,188		321		321					1,468	239
	MADISON PARK FUNDING LTD MDPK SENIOR ABS																			
55822E-AA-7			02/09/2023	3RDPARTY	08/03/2023	3RDPARTY	10,750,000	10,664,000	10,708,183	10,672,240		8,240		8,240			35,943	35,943	373,535	46,076

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55954H-AN-2	MAGNETITE CLO LTD MAGNE_19-22A MEZZANIN		01/01/2023	3RDPARTY	07/20/2023	3RDPARTY	3,000,000	2,903,730	2,970,990	2,911,070		6,734		6,734			59,920	59,920	147,689	27,922
56844Y-AA-5	MARINER CLO LLC MARNR_18-5A ABS 18-5A-A		06/23/2023	3RDPARTY	08/11/2023	3RDPARTY	1,422,246	1,410,797	1,418,406	1,410,849		53		53			7,556	7,556	28,461	15,842
56844Y-AA-5	MARINER CLO LLC MARNR_18-5A ABS 18-5A-A		06/23/2023	3RDPARTY	07/25/2023	PAYDOWN	77,754	77,128	77,754	77,754		626		626					1,251	866
57119H-AB-6	MARLIN LEASING RECEIVABLES LLC ABS_ABS _		05/25/2023	3RDPARTY	12/20/2023	PAYDOWN	11,468,437	11,356,285	11,468,437	11,468,437		112,152		112,152					165,826	10,014
571748-BG-6	MARSH & MCLENNAN COMPANIES INC SENIOR CO		04/26/2023	3RDPARTY	05/01/2023	3RDPARTY	800,000	799,764	797,035	799,765		2		2			(2,730)	(2,730)	4,472	3,986
58768R-AB-6	MERCEDES-BENZ AUTO LEASE TRUST ABS_ABS		05/11/2023	3RDPARTY	12/15/2023	PAYDOWN	137,848	137,847	137,848	137,848		2		2					4,033	
59980D-AA-9	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	676,193	667,473	676,192	676,192		8,720		8,720					17,914	3,020
59981C-AA-0	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	1,299,197	1,296,239	1,299,197	1,299,197		2,958		2,958					36,035	6,159
638961-AA-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		04/18/2023	3RDPARTY	12/15/2023	PAYDOWN	707,713	706,688	707,713	707,713		1,024		1,024					15,193	
63939C-AD-9	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/10/2023	3RDPARTY	07/21/2023	3RDPARTY	1,296,900	1,298,926	1,298,724	1,298,596		(330)		(330)			127	127	43,968	6,112
63939C-AD-9	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/10/2023	3RDPARTY	07/17/2023	PAYDOWN	476,614	477,359	476,614	476,614		(745)		(745)					8,347	2,246
63939E-AD-5	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/10/2023	3RDPARTY	12/15/2023	PAYDOWN	329,890	331,230	329,890	329,890		(1,340)		(1,340)					16,471	1,579
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/21/2023	3RDPARTY	12/15/2023	PAYDOWN	209,656	200,844	209,656	209,656		8,812		8,812					3,666	186
63941J-AA-6	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/17/2023	3RDPARTY	12/15/2023	PAYDOWN	251,463	233,477	251,463	251,463		17,985		17,985					2,471	101
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB		05/05/2023	3RDPARTY	12/15/2023	PAYDOWN	511,895	438,150	511,895	511,895		73,745		73,745					1,817	331
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		05/05/2023	3RDPARTY	12/15/2023	PAYDOWN	1,289,538	1,136,305	1,289,538	1,289,538		153,233		153,233					4,478	808
64134J-AA-1	NEUBERGER BERMAN CLO LTD NEUB ABS -40A-A		06/30/2023	3RDPARTY	07/27/2023	3RDPARTY	9,675,000	9,563,509	9,621,788	9,567,337		3,829		3,829			54,450	54,450	179,514	101,577
67097L-AH-9	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1		06/12/2023	3RDPARTY	08/17/2023	3RDPARTY	4,925,569	4,873,851	4,903,404	4,874,707		856		856			28,698	28,698	108,716	49,362
67097L-AH-9	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1		06/12/2023	3RDPARTY	07/17/2023	PAYDOWN	74,431	73,649	74,431	74,431		782		782					1,170	746
67097L-AM-8	OCP CLO LTD OCP_17-13A ABS R-A2R 144A .		06/23/2023	3RDPARTY	08/08/2023	3RDPARTY	5,725,000	5,587,600	5,663,170	5,589,849		2,249		2,249			73,321	73,321	125,728	76,895
67117P-AA-1	OBX TRUST OBX_23-NQM3 WHOLE_CMO _23-NQM3		08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	612,002	611,959	612,002	612,002		43		43					13,734	2,537
673919-AL-0	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		06/21/2023	3RDPARTY	12/01/2023	PAYDOWN	327,434	327,428	327,434	327,434		5		5					5,897	1,672
673921-AA-0	OBX TRUST OBX_23-NQM9 SENIOR WHOLE_CMO _		10/31/2023	3RDPARTY	12/01/2023	PAYDOWN	92,636	92,635	92,636	92,636		1		1					883	718
675920-AJ-1	OCTAGON INVESTMENT PARTNERS OC ABS_ABS _		02/15/2023	3RDPARTY	08/10/2023	3RDPARTY	1,885,073	1,874,140	1,876,590	1,875,581		1,441		1,441			1,010	1,010	65,777	8,515
675920-AJ-1	OCTAGON INVESTMENT PARTNERS OC ABS_ABS _		02/15/2023	3RDPARTY	07/20/2023	PAYDOWN	73,622	73,195	73,622	73,622		427		427					1,602	333
693475-BM-6	PNC FINANCIAL SERVICES GROUP I SENIOR CO		01/19/2023	3RDPARTY	03/13/2023	3RDPARTY	6,260,000	6,260,000	5,920,207	6,260,000							(339,793)	(339,793)	44,945	
693964-AA-6	PRKCM TRUST PRKCM_23-AFC2 SENIOR ABS_ABS		06/07/2023	3RDPARTY	12/01/2023	PAYDOWN	804,917	804,912	804,917	804,917		5		5					19,362	6,226

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
693965-AA-3	PRPM LLC PRPM_23-NQM1 WHOLE_CMO _23-NQM1		02/08/2023	3RDPARTY	12/01/2023	PAYDOWN	1,163,834	1,163,833	1,163,834	1,163,834									40,711	8,666
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-		08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	1,653,726	1,653,786	1,653,726	1,653,726		(60)		(60)					48,883	9,221
69702B-AC-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		02/16/2023	3RDPARTY	09/27/2023	3RDPARTY	1,250,000	1,232,700	1,246,000	1,234,026		1,326		1,326				11,974	11,974	57,639	6,035
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		06/26/2023	3RDPARTY	07/27/2023	3RDPARTY	571,277	566,421	568,278	566,560		139		139				1,718	1,718	6,864	3,628
69702H-AA-6	PALMER SQUARE LOAN FUNDING LTD ABS 1-4A-		06/27/2023	3RDPARTY	07/27/2023	3RDPARTY	1,187,675	1,175,561	1,181,737	1,175,401		(160)		(160)				6,336	6,336	21,136	14,595
69702H-AA-6	PALMER SQUARE LOAN FUNDING LTD ABS 1-4A-		06/27/2023	3RDPARTY	07/17/2023	PAYDOWN	57,307	56,722	57,307	57,307		585		585						878	704
721327-AA-2	PIKES PEAK CLO PIPK_18-1A ABS 8-1A-A 144		06/29/2023	3RDPARTY	08/10/2023	3RDPARTY	2,000,000	1,982,000	1,994,000	1,981,862		(138)		(138)				12,138	12,138	40,540	25,094
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR SENIOR AB		08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	23,380	22,765	23,380	23,380		616		616						353	23
74333C-AA-4	PROGRESS RESIDENTIAL MASTER TR SENIOR AB		05/04/2023	3RDPARTY	12/13/2023	PAYDOWN	5,410	5,359	5,410	5,410		52		52						86	5
74988L-AA-2	REDDING RIDGE ASSET MANAGEMENT SENIOR AB		02/14/2023	3RDPARTY	08/01/2023	3RDPARTY	3,599,131	3,582,935	3,588,333	3,584,477		1,542		1,542				3,856	3,856	122,021	17,643
74988L-AA-2	REDDING RIDGE ASSET MANAGEMENT SENIOR AB		02/14/2023	VARIOUS	07/17/2023	VARIOUS	400,869	399,065	400,869	400,869		1,804		1,804						7,088	1,965
75000H-AA-2	PENDING ABS _24-A1 144A		05/31/2023	3RDPARTY	07/27/2023	3RDPARTY	2,790,582	2,797,419	2,798,954	2,797,440		21		21				1,514	1,514	60,864	26,338
75000H-AA-2	PENDING ABS _24-A1 144A		05/31/2023	3RDPARTY	07/17/2023	PAYDOWN	129,581	129,899	129,581	129,581		(317)		(317)						1,801	1,223
75574P-AA-0	READY CAPITAL MORTGAGE FINANCI SENIOR_CM		08/08/2023	VARIOUS	12/26/2023	PAYDOWN	326,120	320,731	326,120	326,120		5,389		5,389						11,110	951
75575R-AA-5	READY CAPITAL MORTGAGE FINANCI SENIOR SE		08/08/2023	3RDPARTY	12/26/2023	PAYDOWN	2,968	2,968	2,968	2,968										97	9
75888M-AE-0	REG14_18-3A ABS 18-3A-A 144A		06/05/2023	3RDPARTY	08/01/2023	3RDPARTY	2,000,000	1,978,400	1,994,000	1,979,676		1,276		1,276				14,324	14,324	35,985	15,397
75907D-AA-5	REGIONAL MANAGEMENT ISSUANCE T ABS_ABS _		02/08/2023	3RDPARTY	07/21/2023	3RDPARTY	2,296,000	2,141,738	2,134,921	2,164,211		22,473		22,473				(29,289)	(29,289)	37,202	4,895
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		08/25/2023	INTEREST CAPITALIZATION	12/25/2023	PAYDOWN															
77342J-AA-1	ROCKFORD TOWER CLO LTD ROCKT_1 SENIOR AB		02/14/2023	3RDPARTY	08/21/2023	3RDPARTY	967,656	961,241	964,715	962,225		984		984				2,490	2,490	45,044	13,506
77342J-AA-1	ROCKFORD TOWER CLO LTD ROCKT_1 SENIOR AB		02/14/2023	VARIOUS	08/21/2023	VARIOUS	32,344	32,129	32,344	32,344		214		214						1,493	451
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/21/2023	3RDPARTY	12/15/2023	PAYDOWN	288,783	252,099	288,783	288,783		36,684		36,684						1,903	102
78448Y-AM-3	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		11/16/2023	3RDPARTY	12/15/2023	PAYDOWN	24,522	23,587	24,522	24,522		935		935						126	21
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/10/2023	3RDPARTY	12/15/2023	PAYDOWN	132,674	118,743	132,674	132,674		13,931		13,931						768	140
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		03/08/2023	3RDPARTY	12/15/2023	PAYDOWN	1,097,185	1,081,803	1,097,185	1,097,185		15,382		15,382						23,566	
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		04/05/2023	3RDPARTY	12/15/2023	PAYDOWN	1,084,694	1,088,338	1,084,694	1,084,694		(3,644)		(3,644)						31,074	4,981
78472U-AA-6	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21		03/07/2023	3RDPARTY	12/15/2023	PAYDOWN	206,584	202,447	206,584	206,584		4,137		4,137						10,253	374
79582G-AA-2	SALUDA GRADE ALTERNATIVE MORTG WHOLE_CMO		05/26/2023	3RDPARTY	12/01/2023	PAYDOWN	2,212,197	2,208,941	2,212,196	2,212,196		3,255		3,255						43,659	13,203

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80286N-AF-3	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		01/01/2023	3RDPARTY	11/15/2023	PAYDOWN	3,589,896	3,529,597	3,589,896	3,589,896		55,688		55,688					11,674	75
80287E-AD-7	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		01/01/2023	3RDPARTY	06/15/2023	PAYDOWN	9,887,842	9,791,667	9,887,842	9,887,842		87,466		87,466					16,476	659
83012D-AA-1	SIXTH STREET CLO XVI LTD SIXST SENIOR AB		01/01/2023	3RDPARTY	07/20/2023	3RDPARTY	2,000,000	1,983,420	1,997,420	1,986,128		2,488		2,488			11,292	11,292	93,822	17,306
83012K-AA-5	SIXTH STREET CLO XVI LTD SIXST SENIOR AB		01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	6,244,462	6,098,029	6,168,467	6,110,662		11,640		11,640			57,805	57,805	274,418	52,822
85236W-CE-4	SREIT TRUST SREIT_21-MFP2 SENIOR_CMBS _2		02/16/2023	3RDPARTY	03/14/2023	3RDPARTY	4,243,000	4,169,463	4,113,224	4,170,605		1,142		1,142			(57,381)	(57,381)	20,710	5,461
85237A-AA-1	SREIT TRUST SREIT_21-PALM LCF SENIOR_CMB		02/14/2023	3RDPARTY	07/21/2023	3RDPARTY	2,487,000	2,427,095	2,426,088	2,432,658		5,563		5,563			(6,570)	(6,570)	65,361	4,014
86787E-AY-3	TRUIST BANK SENIOR CORP_BND		01/27/2023	3RDPARTY	06/13/2023	3RDPARTY	600,000	596,170	597,399	597,108		939		939			291	291	19,121	10,760
87167N-DC-6	SYMPHONY CLO LTD SYMP_20-23A ABS 3-R-AR		06/06/2023	3RDPARTY	08/04/2023	3RDPARTY	3,500,000	3,452,750	3,476,550	3,454,781		2,031		2,031			21,769	21,769	69,657	31,750
87246M-AS-1	TICP_16-6ARR SENIOR ABS_ABS _16-6A 144A		02/14/2023	3RDPARTY	08/01/2023	3RDPARTY	1,500,000	1,485,000	1,486,500	1,486,183		1,183		1,183			317	317	51,102	7,391
87249A-AE-5	TICP CLO LTD TICP_17-9A ABS 7-9A-C 144A		07/10/2023	3RDPARTY	09/06/2023	3RDPARTY	2,000,000	1,947,942	1,968,172	1,949,906		1,964		1,964			18,266	18,266	55,962	32,087
87249T-AE-4	TICP CLO LTD TICP_18-IIA SENIOR ABS_ABS		02/14/2023	3RDPARTY	04/06/2023	PAYDOWN	400,000	397,600	400,000	400,000		2,400		2,400					5,115	1,817
87250C-AL-1	TICP CLO LTD TICP_19-14A ABS_ABS _14-R 1		02/09/2023	3RDPARTY	03/14/2023	3RDPARTY	10,920,000	10,810,800	10,746,263	10,812,541		1,741		1,741			(66,278)	(66,278)	98,227	42,863
87250R-AA-2	TICP CLO LTD TICP_20-15A SENIOR ABS_ABS		01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	3,000,000	2,957,430	2,993,250	2,962,331		4,584		4,584			30,919	30,919	135,887	27,613
87267H-AA-5	TPGI TRUST TPGI_21-DGWD LCF SENIOR_CMBS		02/23/2023	3RDPARTY	12/15/2023	PAYDOWN	1,200,000	1,173,750	1,200,000	1,200,000		26,250		26,250					48,880	2,116
88947E-AS-9	TOLL BROTHERS FINANCE CORP SENIOR CORP_B		03/01/2023	3RDPARTY	04/13/2023	3RDPARTY	500,000	481,067	492,254	481,570		503		503			10,683	10,683	14,083	11,240
89616W-AB-4	TRICONRESIDENTIALTRUSTTCN_2 SENIOR CMBS		06/27/2023	3RDPARTY	08/22/2023	3RDPARTY	20,000,000	19,220,154	18,983,594	19,235,126		14,972		14,972			(251,532)	(251,532)	121,833	
89681L-AA-0	TRITON CONTAINER INTERNATIONAL SENIOR CO		01/27/2023	3RDPARTY	10/11/2023	3RDPARTY	2,500,000	2,032,612	2,060,653	2,060,653		28,041		28,041					87,118	29,792
89788M-AM-4	TRUIST FINANCIAL CORP SENIOR CORP_BND		01/23/2023	3RDPARTY	03/13/2023	3RDPARTY	3,750,000	3,750,000	3,549,338	3,750,000							(200,663)	(200,663)	26,144	
918288-AA-9	VSE VOI MORTGAGE LLC VSTNA_17 SENIOR ABS		05/10/2023	3RDPARTY	12/20/2023	PAYDOWN	3,677,472	3,574,043	3,677,471	3,677,471		103,428		103,428					31,371	5,236
92348K-AA-1	VERIZON MASTER TRUST VZMT_21-1 SENIOR AB		05/18/2023	3RDPARTY	09/08/2023	3RDPARTY	20,475,000	19,390,916	19,723,184	19,657,130		266,214		266,214			66,054	66,054	44,944	1,296
924934-AA-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		06/20/2023	3RDPARTY	12/01/2023	PAYDOWN	910,392	910,376	910,392	910,392		16		16					16,293	4,422
92539D-AA-6	VERUS SECURITIZATION TRUST VER SENIOR WH		03/14/2023	3RDPARTY	12/01/2023	PAYDOWN	2,617,750	2,617,730	2,617,750	2,617,750		20		20					62,547	9,457
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		02/13/2023	3RDPARTY	12/01/2023	PAYDOWN	1,137,022	1,137,006	1,137,022	1,137,022		15		15					30,437	3,979
92539G-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		08/08/2023	3RDPARTY	12/01/2023	PAYDOWN	1,239,221	1,238,995	1,239,221	1,239,221		226		226					25,980	5,211
92539T-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		05/15/2023	3RDPARTY	12/25/2023	PAYDOWN	229,219	229,215	229,219	229,219		4		4					4,225	814
927958-AA-6	VISIO 2023-1 TRUST VISIO_23-1 WHOLE_CMO		03/17/2023	3RDPARTY	12/25/2023	PAYDOWN	684,282	684,281	684,282	684,282		1		1					19,116	2,521
92915P-AH-8	VOYA CLO LTD INGIM _14-1A SENIOR ABS_ABS		08/08/2023	3RDPARTY	10/18/2023	PAYDOWN	77,601	77,240	77,601	77,601		360		360					1,301	297

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92917N-AJ-7	VOYA CLO LTD VOYA_19-1A SENIOR ABS_ABS _		02/08/2023	3RDPARTY	07/27/2023	3RDPARTY	3,024,564	3,006,417	3,011,710	3,008,471		2,055		2,055			3,238	3,238	100,372	11,801
92917N-AJ-7	VOYA CLO LTD VOYA_19-1A SENIOR ABS_ABS _		02/08/2023	VARIOUS	07/17/2023	VARIOUS	275,436	273,783	275,436	275,436		1,653		1,653					8,430	1,075
96042Q-AJ-9	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS_A		01/01/2023	3RDPARTY	12/15/2023	PAYDOWN	18,613,068	18,110,285	18,613,068	18,613,068		502,783		502,783					150,377	2,474
96467F-AJ-9	WHITEBOX CLO I LTD WBOX_19-1A SENIOR ABS		06/27/2023	VARIOUS	09/25/2023	VARIOUS	14,750,000	14,596,450	14,675,063	14,608,465		12,015		12,015			66,598	66,598	468,484	103,048
986252-AQ-7	YORK CLO LTD YCLO_16-2A ABS 2A-A1R 144A		06/29/2023	3RDPARTY	08/10/2023	3RDPARTY	974,367	966,085	971,444	966,022		(64)		(64)			5,423	5,423	20,135	12,699
986252-AQ-7	YORK CLO LTD YCLO_16-2A ABS 2A-A1R 144A		06/29/2023	3RDPARTY	07/20/2023	PAYDOWN	25,633	25,415	25,633	25,633		218		218					411	334
15135U-AF-6	CENOVUS ENERGY INC SENIOR CORP_BND	A	06/05/2023	3RDPARTY	06/21/2023	3RDPARTY	2,000,000	2,094,988	2,104,749	2,094,848		(140)		(140)			9,901	9,901	13,500	7,500
775109-CC-3	ROGERS COMMUNICATIONS INC PRE SENIOR CO	A	02/17/2023	3RDPARTY	07/25/2023	TAX FREE EXCHANGE	11,500,000	10,145,050	10,196,874	10,196,874		51,824		51,824					378,733	187,256
00119T-AF-1	AGLCLOLTDAGL_20-5R ABS R-A1R 144A	D	06/21/2023	3RDPARTY	07/25/2023	3RDPARTY	8,000,000	7,848,000	7,936,800	7,850,437		2,437		2,437			86,363	86,363	140,130	91,171
00900P-AM-7	AIMCO_18-BA ABS 8-BA-BR 144A	D	06/22/2023	3RDPARTY	08/09/2023	3RDPARTY	3,050,000	3,001,048	3,022,550	3,002,153		1,105		1,105			20,397	20,397	68,568	40,982
03759C-AS-9	APIDOS CLO APID_16-24A ABS_ABS _16-24A 1	D	02/14/2023	VARIOUS	07/24/2023	VARIOUS	25,770,000	25,551,240	25,470,438	25,570,885		19,645		19,645			(100,447)	(100,447)	538,732	101,206
03764D-AH-4	APIDOS CLO APID_13-12A SENIOR ABS_ABS _1	D	02/16/2023	3RDPARTY	07/20/2023	DIRECT	12,726,571	12,669,302	12,669,658	12,676,676		7,374		7,374			(7,018)	(7,018)	407,262	63,174
03764D-AH-4	APIDOS CLO APID_13-12A SENIOR ABS_ABS _1	D	02/16/2023	VARIOUS	07/17/2023	VARIOUS	37,429	37,260	37,429	37,429		168		168					1,149	186
03764Q-BC-5	APIDOS CLO APID_13-15A ABS RR-1RR 144A	D	06/05/2023	3RDPARTY	07/21/2023	3RDPARTY	3,090,072	3,064,332	3,076,167	3,064,425		93		93			11,742	11,742	51,732	25,794
03764Q-BC-5	APIDOS CLO APID_13-15A ABS RR-1RR 144A	D	06/05/2023	3RDPARTY	07/20/2023	PAYDOWN	9,928	9,845	9,928	9,928		83		83					157	83
03766G-AL-6	APIDOS CLO APID_17-26A ABS_ABS _17-26A 1	D	05/08/2023	3RDPARTY	10/18/2023	PAYDOWN	936,555	927,190	936,555	936,555		9,366		9,366					23,333	3,527
03766G-AQ-5	APIDOS CLO APID_17-26A ABS 6A-A2R 144A	D	06/28/2023	3RDPARTY	08/01/2023	3RDPARTY	9,000,000	8,869,500	8,923,500	8,871,113		1,613		1,613			52,387	52,387	182,115	123,401
03767N-AC-0	APIDOS CLO APID_18-18A ABS 18A-A1 144A	D	06/08/2023	3RDPARTY	07/27/2023	3RDPARTY	6,875,000	6,808,137	6,854,375	6,812,293		4,156		4,156			42,082	42,082	120,463	48,712
03881C-AA-9	ARBOR REALTY COLLATERALIZED LO ABS_ABS _	D	09/27/2023	3RDPARTY	12/15/2023	PAYDOWN	546,834	542,135	546,834	546,834		4,699		4,699					6,834	1,365
04017J-AJ-0	ARES CLO LTD ARES_18-49A MEZZANIN ABS_AB	D	04/18/2023	3RDPARTY	05/25/2023	3RDPARTY	500,000	455,467	454,556	456,280		813		813			(1,725)	(1,725)	13,440	9,226
04966H-AA-4	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS	D	02/10/2023	3RDPARTY	08/17/2023	3RDPARTY	2,947,330	2,939,372	2,944,058	2,940,288		915		915			3,771	3,771	108,299	10,798
04966H-AA-4	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS	D	02/10/2023	3RDPARTY	07/24/2023	PAYDOWN	38,097	37,994	38,097	38,097		103		103					959	140
04966H-AJ-5	ATRIUM CDO CORP ATRM_13A ABS LTD_42-D 14	D	04/18/2023	3RDPARTY	04/26/2023	3RDPARTY	1,000,000	916,321	916,606	916,727		406		406			(121)	(121)	19,440	17,744
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	D	01/27/2023	3RDPARTY	04/18/2023	3RDPARTY	1,425,000	1,103,539	1,107,226	1,107,654		4,115		4,115			(428)	(428)	14,547	6,307
05685N-AA-8	BAIN CAPITAL CREDIT CLO BCC_23 ABS_ABS _	D	02/09/2023	3RDPARTY	08/15/2023	3RDPARTY	3,310,811	3,310,811	3,315,777	3,310,811							4,966	4,966	93,091	
06759F-AB-2	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB	D	02/10/2023	3RDPARTY	10/20/2023	PAYDOWN	138,707	137,667	138,707	138,707		1,040		1,040					6,035	578
06761V-AL-1	BABSON CLO LTD BABSN_19-4A ABS 19-4A-D 1	D	07/10/2023	3RDPARTY	09/06/2023	3RDPARTY	500,000	499,986	504,365	499,955		(31)		(31)			4,410	4,410	19,271	11,270
070252-AA-9	BASSWOOD PARK CLO LTD BARK_21 ABS_ABS _2	D	01/01/2023	3RDPARTY	07/20/2023	3RDPARTY	5,370,000	5,230,380	5,303,090	5,243,247		12,134		12,134			59,843	59,843	238,689	47,703
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	06/23/2023	3RDPARTY	10/16/2023	PAYDOWN	239,885	237,678	239,885	239,885		2,207		2,207					6,549	2,938

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
08179L-AA-9	BENEFIT STREET PARTNERS CLO LT SENIOR AB	D	06/08/2023	3RDPARTY	10/20/2023	PAYDOWN	78,046	77,285	78,046	78,046		761		761					2,408	718
08186V-AA-8	BENEFIT STREET PARTNERS CLO LT ABS 3A-A1	D	06/23/2023	3RDPARTY	07/26/2023	3RDPARTY	5,700,000	5,587,767	5,645,850	5,589,543		1,776		1,776			56,307	56,307	94,458	63,193
09629E-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_17 ABS_ABS _2	D	02/10/2023	3RDPARTY	03/15/2023	3RDPARTY	13,000,000	12,909,000	12,822,160	12,911,104		2,104		2,104			(88,944)	(88,944)	117,445	52,431
09631B-AA-1	BLUEMOUNTAIN CLO LTD BLUEM_21 ABS_ABS _2	D	01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	6,000,000	5,835,000	5,901,480	5,849,639		13,898		13,898			51,841	51,841	266,810	57,350
12549B-AY-4	CIFC FUNDING LTD CIFC_13-2A ABS_ABS _13-	D	05/31/2023	3RDPARTY	07/18/2023	3RDPARTY	3,581,383	3,545,605	3,559,859	3,545,743		137		137			14,117	14,117	57,994	28,032
12549B-AY-4	CIFC FUNDING LTD CIFC_13-2A ABS_ABS _13-	D	05/31/2023	3RDPARTY	07/18/2023	PAYDOWN	50,100	49,599	50,100	50,100		501		501					793	392
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	02/15/2023	3RDPARTY	07/28/2023	3RDPARTY	1,166,682	1,158,748	1,162,249	1,159,657		909		909			2,591	2,591	37,342	5,327
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	02/15/2023	3RDPARTY	07/19/2023	PAYDOWN	54,908	54,535	54,908	54,908		373		373					1,547	251
12550M-AL-4	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	02/16/2023	3RDPARTY	08/09/2023	3RDPARTY	2,345,000	2,301,618	2,301,031	2,307,419		5,802		5,802			(6,388)	(6,388)	82,979	12,785
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	05/09/2023	3RDPARTY	07/21/2023	3RDPARTY	1,403,512	1,389,477	1,396,635	1,389,824		347		347			6,811	6,811	256	4,124
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	05/09/2023	3RDPARTY	07/24/2023	PAYDOWN	24,497	24,252	24,497	24,497		245		245					22,462	72
12552M-AC-2	CIFC FUNDING LTD CIFC_13-3RA SENIOR ABS_	D	02/07/2023	3RDPARTY	08/04/2023	3RDPARTY	2,000,000	1,987,000	1,991,400	1,988,905		1,905		1,905			2,495	2,495	66,078	5,152
12555X-AJ-0	CIFC FUNDING LTD CIFC_19-6A ABS 9-6A-D 1	D	07/10/2023	3RDPARTY	09/06/2023	3RDPARTY	500,000	494,353	502,192	494,450		97		97			7,742	7,742	18,384	10,745
141312-AA-6	CARBONE CLO LTD CRBN_17-1A SENIOR ABS_AB	D	02/07/2023	3RDPARTY	07/31/2023	3RDPARTY	1,843,066	1,833,040	1,838,624	1,834,549		1,509		1,509			4,075	4,075	61,655	6,090
141312-AA-6	CARBONE CLO LTD CRBN_17-1A SENIOR ABS_AB	D	02/07/2023	VARIOUS	07/20/2023	VARIOUS	156,934	156,080	156,934	156,934		854		854					4,015	519
14310K-AS-0	CARLYLE GLOBAL MARKET STRATEGI ABS A-A1R	D	06/15/2023	3RDPARTY	08/01/2023	3RDPARTY	4,292,503	4,253,870	4,278,552	4,253,708		(162)		(162)			24,844	24,844	81,244	47,773
14310K-AS-0	CARLYLE GLOBAL MARKET STRATEGI ABS A-A1R	D	06/15/2023	3RDPARTY	07/17/2023	PAYDOWN	89,344	88,540	89,344	89,344		804		804					1,414	994
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	06/26/2023	3RDPARTY	07/20/2023	3RDPARTY	10,431,062	10,334,277	10,364,595	10,333,467		(810)		(810)			31,128	31,128	191,852	110,686
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	06/26/2023	3RDPARTY	07/17/2023	PAYDOWN	37,111	36,766	37,111	37,111		344		344					635	394
14311A-AS-1	CARLYLE GLOBAL MARKET STRATEGI ABS A-A1R	D	05/04/2023	3RDPARTY	07/27/2023	3RDPARTY	7,449,867	7,374,251	7,427,518	7,381,405		7,154		7,154			46,113	46,113	139,967	27,814
143133-AA-4	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	4,250,000	4,151,018	4,202,400	4,159,456		7,732		7,732			42,944	42,944	189,121	36,492
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	02/16/2023	3RDPARTY	07/26/2023	3RDPARTY	5,950,052	5,909,591	5,919,707	5,913,388		3,797		3,797			6,318	6,318	185,986	30,188
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	02/16/2023	3RDPARTY	07/20/2023	PAYDOWN	688,175	683,495	688,175	688,175		4,680		4,680					13,856	3,491
14314L-AC-9	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/17/2023	3RDPARTY	08/15/2023	3RDPARTY	2,700,760	2,685,230	2,691,307	2,686,700		1,470		1,470			4,607	4,607	40,486	3,106
14314L-AC-9	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/17/2023	3RDPARTY	08/15/2023	PAYDOWN	9,738	9,682	9,738	9,738		56		56					44,271	11
14315B-AA-4	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/17/2023	3RDPARTY	07/31/2023	3RDPARTY	5,179,624	5,155,021	5,171,337	5,157,175		2,154		2,154			14,162	14,162	177,198	30,935

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB																			
14315B-AA-4		D	02/17/2023	VARIOUS	07/17/2023	VARIOUS	320,376	318,854	320,376	320,376		1,522		1,522					8,988	1,913
	CARLYLE GLOBAL MARKET STRATEGI ABS 2A-A1																			
14315J-AQ-2		D	06/06/2023	3RDPARTY	07/26/2023	3RDPARTY	6,590,000	6,517,888	6,568,912	6,525,528		7,641		7,641			43,384	43,384	114,674	32,011
	CARLYLE GLOBAL MARKET STRATEGI ABS RR-A1																			
14315L-AA-2		D	06/15/2023	3RDPARTY	07/24/2023	3RDPARTY	6,942,829	6,880,343	6,915,058	6,883,172		2,828		2,828			31,886	31,886	110,071	66,043
14316B-AL-9	CGMS_19-1A ABS A-A1AR 144A	D	06/22/2023	3RDPARTY	07/28/2023	3RDPARTY	15,500,000	15,319,855	15,399,250	15,324,755		4,900		4,900			74,495	74,495	282,480	173,120
	CLEAR CREEK CLO LTD CLRCK_15-1 SENIOR AB																			
18452L-AG-3		D	02/16/2023	3RDPARTY	08/01/2023	3RDPARTY	2,926,349	2,914,643	2,918,887	2,915,760		1,116		1,116			3,127	3,127	99,391	15,627
	CLEAR CREEK CLO LTD CLRCK_15-1 SENIOR AB																			
18452L-AG-3		D	02/16/2023	3RDPARTY	07/20/2023	PAYDOWN	921,344	917,658	921,344	921,344		3,685		3,685					21,181	4,920
	DEWOLF PARK CLO LTD DWOLF_17-1 SENIOR AB																			
25211A-AE-9		D	02/09/2023	3RDPARTY	08/01/2023	3RDPARTY	4,989,740	4,951,069	4,966,288	4,953,395		2,325		2,325			12,893	12,893	164,502	21,378
	DEWOLF PARK CLO LTD DWOLF_17-1 SENIOR AB																			
25211A-AE-9		D	02/09/2023	VARIOUS	07/17/2023	VARIOUS	10,260	10,181	10,260	10,260		80		80					243	44
	DIAMETERCAPITALCLODCLO_22-4 ABS CL_4-C1																			
25255N-AL-2		D	04/18/2023	3RDPARTY	09/06/2023	3RDPARTY	2,000,000	1,940,132	2,004,474	1,943,621		3,489		3,489			60,853	60,853	133,164	50,050
262431-AH-2	DRSLF_17-50A ABS 50A-A1R 144A	D	05/08/2023	3RDPARTY	08/07/2023	3RDPARTY	3,756,460	3,717,806	3,739,931	3,719,123		1,317		1,317			20,808	20,808	75,211	15,024
262431-AH-2	DRSLF_17-50A ABS 50A-A1R 144A	D	05/08/2023	3RDPARTY	07/17/2023	PAYDOWN	72,126	71,384	72,126	72,126		742		742					1,141	288
	DRYDEN SENIOR LOAN FUND DRSLF ABS LF_53-																			
26243E-AA-9		D	05/10/2023	3RDPARTY	07/21/2023	3RDPARTY	31,354,062	31,034,564	31,220,807	31,046,539		11,976		11,976			174,268	174,268	552,287	138,922
	DRYDEN SENIOR LOAN FUND DRSLF ABS LF_53-																			
26243E-AA-9		D	05/10/2023	3RDPARTY	07/17/2023	PAYDOWN	442,382	437,874	442,382	442,382		4,508		4,508					7,135	1,960
	DRYDEN SENIOR LOAN FUND DRSLF ABS 41-R-A																			
26244K-AN-6		D	06/27/2023	3RDPARTY	07/21/2023	3RDPARTY	42,624,650	42,105,921	42,390,215	42,121,319		15,399		15,399			268,895	268,895	733,230	223,141
	DRYDEN SENIOR LOAN FUND DRSLF ABS 41-R-A																			
26244K-AN-6		D	06/27/2023	3RDPARTY	07/17/2023	PAYDOWN	1,040,350	1,027,689	1,040,350	1,040,350		12,661		12,661					16,384	5,446
	DRYDEN SENIOR LOAN FUND DRSLF ABS -49A-A																			
26244Q-AN-3		D	06/15/2023	3RDPARTY	08/10/2023	3RDPARTY	1,861,264	1,842,652	1,851,958	1,842,899		247		247				9,060	38,329	20,233
	DRYDEN SENIOR LOAN FUND DRSLF ABS -49A-A																			
26244Q-AN-3		D	06/15/2023	3RDPARTY	07/18/2023	PAYDOWN	33,585	33,249	33,585	33,585		336		336					527	365
	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A																			
26245E-AN-9		D	06/13/2023	3RDPARTY	07/24/2023	3RDPARTY	10,000,000	9,867,500	9,870,000	9,866,899		(601)		(601)			3,101	3,101	187,726	110,302
	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS																			
26250U-AQ-8		D	02/15/2023	3RDPARTY	07/27/2023	3RDPARTY	2,103,993	2,092,070	2,095,577	2,093,289		1,219		1,219			2,288	2,288	68,195	8,835
	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS																			
26250U-AQ-8		D	02/15/2023	3RDPARTY	07/17/2023	PAYDOWN	259,991	258,518	259,991	259,991		1,473		1,473					6,198	1,092
	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS																			
26251B-AL-0		D	06/12/2023	3RDPARTY	08/01/2023	3RDPARTY	5,153,201	5,089,092	5,146,759	5,101,498		9,186		9,186			45,261	45,261	182,063	6,314
	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS																			
26251B-AL-0		D	03/01/2023	3RDPARTY	05/15/2023	PAYDOWN	197,032	194,175	197,032	197,032		2,857		2,857					4,126	32
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A	D	06/30/2023	3RDPARTY	07/26/2023	3RDPARTY	16,045,000	15,833,468	15,941,350	15,842,477		9,009		9,009			98,873	98,873	331,004	160,699
	ELMWOOD CLO 18 LTD ELM18_22-5 ABS_ABS _1																			
29003M-AA-5		D	05/01/2023	3RDPARTY	08/09/2023	MATURITY	10,750,000	10,585,875	10,750,000	10,608,271		16,882		16,882			141,729	141,729	689,353	139,388
	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-																			
33882G-AE-8		D	02/17/2023	3RDPARTY	07/21/2023	3RDPARTY	12,686,543	12,629,129	12,635,797	12,638,495		9,366		9,366			(2,698)	(2,698)	340,926	3,823
	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-																			
33882G-AE-8		D	02/17/2023	3RDPARTY	05/15/2023	PAYDOWN	2,021,116	2,011,969	2,021,116	2,021,116		9,147		9,147					29,198	609
	FLATIRON CLO LTD FLAT_18-1A SENIOR ABS_A																			
33883G-AA-5		D	08/08/2023	3RDPARTY	10/17/2023	PAYDOWN	53,707	53,396	53,707	53,707		311		311					895	214
	FLATIRON CLO LTD FLAT_19-R SENIOR ABS_AB																			
33883J-AN-1		D	02/15/2023	3RDPARTY	07/25/2023	3RDPARTY	6,500,000	6,451,250	6,454,500	6,455,442		4,192		4,192			(942)	(942)	178,816	1,033

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36319X-AA-5	GALAXY CLO LTD GALXY_18-25A ABS XY_25-A	D	06/20/2023	3RDPARTY	08/01/2023	3RDPARTY	4,500,000	4,460,625	4,485,375	4,462,539		1,914		1,914			22,836	22,836	80,467	46,437
36320H-AA-7	GALAXY CLO LTD GALXY_23-31 ABS_ABS _31 1	D	02/16/2023	3RDPARTY	08/01/2023	3RDPARTY	18,300,000	18,300,000	18,342,090	18,300,000							42,090	42,090	428,755	
36320H-AC-3	GALAXY CLO LTD GALXY_23-31 ABS_ABS _31 1	D	02/16/2023	3RDPARTY	08/09/2023	3RDPARTY	2,400,000	2,400,000	2,403,000	2,400,000							3,000	3,000	67,062	
36320M-AL-2	GALAXY CLO LTD GALXY_15-20A ABS -20A-AR	D	06/26/2023	3RDPARTY	08/14/2023	3RDPARTY	1,478,089	1,462,569	1,469,960	1,462,623		54		54			7,337	7,337	30,656	17,708
36320M-AL-2	GALAXY CLO LTD GALXY_15-20A ABS -20A-AR	D	06/26/2023	3RDPARTY	07/20/2023	PAYDOWN	21,911	21,681	21,911	21,911		230		230					346	262
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A ABS -21A-AR	D	06/05/2023	3RDPARTY	08/02/2023	3RDPARTY	1,482,817	1,466,136	1,473,920	1,466,390		254		254			7,530	7,530	27,313	12,397
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A ABS -21A-AR	D	06/05/2023	3RDPARTY	07/20/2023	PAYDOWN	17,183	16,989	17,183	17,183		193		193					272	144
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A	D	06/22/2023	3RDPARTY	08/01/2023	3RDPARTY	1,980,769	1,968,468	1,977,798	1,969,018		550		550			8,779	8,779	39,273	25,267
38137P-AQ-3	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	05/25/2023	3RDPARTY	07/21/2023	3RDPARTY	15,000,000	14,868,150	14,955,000	14,876,988		8,838		8,838			78,012	78,012	255,520	106,174
38137W-AS-4	GOLDENTREE LOAN MANAGEMENT US ABS_ABS _6	D	02/16/2023	3RDPARTY	08/09/2023	3RDPARTY	3,650,000	3,600,725	3,582,475	3,602,831		2,106		2,106			(20,356)	(20,356)	137,838	20,891
402562-AA-0	GULF STREAM MERIDIAN 1 LTD GSM SENIOR AB	D	02/13/2023	VARIOUS	08/17/2023	VARIOUS	17,454,000	17,221,098	17,329,641	17,238,306		17,208		17,208			91,335	91,335	634,302	84,255
404280-DM-8	HSBC HOLDINGS PLC SUB CORP_BND	D	01/27/2023	3RDPARTY	07/13/2023	3RDPARTY	2,000,000	2,082,264	2,035,010	2,080,798		(1,466)		(1,466)			(45,788)	(45,788)	107,611	47,667
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	02/09/2023	3RDPARTY	07/24/2023	3RDPARTY	7,059,257	7,019,725	7,031,020	7,026,757		7,031		7,031			4,264	4,264	202,234	6,474
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	02/09/2023	3RDPARTY	05/08/2023	PAYDOWN	479,133	476,450	479,133	479,133		2,683		2,683					7,056	439
48253W-AE-2	KKR FINANCIAL CLO LTD KKR_28A ABS _8A-C	D	04/06/2023	3RDPARTY	06/01/2023	3RDPARTY	1,000,000	963,267	967,256	964,216		949		949			3,040	3,040	14,877	4,196
50190K-AA-8	LCM LTD PARTNERSHIP LCM_40A ABS_ABS _40	D	01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	12,800,000	12,780,800	12,853,504	12,782,881		2,213		2,213			70,623	70,623	526,207	
55817A-AN-4	MADISON PARK FUNDING LTD MDPK ABS 2A-A1R	D	05/25/2023	3RDPARTY	08/01/2023	3RDPARTY	4,750,000	4,687,823	4,723,875	4,691,611		3,788		3,788			32,264	32,264	84,034	29,795
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	02/17/2023	3RDPARTY	03/17/2023	3RDPARTY	18,626,381	18,546,288	18,449,431	18,549,438		3,151		3,151			(100,008)	(100,008)	181,401	101,109
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	06/30/2023	3RDPARTY	07/26/2023	3RDPARTY	2,172,185	2,156,545	2,163,279	2,155,984		(561)		(561)			7,295	7,295	37,166	28,335
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	06/30/2023	3RDPARTY	07/21/2023	PAYDOWN	15,145	15,036	15,145	15,145		109		109					240	198
55819B-AW-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	02/07/2023	3RDPARTY	07/27/2023	3RDPARTY	3,938,842	3,912,058	3,919,148	3,913,549		1,490		1,490			5,600	5,600	124,308	10,705
55819B-AW-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	02/07/2023	3RDPARTY	07/21/2023	PAYDOWN	45,935	45,623	45,935	45,935		312		312					1,063	125
55819G-AL-3	MDPK_19-34A ABS 34A-AR 144A	D	06/06/2023	3RDPARTY	07/24/2023	3RDPARTY	5,475,000	5,417,513	5,444,888	5,419,625		2,113		2,113			25,262	25,262	89,253	42,660
55819J-AN-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	05/24/2023	3RDPARTY	07/26/2023	3RDPARTY	10,000,000	9,855,000	9,932,500	9,860,142		5,142		5,142			72,358	72,358	178,812	67,993
55820N-AQ-4	MADISON PARK FUNDING LTD MDPK ABS 24A-BR	D	06/12/2023	3RDPARTY	08/02/2023	3RDPARTY	11,000,000	10,950,500	10,928,500	10,946,272		(4,228)		(4,228)			(17,772)	(17,772)	227,535	117,864
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	06/20/2023	3RDPARTY	07/20/2023	3RDPARTY	6,388,331	6,330,343	6,359,583	6,333,186		2,842		2,842			26,398	26,398	97,780	40,165
55820T-AL-2	MADISON PARK FUNDING LTD MDPK SUB ABS_AB	D	02/07/2023	3RDPARTY	08/09/2023	3RDPARTY	3,000,000	2,968,500	2,974,500	2,970,618		2,118		2,118			3,882	3,882	108,577	6,895

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55820Y-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/01/2023	3RDPARTY	10/20/2023	PAYDOWN	27,188					321		321					1,468	239
55821K-AC-0	MADISON PARK FUNDING LTD MDPK ABS -38A-A	D	05/23/2023	3RDPARTY	09/27/2023	3RDPARTY	2,500,000	2,450,000	2,484,375	2,452,802		2,802		2,802			31,573	31,573	74,697	16,837
55821T-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	02/07/2023	3RDPARTY	08/01/2023	3RDPARTY	2,834,846	2,813,585	2,817,837	2,816,092		2,508		2,508			1,745	1,745	90,809	10,038
55821T-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	02/07/2023	3RDPARTY	07/17/2023	PAYDOWN	26,590	26,391	26,590	26,590		199		199					596	94
55953H-AY-9	MAGNETITE CLO MAGNE_15-12A MEZZANIN ABS_	D	03/01/2023	3RDPARTY	06/01/2023	3RDPARTY	1,000,000	969,562	958,216	970,908		1,346		1,346			(12,692)	(12,692)	29,806	9,352
55955K-AA-2	MAGNETITE CLO LTD MAGNE_21-29A SENIOR AB	D	01/01/2023	3RDPARTY	07/20/2023	3RDPARTY	3,500,000	3,439,625	3,480,365	3,448,040		8,043		8,043			32,325	32,325	155,699	33,020
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	06/23/2023	3RDPARTY	07/20/2023	3RDPARTY	2,915,633	2,889,392	2,899,597	2,888,963		(429)		(429)			10,634	10,634	49,228	35,538
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	06/23/2023	3RDPARTY	07/17/2023	PAYDOWN	34,581	34,269	34,581	34,581		311		311					540	422
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/08/2023	3RDPARTY	10/23/2023	PAYDOWN	66,764	66,377	66,764	66,764		387		387					1,120	185
64130H-AN-1	NEUBERGER BERMAN CLO LTD NEUB ABS 4-R-BR	D	06/16/2023	3RDPARTY	08/14/2023	3RDPARTY	1,500,000	1,475,250	1,483,050	1,475,946		696		696			7,104	7,104	33,913	17,758
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	06/27/2023	3RDPARTY	08/15/2023	3RDPARTY	4,250,030	4,212,842	4,228,779	4,212,840		(2)		(2)			15,939	15,939	89,402	52,545
64131Q-AJ-9	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	06/27/2023	3RDPARTY	07/18/2023	PAYDOWN	45,975	45,573	45,975	45,975		402		402					718	568
67092D-BB-4	OCP CLO LTD OCP_15-10A ABS R-A2R 144A .	D	05/10/2023	3RDPARTY	08/17/2023	3RDPARTY	4,000,000	3,916,000	3,958,000	3,920,637		4,637		4,637			37,363	37,363	82,821	11,214
67097Q-AA-3	OCP CLO LTD OCP_17-14A SENIOR ABS_ABS _1	D	02/07/2023	3RDPARTY	08/07/2023	3RDPARTY	1,492,300	1,487,241	1,489,464	1,488,114		873		873			1,350	1,350	66,226	19,318
67097Q-AA-3	OCP CLO LTD OCP_17-14A SENIOR ABS_ABS _1	D	02/07/2023	3RDPARTY	05/22/2023	PAYDOWN	7,700	7,674	7,700	7,700		26		26					231	100
67102S-AL-8	OCP CLO LTD OCP_14-5A SENIOR ABS_ABS _14	D	02/15/2023	3RDPARTY	08/01/2023	3RDPARTY	1,927,763	1,917,400	1,918,607	1,918,818		1,418		1,418			(211)	(211)	62,245	6,640
67102S-AL-8	OCP CLO LTD OCP_14-5A SENIOR ABS_ABS _14	D	02/15/2023	VARIOUS	07/26/2023	VARIOUS	12,237	12,171	12,237	12,237		66		66					377	42
67109B-DC-5	OHA LOAN FUNDING LTD OHALF_15 SENIOR ABS	D	01/01/2023	3RDPARTY	07/20/2023	3RDPARTY	3,195,000	3,111,930	3,171,645	3,117,912		5,982		5,982			53,733	53,733	146,202	36,265
67109F-AS-4	OHACREDITPARTNERSLTDOAKC_1 ABS -R-A1R 14	D	06/27/2023	3RDPARTY	07/25/2023	3RDPARTY	7,500,000	7,440,000	7,473,750	7,441,702		1,702		1,702			32,048	32,048	131,167	93,340
675711-AA-3	OCTAGON INVESTMENT PARTNERS XX ABS 6_33-	D	06/28/2023	3RDPARTY	08/07/2023	3RDPARTY	1,943,550	1,931,500	1,940,634	1,931,363		(136)		(136)			9,271	9,271	38,959	24,687
675711-AA-3	OCTAGON INVESTMENT PARTNERS XX ABS 6_33-	D	06/28/2023	3RDPARTY	07/20/2023	PAYDOWN	56,450	56,100	56,450	56,450		350		350					919	717
67576F-AA-7	OCTAGON INVESTMENT PARTNERS LT SENIOR AB	D	08/08/2023	3RDPARTY	10/16/2023	PAYDOWN	39,276	39,059	39,276	39,276		217		217					648	157
67578J-AC-3	OCTAGON INVESTMENT PARTNERS 51 ABS_ABS _	D	02/17/2023	3RDPARTY	08/08/2023	3RDPARTY	7,720,000	7,586,444	7,622,728	7,592,790		6,346		6,346			29,938	29,938	294,052	46,053
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	D	05/10/2023	3RDPARTY	07/24/2023	3RDPARTY	1,602,331	1,587,910	1,596,723	1,588,569		659		659			8,154	8,154	27,765	6,910
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	D	05/10/2023	3RDPARTY	07/17/2023	PAYDOWN	268,500	266,083	268,500	268,500		2,417		2,417					4,215	1,158
67590B-AQ-3	OCTAGON INVESTMENT PARTNERS XV ABS 6-R-A	D	05/17/2023	3RDPARTY	08/07/2023	3RDPARTY	2,820,000	2,787,570	2,808,156	2,790,591		3,021		3,021			17,565	17,565	56,640	15,743
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	D	08/08/2023	3RDPARTY	10/19/2023	PAYDOWN	31,615	31,469	31,615	31,615		145		145					529	115

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67590G-BG-3	OCPCLOLTDOCT17_13-1AR ABS RRR-A1R 144A	D	05/05/2023	3RDPARTY	07/28/2023	3RDPARTY	5,702,792	5,648,615	5,682,832	5,651,687		3,072		3,072			31,145	31,145	97,503	13,872
67590G-BG-3	OCPCLOLTDOCT17_13-1AR ABS RRR-A1R 144A	D	05/05/2023	3RDPARTY	07/25/2023	PAYDOWN	145,336	143,955	145,336	145,336		1,381		1,381					2,298	354
67591T-AA-8	OCTAGON INVESTMENT PARTNERS 35 ABS _35-A	D	06/08/2023	3RDPARTY	07/20/2023	3RDPARTY	13,156,472	13,039,160	13,094,637	13,039,740		580		580			54,896	54,896	9,718	106,341
67591T-AA-8	OCTAGON INVESTMENT PARTNERS 35 ABS _35-A	D	06/08/2023	3RDPARTY	07/20/2023	PAYDOWN	314,137	311,336	314,137	314,137		2,801		2,801					214,875	2,539
69688X-AS-0	PALMER SQUARE CLO LTD PLMRS_14 ABS_ABS _	D	05/24/2023	3RDPARTY	10/17/2023	PAYDOWN	1,237,906	1,228,003	1,237,906	1,237,906		9,903		9,903					32,528	8,570
69701R-AL-1	PALMER SQUARE CLO PLMRS_20-3R ABS_ABS _2	D	06/30/2023	3RDPARTY	07/21/2023	3RDPARTY	13,140,000	13,013,930	13,074,300	13,017,475		3,545		3,545			56,825	56,825	165,874	78,256
69702M-AA-5	PALMER SQUARE CLO PLMRS_22-5 ABS_ABS _22	D	01/01/2023	3RDPARTY	07/13/2023	3RDPARTY	2,000,000	1,996,820	2,008,620	1,997,864		997		997			10,756	10,756	103,489	26,394
69703P-AA-7	PALMER SQUARE CLO LTD PLMRS_18 ABS 18-1-	D	06/26/2023	3RDPARTY	08/07/2023	3RDPARTY	944,817	938,223	941,511	938,169		(54)		(54)			3,342	3,342	18,838	11,724
69703P-AA-7	PALMER SQUARE CLO LTD PLMRS_18 ABS 18-1-	D	06/26/2023	3RDPARTY	07/18/2023	PAYDOWN	55,183	54,797	55,183	55,183		385		385					878	685
75009L-AA-4	RAD CLO LTD RAD_22-16A ABS 6A-A1 144A	D	06/23/2023	3RDPARTY	08/07/2023	3RDPARTY	2,910,000	2,918,730	2,913,201	2,918,542		(188)		(188)			(5,341)	(5,341)	67,281	41,530
750103-AA-1	RAD CLO LTD RAD_21-15A ABS_ABS _15 144A	D	06/22/2023	3RDPARTY	07/26/2023	3RDPARTY	2,650,000	2,610,913	2,626,813	2,611,646		734		734			15,166	15,166	46,405	31,271
75887X-AA-5	REGATTA XI FUNDING LTD REG11_1 SENIOR AB	D	06/26/2023	3RDPARTY	08/17/2023	3RDPARTY	9,435,190	9,345,159	9,409,715	9,347,250		2,092		2,092			62,465	62,465	211,883	99,895
75887X-AA-5	REGATTA XI FUNDING LTD REG11_1 SENIOR AB	D	06/26/2023	3RDPARTY	07/17/2023	PAYDOWN	64,810	64,191	64,810	64,810		618		618					1,037	686
806ESC-AA-7	SCHAHIN II FINANCE COMPANY SP SCHAHINII	D	01/05/2023	TAX FREE EXCHANGE	12/19/2023	DIRECT	13,030,000		6,287								6,287	6,287		
81881Q-AW-6	SHACKLETON CLO LTD SHACK_13-3A MEZZANIN	D	03/01/2023	3RDPARTY	06/01/2023	3RDPARTY	2,000,000	1,908,594	1,908,890	1,913,639		5,045		5,045			(4,749)	(4,749)	51,738	16,196
81883D-AS-2	SHACKLETON CLO LTD SHACK_17-10 ABS 10RR-	D	06/28/2023	3RDPARTY	08/01/2023	3RDPARTY	3,447,996	3,415,240	3,429,894	3,414,836		(404)		(404)			15,058	15,058	62,204	41,756
81883D-AS-2	SHACKLETON CLO LTD SHACK_17-10 ABS 10RR-	D	06/28/2023	3RDPARTY	07/20/2023	PAYDOWN	306,094	303,186	306,094	306,094		2,908		2,908					4,751	3,707
846031-AN-2	SOUTHWICK PARK CLO LTD STHWK_1 ABS_ABS _	D	01/01/2023	3RDPARTY	07/20/2023	3RDPARTY	3,900,000	3,831,165	3,872,895	3,839,025		7,860		7,860			33,870	33,870	175,150	36,764
86315T-AA-3	STRATUS CLO STRAS_21-2 ABS _21-2-A 144A	D	06/27/2023	3RDPARTY	08/07/2023	3RDPARTY	2,313,822	2,292,998	2,300,865	2,292,869		(129)		(129)			7,996	7,996	44,313	27,671
86315T-AA-3	STRATUS CLO STRAS_21-2 ABS _21-2-A 144A	D	06/27/2023	3RDPARTY	07/20/2023	PAYDOWN	112,974	111,957	112,974	112,974		1,017		1,017					1,756	1,351
863162-AA-1	STRAS_21-1A ABS 21-1A-A 144A	D	06/02/2023	3RDPARTY	08/07/2023	3RDPARTY	927,919	917,944	922,352	918,065		121		121			4,287	4,287	18,638	7,330
863162-AA-1	STRAS_21-1A ABS 21-1A-A 144A	D	06/02/2023	3RDPARTY	07/20/2023	PAYDOWN	75,409	74,598	75,409	75,409		811		811						596
87165U-AN-1	SYMPHONY CLO LTD SYMP_16-17A SENIOR ABS_	D	01/01/2023	3RDPARTY	10/16/2023	PAYDOWN	1,542,741	1,529,952	1,542,741	1,542,741		12,789		12,789					51,762	13,389
87165U-AQ-4	SYMP_16-17A ABS 17A-BR 144A	D	06/23/2023	3RDPARTY	07/21/2023	3RDPARTY	4,500,000	4,457,250	4,492,125	4,458,483		1,233		1,233			33,642	33,642	80,255	57,335
89532U-AA-1	TRESTLES CLO LTD TREST_21-5 ABS_ABS _5 1	D	06/21/2023	VARIOUS	08/31/2023	VARIOUS	24,325,000	23,923,975	24,067,155	23,949,189		25,214		25,214			117,966	117,966	882,871	150,814
92911U-AJ-7	VOYA CLO LTD VOYA_16-2A ABS_ABS _16-2A 1	D	02/17/2023	3RDPARTY	07/27/2023	3RDPARTY	4,293,161	4,273,412	4,283,716	4,274,808		1,396		1,396			8,908	8,908	143,350	24,115
92911U-AJ-7	VOYA CLO LTD VOYA_16-2A ABS_ABS _16-2A 1	D	02/17/2023	3RDPARTY	07/19/2023	PAYDOWN	1,189,600	1,184,128	1,189,600	1,189,600		5,472		5,472					29,086	6,682
92914N-AJ-0	VOYA CLO LTD VOYA_15-1A SENIOR ABS_ABS _	D	02/14/2023	3RDPARTY	07/27/2023	3RDPARTY	724,531	721,024	721,850	721,429		405		405			421	421	23,293	3,324
92914N-AJ-0	VOYA CLO LTD VOYA_15-1A SENIOR ABS_ABS _	D	02/14/2023	3RDPARTY	07/18/2023	PAYDOWN	343,005	341,345	343,005	343,005		1,660		1,660					8,398	1,574

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	02/15/2023	3RDPARTY	10/16/2023	PAYDOWN	268,105	266,698	268,105	268,105		1,408		1,408					8,668	1,333
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	02/08/2023	3RDPARTY	10/25/2023	PAYDOWN	163,669	162,605	163,669	163,669		1,064		1,064					6,714	429
92916X-AJ-6	VOYA CLO LTD INGIM_13-3A SENIOR ABS_ABS	D	02/17/2023	3RDPARTY	08/04/2023	3RDPARTY	3,986,228	3,966,496	3,975,066	3,968,022		1,527		1,527			7,044	7,044	140,267	23,422
96467H-AA-4	WHITEBOX CLO III LTD WBOX_21-3 ABS_ABS _	D	02/15/2023	3RDPARTY	08/17/2023	3RDPARTY	6,505,000	6,425,639	6,459,465	6,431,376		5,737		5,737			28,089	28,089	247,273	33,679
96467K-AE-9	WHITEBOXCLOIVLTDWBOX_23-4 ABS_ABS _4 144	D	02/16/2023	3RDPARTY	08/02/2023	3RDPARTY	12,000,000	12,000,000	12,027,000	12,000,000							27,000	27,000	329,627	
98625T-AJ-4	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	D	02/16/2023	3RDPARTY	07/31/2023	3RDPARTY	3,388,674	3,370,895	3,379,863	3,372,579		1,684		1,684			7,284	7,284	111,838	12,866
98625T-AJ-4	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	D	02/16/2023	VARIOUS	07/24/2023	VARIOUS	61,326	61,005	61,326	61,326		322		322					1,541	233
G22701-AE-9	FILLMOREPARKCLOLTDFILPK_18 ABS K_1-BB2	D	06/23/2023	3RDPARTY	08/08/2023	3RDPARTY	5,500,000	5,391,650	5,446,430	5,394,382		2,732		2,732			52,048	52,048	120,787	73,873
Q5426#-AC-7	L&K FINANCE PTY LTD CORP BND	D	06/01/2023	TAX FREE EXCHANGE	07/21/2023	3RDPARTY	14,000,000	14,000,000	12,805,660	14,000,000							(1,194,340)	(1,194,340)	82,476	316,781
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,476,823,360	1,441,457,407	1,448,689,177	1,445,637,468		4,129,420		4,129,420			3,051,700	3,051,700	34,079,389	7,953,782
976657-AH-9	WEC ENERGY GROUP INC JRSUB CORP_BND		01/27/2023	3RDPARTY	07/13/2023	3RDPARTY	2,000,000	1,718,773	1,702,500	1,719,158		385		385			(16,658)	(16,658)	93,197	27,248
1309999999. Subtotal - Bonds - Hybrid Securities							2,000,000	1,718,773	1,702,500	1,719,158		385		385			(16,658)	(16,658)	93,197	27,248
00232#-AA-4	ASP SUMMA 5 LLC TERM_LOAN		07/06/2023	3RDPARTY	07/18/2023	REDEMPTION 100.0000	160,856	160,856	160,856	160,856									3,564	
00232*-AA-8	ASP SUMMA 1 LLC TERM_LOAN		06/26/2023	3RDPARTY	10/16/2023	REDEMPTION 100.0000	146,724	146,724	146,724	146,724									3,567	
00235*-AA-5	ASP SUMMA 3 LLC TERM_LOAN		07/17/2023	3RDPARTY	10/16/2023	REDEMPTION 100.0000	72,768	72,768	72,768	72,768									1,456	
00235@-AA-3	ASP SUMMA 2 LLC TERM_LOAN		06/26/2023	3RDPARTY	10/16/2023	REDEMPTION 100.0000	127,895	127,895	127,895	127,895									2,778	
00236#-AA-0	ASP SUMMA 6 LLC TERM_LOAN		07/06/2023	3RDPARTY	07/18/2023	REDEMPTION 100.0000	274,021	274,021	274,021	274,021									3,409	
00236*-AA-4	ASP SUMMA 4 LLC TERM_LOAN		06/26/2023	3RDPARTY	07/18/2023	REDEMPTION 100.0000	73,258	73,258	73,258	73,258									1,773	
00236@-AA-2	ASP SUMMA 7 LLC TERM_LOAN		07/06/2023	3RDPARTY	07/18/2023	REDEMPTION 100.0000	222,330	222,330	222,330	222,330									1,072	
00237*-AA-3	ASP SUMMA 8 LLC TERM_LOAN		07/06/2023	3RDPARTY	07/18/2023	REDEMPTION 100.0000	276,847	276,847	276,847	276,847									2,283	
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	3RDPARTY	01/01/2023	REDEMPTION 100.0000	253,626	253,626	253,626	253,626									8,127	
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	LCGERTHTI1	12/21/2023	DIRECT	221,485	221,485	221,485	221,485									89,425	4,928
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	LCGERTHTI1	01/01/2023	REDEMPTION 100.0000	729,691	729,691	729,691	729,691									23,381	16,236
61034#-AA-6	MONROE CAPITAL PRIVATE CREDIT SECURED RE		11/17/2023	3RDPARTY	12/13/2023	DIRECT	268,460,000	268,460,000	268,460,000	268,460,000									12,250,440	
61034#-AB-4	MONROE CAPITAL PRIVATE CREDIT SUB REVOLV		11/17/2023	3RDPARTY	12/13/2023	DIRECT	56,290,000	56,290,000	56,290,000	56,290,000									2,912,295	
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM SECURED T		01/03/2023	3RDPARTY	06/30/2023	REDEMPTION 100.0000	263,649	263,649	263,649	263,649									10,521	
P3769#-AB-0	FIDEICOMISO UNION VIAL RIO PAM SECURED T		02/01/2023	3RDPARTY	06/30/2023	REDEMPTION 100.0000	5,681	5,681	5,681	5,681									242	
68371Y-AN-3	OPEN TEXT CORP SECURED TERM_LOAN	A	02/09/2023	DIRECT	07/11/2023	3RDPARTY	49,937,657	48,291,082	49,917,736	48,360,590		69,508		69,508			1,557,146	1,557,146	1,795,547	
68371Y-AN-3	OPEN TEXT CORP SECURED TERM_LOAN	A	02/09/2023	DIRECT	06/30/2023	REDEMPTION 100.0000	62,343	60,288	62,343	62,343		2,056		2,056					1,901	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	02/08/2023	3RDPARTY	09/18/2023	REDEMPTION 100.0000	1,049	1,049	1,049	1,049									67	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							377,579,880	375,931,250	377,559,959	376,002,813		71,564		71,564			1,557,146	1,557,146	17,111,848	21,164
2509999998. Total - Bonds							1,856,603,240	1,819,307,078	1,828,151,636	1,823,559,093		4,201,375		4,201,375			4,592,534	4,592,534	51,287,852	8,005,007
4509999998. Total - Preferred Stocks																				
BRY8DY-VC-7	NOBLE CORPORATION PLC		02/01/2023	TAX FREE EXCHANGE	02/08/2023	3RDPARTY	47,650.000	47,650	47,650	47,650										
BRY8DY-VF-0	NOBLE CORPORATION PLC		02/01/2023	TAX FREE EXCHANGE	02/08/2023	3RDPARTY	47,650.000	47,650	47,650	47,650										
SBN2QT-L0-3	NOBLE CORPORATION PLC		02/01/2023	TAX FREE EXCHANGE	02/08/2023	3RDPARTY	11,722.000	11,722	488,420	11,722							476,698	476,698		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								107,022	583,720	107,022							476,698	476,698		
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DES		03/08/2023	DIRECT	04/07/2023	DIRECT	18,000,000.000	18,000,000	18,000,000	18,000,000									48,411	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								18,000,000	18,000,000	18,000,000									48,411	
5989999998. Total - Common Stocks								18,107,022	18,583,720	18,107,022							476,698	476,698	48,411	
5999999999. Total - Preferred and Common Stocks								18,107,022	18,583,720	18,107,022							476,698	476,698	48,411	
6009999999 - Totals								1,837,414,100	1,846,735,356	1,841,666,115		4,201,375		4,201,375			5,069,232	5,069,232	51,336,263	8,005,007

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
02567@-10-9	American Equity Inv Life Ins Company of New York		11135	22-3762465	8A	34,889,671			2,000,000.000	100.0
02567@-11-7	American Equity Inv Life Ins Co of Vermont		17189	87-2625017	8A	94,012,326			5,000.000	100.0
26968*-10-5	Eagle Life Insurance Company		13183	26-3218907	8A	300,662,008			2,500,000.000	100.0
000000-00-0	AEL Re Vermont II, Inc.		17553	93-3948200	8A	18,794,860			5,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						448,358,865			XXX	XXX
1899999. Total Common Stocks						448,358,865			XXX	XXX
1999999 - Totals						448,358,865			XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY TBILL CASH	0		12/20/2023	3RDPARTY	03/21/2024	855,552,648		1,363,299			865,600,000	854,189,348			5.215	5.358	MAT		
UNITED STATES TREASURY TBILL_CASH	0		12/27/2023	3RDPARTY	03/28/2024	20,043,767		11,625			20,300,000	20,032,142			5.220	5.363	MAT		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						875,596,415		1,374,924			885,900,000	874,221,490			XXX	XXX	XXX		
0109999999. Total - U.S. Government Bonds						875,596,415		1,374,924			885,900,000	874,221,490			XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
AT&T INC SENIOR CORP_BND	0		08/08/2023	3RDPARTY	03/25/2024	337,154		6,511			341,000	330,644	818		0.900	5.265	MS	1,535	1,134
AT&T INC SENIOR CORP_BND	0		04/18/2023	3RDPARTY	03/25/2024	2,139,028		61,777			2,160,000	2,077,250	5,184		0.900	5.265	MS	9,720	1,350
AMGEN INC SENIOR CORP_BND	0		08/08/2023	3RDPARTY	05/22/2024	87,258		746			88,000	86,512	346		3.625	5.841	MN	1,595	673
BECTON DICKINSON AND COMPANY SENIOR CORP	0		08/08/2023	3RDPARTY	06/06/2024	718,381		6,932			726,000	711,449	1,696		3.363	5.872	JD	12,208	4,205
COMCAST CORPORATION SENIOR CORP_BND	0		08/08/2023	3RDPARTY	04/15/2024	820,272		6,493			825,000	813,778	6,444		3.700	5.741	AO	15,263	9,581
VERIZON COMMUNICATIONS INC SENIOR CORP_B	0		04/24/2023	3RDPARTY	03/22/2024	6,518,251		184,343			6,580,000	6,333,908	13,571		0.750	5.026	MS	24,675	4,661
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,620,344		266,802			10,720,000	10,353,541	28,059		XXX	XXX	XXX	64,996	21,604
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,620,344		266,802			10,720,000	10,353,541	28,059		XXX	XXX	XXX	64,996	21,604
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
ASP SUMMA 5 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	3,657,500					3,657,500	3,657,500	83,254		4.830	4.858	MJSD		
ASP SUMMA 1 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	24,126,118					24,126,118	24,126,118	540,711		4.830	4.858	MJSD		
ASP SUMMA 3 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	23,982,627					23,982,627	23,982,627	544,763		4.830	4.858	MJSD		
ASP SUMMA 2 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	24,363,049					24,363,049	24,363,049	547,186		4.830	4.858	MJSD		
ASP SUMMA 6 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	5,225,000					5,225,000	5,225,000	114,775		4.830	4.858	MJSD		
ASP SUMMA 4 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	18,620,000					18,620,000	18,620,000	427,461		4.830	4.858	MJSD		
ASP SUMMA 7 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	3,705,000					3,705,000	3,705,000	84,579		4.830	4.858	MJSD		
ASP SUMMA 8 LLC TERM_LOAN			12/21/2023	3RDPARTY	09/06/2024	3,752,500					3,752,500	3,752,500	85,751		4.830	4.858	MJSD		
ALPHASOURCE ALPHASOURCEALPHASOURCEINC6.	0		09/29/2023	DIRECT	01/31/2024	229,868	(628,839)	162,520	211,306		907,493	696,187			6.625	130.694	MJSD	26,076	
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						107,661,662	(628,839)	162,520	211,306		108,339,287	108,127,981	2,428,480		XXX	XXX	XXX	26,076	
1909999999. Subtotal - Unaffiliated Bank Loans						107,661,662	(628,839)	162,520	211,306		108,339,287	108,127,981	2,428,480		XXX	XXX	XXX	26,076	
2419999999. Total - Issuer Obligations						886,216,759		1,641,726			896,620,000	884,575,031	28,059		XXX	XXX	XXX	64,996	21,604
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						107,661,662	(628,839)	162,520	211,306		108,339,287	108,127,981	2,428,480		XXX	XXX	XXX	26,076	
2509999999. Total Bonds						993,878,421	(628,839)	1,804,246	211,306		1,004,959,287	992,703,012	2,456,539		XXX	XXX	XXX	91,072	21,604
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
BAM BBU PREF III LP CASH COLLATERAL	0		12/29/2023	DIRECT	09/13/2024	80,000,000					80,000,000	80,000,000	843,288		6.750	6.800	FMAN		885,000
BAM BBU PREF III LP CASH COLLATERAL	0		12/29/2023	DIRECT	07/26/2024	79,976,465		465			80,000,000	79,976,000	902,466		6.750	6.882	JAJO		885,000
LUMINACE EQUIPMENT HOLDINGS 2 COLLATERA	0		10/11/2023	DIRECT	10/09/2024	9,551,648					9,551,648	9,551,648	54,570		9.349	9.531	MON	169,222	
BAM BBU PREF III LP CASH COLLATERAL	0		12/29/2023	DIRECT	07/26/2024	79,976,465		465			80,000,000	79,976,000	902,466		6.750	6.882	JAJO		885,000
BAM BBU PREF III LP CASH COLLATERAL	0		12/29/2023	DIRECT	09/13/2024	80,000,000					80,000,000	80,000,000	843,288		6.750	6.800	FMAN		885,000
BOP 450 WEST 33 LLC/BOP 450 WE CASH COLL	0		04/03/2023	DIRECT	04/01/2024	24,000,000					24,000,000	24,000,000	769,315		6.500	6.455	JJ	380,384	
BOP 450 WEST 33 LLC/BOP 450 WE CASH COLL	0		12/29/2023	DIRECT	04/01/2024	56,000,000					56,000,000	56,000,000	1,795,069		6.500	6.455	JJ		1,815,014
BAM BBU PREF V LP TERM LOAN	0		10/02/2023	VARIOUS	09/30/2024	40,000,000					40,000,000	40,000,000	427,500		6.750	6.884	FMAN	225,000	
BAM BBU PREF V LP TERM LOAN	0		12/29/2023	VARIOUS	09/30/2024	39,956,410		410			40,000,000	39,956,410	427,500		6.750	6.884	FMAN		442,500

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
BAM BBU PREF V LP TERM LOAN	0		10/02/2023	VARIOUS	09/30/2024	40,000,000					40,000,000	40,000,000	427,500		6.750	6.884	FMAN	225,000	
BAM BBU PREF V LP TERM LOAN	0		12/29/2023	VARIOUS	09/30/2024	39,956,410		410			40,000,000	39,956,410	427,500		6.750	6.884	FMAN		442,500
7509999999. Subtotal - Other Short-Term Invested Assets						569,417,398		1,750			XXX	569,416,468	7,820,462		XXX	XXX	XXX	999,606	6,240,014
7709999999 - Totals						1,563,295,819	(628,839)	1,805,996	211,306		XXX	1,562,119,480	10,277,001		XXX	XXX	XXX	1,090,678	6,261,618

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 875,596,415	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ 820,272		
1B	2A ...$ 114,037,303	2B ..$ 3,194,563	2C ..$						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$ 229,868								

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	01/02/2024	635	1,178,054	1856.31	47,240			(984)					(23,620)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/29/2021	12/29/2026	21	102,850	4793.06	9,853			5,830		11,739			(1,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2022	01/03/2024	257	476,761	1852.53	18,784			391					(9,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2022	01/05/2024	3,297	6,122,631	1857.24	234,497			4,885					(117,248)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	7,451	1,731,843	232.42	55,402			1,154					(27,701)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	12,307	4,779,711	388.36	156,297			3,256					(78,148)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2022	01/05/2024	7,489	2,121,384	283.28	63,943			1,332					(31,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2022	01/05/2024	685	1,270,711	1855.25	48,020			1,000					(24,010)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	2,711	628,143	231.73	20,031			417					(10,016)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	5,054	1,945,985	385.02	63,439			1,322					(31,720)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/07/2022	01/05/2024	2,399	676,824	282.14	20,358			424					(10,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/05/2024	1,209	2,243,350	1855.66	86,181			1,795					(43,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/08/2024	444	823,488	1855.66	31,672			660					(15,836)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2024	652	1,209,186	1855.66	46,518			969					(23,259)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2022	01/10/2024	691	1,279,248	1850.29	47,844			997		2			(23,922)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2022	01/11/2024	812	1,506,086	1854.36	57,099			1,190		1			(28,549)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	3,072	710,179	231.17	22,655			472					(11,327)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	9,797	3,757,059	383.51	122,480			2,552					(61,240)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/11/2022	01/11/2024	5,438	1,537,789	282.78	46,292			964					(23,146)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2022	01/12/2024	758	1,404,902	1853.58	54,791			1,141		2			(27,396)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	2,032	470,080	231.32	14,996			312					(7,498)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	3,285	1,261,789	384.15	41,134			857					(20,567)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/13/2022	01/12/2024	3,156	888,106	281.44	26,711			556					(13,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/14/2022	01/12/2024	3,032	5,610,056	1850.38	210,938			4,395		19			(105,469)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	2,363	905,274	383.16	29,512			615					(14,756)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/14/2022	01/12/2024	1,488	418,957	281.48	12,577			262					(6,288)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/12/2022	01/12/2024	554	1,027,340	1854.6	39,244			818		1			(19,622)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	2,578	987,678	383.06	32,198			671					(16,099)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/12/2022	01/12/2024	3,257	921,196	282.84	27,716			577					(13,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/14/2022	01/16/2024	480	888,357	1850.38	33,402			696		11			(16,701)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2024	237	438,395	1850.38	16,484			343		7			(8,242)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024	3,842	877,344	228.38	27,935			582					(13,967)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2024	2,928	1,114,433	380.56	36,331			757					(18,165)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/18/2022	01/18/2024	4,323	1,205,203	278.79	36,167			753					(18,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/18/2022	01/18/2024	263	484,692	1843.01	18,273			381		28			(9,136)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2024	2,747	627,514	228.46	19,993			417					(9,996)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	7,273	2,762,521	379.85	90,058			1,876					(45,029)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/19/2022	01/19/2024	7,903	2,199,156	278.28	65,997			1,375					(32,998)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	01/19/2022	01/19/2024	68	310,102	4532.76	11,939			249		15,917			(5,969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/19/2022	01/19/2024	412	756,863	1838.31	28,382			591		93			(14,191)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/20/2022	01/19/2024	9,440	2,151,063	227.87	68,447			1,426					(34,223)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	1,551	589,603	380.06	19,162			399					(9,581)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/20/2022	01/19/2024	1,644	456,551	277.78	13,700			285					(6,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/20/2022	01/19/2024	200	365,034	1828.52	14,017			292		133			(7,009)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	3,757	857,510	228.23	27,286			568					(13,643)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	4,665	1,762,631	377.88	57,286			1,193					(28,643)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/21/2022	01/19/2024	2,669	739,755	277.13	22,194			462					(11,097)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/19/2024	933	1,699,943	1821.75	64,428			1,342		1,207			(32,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/22/2024	606	1,104,714	1821.75	41,979			875		979			(20,990)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2022	01/22/2024	2,294	863,208	376.31	28,141			586					(14,070)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/24/2022	01/22/2024	1,471	408,855	277.86	12,274			256					(6,137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2024	1,241	2,261,534	1821.75	85,938			1,790		2,139			(42,969)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2022	01/23/2024	1,215	456,498	375.86	14,882			310					(7,441)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/25/2022	01/23/2024	1,506	415,885	276.15	12,481			260		1			(6,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/24/2022	01/24/2024	455	829,618	1823.6	32,272			672		718			(16,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2022	01/25/2024	360	654,521	1817.36	24,741			515		971			(12,370)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2024	107	464,281	4349.93	17,327			361		30,703			(8,663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2022	01/26/2024	1,292	2,339,273	1810.3	89,828			1,871		5,857			(44,914)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	2,511	566,384	225.53	18,051			376					(9,025)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	12,131	4,563,299	376.18	148,764			3,099					(74,382)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/26/2022	01/26/2024	3,263	898,729	275.47	26,972			562		6			(13,486)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	8,203	3,081,195	375.61	100,139			2,086					(50,069)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	01/27/2022	01/26/2024	3,564	978,847	274.65	29,293			610		14			(14,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2022	01/26/2024	661	1,197,697	1811.39	45,632			951		2,795			(22,816)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	1,014	1,844,146	1819.35	70,815			1,475		2,483			(35,408)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	2,497	567,629	227.33	18,005			375					(9,003)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1,433	538,594	375.78	17,504			365					(8,752)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/29/2024	818	1,489,116	1819.35	57,182			1,191		2,298			(28,591)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2024	548	997,090	1819.35	38,288			798		1,604			(19,144)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	2,342	534,029	228	16,950			353					(8,475)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	01/31/2022	01/31/2024	5,089	1,917,560	376.83	62,321			1,298					(31,160)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/31/2022	01/31/2024	4,243	1,180,463	278.24	35,343			736		2			(17,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/31/2022	01/31/2024	844	1,540,839	1825.99	60,247			1,255		1,634			(30,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2027	26	111,439	4349.93	13,769			8,376		18,217			(2,754)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	02/01/2022	02/01/2024	3,056	1,154,216	377.65	37,512			2,345					(18,756)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/01/2022	02/01/2024	2,016	561,614	278.51	16,821			1,051		1			(8,411)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/01/2022	02/01/2024	419	767,162	1829.53	30,149			1,884		661			(15,075)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	2,609	596,332	228.6	18,945			1,184					(9,473)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2024	4,034	1,523,893	377.73	49,527			3,095					(24,763)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/02/2022	02/02/2024	2,172	605,395	278.68	18,135			1,133		1			(9,067)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	02/02/2022	02/02/2024	108	495,212	4589.38	18,583			1,161		21,252			(9,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	986	1,810,674	1835.46	68,987			4,312		1,055			(34,493)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	02/03/2022	02/02/2024	3,160	1,188,118	375.93	38,614			2,413					(19,307)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/03/2022	02/02/2024	1,752	484,562	276.65	14,492			906		4			(7,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/03/2022	02/02/2024	889	1,626,507	1829.21	62,458			3,904		1,509			(31,229)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	02/04/2022	02/02/2024	1,895	710,711	375.03	23,027			1,439					(11,514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/04/2022	02/02/2024	678	1,234,229	1820.86	49,739			3,109		2,021			(24,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/04/2022	02/05/2024	334	609,042	1820.86	24,544			1,534		1,109			(12,272)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2024	377	685,931	1820.86	27,643			1,728		1,291			(13,822)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2024	306	556,133	1820.23	21,133			1,321		1,121			(10,567)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	1,692	383,293	226.48	12,139			759					(6,069)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	02/07/2022	02/07/2024	1,087	408,205	375.38	13,226			827					(6,613)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	4,041	915,313	226.52	28,970			1,811					(14,485)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2024	13,331	5,010,554	375.85	162,342			10,146					(81,171)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/08/2022	02/08/2024	7,326	2,025,481	276.49	60,440			3,778		40			(30,220)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2022	02/08/2024	526	959,570	1824.69	37,711			2,357		1,532			(18,856)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2024	23	107,229	4587.18	4,182			261		4,688			(2,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2022	02/09/2024	624	1,143,251	1832.28	45,044			2,815		1,175			(22,522)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	2,330	529,272	227.11	16,751			1,047					(8,376)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/09/2022	02/09/2024	1,512	570,749	377.39	18,492			1,156					(9,246)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2022	02/09/2024	1,304	362,020	277.61	10,800			675		4			(5,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/10/2022	02/09/2024	1,617	2,945,234	1820.95	119,577			7,474		6,047			(59,788)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/10/2022	02/09/2024	9,941	3,739,517	376.19	120,786			7,549					(60,393)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2022	02/09/2024	5,667	1,563,582	275.9	46,413			2,901		53			(23,207)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/09/2024	967	1,753,310	1813.8	70,834			4,427		5,320			(35,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	2,166	487,501	225.1	15,347			959					(7,673)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/11/2022	02/09/2024	4,902	1,351,355	275.68	40,149			2,509		53			(20,074)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/12/2024	550	998,065	1813.8	40,322			2,520		3,237			(20,161)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/13/2024	387	702,382	1813.8	28,376			1,774		2,326			(14,188)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/14/2022	02/14/2024	12,059	4,515,710	374.47	145,857			9,116		1			(72,929)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2024	452	816,977	1808.68	31,699			1,981		3,516			(15,849)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	2,815	631,666	224.39	19,891			1,243					(9,946)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/15/2022	02/15/2024	9,820	3,675,953	374.32	118,733			7,421		1			(59,367)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/15/2022	02/15/2024	10,284	2,840,077	276.17	84,390			5,274		140			(42,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2022	02/15/2024	719	1,304,498	1814.36	50,223			3,139		4,378			(25,112)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/16/2022	02/16/2024	4,547	1,703,045	374.53	55,008			3,438		1			(27,504)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/16/2022	02/16/2024	2,130	588,258	276.16	17,498			1,094		32			(8,749)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/16/2022	02/16/2024	25	113,470	4475.01	4,369			273					(2,184)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2022	02/16/2024	178	796,141	4475.01	30,572			1,911		44,682			(15,286)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2022	02/16/2024	478	868,670	1815.83	33,791			2,112		2,770			(16,896)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	2,414	542,075	224.57	17,108			1,069					(8,554)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/17/2022	02/16/2024	6,762	2,537,042	375.19	81,946			5,122		1			(40,973)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	02/17/2022	02/16/2024	5,330	1,468,924	275.58	43,709			2,732		113			(21,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/16/2024	2,342	4,230,354	1806.31	151,870			9,492		20,887			(75,935)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1,978	444,609	224.82	14,019			876					(7,009)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/18/2022	02/16/2024	3,498	1,314,848	375.86	42,470			2,654					(21,235)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	02/18/2022	02/16/2024	6,342	1,746,254	275.36	51,951			3,247		153			(25,976)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/20/2024	303	547,713	1806.31	19,718			1,232		2,863			(9,859)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2024	411	742,842	1806.31	26,742			1,671		3,936			(13,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2022	02/22/2024	721	1,299,393	1801.13	49,767			3,110		8,553			(24,883)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	2,987	670,434	224.48	21,145			1,322					(10,573)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2024	8,579	3,217,266	375.02	103,918			6,495		2			(51,959)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	02/22/2022	02/22/2024	4,249	1,167,514	274.79	34,713			2,170		204			(17,356)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/24/2022	02/22/2024	4,139	1,554,358	375.52	50,206			3,138		1			(25,103)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/25/2022	02/22/2024	3,093	1,160,215	375.05	37,359			2,335		1			(18,679)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2024	25	106,251	4225.5	5,153			322		9,059			(2,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2022	02/23/2024	184	329,407	1793.26	12,649			791		2,910			(6,325)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	2,395	535,681	223.64	16,879			1,055					(8,440)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	02/23/2022	02/23/2024	3,512	960,957	273.61	28,557			1,785		317			(14,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/24/2022	02/23/2024	335	601,244	1792.78	22,306			1,394		5,399			(11,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/23/2024	617	1,118,187	1812.41	42,827			2,677		4,719			(21,413)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1,709	385,190	225.39	12,122			758					(6,061)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	02/25/2022	02/23/2024	2,165	596,603	275.55	17,729			1,108		74			(8,865)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/26/2024	631	1,143,489	1812.41	43,796			2,737		5,047			(21,898)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/27/2024	258	466,818	1812.41	17,879			1,117		2,090			(8,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2024	687	1,241,529	1807.75	47,054			2,941		6,789			(23,527)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/28/2022	02/28/2024	1,182	444,039	375.59	14,387			899					(7,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2027	248	1,137,986	4587.18	130,641			81,650		146,907			(26,128)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1,566	354,547	226.37	11,243			1,171					(5,621)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/01/2022	03/01/2024	4,193	1,581,520	377.21	51,399			5,354		1			(25,700)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/01/2022	03/01/2024	3,874	1,074,971	277.5	32,158			3,350		72			(16,079)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2022	03/01/2024	610	1,097,213	1798.83	41,475			4,320		8,496			(20,737)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/02/2022	03/01/2024	79	344,926	4386.54	7,537			785		12,437			(3,768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2022	03/01/2024	762	1,378,411	1809.63	55,963			5,830		7,179			(27,982)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2022	03/01/2024	4,709	1,767,419	375.3	57,264			5,965		3			(28,632)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/02/2022	03/01/2024	2,863	791,867	276.63	23,589			2,457		84			(11,794)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/01/2024	570	1,032,220	1812.45	36,231			3,774		4,809			(18,115)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	2,240	508,514	227.02	16,049			1,672					(8,024)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2022	03/01/2024	2,301	859,338	373.52	27,757			2,891		3			(13,878)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/03/2022	03/01/2024	1,307	360,863	276.03	10,740			1,119		52			(5,370)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/04/2022	03/04/2024	5,375	2,014,400	374.78	65,267			6,799		5			(32,633)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/04/2022	03/04/2024	6,997	1,931,942	276.13	57,634			6,004		306			(28,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/04/2024	465	842,266	1812.35	30,658			3,194		4,096			(15,329)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/05/2024	431	781,266	1812.35	28,438			2,962		3,847			(14,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/06/2024	299	542,084	1812.35	19,786			2,061		2,702			(9,893)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	2,777	632,609	227.78	19,990			2,082		9,995			(9,995)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/07/2022	03/07/2024	4,410	1,648,395	373.77	53,408			5,563		9			(26,704)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/07/2022	03/07/2024	5,324	1,460,829	274.41	43,539			4,535		572			(21,769)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2024	508	915,536	1803.44	33,783			3,519		6,382			(16,892)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1,828	412,631	225.67	12,969			1,351					(6,484)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	3,618	1,336,261	369.29	43,028			4,482		40			(21,514)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/10/2022	03/08/2024	2,220	606,866	273.42	18,008			1,876		369			(9,004)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2022	03/08/2024	646	1,163,168	1801.91	42,107			4,386		8,621			(21,053)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	2,156	488,197	226.42	15,407			1,605					(7,704)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	7,216	2,671,157	370.16	86,278			8,987		59			(43,139)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/08/2022	03/08/2024	3,035	830,329	273.6	24,721			2,575		470			(12,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2022	03/08/2024	541	971,783	1797.18	35,956			3,745		8,417			(17,978)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1,866	689,763	369.73	22,279			2,321		18			(11,140)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/09/2022	03/08/2024	2,177	597,228	274.33	17,739			1,848		250			(8,870)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	47	200,260	4277.88	26,583			2,769		25,085			(13,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2022	03/08/2024	920	1,659,912	1803.71	57,599			6,000		11,569			(28,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/11/2024	815	1,465,791	1797.65	53,355			5,558		12,789			(26,677)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1,381	509,103	368.53	16,444			1,713		24			(8,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/12/2024	402	722,472	1797.65	26,370			2,747		6,349			(13,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/13/2024	322	579,035	1797.65	21,135			2,202		5,126			(10,567)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2024	651	1,172,062	1799.5	43,132			4,493		9,862			(21,566)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/14/2022	03/14/2024	1,614	436,941	270.79	12,938			1,348		789			(6,469)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	4,397	988,721	224.87	31,046			3,234		1			(15,523)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	12,858	4,720,619	367.13	152,004			15,834		428			(76,002)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2022	03/15/2024	7,931	2,154,051	271.61	63,784			6,644		3,033			(31,892)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2024	632	1,141,955	1806.2	41,796			4,354		7,790			(20,898)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	5,736	2,104,838	366.94	67,565			7,038		202			(33,783)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/16/2022	03/15/2024	3,666	997,899	272.23	29,483			3,071		1,137			(14,741)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2024	63	273,611	4357.86	23,184			2,415		24,443			(11,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2022	03/15/2024	1,639	2,967,710	1810.74	103,534			10,785		17,315			(51,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2022	03/15/2024	1,413	2,567,130	1816.45	93,444			9,734		12,198			(46,722)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	2,097	472,538	225.3	14,790			1,541					(7,395)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/17/2022	03/15/2024	2,424	889,580	366.98	28,556			2,975		84			(14,278)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2022	03/15/2024	2,726	743,374	272.73	21,953			2,287		709			(10,977)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/18/2022	03/18/2024	1,588	583,207	367.32	18,721			1,950		58			(9,360)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/18/2022	03/18/2024	1,833	501,591	273.58	14,817			1,543		379			(7,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/18/2024	1,207	2,194,684	1818.06	80,106			8,344		10,173			(40,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/19/2024	599	1,088,152	1818.06	39,826			4,149		5,102			(19,913)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2024	800	1,454,604	1818.06	53,239			5,546		6,896			(26,619)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024	1,928	432,993	224.58	13,527			1,409		1			(6,763)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/21/2022	03/21/2024	3,498	951,351	271.95	28,016			2,918		1,349			(14,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2024	294	533,906	1819.07	19,648			2,047		2,468			(9,824)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	2,739	614,213	224.26	19,127			1,992		2			(9,563)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2024	9,973	3,638,877	364.88	116,444			12,130		842			(58,222)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/22/2022	03/22/2024	4,273	1,162,713	272.09	34,212			3,564		1,607			(17,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2022	03/22/2024	473	861,547	1821.81	31,791			3,312		3,644			(15,896)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	3,013	676,088	224.39	21,074			2,195		2			(10,537)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/23/2022	03/22/2024	3,315	1,209,858	364.97	38,715			4,033		273			(19,358)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/23/2022	03/22/2024	3,941	1,071,575	271.93	31,548			3,286		1,556			(15,774)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024	87	386,488	4456.24	15,374			1,602		21,485			(7,687)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2022	03/22/2024	1,020	1,853,432	1816.91	67,650			7,047		9,356			(33,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2022	03/22/2024	1,251	2,279,433	1821.69	81,604			8,500		9,684			(40,802)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	03/24/2022	03/22/2024	1,033	376,494	364.57	12,048			1,255		95			(6,024)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	03/25/2022	03/25/2024	2,523	918,180	363.88	29,382			3,061		305			(14,691)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/25/2022	03/25/2024	2,841	770,349	271.13	22,611			2,355		1,512			(11,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/25/2022	03/25/2024	980	1,790,591	1827.21	64,640			6,733		6,423			(32,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/25/2022	03/26/2024	577	1,054,592	1827.21	38,176			3,977		3,831			(19,088)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/25/2022	03/27/2024	435	794,705	1827.21	28,848			3,005		2,923			(14,424)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	03/28/2022	03/28/2024	1,089	395,825	363.39	12,627			1,315		162			(6,313)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/28/2022	03/28/2024	2,745	744,816	271.38	21,836			2,275		1,424			(10,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2024	761	1,390,889	1828.37	47,429			4,941		4,960			(23,715)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	2,364	533,105	225.52	16,548			1,724		1			(8,274)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	03/29/2022	03/28/2024	7,685	2,793,080	363.46	89,099			9,281		1,127			(44,550)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/29/2022	03/28/2024	3,246	883,837	272.29	25,895			2,697		1,282			(12,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/29/2022	03/28/2024	1,226	2,249,305	1834.78	79,176			8,247		6,273			(39,588)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/30/2022	03/28/2024	34	156,764	4602.45	7,101			740		7,658			(3,551)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/30/2022	03/28/2024	1,729	3,170,193	1833.94	109,643			11,421		9,136			(54,821)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	03/30/2022	03/28/2024	3,406	1,236,743	363.12	39,452			4,110		542			(19,726)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/30/2022	03/28/2024	2,708	736,967	272.15	21,592			2,249		1,117			(10,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/31/2022	03/28/2024	650	1,187,142	1826.43	42,262			4,402		4,549			(21,131)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	03/31/2022	03/28/2024	5,159	1,878,212	364.03	59,915			6,241		659			(29,957)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/31/2022	03/28/2024	5,231	1,423,196	272.08	41,670			4,341		2,200			(20,835)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/01/2022	03/28/2024	4,354	1,584,591	363.9	50,390			7,349		574			(25,195)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	2,837	641,142	225.99	19,863			2,897		1			(9,931)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/01/2022	04/01/2024	3,643	988,960	271.45	28,940			4,220		1,973			(14,470)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/01/2022	04/01/2024	1,328	2,432,376	1831.48	85,863			12,522		8,120			(42,931)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/02/2024	836	1,531,196	1831.48	54,051			7,882		5,176			(27,026)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/03/2024	797	1,459,330	1831.48	51,660			7,534		4,994			(25,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2022	04/04/2024	234	428,465	1830.4	14,696			2,143		1,543			(7,348)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	2,151	784,455	364.66	25,024			3,649		290			(12,512)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/04/2022	04/04/2024	2,090	568,190	271.81	16,636			2,426		1,067			(8,318)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2024	3,628	815,491	224.78	25,239			3,681		5			(12,620)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	9,840	3,578,128	363.64	113,784			16,594		1,721			(56,892)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/05/2022	04/05/2024	6,511	1,760,050	270.31	51,446			7,503		5,077			(25,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2022	04/05/2024	419	766,051	1828.93	27,348			3,988		2,942			(13,674)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	6,512	2,357,168	362	74,958			10,931		1,637			(37,479)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/06/2022	04/05/2024	2,643	711,851	269.37	20,809			3,035		2,613			(10,404)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/06/2022	04/05/2024	34	152,649	4481.15	5,892			859		8,199			(2,946)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2022	04/05/2024	1,046	1,916,838	1831.99	66,186			9,652		6,593			(33,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	779	1,430,884	1836.09	48,936			7,137		4,231			(24,468)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/07/2022	04/05/2024	3,026	683,457	225.83	21,160			3,086		2			(10,580)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	6,430	2,328,907	362.21	74,059			10,800		1,544			(37,030)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/07/2022	04/05/2024	3,399	915,505	269.33	26,746			3,901		3,397			(13,373)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	4,172	1,508,787	361.68	47,979			6,997		1,199			(23,990)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/08/2022	04/08/2024	1,342	360,370	268.49	10,527			1,535		1,686			(5,264)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	913	1,677,376	1837.75	57,534			8,390		4,846			(28,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/09/2024	522	959,651	1837.75	32,916			4,800		2,808			(16,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	293	537,980	1837.75	18,507			2,699		1,594			(9,253)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1,415	509,944	360.31	16,216			2,365		570			(8,108)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	232	424,126	1831.7	14,590			2,128		1,579			(7,295)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1,926	435,066	225.88	13,478			1,966		2			(6,739)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	6,065	2,184,233	360.12	69,677			10,161		2,581			(34,839)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/12/2022	04/12/2024	4,667	1,251,660	268.22	36,644			5,344		6,455			(18,322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2022	04/12/2024	949	1,737,791	1831.08	60,823			8,870		6,685			(30,411)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	2,911	658,922	226.33	20,453			2,983		3			(10,226)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1,864	672,150	360.56	21,442			3,127		728			(10,721)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/13/2022	04/12/2024	1,820	489,420	268.9	14,335			2,091		2,155			(7,168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2022	04/12/2024	78	345,619	4446.59	24,514			3,575		23,340			(12,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2022	04/12/2024	1,214	2,226,728	1834.52	74,974			10,934		7,594			(37,487)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	2,677	963,513	359.88	30,640			4,468		1,193			(15,320)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/14/2022	04/12/2024	2,730	730,085	267.43	21,333			3,111		4,481			(10,667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1,618	2,963,503	1831.58	100,463			14,651		11,204			(50,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	697	1,277,504	1831.58	43,435			6,334		4,986			(21,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	440	805,799	1831.58	27,397			3,995		3,178			(13,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	998	1,827,314	1831.58	62,129			9,060		7,280			(31,064)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/18/2022	04/18/2024	5,236	1,398,772	267.15	40,907			5,966		9,464			(20,454)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	2,188	492,304	225.04	15,222			2,220		6			(7,611)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	9,021	3,230,641	358.14	102,734			14,982		6,174			(51,367)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/19/2022	04/19/2024	5,834	1,558,038	267.06	45,443			6,627		10,812			(22,722)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2022	04/19/2024	321	589,888	1838.01	20,410			2,976		1,926			(10,205)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	3,017	682,380	226.15	21,065			3,072		4			(10,533)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	8,185	2,938,284	358.99	93,144			13,583		4,818			(46,572)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/20/2022	04/19/2024	8,265	2,205,898	266.89	64,339			9,383		15,845			(32,170)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	88	391,424	4459.45	35,499			5,177		28,990			(17,750)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	896	1,654,857	1845.92	55,423			8,082		4,069			(27,711)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	3,262	1,169,147	358.41	37,062			5,405		2,129			(18,531)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2022	04/19/2024	3,676	975,862	265.45	28,375			4,138		9,255			(14,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/19/2024	836	1,539,585	1841.92	49,883			7,275		4,379			(24,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/22/2024	961	1,754,843	1826.07	59,665			8,701		8,761			(29,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/23/2024	820	1,497,230	1826.07	50,906			7,424		7,539			(25,453)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/24/2024	706	1,289,885	1826.07	43,856			6,396		6,550			(21,928)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	2,284	510,479	223.49	15,758			2,298		18			(7,879)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	4,559	1,632,298	358.02	51,907			7,570		3,448			(25,954)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2022	04/25/2024	3,434	913,100	265.88	26,606			3,880		8,223			(13,303)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2022	04/25/2024	476	870,299	1826.74	29,068			4,239		4,365			(14,534)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/26/2024	2,204	788,779	357.94	25,004			3,646		1,710			(12,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2022	04/26/2024	416	756,204	1816.49	25,711			3,750		5,186			(12,855)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1,943	433,376	223.08	13,391			1,953		20			(6,696)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	7,361	2,635,549	358.03	83,810			12,222		5,627			(41,905)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/26/2022	04/26/2024	6,040	1,601,232	265.12	46,772			6,821		16,630			(23,386)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1,778	396,215	222.8	12,239			1,785		20			(6,120)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	807	203,023	251.69	6,903			1,007		142			(3,451)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	148	395,998	2675.67	12,553			1,831		506			(6,277)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	2,684	961,515	358.19	30,576			4,459		1,998			(15,288)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/27/2022	04/26/2024	2,750	728,618	264.93	21,233			3,096		7,820			(10,616)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2022	04/26/2024	40	166,728	4183.96	6,369			929		10,409			(3,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2022	04/26/2024	1,001	1,821,212	1819.48	51,947			7,576		11,395			(25,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2022	04/26/2024	1,010	1,843,319	1824.29	59,539			8,683		10,048			(29,770)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	6,397	1,602,659	250.54	54,490			7,947		1,695			(27,245)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	987	2,638,960	2672.62	83,655			12,200		3,824			(41,828)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	04/29/2022	04/29/2024	3,085	815,038	264.22	23,696			3,456		9,989			(11,848)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	553	1,000,009	1806.84	32,036			4,672		9,092			(16,018)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	1,111	2,007,592	1806.84	64,774			9,446		18,350			(32,387)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024	500	903,647	1806.84	29,182			4,256		8,303			(14,591)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	2,098	459,961	219.26	14,158			2,655		136			(7,079)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	6,414	1,600,000	249.47	54,400			10,200		2,425			(27,200)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	998	2,667,000	2672.38	84,544			15,852		4,056			(42,272)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/02/2022	05/02/2024	5,606	1,993,067	355.55	63,180			11,846		6,783			(31,590)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/02/2022	05/02/2024	3,344	883,712	264.25	25,687			4,816		10,887			(12,843)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2022	05/02/2024	740	1,334,661	1803.93	42,976			8,058		13,278			(21,488)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/06/2022	05/02/2024	6,672	2,360,981	353.87	74,607			13,989		10,330			(37,303)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	1,865	409,652	219.62	12,605			2,363		107			(6,302)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/03/2022	05/03/2024	3,299	872,019	264.32	25,347			4,753		10,651			(12,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2022	05/03/2024	1,169	2,112,105	1807.52	68,432			12,831		19,270			(34,216)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	391	98,176	251.07	3,328			624		95			(1,664)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	152	409,019	2698.87	12,925			2,423		310			(6,463)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/04/2022	05/03/2024	77	329,093	4300.17	20,937			3,926		24,032			(10,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2022	05/03/2024	1,233	2,244,648	1821.05	71,986			13,497		14,162			(35,993)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/05/2022	05/03/2024	1,691	445,248	263.38	12,930			2,424		6,318			(6,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2022	05/03/2024	617	1,117,068	1809.26	35,634			6,681		9,741			(17,817)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	2,094	459,637	219.51	14,148			2,653		135			(7,074)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	05/06/2022	05/06/2024	2,668	701,108	262.79	20,376			3,820		10,968			(10,188)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/06/2024	822	1,485,870	1808.1	47,696			8,943		13,565			(23,848)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/07/2024	959	1,734,002	1808.1	55,661			10,437		15,912			(27,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/08/2024	459	829,471	1808.1	26,709			5,008		7,650			(13,354)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/09/2022	05/09/2024	2,650	934,812	352.75	29,634			5,556		5,049			(14,817)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/09/2022	05/09/2024	3,629	951,617	262.21	27,740			5,201		16,303			(13,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2022	05/09/2024	1,086	1,957,464	1802.34	62,835			11,781		20,924			(31,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	4,398	962,750	218.93	29,720			5,573		387			(14,860)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	605	1,612,247	2665.77	51,108			9,583		3,197			(25,554)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2022	05/10/2024	4,259	1,509,156	354.38	47,840			8,970		6,543			(23,920)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/10/2022	05/10/2024	5,896	1,550,190	262.9	45,176			8,470		24,073			(22,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	2,401	526,856	219.42	16,243			3,046		176			(8,121)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2022	05/10/2024	2,834	1,009,462	356.25	32,000			6,000		3,329			(16,000)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2022	05/10/2024	3,481	916,173	263.21	26,696			5,006		13,581			(13,348)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2022	05/10/2024	682	1,226,391	1798.99	38,754			7,266		14,260			(19,377)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2024	587	1,056,064	1799.14	33,688			6,317		12,236			(16,844)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/11/2022	05/10/2024	28	108,563	3935.18	4,353			816		7,073			(2,177)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	38	101,500	2661.7	3,218			603		222			(1,609)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/11/2022	05/10/2024	10,701	3,795,737	354.72	120,325			22,561		15,675			(60,162)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2022	05/10/2024	529	949,307	1796.22	27,360			5,130		11,643			(13,680)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/13/2022	05/13/2024	3,119	1,110,286	356	35,196			6,599		3,904			(17,598)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/13/2022	05/13/2024	3,006	791,910	263.45	23,092			4,330		11,413			(11,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/13/2024	873	1,575,499	1804.26	50,101			9,394		16,366			(25,050)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/14/2024	576	1,038,830	1804.26	33,139			6,214		10,840			(16,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/15/2024	570	1,027,671	1804.26	32,783			6,147		10,771			(16,391)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/16/2022	05/16/2024	4,053	1,440,962	355.54	45,823			8,592		5,555			(22,911)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2022	05/16/2024	4,553	1,199,683	263.49	34,991			6,561		17,341			(17,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2022	05/16/2024	685	1,236,450	1804.77	39,814			7,465		12,858			(19,907)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	2,137	469,425	219.65	14,496			2,718		163			(7,248)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	293	783,431	2676.66	24,913			4,671		1,286			(12,457)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	2,421	531,471	219.51	16,380			3,071		198			(8,190)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	366	979,989	2677.01	31,066			5,825		1,614			(15,533)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/17/2022	05/17/2024	7,211	2,560,389	355.09	81,164			15,218		10,605			(40,582)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/17/2022	05/17/2024	4,436	1,168,452	263.39	33,997			6,374		17,173			(16,999)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/19/2022	05/17/2024	1,534	403,425	263.07	11,743			2,202		6,216			(5,871)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/20/2022	05/17/2024	5,837	2,074,509	355.4	65,762			12,330		8,224			(32,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2022	05/17/2024	1,021	1,848,084	1810.27	60,063			11,262		16,882			(30,031)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	2,997	654,257	218.29	20,145			3,777		380			(10,072)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	529	132,157	249.7	4,493			843		230			(2,247)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	62	166,592	2675.44	5,281			990		285			(2,640)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/18/2022	05/17/2024	5,523	1,957,924	354.52	62,066			11,637		8,782			(31,033)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/18/2022	05/17/2024	5,065	1,331,003	262.8	38,730			7,262		21,334			(19,365)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2022	05/17/2024	75	293,949	3923.68	14,051			2,635		25,062			(7,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2022	05/17/2024	730	1,307,213	1791.76	41,569			7,794		18,359			(20,785)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2022	05/17/2024	579	1,035,554	1788.82	32,413			6,077		15,489			(16,206)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	186	498,407	2677.94	15,800			2,962		803			(7,900)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/20/2022	05/20/2024	1,850	487,538	263.5	14,217			2,666		7,108			(7,108)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/20/2024	767	1,372,981	1789.95	43,798			8,212		20,237			(21,899)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/21/2024	469	839,765	1789.95	26,789			5,023		12,416			(13,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/22/2024	849	1,519,710	1789.95	48,479			9,090		22,539			(24,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2022	05/23/2024	458	821,688	1794.68	26,294			4,930		11,052			(13,147)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2022	05/23/2024	2,293	502,253	219.03	15,495			2,905		250			(7,747)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/23/2022	05/23/2024	788	2,111,257	2678.81	66,927			12,549		3,579			(33,463)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	05/24/2022	05/24/2024	5,112	1,819,145	355.86	57,849			10,847		7,142			(28,924)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/24/2022	05/24/2024	5,751	1,514,584	263.37	44,227			8,293		22,733			(22,114)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/26/2022	05/24/2024	137	369,939	2700.96	11,764			2,206		370			(5,882)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	05/26/2022	05/24/2024	5,356	1,910,303	356.65	60,748			11,390		6,710			(30,374)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/26/2022	05/24/2024	1,851	489,940	264.76	14,291			2,679		5,967			(7,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2022	05/24/2024	800	1,443,086	1803.11	46,900			8,794		16,138			(23,450)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/27/2022	05/24/2024	247	667,500	2707.84	21,227			3,980		560			(10,613)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	05/27/2022	05/24/2024	1,450	517,251	356.63	16,397			3,074		1,822			(8,198)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/27/2022	05/24/2024	2,494	662,592	265.63	19,309			3,620		7,021			(9,655)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2022	05/24/2024	33	132,186	3978.73	5,816			1,091		9,952			(2,908)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2022	05/24/2024	643	1,155,676	1797.75	37,213			6,977		14,584			(18,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/24/2024	1,202	2,175,295	1809.89	70,697			13,256		20,736			(35,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2022	05/24/2024	449	806,244	1796.22	25,800			4,837		10,523			(12,900)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/24/2024	4,193	923,215	220.2	28,537			5,351		308			(14,268)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/24/2024	70	188,569	2693.57	5,996			1,124		227			(2,998)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	05/25/2022	05/24/2024	7,634	2,722,888	356.67	86,588			16,235		9,537			(43,294)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/25/2022	05/24/2024	7,199	1,900,497	264.01	55,479			10,402		25,954			(27,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/28/2024	253	458,765	1809.89	14,910			2,796		4,453			(7,455)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/29/2024	572	1,034,911	1809.89	33,635			6,306		10,091			(16,817)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/31/2022	05/31/2024	3,748	1,329,792	354.79	42,154			7,904		6,345			(21,077)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/31/2022	05/31/2024	3,730	987,259	264.68	28,779			5,396		12,428			(14,389)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2022	05/31/2024	613	1,106,234	1805.75	34,736			6,513		11,978			(17,368)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	5,391	1,182,133	219.26	36,398			8,341		625			(18,199)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1,376	342,753	249.18	11,654			2,671		798			(5,827)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	159	426,325	2680.84	13,515			3,097		755			(6,757)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/01/2022	05/31/2024	7,688	2,722,646	354.14	86,308			19,779		14,139			(43,154)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/01/2022	05/31/2024	9,008	2,374,581	263.61	69,050			15,824		35,021			(34,525)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2022	05/31/2024	41	167,616	4101.23	6,436			1,475		10,449			(3,218)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2022	05/31/2024	1,077	1,939,231	1800.83	63,025			14,443		23,449			(31,513)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1,926	423,536	219.89	13,024			2,985		180			(6,512)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2022	05/31/2024	4,489	1,586,290	353.39	50,127			11,487		9,067			(25,063)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/02/2022	05/31/2024	2,940	778,359	264.75	22,619			5,184		9,683			(11,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2022	05/31/2024	680	1,227,914	1806.23	40,153			9,202		13,150			(20,076)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2024	41	169,230	4101.23	7,856			1,800		873			(3,928)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/03/2024	818	1,475,854	1803.15	47,670			10,924		17,142			(23,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/04/2024	593	1,069,084	1803.15	34,531			7,913		12,464			(17,266)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2024	487	879,655	1804.84	28,677			6,572		9,952			(14,338)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2022	06/07/2024	2,202	773,138	351.13	24,431			5,599		6,027			(12,216)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/07/2022	06/07/2024	5,270	1,858,337	352.65	58,723			13,457		12,103			(29,362)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/07/2022	06/07/2024	8,888	2,346,740	264.04	68,166			15,621		33,083			(34,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2024	636	1,149,477	1807.56	37,358			8,561		12,284			(18,679)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	5,920	1,294,132	218.61	39,743			9,108		948			(19,871)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	454	112,552	247.93	3,816			874		373			(1,908)				

SCHEDULE DB - PART A - SECTION 1

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	71	191,056	2675.58	6,037			1,384		409			(3,019)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	6,270	2,207,333	352.06	69,752			15,985		15,429			(34,876)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/08/2022	06/07/2024	8,600	2,266,062	263.49	65,736			15,065		34,542			(32,868)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2022	06/07/2024	53	219,205	4115.77	8,461			1,939		13,561			(4,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2022	06/07/2024	1,544	2,783,392	1802.58	89,625			20,539		33,222			(44,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	454	815,685	1795.14	25,939			5,944		11,405			(12,969)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	2,782	685,000	246.25	23,153			5,306		3,319			(11,577)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	798	2,109,250	2643.45	66,441			15,226		8,886			(33,221)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/10/2022	06/10/2024	5,458	1,418,762	259.95	40,928			9,379		34,127			(20,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/10/2024	702	1,254,080	1786.59	41,134			9,427		20,984			(20,567)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/11/2024	352	628,547	1786.59	20,616			4,725		10,544			(10,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/12/2024	296	528,863	1786.59	17,400			3,987		8,894			(8,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2022	06/13/2024	366	649,805	1773.88	20,859			4,780		13,828			(10,429)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	4,351	1,507,910	346.57	47,348			10,851		19,615			(23,674)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	3,745	797,413	212.93	24,194			5,544		3,112			(12,097)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2024	5,022	1,731,529	344.77	54,197			12,420		26,875			(27,098)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/14/2022	06/14/2024	4,862	1,245,860	256.27	35,709			8,183		44,184			(17,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2024	702	1,242,336	1769.77	39,879			9,139		28,427			(19,939)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	3,252	694,302	213.48	21,065			4,827		2,366			(10,533)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	419	102,360	244.3	3,429			786		740			(1,715)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	437	1,142,168	2610.84	35,636			8,167		8,769			(17,818)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	5,560	1,914,245	344.27	59,916			13,731		31,129			(29,958)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/15/2022	06/14/2024	7,562	1,945,522	257.26	55,953			12,823		62,644			(27,977)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2022	06/14/2024	1,131	2,004,071	1771.98	62,727			14,375		44,158			(31,364)				

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Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/16/2022	06/14/2024	1,415	484,546	342.46	15,166			3,476		9,273			(7,583)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/16/2022	06/14/2024	460	810,281	1763	25,848			5,923		20,735			(12,924)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/17/2022	06/17/2024	1,746	600,622	343.99	18,799			4,308		10,086			(9,400)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/17/2022	06/17/2024	2,698	694,640	257.42	19,979			4,579		22,065			(9,990)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/17/2022	06/17/2024	1,079	1,901,463	1762.31	58,375			13,378		49,409			(29,187)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2024	919	1,619,200	1762.31	49,709			11,392		42,134			(24,855)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	4,997	1,069,086	213.96	32,511			7,450		3,410			(16,255)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	782	2,040,793	2608.87	63,877			14,638		16,677			(31,938)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2024	9,425	3,242,934	344.09	101,828			23,336		54,422			(50,914)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/21/2022	06/21/2024	12,165	3,133,254	257.56	90,125			20,654		98,376			(45,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2024	524	927,777	1769.32	28,668			6,570		21,641			(14,334)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	1,210	297,463	245.79	10,025			2,297		1,691			(5,012)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	262	684,250	2615.32	21,485			4,924		5,038			(10,743)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/22/2022	06/21/2024	1,475	508,377	344.77	15,963			3,658		8,018			(7,982)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/22/2022	06/21/2024	1,689	436,310	258.4	12,576			2,882		12,581			(6,288)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2024	738	1,306,119	1769.92	38,222			8,759		29,632			(19,111)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1,875	404,114	215.52	12,338			2,827		863			(6,169)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	352	921,760	2620.58	28,943			6,633		6,221			(14,472)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/23/2022	06/21/2024	1,905	659,088	345.92	20,761			4,758		9,333			(10,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2024	645	1,143,970	1773.7	35,921			8,232		24,783			(17,960)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	2,660	574,406	215.98	17,548			4,021		1,116			(8,774)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	242	635,020	2627.89	19,940			4,569		3,845			(9,970)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/24/2022	06/24/2024	3,390	1,173,183	346.04	36,955			8,469		16,548			(18,478)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/24/2022	06/24/2024	3,370	875,128	259.7	25,265			5,790		21,990			(12,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	06/24/2022	06/24/2024	657	1,171,171	1783.92	37,126			8,508		21,303			(18,563)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2022	06/25/2024	592	1,056,796	1783.92	33,500			7,677		19,265			(16,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2022	06/26/2024	740	1,320,619	1783.92	41,864			9,594		24,128			(20,932)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	3,308	713,583	215.74	21,779			4,991		1,519			(10,889)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	148	387,813	2625.7	12,177			2,791		2,473			(6,089)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/27/2022	06/27/2024	1,958	676,783	345.69	21,319			4,886		9,939			(10,659)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/27/2022	06/27/2024	1,954	506,553	259.18	14,612			3,348		13,507			(7,306)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2022	06/27/2024	328	584,247	1783.82	18,462			4,231		10,717			(9,231)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/30/2022	06/28/2024	2,139	740,910	346.43	23,339			5,348		10,174			(11,669)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2022	06/28/2024	2,006	520,432	259.47	15,043			3,447		13,459			(7,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2022	06/28/2024	941	1,670,697	1776.39	54,131			12,405		35,009			(27,065)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2024	231	604,732	2622.6	18,989			4,352		4,080			(9,494)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/28/2022	06/28/2024	4,216	1,454,807	345.09	45,681			10,469		22,633			(22,840)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/28/2022	06/28/2024	3,593	928,826	258.51	26,798			6,141		26,611			(13,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2024	608	1,082,093	1778.59	34,194			7,836		21,828			(17,097)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	2,024	437,011	215.9	13,333			3,056		900			(6,667)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	3,433	845,922	246.39	28,508			6,533		4,469			(14,254)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	1,390	3,651,928	2627.71	114,671			26,279		22,631			(57,335)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/29/2022	06/28/2024	4,272	1,475,580	345.4	46,333			10,618		22,312			(23,167)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/29/2022	06/28/2024	2,815	729,130	259.01	21,046			4,823		19,823			(10,523)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2022	06/28/2024	82	314,984	3818.83	11,954			2,739		20,344			(5,977)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2022	06/28/2024	769	1,367,747	1778.03	44,452			10,187		27,861			(22,226)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2024	2,643	574,530	217.37	17,684			4,789		819			(8,842)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2024	206	545,933	2645.13	17,306			4,687		2,546			(8,653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	07/01/2022	07/01/2024	4,839	1,679,155	346.99	53,229			14,416		22,030			(26,615)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/01/2022	07/01/2024	2,295	596,810	260.07	17,320			4,691		14,499			(8,660)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/01/2024	627	1,117,730	1781.32	36,885			9,990		21,622			(18,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/02/2024	514	915,947	1781.32	30,318			8,211		17,755			(15,159)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2024	266	473,208	1781.32	15,663			4,242		9,191			(7,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2024	500	889,794	1778.59	29,630			8,025		18,192			(14,815)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	2,069	449,075	217.02	13,796			3,736		733			(6,898)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	424	1,123,097	2646.66	35,490			9,612		5,217			(17,745)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/05/2022	07/05/2024	4,805	1,668,839	347.3	52,735			14,282		21,482			(26,368)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/05/2022	07/05/2024	8,692	2,268,315	260.97	65,867			17,839		49,964			(32,934)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2022	07/05/2024	48	185,897	3845.08	26,639			7,215		49,089			(13,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/06/2022	07/05/2024	1,110	1,976,231	1779.91	64,228			17,395		39,497			(32,114)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2022	07/05/2024	319	568,305	1782.4	18,754			5,079		10,875			(9,377)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024	6,430	1,389,247	216.07	42,483			11,506		2,912			(21,242)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/07/2022	07/05/2024	12,123	4,210,314	347.29	132,625			35,919		54,249			(66,312)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2022	07/05/2024	8,577	2,233,512	260.4	64,551			17,482		52,515			(32,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/08/2024	660	1,174,939	1779.89	37,598			10,183		23,627			(18,799)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2024	5,572	1,201,495	215.62	36,706			9,941		2,895			(18,353)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/08/2022	07/08/2024	9,043	3,139,894	347.21	98,907			26,787		41,088			(49,453)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/08/2022	07/08/2024	9,287	2,414,064	259.94	69,716			18,881		59,945			(34,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/09/2024	321	570,965	1779.89	18,328			4,964		11,504			(9,164)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2024	740	1,316,964	1779.89	42,275			11,449		26,584			(21,137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2024	323	574,654	1778.8	18,504			5,011		11,839			(9,252)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	1,936	418,176	215.99	12,796			3,466		941			(6,398)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	320	843,645	2633.32	26,575			7,197		5,075			(13,287)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/11/2022	07/11/2024	3,818	1,325,416	347.11	41,751			11,307		17,643			(20,875)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/11/2022	07/11/2024	5,631	1,463,487	259.91	42,314			11,460		36,554			(21,157)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024	3,129	675,705	215.94	20,710			5,609		1,553			(10,355)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/12/2022	07/12/2024	2,224	773,869	347.95	24,454			6,623		9,540			(12,227)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/12/2022	07/12/2024	4,317	1,122,444	259.99	32,480			8,797		27,820			(16,240)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2024	471	836,228	1776.89	27,010			7,315		17,823			(13,505)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	410	101,709	248.05	3,438			931		425			(1,719)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	439	1,155,799	2634.97	36,292			9,829		6,800			(18,146)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/13/2022	07/12/2024	3,167	1,101,125	347.66	34,685			9,394		13,954			(17,343)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/13/2022	07/12/2024	3,420	889,437	260.05	25,662			6,950		21,897			(12,831)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2022	07/12/2024	54	204,868	3801.78	4,317			1,169		7,107			(2,158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/13/2022	07/12/2024	594	1,054,960	1775	33,864			9,172		23,201			(16,932)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	2,031	437,333	215.34	13,312			3,605		1,165			(6,656)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	245	642,981	2629.54	20,125			5,451		4,134			(10,063)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/14/2022	07/12/2024	1,136	394,432	347.28	12,385			3,354		5,181			(6,193)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/14/2022	07/12/2024	3,106	806,977	259.77	23,276			6,304		20,486			(11,638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2024	506	897,722	1772.94	29,445			7,975		20,420			(14,723)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/15/2022	07/12/2024	3,553	1,235,979	347.87	38,810			10,511		15,354			(19,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/15/2024	496	882,460	1778.27	28,680			7,767		18,479			(14,340)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	2,740	590,943	215.69	18,059			4,891		1,479			(9,030)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	238	627,583	2635.23	19,706			5,337		3,730			(9,853)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/15/2022	07/15/2024	3,638	946,893	260.28	27,360			7,410		22,814			(13,680)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/16/2024	402	714,549	1778.27	23,294			6,309		14,990			(11,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2024	592	1,051,859	1778.27	34,291			9,287		22,106			(17,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/18/2022	07/18/2024	565	1,003,333	1774.46	32,508			8,804		22,486			(16,254)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	2,831	609,589	215.34	18,623			5,044		1,711			(9,311)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	218	573,253	2631.6	18,000			4,875		3,680			(9,000)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/19/2022	07/19/2024	8,855	3,076,177	347.39	96,900			26,244		40,703			(48,450)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2022	07/19/2024	7,253	1,887,455	260.22	54,425			14,740		45,956			(27,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/19/2022	07/19/2024	710	1,266,647	1784.19	40,406			10,943		24,171			(20,203)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	855	183,769	214.91	5,623			1,523		571			(2,812)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	1,205	297,262	246.7	10,018			2,713		1,668			(5,009)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	268	704,845	2630.29	22,132			5,994		4,620			(11,066)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/20/2022	07/19/2024	4,077	1,417,022	347.56	44,494			12,051		18,457			(22,247)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/20/2022	07/19/2024	2,610	680,063	260.53	19,609			5,311		16,007			(9,804)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2022	07/19/2024	59	232,366	3959.9	16,662			4,513		26,502			(8,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/20/2022	07/19/2024	791	1,412,089	1784.62	45,328			12,276		26,748			(22,664)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024	1,941	419,177	215.94	12,793			3,465		1,018			(6,397)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2022	07/19/2024	2,948	1,024,640	347.62	32,174			8,714		13,272			(16,087)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2022	07/19/2024	2,759	722,504	261.84	20,875			5,654		14,662			(10,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/19/2024	461	823,618	1787.88	26,603			7,205		14,738			(13,301)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2024	38	149,738	3959.9	7,023			1,902		7,763			(3,511)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	2,429	526,799	216.92	16,167			4,379		1,028			(8,084)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	365	967,600	2653.52	30,576			8,281		4,391			(15,288)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/22/2022	07/22/2024	2,108	737,540	349.82	23,306			6,312		7,811			(11,653)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/22/2022	07/22/2024	2,440	639,840	262.18	18,556			5,026		12,520			(9,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/22/2024	1,015	1,815,476	1788.59	61,000			16,521		32,291			(30,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2024	442	789,707	1788.59	26,534			7,186		14,106			(13,267)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2024	1,854	401,933	216.85	12,323			3,338		818			(6,162)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/25/2022	07/25/2024	2,928	1,024,001	349.7	32,358			8,764		11,071			(16,179)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2022	07/25/2024	1,990	521,051	261.85	15,095			4,088		10,651			(7,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2024	288	515,271	1790.41	16,540			4,480		8,933			(8,270)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	477	859,283	1801.02	27,067			7,331		12,308			(13,534)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2022	07/26/2024	2,610	571,426	218.94	17,531			4,748		686			(8,766)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/28/2022	07/26/2024	5,795	2,039,476	351.91	64,447			17,455		17,768			(32,224)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/28/2022	07/26/2024	2,320	612,470	263.99	17,765			4,811		9,666			(8,882)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2022	07/26/2024	271	485,509	1789.93	15,682			4,247		8,507			(7,841)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	2,562	556,141	217.09	17,051			4,618		1,075			(8,526)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	768	2,035,022	2650.47	64,103			17,361		9,932			(32,052)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/26/2022	07/26/2024	3,633	1,274,113	350.67	40,262			10,904		12,569			(20,131)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/26/2022	07/26/2024	4,944	1,292,211	261.4	37,407			10,131		27,855			(18,703)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	2,250	489,695	217.64	14,990			4,060		824			(7,495)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	1,223	304,950	249.37	10,307			2,792		1,080			(5,154)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	117	310,303	2662.66	9,775			2,647		1,231			(4,887)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/27/2022	07/26/2024	2,046	718,105	351	22,620			6,126		6,856			(11,310)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/27/2022	07/26/2024	3,697	973,357	263.25	28,182			7,633		16,861			(14,091)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	59	236,415	4023.61	5,012			1,357		7,879			(2,506)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2022	07/26/2024	433	777,371	1794.77	24,954			6,758		12,495			(12,477)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	2,197	481,892	219.33	14,794			4,007		537			(7,397)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	349	933,843	2677.53	29,509			7,992		2,900			(14,755)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/29/2022	07/29/2024	2,520	887,269	352.16	28,038			7,594		7,615			(14,019)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/29/2022	07/29/2024	2,169	573,397	264.35	16,642			4,507		8,695			(8,321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/29/2024	513	925,002	1804.67	29,878			8,092		12,466			(14,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/30/2024	447	807,583	1804.67	26,166			7,087		10,913			(13,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2024	579	1,045,208	1804.67	33,865			9,172		14,163			(16,932)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2024	545	983,599	1804.55	32,065			10,020		13,396			(16,033)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2024	572	1,532,378	2678.84	48,423			15,132		4,739			(24,212)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/01/2022	08/01/2024	1,586	559,404	352.82	17,677			5,524		4,537			(8,839)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2022	08/01/2024	2,330	616,206	264.43	17,888			5,590		9,305			(8,944)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2024	4,238	925,893	218.46	28,388			8,871		1,345			(14,194)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/02/2022	08/02/2024	4,776	1,687,811	353.41	53,335			16,667		12,930			(26,667)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/02/2022	08/02/2024	8,977	2,364,376	263.39	68,413			21,379		40,708			(34,207)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/02/2022	08/02/2024	847	1,524,946	1799.88	49,256			15,392		22,715			(24,628)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/03/2022	08/02/2024	103	428,886	4155.17	24,944			7,795		33,391			(12,472)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/03/2022	08/02/2024	589	1,061,455	1802.64	32,770			10,241		14,896			(16,385)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	2,730	596,464	218.47	18,210			5,691		864			(9,105)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	949	237,354	250.03	7,999			2,500		774			(3,999)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	524	1,398,304	2666.73	43,907			13,721		5,382			(21,953)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/03/2022	08/02/2024	4,707	1,658,520	352.38	52,243			16,326		14,116			(26,122)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/03/2022	08/02/2024	7,406	1,956,829	264.21	56,560			17,675		30,468			(28,280)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/04/2022	08/02/2024	913	1,644,790	1801.73	53,127			16,602		23,678			(26,563)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	2,739	600,097	219.11	18,345			5,733		737			(9,172)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	174	466,142	2672.51	14,637			4,574		1,623			(7,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/05/2022	08/05/2024	658	1,186,955	1802.99	38,101			11,907		16,823			(19,051)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024	383	1,018,417	2658.72	31,978			9,993		4,563			(15,989)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/05/2022	08/05/2024	4,081	1,436,809	352.11	45,116			14,099		12,693			(22,558)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/05/2022	08/05/2024	5,217	1,376,445	263.85	39,917			12,474		22,538			(19,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2024	748	1,349,197	1802.99	43,309			13,534		19,172			(21,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2024	236	424,881	1802.99	13,681			4,275		6,053			(6,841)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	2,977	649,074	218.01	19,823			6,195		1,103			(9,911)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/08/2022	08/08/2024	1,494	394,623	264.14	11,385			3,558		6,263			(5,693)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2024	549	1,462,123	2663.73	45,911			14,347		6,123			(22,955)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2024	266	479,307	1805.1	15,098			4,718		6,584			(7,549)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	3,238	707,481	218.5	21,557			6,737		1,082			(10,778)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	242	643,056	2660.04	20,192			6,310		2,878			(10,096)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/09/2022	08/09/2024	4,876	1,713,733	351.43	53,811			16,816		16,395			(26,906)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/09/2022	08/09/2024	5,283	1,389,914	263.11	40,053			12,517		25,058			(20,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2024	1,341	2,417,386	1803.29	78,565			24,552		34,427			(39,283)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	4,847	1,061,326	218.97	32,402			10,126		1,442			(16,201)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	940	234,269	249.22	7,895			2,467		933			(3,947)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	151	403,875	2667.14	12,682			3,963		1,606			(6,341)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/10/2022	08/09/2024	1,444	509,296	352.82	16,043			5,013		4,248			(8,021)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/10/2022	08/09/2024	3,210	847,845	264.1	24,438			7,637		13,543			(12,219)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/10/2022	08/09/2024	55	230,940	4210.24	7,400			2,313		10,916			(3,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/10/2022	08/09/2024	549	995,564	1812.19	31,958			9,987		11,984			(15,979)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2022	08/09/2024	439	1,166,849	2659.53	36,522			11,413		5,268			(18,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/11/2022	08/09/2024	525	952,354	1813.8	29,999			9,375		11,110			(15,000)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/12/2022	08/09/2024	3,422	1,207,027	352.75	37,780			11,806		10,139			(18,890)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	4,998	1,094,790	219.03	33,347			10,421		1,504			(16,674)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	153	407,892	2666.37	12,767			3,990		1,670			(6,384)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/12/2022	08/12/2024	2,007	530,111	264.18	15,270			4,772		8,431			(7,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/12/2022	08/12/2024	616	1,123,149	1821.85	35,604			11,126		11,271			(17,802)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024	2,913	638,029	219.03	19,447			6,077		884			(9,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/12/2022	08/13/2024	573	1,044,124	1821.85	32,994			10,311		10,514			(16,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2024	591	1,076,675	1821.85	34,346			10,733		10,878			(17,173)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	2,289	502,352	219.44	15,312			4,785		639			(7,656)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	1,719	428,546	249.23	14,442			4,513		1,764			(7,221)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/15/2022	08/15/2024	2,617	924,625	353.3	29,033			9,073		7,504			(14,517)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/15/2022	08/15/2024	2,991	791,662	264.67	22,830			7,134		11,918			(11,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/15/2022	08/15/2024	243	442,619	1824.01	13,898			4,343		4,295			(6,949)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2024	1,044	1,904,514	1824.07	60,754			18,986		18,523			(30,377)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2022	08/16/2024	3,009	658,010	218.71	20,004			6,251		1,014			(10,002)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2022	08/16/2024	2,796	984,206	351.98	30,904			9,658		9,123			(15,452)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2022	08/16/2024	2,842	749,189	263.61	21,551			6,735		12,871			(10,776)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	2,815	617,338	219.29	18,804			5,876		823			(9,402)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	522	1,394,051	2669.49	43,634			13,636		5,535			(21,817)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/16/2022	08/16/2024	4,260	1,505,935	353.47	47,286			14,777		12,058			(23,643)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/16/2022	08/16/2024	6,638	1,753,840	264.2	50,519			15,787		28,047			(25,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/16/2022	08/16/2024	634	1,158,474	1826.77	36,608			11,440		10,662			(18,304)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	626	155,499	248.25	5,225			1,633		767			(2,612)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	788	2,095,973	2661.54	65,604			20,501		9,486			(32,802)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/17/2022	08/16/2024	1,323	465,765	351.96	14,578			4,556		4,326			(7,289)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/17/2022	08/16/2024	1,823	479,801	263.21	13,796			4,311		8,644			(6,898)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/16/2024	132	563,902	4274.04	31,860			9,956		38,738			(15,930)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2022	08/16/2024	725	1,321,905	1823.8	40,582			12,682		12,927			(20,291)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	2,372	517,047	217.99	15,729			4,915		971			(7,864)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	702	1,863,545	2652.78	58,329			18,228		9,841			(29,164)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/19/2022	08/19/2024	3,050	1,069,291	350.6	33,576			10,492		11,395			(16,788)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/19/2022	08/19/2024	5,064	1,328,743	262.41	38,239			11,950		26,340			(19,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/19/2024	763	1,387,644	1819	42,739			13,356		15,081			(21,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/20/2024	610	1,109,300	1819	34,166			10,677		12,094			(17,083)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	2,690	586,444	217.99	17,857			5,580		1,119			(8,929)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2024	512	931,458	1819	28,782			8,994		10,187			(14,391)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2024	308	557,623	1809.98	17,286			5,402		7,262			(8,643)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	396	1,046,728	2643.58	32,763			10,238		6,451			(16,381)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/22/2022	08/22/2024	2,166	755,198	348.68	23,638			7,387		9,647			(11,819)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2024	2,500	652,848	261.12	18,754			5,861		14,981			(9,377)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2024	6,542	1,418,831	216.88	43,161			13,488		3,550			(21,580)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/23/2022	08/23/2024	7,390	2,573,139	348.18	80,797			25,249		34,419			(40,398)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/23/2022	08/23/2024	7,179	1,874,634	261.14	53,901			16,844		42,949			(26,951)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/23/2022	08/23/2024	407	736,471	1808.66	23,493			7,342		9,853			(11,747)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	2,330	504,736	216.67	15,309			4,784		1,324			(7,654)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	965	237,414	246.12	7,953			2,485		1,729			(3,977)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	1,071	2,824,062	2638.06	88,111			27,535		18,981			(44,055)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/24/2022	08/23/2024	5,204	1,811,221	348.04	56,691			17,716		24,524			(28,346)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/24/2022	08/23/2024	4,421	1,153,857	260.97	33,111			10,347		26,919			(16,556)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/24/2022	08/23/2024	124	513,466	4140.77	29,521			9,225		38,426			(14,761)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/24/2022	08/23/2024	1,023	1,851,788	1809.76	59,257			18,518		24,278			(29,629)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/25/2022	08/23/2024	4,728	1,650,728	349.12	51,668			16,146		20,329			(25,834)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/25/2022	08/23/2024	5,176	1,355,880	261.96	38,887			12,152		28,411			(19,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/25/2022	08/23/2024	574	1,042,095	1815.62	32,305			10,095		12,239			(16,152)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2024	30	124,613	4140.77	5,980			1,869		2,079			(2,990)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	6,167	1,333,954	216.32	40,459			12,643		3,856			(20,229)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	253	668,665	2638.74	20,862			6,519		4,501			(10,431)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/26/2022	08/26/2024	2,074	718,793	346.57	22,498			7,031		11,093			(11,249)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/26/2022	08/26/2024	2,502	651,341	260.33	18,690			5,841		16,285			(9,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/26/2022	08/26/2024	640	1,152,657	1799.88	37,231			11,635		18,174			(18,615)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	2,968	642,051	216.32	19,480			6,087		1,867			(9,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/26/2022	08/27/2024	502	902,913	1799.88	29,164			9,114		14,268			(14,582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/26/2022	08/28/2024	340	611,133	1799.88	19,740			6,169		9,679			(9,870)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2024	664	1,748,219	2630.95	54,544			17,045		13,318			(27,272)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/29/2022	08/29/2024	1,817	627,850	345.53	19,652			6,141		10,607			(9,826)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/29/2022	08/29/2024	2,008	521,043	259.45	14,954			4,673		14,265			(7,477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/29/2022	08/29/2024	518	931,751	1798.29	28,418			8,881		15,200			(14,209)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2022	08/30/2024	686	1,229,737	1792.64	37,138			11,606		22,108			(18,569)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2022	08/30/2024	2,953	635,829	215.35	19,266			6,021		2,317			(9,633)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2022	08/30/2024	520	1,365,203	2626.24	42,458			13,268		11,154			(21,229)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024	6,808	2,352,243	345.51	73,625			23,008		39,869			(36,813)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/30/2022	08/30/2024	5,318	1,378,022	259.12	39,490			12,341		39,015			(19,745)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2022	08/30/2024	1,830	393,354	214.95	11,907			3,721		1,558			(5,953)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2022	08/30/2024	885	217,244	245.4	7,256			2,267		1,819			(3,628)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2022	08/30/2024	564	1,478,847	2621.28	45,992			14,373		12,943			(22,996)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	6,073	2,095,205	345.02	65,370			20,428		36,931			(32,685)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/31/2022	08/30/2024	8,521	2,205,700	258.84	63,083			19,713		64,106			(31,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/30/2024	160	631,109	3955	13,758			4,299		20,890			(6,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	454	812,472	1789	26,162			8,175		15,504			(13,081)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2022	08/30/2024	3,955	848,019	214.39	25,610			9,070		3,766			(12,805)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2022	08/30/2024	278	726,226	2613.97	22,586			7,999		7,021			(11,293)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/01/2022	08/30/2024	1,556	401,465	257.95	11,522			4,081		12,684			(5,761)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2022	08/30/2024	220	393,609	1790.24	12,595			4,461		7,361			(6,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	08/30/2024	492	878,538	1786.1	27,586			9,770		17,566			(13,793)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/02/2022	08/30/2024	4,302	923,493	214.67	27,936			9,894		3,874			(13,968)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/02/2022	08/30/2024	252	658,487	2616.84	20,479			7,253		6,124			(10,239)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2022	08/30/2024	2,269	782,664	344.93	24,419			8,648		13,894			(12,210)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/02/2022	08/30/2024	5,699	1,471,534	258.2	42,086			14,905		45,443			(21,043)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/04/2024	777	1,387,973	1786.1	43,582			15,435		27,992			(21,791)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/02/2022	09/04/2024	1,684	361,557	214.67	10,970			3,885		1,555			(5,485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2024	480	857,420	1786.1	26,923			9,535		17,321			(13,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2024	796	1,420,274	1785.24	44,739			15,845		29,132			(22,369)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2024	2,245	772,582	344.2	24,105			8,537		14,674			(12,052)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/06/2022	09/06/2024	1,795	461,457	257.04	13,198			4,674		15,882			(6,599)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	163	649,376	3979.87	35,178			12,459		55,031			(17,589)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2022	09/06/2024	590	1,059,506	1796.18	31,641			11,206		17,859			(15,820)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	2,136	459,101	214.98	13,883			4,917		1,873			(6,942)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	1,157	282,725	244.38	9,443			3,344		2,821			(4,722)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	182	475,337	2616.02	14,783			5,236		4,563			(7,391)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/07/2022	09/06/2024	6,891	2,376,243	344.83	74,139			26,257		42,984			(37,069)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/07/2022	09/06/2024	8,710	2,248,297	258.12	64,301			22,773		70,233			(32,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2022	09/06/2024	702	1,262,427	1797.77	39,261			13,905		21,130			(19,631)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	4,546	976,394	214.78	29,507			10,450		4,148			(14,753)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	3,265	796,463	243.91	26,602			9,421		8,503			(13,301)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	451	1,181,022	2616.33	36,730			13,008		11,289			(18,365)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2022	09/06/2024	4,855	1,674,149	344.86	52,233			18,499		30,213			(26,117)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2022	09/06/2024	4,450	1,149,283	258.28	32,869			11,641		35,386			(16,435)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/09/2024	382	688,575	1802.92	21,621			7,658		10,628			(10,811)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	4,745	1,019,423	214.84	30,838			10,922		4,343			(15,419)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	259	677,762	2618.54	21,078			7,465		6,345			(10,539)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/09/2022	09/09/2024	1,585	548,142	345.76	17,102			6,057		9,260			(8,551)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/09/2022	09/09/2024	1,891	489,183	258.64	13,991			4,955		14,600			(6,995)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/10/2024	437	787,976	1802.92	24,742			8,763		12,189			(12,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/11/2024	385	693,773	1802.92	21,784			7,715		10,756			(10,892)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	12,140	2,608,240	214.84	78,899			27,943		11,220			(39,450)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/12/2022	09/12/2024	2,843	986,124	346.82	30,767			10,897		15,381			(15,384)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/12/2022	09/12/2024	2,277	589,413	258.89	16,857			5,970		17,220			(8,429)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2022	09/12/2024	266	480,183	1805.85	15,126			5,357		7,094			(7,563)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	3,719	793,804	213.43	23,901			8,465		4,527			(11,951)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	646	1,680,261	2602.97	52,088			18,448		19,450			(26,044)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/13/2022	09/13/2024	3,051	1,052,381	344.88	32,729			11,592		19,164			(16,365)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/13/2022	09/13/2024	4,092	1,049,787	256.55	29,919			10,596		37,840			(14,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/13/2022	09/13/2024	668	1,195,033	1788.47	37,166			13,163		23,578			(18,583)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	2,022	431,370	213.36	12,963			4,591		2,493			(6,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	688	1,791,311	2604.56	55,352			19,604		20,324			(27,676)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/14/2022	09/13/2024	4,376	1,507,848	344.61	46,743			16,555		28,035			(23,372)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/14/2022	09/13/2024	3,026	776,909	256.76	22,064			7,814		27,488			(11,032)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	09/14/2022	09/13/2024	46	179,854	3946.01	3,813			1,350		5,921			(1,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/14/2022	09/13/2024	515	920,766	1786.22	29,004			10,272		18,817			(14,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2024	524	932,435	1778.97	29,092			10,303		21,282			(14,546)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	2,459	522,440	212.42	15,652			5,544		3,590			(7,826)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	519	1,347,372	2595.98	41,499			14,698		17,012			(20,750)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/15/2022	09/13/2024	1,481	510,039	344.28	15,811			5,600		9,725			(7,906)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/15/2022	09/13/2024	1,467	375,594	256.03	10,667			3,778		14,140			(5,333)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/16/2022	09/13/2024	6,678	2,295,306	343.7	71,154			25,201		45,723			(35,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/16/2022	09/16/2024	568	1,009,393	1776.81	31,493			11,154		23,889			(15,747)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	4,490	954,598	212.62	28,628			10,139		6,396			(14,314)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	161	417,951	2597	12,915			4,574		5,246			(6,457)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/16/2022	09/16/2024	5,730	1,467,091	256.02	41,665			14,756		55,347			(20,833)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/16/2022	09/18/2024	627	1,113,622	1776.81	34,856			12,345		26,429			(17,428)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024	3,133	666,066	212.62	20,002			7,084		4,495			(10,001)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	252	652,490	2594.23	20,097			7,118		8,526			(10,048)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/19/2022	09/19/2024	2,949	754,155	255.77	21,418			7,586		29,072			(10,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	379	674,302	1780.81	20,566			7,284		15,106			(10,283)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	3,937	833,115	211.6	24,960			8,840		6,775			(12,480)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	2,362	569,848	241.26	18,862			6,680		8,971			(9,431)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	645	1,668,550	2584.92	51,391			18,201		24,397			(25,696)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/20/2022	09/20/2024	8,336	2,850,658	341.99	88,370			31,298		64,887			(44,185)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/20/2022	09/20/2024	5,786	1,476,252	255.16	41,926			14,849		59,812			(20,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2024	459	813,863	1774.37	25,311			8,964		20,065			(12,656)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/21/2022	09/20/2024	212	804,955	3789.93	36,390			12,888		63,105			(18,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2022	09/20/2024	2,647	4,681,093	1768.61	142,635			50,516		123,855			(71,317)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	2,239	473,852	211.63	14,178			5,021		3,834			(7,089)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	405	1,045,761	2583.48	32,209			11,408		15,549			(16,105)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/21/2022	09/20/2024	6,493	2,222,648	342.33	68,680			24,324		49,378			(34,340)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/21/2022	09/20/2024	4,591	1,170,225	254.92	33,117			11,729		48,332			(16,559)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	5,239	1,102,908	210.5	32,900			11,652		10,794			(16,450)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/22/2022	09/20/2024	1,145	391,056	341.56	12,084			4,280		9,176			(6,042)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2022	09/20/2024	1,529	387,240	253.32	10,920			3,868		18,072			(5,460)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/20/2024	604	1,065,687	1764.5	33,036			11,700		30,163			(16,518)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/23/2024	721	1,269,337	1759.37	38,969			13,801		38,599			(19,484)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	2,866	601,529	209.88	17,944			6,355		6,562			(8,972)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	2,608	625,712	239.88	20,648			7,313		11,710			(10,324)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	1,915	4,899,906	2559.33	150,427			53,276		95,709			(75,214)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/23/2022	09/23/2024	3,399	858,885	252.71	24,221			8,578		41,916			(12,110)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/24/2024	472	829,811	1759.37	25,475			9,022		25,258			(12,738)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024	2,138	448,622	209.88	13,391			4,743		4,906			(6,696)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2022	09/26/2024	553	970,035	1754.33	29,780			10,547		31,573			(14,890)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024	802	2,039,334	2543.26	62,608			22,174		47,170			(31,304)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/26/2022	09/26/2024	19,577	6,636,360	338.98	205,064			72,627		186,550			(102,532)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2022	09/26/2024	21,313	5,362,344	251.6	151,218			53,556		282,944			(75,609)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2024	551	1,397,524	2537.67	42,904			15,195		34,191			(21,452)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/27/2022	09/27/2024	5,986	2,022,079	337.8	62,482			22,129		61,381			(31,241)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/27/2022	09/27/2024	3,997	1,005,379	251.54	28,452			10,077		53,293			(14,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2022	09/27/2024	1,026	1,796,272	1751.35	55,325			19,594		60,758			(27,663)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/28/2022	09/27/2024	83	306,888	3719.04	10,291			3,645		17,486			(5,146)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/28/2022	09/27/2024	490	862,491	1758.96	26,823			9,500		26,471			(13,412)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	1,995	418,000	209.57	12,494			4,425		4,836			(6,247)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	1,362	326,014	239.38	10,758			3,810		6,509			(5,379)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	78	199,723	2561.32	6,131			2,172		3,841			(3,066)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/28/2022	09/27/2024	1,883	636,180	337.84	19,658			6,962		19,262			(9,829)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024	2,758	575,741	208.78	17,180			6,085		7,520			(8,590)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/29/2022	09/27/2024	3,410	1,152,514	338.02	35,613			12,613		34,498			(17,806)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/29/2022	09/27/2024	4,828	1,218,291	252.34	34,478			12,211		61,080			(17,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/29/2022	09/27/2024	466	816,150	1751.24	25,709			9,105		27,644			(12,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	09/30/2024	390	680,115	1745.47	20,880			7,395		24,783			(10,440)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	4,222	879,474	208.31	26,305			9,316		12,398			(13,153)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	140	355,225	2540.87	10,941			3,875		8,449			(5,470)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	09/30/2022	09/30/2024	4,217	1,431,065	339.38	44,220			15,661		39,308			(22,110)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/30/2022	09/30/2024	6,109	1,538,120	251.79	43,529			15,416		80,163			(21,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	10/01/2024	524	914,361	1745.47	28,071			9,942		33,343			(14,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2024	553	965,880	1745.47	29,749			10,536		35,247			(14,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/03/2022	10/03/2024	397	697,418	1757.92	21,899			8,668		21,819			(10,949)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2024	223	570,176	2557.82	17,561			6,951		11,467			(8,781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/04/2022	10/04/2024	438	775,372	1768.87	24,269			9,607		21,003			(12,135)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	2,103	442,426	210.34	13,242			5,242		4,613			(6,621)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	319	820,069	2569.45	25,258			9,998		14,604			(12,629)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	10/04/2022	10/04/2024	5,059	1,730,876	342.13	53,657			21,239		39,602			(26,829)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/04/2022	10/04/2024	6,951	1,766,263	254.09	50,162			19,856		78,049			(25,081)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	2,481	519,922	209.56	15,535			6,149		6,125			(7,768)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	1,819	434,813	239.07	14,349			5,680		9,089			(7,174)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	1,100	2,819,186	2563.36	86,549			34,259		53,574			(43,275)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/05/2022	10/04/2024	3,163	1,078,083	340.79	33,313			13,186		27,046			(16,656)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/05/2022	10/04/2024	2,666	676,236	253.65	19,137			7,575		30,878			(9,569)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2022	10/04/2024	202	764,997	3783.28	46,024			18,218		79,870			(23,012)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2022	10/04/2024	1,156	2,043,226	1766.74	63,544			25,153		56,969			(31,772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2024	412	726,720	1761.89	22,383			8,860		21,613			(11,191)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	4,996	1,043,395	208.86	31,124			12,320		13,668			(15,562)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	283	723,915	2557.1	22,224			8,797		14,687			(11,112)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/06/2022	10/04/2024	3,122	1,060,447	339.67	32,768			12,971		28,669			(16,384)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2022	10/04/2024	2,382	603,079	253.17	17,007			6,732		28,531			(8,503)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	2,135	444,576	208.21	13,248			5,244		6,447			(6,624)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	267	680,477	2548.4	20,891			8,269		15,136			(10,445)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/07/2022	10/07/2024	2,734	924,118	338.03	28,463			11,267		27,830			(14,231)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/07/2022	10/07/2024	2,400	604,521	251.93	17,047			6,748		31,214			(8,524)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/07/2024	917	1,608,015	1754.09	49,848			19,732		53,003			(24,924)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024	2,993	623,199	208.21	18,578			7,354		9,054			(9,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/08/2024	351	614,921	1754.09	19,063			7,546		20,286			(9,531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2024	936	1,641,518	1754.09	51,051			20,208		54,201			(25,526)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/10/2022	10/10/2024	128	463,508	3612.39	9,456			3,743		15,803			(4,728)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2024	790	1,385,174	1754.35	42,386			16,778		45,628			(21,193)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2024	437	1,110,953	2543.44	33,995			13,456		26,037			(16,998)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2022	10/10/2024	2,574	646,591	251.19	18,234			7,218		35,122			(9,117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2024	989	1,735,914	1755.52	53,640			21,232		56,399			(26,820)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	3,159	657,105	207.98	19,588			7,754		9,923			(9,794)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	146	371,853	2543.63	11,416			4,519		8,708			(5,708)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2024	7,050	2,376,791	337.13	73,443			29,071		75,892			(36,721)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/11/2022	10/11/2024	5,890	1,478,096	250.93	41,682			16,499		81,671			(20,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2022	10/11/2024	136	485,936	3577.03	27,063			10,713		54,478			(13,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2022	10/11/2024	744	1,304,081	1751.99	40,427			16,002		44,270			(20,213)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	4,573	950,710	207.88	28,312			11,207		14,562			(14,156)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	1,070	254,787	238.06	8,382			3,318		6,004			(4,191)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	828	2,106,996	2544.1	64,474			25,521		49,117			(32,237)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/12/2022	10/11/2024	1,666	561,496	337.03	17,294			6,846		18,039			(8,647)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/12/2022	10/11/2024	4,953	1,243,661	251.09	35,071			13,882		68,010			(17,536)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/11/2024	722	1,271,512	1761.19	38,018			15,049		38,429			(19,009)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	5,955	1,239,167	208.08	36,741			14,543		18,447			(18,371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	301	766,967	2547.94	23,392			9,260		17,216			(11,696)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/13/2022	10/11/2024	2,928	986,771	337.06	30,294			11,991		31,644			(15,147)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/13/2022	10/11/2024	1,911	479,856	251.11	13,484			5,337		26,204			(6,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/11/2024	783	1,372,813	1752.96	41,734			16,520		46,049			(20,867)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/11/2024	6,609	1,370,009	207.31	40,580			16,063		22,726			(20,290)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/14/2022	10/11/2024	1,677	565,991	337.56	17,376			6,878		17,599			(8,688)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/14/2022	10/11/2024	2,542	636,097	250.19	17,874			7,075		36,888			(8,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/15/2024	834	1,462,517	1752.96	44,461			17,599		49,222			(22,230)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	3,251	674,010	207.31	20,005			7,918		11,255			(10,002)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2024	547	959,031	1752.96	29,155			11,540		32,304			(14,577)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	279	709,029	2545.77	21,696			8,588		16,364			(10,848)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/17/2022	10/17/2024	1,288	434,945	337.66	13,396			5,303		13,492			(6,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2024	295	518,741	1761.04	15,770			6,242		15,800			(7,885)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	3,240	674,394	208.14	20,036			7,931		10,084			(10,018)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	211	537,665	2550.37	16,453			6,512		11,874			(8,226)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/18/2022	10/18/2024	3,997	1,349,476	337.63	41,564			16,452		41,963			(20,782)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/18/2022	10/18/2024	5,202	1,307,170	251.27	36,731			14,540		70,699			(18,366)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2024	391	690,408	1766.46	20,919			8,281		19,617			(10,460)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	2,416	570,886	236.25	18,725			7,412		16,313			(9,363)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	255	648,167	2541.71	19,769			7,825		15,575			(9,885)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2022	10/18/2024	4,739	1,597,607	337.15	49,047			19,414		51,161			(24,523)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/19/2022	10/18/2024	14,215	3,560,954	250.5	100,063			39,608		202,503			(50,031)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/19/2022	10/18/2024	106	393,334	3695.16	37,425			14,814		71,044			(18,713)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/18/2024	772	1,361,031	1763.21	41,784			16,539		40,351			(20,892)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	4,659	962,795	206.66	28,489			11,277		17,636			(14,245)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	478	1,211,503	2534.56	36,830			14,578		31,151			(18,415)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2022	10/18/2024	5,131	1,727,495	336.65	53,034			20,993		57,020			(26,517)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/20/2022	10/18/2024	3,777	944,686	250.1	26,451			10,470		55,123			(13,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/18/2024	1,414	2,486,458	1758.26	75,588			29,920		78,538			(37,794)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	2,369	491,308	207.36	14,562			5,764		8,229			(7,281)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	1,876	442,250	235.68	14,506			5,742		13,391			(7,253)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	451	1,146,710	2545.11	34,975			13,844		26,748			(17,487)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2022	10/21/2024	2,920	982,318	336.46	30,157			11,937		32,848			(15,079)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/21/2022	10/21/2024	3,565	895,027	251.08	25,150			9,955		49,035			(12,575)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/21/2024	101	380,569	3752.75	7,771			3,076		12,707			(3,886)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/21/2024	796	1,406,675	1766.38	42,763			16,927		40,137			(21,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/22/2024	405	715,733	1766.38	21,830			8,641		20,444			(10,915)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	1,828	379,080	207.36	11,251			4,454		6,370			(5,626)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2024	365	645,385	1766.38	19,684			7,792		18,454			(9,842)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	480	1,223,136	2549.05	37,306			14,767		27,550			(18,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2024	519	920,823	1775.83	28,177			11,153		23,248			(14,089)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	928	2,373,923	2558.24	72,642			28,754		48,874			(36,321)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/25/2022	10/25/2024	4,186	1,414,621	337.96	43,570			17,247		43,294			(21,785)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2022	10/25/2024	4,400	1,109,620	252.21	31,180			12,342		56,365			(15,590)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	3,969	828,291	208.67	24,600			9,738		11,637			(12,300)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	617	1,580,995	2561.24	48,378			19,150		31,579			(24,189)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/26/2022	10/25/2024	2,914	986,110	338.37	30,372			12,022		29,424			(15,186)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/26/2022	10/25/2024	2,112	532,679	252.21	15,022			5,946		27,060			(7,511)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/26/2022	10/25/2024	147	562,320	3830.6	55,077			21,801		92,501			(27,538)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/25/2024	1,588	2,822,854	1777.81	84,390			33,404		68,580			(42,195)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	3,563	745,010	209.07	22,142			8,764		9,882			(11,071)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	350	898,776	2564.74	27,503			10,886		17,322			(13,751)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/27/2022	10/25/2024	2,335	791,064	338.85	24,365			9,644		22,906			(12,182)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2022	10/25/2024	1,902	480,009	252.41	13,536			5,358		24,048			(6,768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2024	805	1,432,451	1778.54	43,403			17,180		34,836			(21,702)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	3,059	639,373	209.03	19,009			7,524		8,581			(9,504)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	836	2,146,273	2568.38	65,676			25,997		40,003			(32,838)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/28/2022	10/28/2024	3,786	1,282,773	338.86	39,509			15,639		37,199			(19,755)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/28/2022	10/28/2024	2,743	693,051	252.67	19,544			7,736		34,098			(9,772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/28/2024	1,163	2,078,463	1786.64	62,977			24,929		45,247			(31,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/29/2024	827	1,476,942	1786.64	44,899			17,773		32,199			(22,450)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024	2,369	495,150	209.03	14,741			5,835		6,671			(7,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2024	644	1,150,624	1786.64	34,979			13,846		25,121			(17,489)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2024	272	697,608	2562.45	21,277			8,422		13,869			(10,639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2022	10/31/2024	478	853,850	1784.95	25,701			10,173		19,125			(12,850)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	2,443	509,962	208.72	15,141			6,624		7,209			(7,570)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	874	2,239,827	2561.69	68,315			29,888		44,927			(34,157)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/01/2022	11/01/2024	6,656	2,255,909	338.93	69,482			30,398		65,315			(34,741)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2022	11/01/2024	9,288	2,338,911	251.81	65,723			28,754		122,148			(32,862)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2024	728	1,298,818	1784.06	39,354			17,217		29,503			(19,677)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	127	478,765	3759.69	25,892			11,328		46,492			(12,946)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2024	1,635	2,904,156	1776.06	87,706			38,371		73,715			(43,853)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	3,278	683,297	208.46	20,246			8,858		10,019			(10,123)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	1,408	333,422	236.78	10,903			4,770		9,176			(5,451)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	702	1,794,411	2555.99	54,730			23,944		38,096			(27,365)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2024	3,261	1,103,677	338.44	33,883			14,824		32,941			(16,941)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/02/2022	11/01/2024	5,283	1,327,160	251.21	37,160			16,258		72,168			(18,580)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	2,282	474,377	207.87	13,999			6,125		7,547			(6,999)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	197	502,274	2548.26	15,269			6,680		11,497			(7,635)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2022	11/01/2024	2,005	501,948	250.32	14,055			6,149		28,909			(7,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/01/2024	664	1,179,346	1775.39	35,380			15,479		30,208			(17,690)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2022	11/01/2024	10,726	3,619,095	337.42	110,744			48,451		114,951			(55,372)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/04/2024	3,631	756,933	208.44	22,352			9,779		11,190			(11,176)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/04/2022	11/04/2024	7,205	1,807,295	250.83	50,604			22,139		100,739			(25,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/04/2024	893	1,590,862	1781.91	47,885			20,950		37,395			(23,942)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024	3,464	721,992	208.44	21,335			9,334		10,692			(10,667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2024	818	1,457,735	1781.91	43,878			19,197		34,311			(21,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2024	545	971,579	1781.91	29,245			12,794		22,898			(14,622)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2024	1,014	1,810,639	1785.59	54,138			23,685		40,580			(27,069)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	1,824	379,628	208.18	11,218			4,908		5,847			(5,609)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	555	1,416,688	2550.51	43,067			18,842		31,936			(21,534)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2024	4,745	1,598,511	336.89	48,914			21,400		52,580			(24,457)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2022	11/07/2024	6,183	1,550,741	250.8	43,421			18,997		86,657			(21,710)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2024	395	1,011,568	2558.62	30,752			13,454		21,098			(15,376)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024	2,298	774,860	337.16	23,788			10,407		25,097			(11,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2024	489	873,929	1787.74	26,305			11,509		19,024			(13,153)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	130	487,685	3748.57	29,233			12,789		52,240			(14,617)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2024	1,000	1,782,650	1781.95	52,669			23,043		41,747			(26,335)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	3,503	731,652	208.84	21,642			9,468		10,302			(10,821)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	716	169,470	236.71	5,542			2,424		4,730			(2,771)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	291	742,657	2553.65	22,577			9,877		16,260			(11,288)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024	3,384	1,143,077	337.76	35,092			15,353		35,717			(17,546)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/09/2022	11/08/2024	8,968	2,250,331	250.93	63,234			27,665		124,690			(31,617)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/10/2022	11/08/2024	752	1,354,493	1800.8	40,770			17,837		24,323			(20,385)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/10/2022	11/08/2024	4,140	874,617	211.26	26,020			11,384		8,628			(13,010)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/10/2022	11/08/2024	475	1,228,722	2587.4	37,599			16,450		19,043			(18,799)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/10/2022	11/08/2024	2,314	787,913	340.49	24,268			10,617		20,778			(12,134)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/10/2022	11/08/2024	2,136	544,945	255.08	15,367			6,723		22,567			(7,684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/11/2022	11/11/2024	602	1,086,748	1804.21	33,363			14,596		18,621			(16,682)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/11/2022	11/11/2024	3,475	733,159	211	21,826			9,549		7,580			(10,913)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/11/2022	11/11/2024	455	1,176,693	2585.78	36,007			15,753		18,644			(18,003)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/11/2022	11/11/2024	4,822	1,645,494	341.26	50,681			22,173		41,394			(25,341)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/11/2022	11/11/2024	6,635	1,695,915	255.59	47,825			20,923		67,575			(23,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/11/2022	11/12/2024	1,029	1,857,038	1804.21	57,011			24,942		31,877			(28,506)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/11/2022	11/12/2024	4,322	911,907	211	27,166			11,885		9,450			(13,583)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/14/2022	11/14/2024	3,205	675,607	210.83	20,086			8,788		7,217			(10,043)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/14/2022	11/14/2024	1,865	476,185	255.32	13,428			5,875		19,390			(6,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2024	329	593,144	1801.03	17,794			7,785		10,724			(8,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/15/2022	11/15/2024	542	977,595	1803.56	30,110			13,173		17,039			(15,055)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/15/2022	11/15/2024	2,571	542,937	211.16	16,169			7,074		5,531			(8,084)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/15/2022	11/15/2024	660	1,708,066	2588.03	52,267			22,867		26,590			(26,133)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	5,381	1,838,148	341.63	56,615			24,769		45,298			(28,307)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/15/2022	11/15/2024	8,342	2,133,217	255.73	60,157			26,319		84,188			(30,078)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/16/2022	11/15/2024	1,364	327,674	240.26	10,780			4,716		6,402			(5,390)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/16/2022	11/15/2024	262	679,488	2592.55	20,792			9,097		10,075			(10,396)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024	958	326,672	341.05	10,062			4,402		8,358			(5,031)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2024	144	571,637	3958.79	28,253			12,361		44,572			(14,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/15/2024	1,012	1,823,500	1801.5	54,637			23,904		32,604			(27,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2022	11/15/2024	358	644,417	1799.92	19,719			8,627		11,866			(9,860)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2022	11/15/2024	5,951	1,256,172	211.1	37,296			16,317		12,914			(18,648)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2022	11/15/2024	170	441,000	2587.4	13,451			5,885		6,911			(6,725)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2022	11/15/2024	2,642	901,089	341.04	27,754			12,142		23,070			(13,877)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2022	11/15/2024	3,719	949,843	255.4	26,691			11,677		38,453			(13,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/18/2024	1,022	1,841,515	1802.74	56,903			24,895		32,667			(28,451)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/18/2024	7,876	1,883,952	239.19	61,794			27,035		41,440			(30,897)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/18/2024	895	2,315,814	2586.07	70,864			31,003		36,982			(35,432)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024	3,312	1,130,218	341.27	34,811			15,230		28,583			(17,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/19/2024	1,254	2,261,354	1802.74	69,876			30,571		40,183			(34,938)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/19/2024	7,885	1,664,354	211.08	49,481			21,648		17,323			(24,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2024	715	1,289,830	1802.74	39,985			17,493		22,959			(19,992)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2022	11/21/2024	147	379,228	2585.69	11,604			5,077		6,108			(5,802)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/21/2022	11/21/2024	1,550	395,148	254.99	11,104			4,858		16,538			(5,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2022	11/21/2024	245	441,412	1804.69	13,463			5,890		7,642			(6,732)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2022	11/22/2024	3,132	662,091	211.42	19,664			8,603		6,594			(9,832)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2022	11/22/2024	739	1,914,308	2591.75	58,386			25,544		28,961			(29,193)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2024	6,496	2,218,931	341.6	68,343			29,900		55,122			(34,172)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2024	6,727	1,717,794	255.35	48,270			21,118		69,970			(24,135)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2024	442	798,949	1808.77	24,288			10,626		13,019			(12,144)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/23/2022	11/22/2024	154	622,035	4027.26	36,603			16,014		54,735			(18,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2024	772	1,396,491	1809.42	41,196			18,023		22,528			(20,598)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	5,708	1,208,673	211.75	35,898			15,705		11,450			(17,949)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	1,443	346,678	240.25	11,371			4,975		6,852			(5,686)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	244	633,708	2595.28	19,391			8,484		9,230			(9,696)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/23/2022	11/22/2024	3,753	959,499	255.69	26,962			11,796		38,077			(13,481)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/25/2022	11/25/2024	233	422,585	1810.23	12,847			5,620		6,770			(6,423)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	3,672	778,397	211.96	23,118			10,114		7,194			(11,559)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/25/2022	11/27/2024	1,057	1,913,970	1810.23	58,567			25,623		30,776			(29,284)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	376	973,888	2591.4	29,704			12,995		14,907			(14,852)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/28/2022	11/27/2024	2,368	808,903	341.57	24,914			10,900		20,219			(12,457)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,626	344,952	212.17	10,231			4,476		3,118			(5,116)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	2,829	680,950	240.7	22,335			9,772		12,954			(11,168)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,060	2,755,883	2600.63	84,054			36,774		38,331			(42,027)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/30/2022	11/29/2024	2,591	887,845	342.63	27,257			11,925		20,720			(13,628)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/30/2022	11/29/2024	6,644	1,704,549	256.56	48,068			21,030		63,419			(24,034)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/30/2022	11/29/2024	51	209,738	4080.11	4,719			2,065		6,487			(2,360)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	2,883	609,644	211.45	18,119			7,927		6,145			(9,059)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	1,925	461,361	239.68	15,133			6,621		9,785			(7,566)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	330	854,382	2588.36	26,144			11,438		13,545			(13,072)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/29/2022	11/29/2024	7,651	2,613,373	341.58	80,492			35,215		65,281			(40,246)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/29/2022	11/29/2024	13,814	3,523,030	255.04	99,349			43,465		147,252			(49,675)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2024	697	1,258,138	1803.87	37,618			16,458		22,357			(18,809)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/30/2022	11/29/2024	1,572	2,848,268	1811.32	88,011			38,505		45,202			(44,006)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	1,013	3,889,419	3839.5	75,285			(3,137)		149,364			(75,285)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	5,763	22,127,523	3839.5	748,517			(31,188)		1,520,905			(748,517)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/30/2022	01/02/2024	4,260	16,357,868	3839.5	190,540			(7,939)		33,929			(190,540)				
S&P Digital		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	12/30/2022	01/02/2024	471	1,810,091	3839.5	17,558			(732)		27,135			(17,558)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024	1,529	4,772,535	3121.73	132,723			(5,530)		68,173			(132,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/30/2022	01/02/2024	2,396	4,294,717	1792.36	78,622			(3,276)		14,151			(78,622)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	19	625,188	33147.25	15,505			(646)		24,756			(15,505)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	43	1,412,797	33147.25	26,851			(1,119)		43,518			(26,851)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/01/2022	11/27/2024	2,145	736,209	343.16	22,675			10,865		16,592			(11,338)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/01/2022	11/29/2024	719	1,302,521	1812.15	40,899			19,598		20,408			(20,450)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	5,265	1,123,211	213.35	33,449			16,028		8,444			(16,725)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	628	1,639,023	2609.95	50,154			24,032		20,574			(25,077)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	12/01/2022	11/29/2024	1,999	514,360	257.35	14,505			6,950		17,962			(7,252)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	7,484	1,596,957	213.38	47,557			22,788		12,050			(23,779)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/02/2022	12/02/2024	3,867	1,328,177	343.43	40,908			19,602		29,548			(20,454)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	12/02/2022	12/02/2024	4,517	1,162,040	257.28	32,886			15,758		40,873			(16,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	551	999,236	1813.74	29,677			14,220		15,361			(14,839)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	469	849,896	1813.74	25,327			12,136		13,090			(12,663)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	1,863	397,476	213.38	11,853			5,679		3,016			(5,926)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	910	1,651,400	1813.74	49,212			23,581		25,484			(24,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	332	600,146	1806.17	17,884			8,570		10,410			(8,942)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	298	774,532	2599.25	23,701			11,357		11,046			(11,850)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024	3,500	1,200,008	342.87	36,960			17,710		27,775			(18,480)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	12/05/2022	12/05/2024	3,956	1,014,322	256.43	28,604			13,706		38,215			(14,302)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024	1,530	3,977,763	2599.06	121,720			58,324		56,936			(60,860)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	5,208	1,783,318	342.43	54,926			26,319		42,509			(27,463)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	12/06/2022	12/06/2024	7,157	1,835,282	256.44	51,755			24,799		69,076			(25,877)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2024	1,599	2,883,177	1802.9	89,955			43,103		52,578			(44,978)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/06/2024	206	812,012	3933.92	46,009			22,046		72,528			(23,005)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2024	1,453	2,619,618	1802.76	80,946			38,787		47,870			(40,473)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	2,518	537,251	213.35	16,010			7,671		4,119			(8,005)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	839	2,185,772	2604.69	67,103			32,154		29,446			(33,552)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/07/2022	12/06/2024	3,991	1,366,231	342.32	42,080			20,163		32,798			(21,040)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/07/2022	12/06/2024	5,485	1,409,159	256.93	39,738			19,041		51,054			(19,869)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	2,283	486,420	213.04	14,476			6,936		3,915			(7,238)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	163	424,774	2599.96	12,998			6,228		6,022			(6,499)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/08/2022	12/06/2024	2,896	992,021	342.49	30,554			14,641		23,555			(15,277)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/08/2022	12/06/2024	2,802	719,649	256.85	20,294			9,724		26,240			(10,147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/06/2024	244	439,984	1804.59	13,684			6,557		7,826			(6,842)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,061	438,569	212.75	13,065			6,260		3,721			(6,532)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,214	533,885	241.09	17,565			8,416		9,886			(8,782)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	919	2,384,949	2594.04	73,218			35,084		36,176			(36,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	929	1,673,898	1801.6	49,715			23,822		31,261			(24,857)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/09/2022	12/10/2024	2,267	581,404	256.52	16,396			7,856		21,789			(8,198)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024	499	899,293	1801.6	26,709			12,798		16,821			(13,355)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	2,455	522,202	212.75	15,577			7,464		4,453			(7,789)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	916	1,649,561	1801.6	49,157			23,554		30,903			(24,578)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	475	1,232,432	2595.73	37,836			18,130		18,451			(18,918)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/12/2022	12/12/2024	1,527	522,747	342.32	16,101			7,715		12,615			(8,050)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	1,517	2,741,676	1806.92	81,702			39,149		47,587			(40,851)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	2,647	564,984	213.44	16,887			8,092		4,354			(8,444)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	1,249	302,308	242.02	9,976			4,780		5,088			(4,988)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	173	451,298	2603.76	13,900			6,660		6,215			(6,950)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1,785	611,844	342.79	18,906			9,059		14,339			(9,453)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	3,984	850,963	213.59	25,435			12,188		6,406			(12,718)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	1,651	4,301,320	2605.93	132,481			63,480		57,866			(66,240)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	7,936	2,722,470	343.04	84,124			40,310		62,783			(42,062)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/13/2022	12/13/2024	9,296	2,394,628	257.61	67,768			32,472		82,431			(33,884)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2024	92	370,125	4019.65	8,391			4,021		11,536			(4,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2024	1,579	2,857,904	1809.79	85,737			41,082		47,608			(42,869)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/14/2022	12/13/2024	3,419	879,966	257.37	24,903			11,933		30,870			(12,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/14/2022	12/13/2024	205	818,741	3995.32	83,881			40,193		133,027			(41,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/14/2022	12/13/2024	1,612	2,911,711	1806.81	89,912			43,083		50,705			(44,956)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	4,486	955,576	213	28,495			13,654		7,883			(14,248)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	168	436,596	2599.22	13,404			6,423		6,310			(6,702)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	12/15/2022	12/13/2024	3,996	1,361,574	340.77	42,073			20,160		36,244			(21,036)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/15/2022	12/13/2024	2,197	563,674	256.57	15,952			7,644		21,069			(7,976)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2024	1,552	2,788,563	1796.8	85,888			41,155		56,128			(42,944)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	1,709	363,811	212.82	10,863			5,205		3,109			(5,432)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	476	1,234,338	2593.37	37,894			18,158		19,057			(18,947)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	12/16/2022	12/16/2024	5,208	1,770,239	339.94	54,700			26,211		49,680			(27,350)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/16/2022	12/16/2024	5,208	1,335,291	256.37	37,789			18,107		50,748			(18,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/16/2022	12/16/2024	379	679,078	1792.17	21,595			10,347		14,643			(10,797)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	2,719	578,734	212.82	17,293			8,286		4,958			(8,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/16/2022	12/17/2024	819	1,467,909	1792.17	46,680			22,367		31,695			(23,340)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/16/2022	12/18/2024	979	1,755,365	1792.17	55,996			26,831		37,953			(27,998)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024	2,642	897,486	339.74	27,732			13,288		25,544			(13,866)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/19/2022	12/19/2024	1,824	466,049	255.46	13,189			6,320		18,992			(6,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/19/2022	12/19/2024	366	654,509	1790.27	20,617			9,879		14,543			(10,309)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/21/2022	12/20/2024	203	787,607	3878.44	57,156			27,387		97,636			(28,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2024	989	1,776,734	1795.9	55,004			26,355		36,581			(27,501)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	4,570	970,625	212.4	28,963			13,878		8,922			(14,482)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	1,523	366,919	240.97	12,108			5,802		6,997			(6,054)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	166	427,872	2584.89	13,136			6,294		7,245			(6,568)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/21/2022	12/20/2024	10,063	3,429,497	340.8	105,971			50,778		91,593			(52,986)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2022	12/20/2024	14,006	3,580,487	255.64	101,328			48,553		144,039			(50,664)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	8,997	1,907,212	211.99	56,854			27,243		18,626			(28,427)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	797	2,054,492	2578.86	63,073			30,222		36,945			(31,536)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2022	12/20/2024	1,964	666,417	339.23	20,592			9,867		19,566			(10,296)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2022	12/20/2024	4,969	1,266,584	254.92	35,718			17,115		53,734			(17,859)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/20/2024	804	1,442,297	1792.83	44,855			21,493		30,986			(22,428)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,861	394,712	212.1	11,770			5,640		3,793			(5,885)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,080	2,783,797	2578.42	85,463			40,951		50,278			(42,731)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/20/2022	12/20/2024	2,790	946,736	339.37	29,254			14,018		27,566			(14,627)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2022	12/20/2024	2,979	759,905	255.13	21,505			10,305		31,747			(10,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2024	891	1,595,049	1790.64	47,851			22,929		35,310			(23,926)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	1,554	373,348	240.24	12,320			5,904		7,718			(6,160)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	251	645,838	2577.67	19,827			9,501		11,795			(9,914)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2022	12/23/2024	2,225	755,075	339.43	23,332			11,180		21,948			(11,666)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/23/2022	12/23/2024	3,990	1,015,644	254.53	28,641			13,724		44,360			(14,321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/23/2024	329	591,422	1795.31	18,393			8,813		12,329			(9,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/24/2024	727	1,304,346	1795.31	40,565			19,437		27,229			(20,283)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024	1,992	421,471	211.6	12,556			6,016		4,423			(6,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2022	12/27/2024	860	1,544,038	1796.35	47,248			22,639		31,904			(23,624)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	2,066	436,254	211.19	12,987			6,223		4,853			(6,494)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	1,507	3,862,941	2562.81	118,206			56,640		81,710			(59,103)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/28/2022	12/27/2024	3,425	1,158,671	338.25	35,687			17,100		36,174			(17,844)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/28/2022	12/27/2024	5,598	1,418,187	253.33	39,993			19,163		67,410			(19,996)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2024	145	549,017	3783.22	11,469			5,496		17,798			(5,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2024	608	1,087,637	1790.28	34,261			16,417		24,415			(17,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/27/2024	1,422	2,552,906	1795.8	76,332			36,576		53,153			(38,166)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	2,534	536,225	211.65	15,942			7,639		5,587			(7,971)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	883	2,270,937	2572.2	69,491			33,298		43,946			(34,745)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2022	12/27/2024	3,979	1,351,203	339.57	41,617			19,942		39,050			(20,809)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2022	12/27/2024	5,325	1,352,776	254.03	38,148			18,279		61,251			(19,074)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2024	54	204,000	3783.22	10,341			4,955		25,863			(5,170)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024	398	1,021,551	2569.16	31,259			14,978		20,421			(15,630)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/30/2022	12/30/2024	3,922	1,327,868	338.55	40,898			19,597		40,812			(20,449)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2022	12/30/2024	2,573	653,192	253.89	18,420			8,826		29,889			(9,210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/30/2024	743	1,332,431	1792.36	41,172			19,728		29,195			(20,586)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024	3,007	635,670	211.37	18,918			9,065		6,951			(9,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/31/2024	599	1,073,545	1792.36	33,280			15,947		23,553			(16,640)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2027	27	102,850	3878.44	11,859			9,388		16,335			(2,372)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	2,818	596,893	211.8				13,138		547			(12,590)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	168	432,731	2571.41				9,520		397			(9,123)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1,474	5,637,312	3824.14				101,078		4,212			(96,866)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	6,611	25,279,777	3824.14				821,996		34,250			1,700,566			(787,746)		
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2023	01/03/2024	4,963	18,977,950	3824.14				217,082		9,045			65,267			(208,037)		
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	490	1,871,974	3824.14				18,083		753			28,059			(17,330)		
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/03/2023	01/03/2024	2,234	6,977,279	3123.78				212,531		8,855			134,620			(203,675)		
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2023	01/03/2024	2,329	4,174,579	1792.66				78,208		3,259			14,292			(74,950)		
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/03/2023	01/03/2024	15	498,832	33136.37				12,371		515			19,989			(11,856)		
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/03/2023	01/03/2024	29	958,156	33136.37				23,379		974			38,298			(22,405)		
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	10,052	2,136,244	212.51				47,040		1,960						(45,080)		
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	1,262	304,230	241.05				7,119		297			437			(6,822)		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	229	592,057	2583.86		13,025		543		718			(12,483)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/04/2023	01/04/2024	10,020	3,426,476	341.97		76,410		3,184		38,708			(73,227)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/04/2023	01/04/2024	10,511	2,675,641	254.55		56,724		2,363		109,789			(54,360)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2023	01/04/2024	3,180	12,252,024	3852.97		263,948		10,998		503,422			(252,951)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2023	01/04/2024	14,164	54,575,024	3852.97		1,593,534		66,397		3,099,097			(1,527,137)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2023	01/04/2024	9,589	36,944,507	3852.97		500,821		20,868		459,888			(479,954)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	577	2,222,300	3852.97		119,718		4,988		148,078			(114,729)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1,040	4,007,816	3852.97		38,555		1,606		60,064			(36,949)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/04/2023	01/04/2024	5,221	16,356,110	3132.88		471,299		19,637		225,239			(451,662)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	3,144	5,652,707	1797.66		94,550		3,940		12,165			(90,611)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	107	3,570,594	33269.77		55,979		2,332		85,889			(53,647)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	146	4,865,946	33269.77		95,763		3,990		156,050			(91,773)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	9,252	1,960,465	211.9		43,169		1,799		2			(41,371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	295	760,320	2579.66		16,727		697		1,487			(16,030)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/05/2023	01/05/2024	16,698	5,695,055	341.07		127,000		5,292		78,984			(121,708)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2023	01/05/2024	17,870	4,538,172	253.96		96,209		4,009		197,290			(92,201)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/05/2023	01/05/2024	2,310	8,795,916	3808.1		181,604		7,567		360,133			(174,037)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2023	01/05/2024	10,959	41,733,493	3808.1		1,017,322		42,388		1,993,137			(974,934)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	7,771	29,593,188	3808.1		388,993		16,208		894,645			(372,785)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024	746	2,840,802	3808.1		27,329		1,139		42,568			(26,190)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/05/2024	5,215	16,280,040	3121.78		438,740		18,281		222,557			(420,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/05/2024	3,077	5,511,448	1791.07		107,219		4,467		24,292			(102,752)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2023	01/05/2024	43	1,401,705	32930.08		22,166		924		37,891			(21,242)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/05/2023	01/05/2024	69	2,266,647	32930.08		36,937		1,539		58,461			(35,398)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	7,394	1,579,454	213.6		34,732		1,447					(33,285)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/06/2023	01/05/2024	12,692	4,352,116	342.9		97,052		4,044		38,894			(93,008)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/06/2023	01/05/2024	9,310	2,381,215	255.77		50,482		2,103		85,892			(48,378)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024	15,259	59,436,765	3895.08		1,535,519		63,980		2,934,462			(1,471,539)				
S&P Digital		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	1,242	4,836,222	3895.08		46,911		1,955		72,468			(44,957)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/05/2024	6,250	19,635,329	3141.49		526,275		21,928		175,880			(504,347)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/05/2024	5,628	10,142,550	1802.15		186,740		7,781		14,255			(178,959)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/05/2024	124	4,169,548	33630.61		82,936		3,456		134,781			(79,480)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/06/2024	1,419	5,528,467	3895.08		108,676		4,528		198,993			(104,148)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/06/2024	6,066	23,627,860	3895.08		286,741		11,948		1,073,371			(274,793)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/06/2024	26	867,656	33630.61		9,544		398		15,133			(9,147)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/07/2024	1,872	7,293,058	3895.08		140,724		5,863		258,446			(134,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/07/2024	7,104	27,671,060	3895.08		348,609		14,525		325,699			(334,084)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/07/2024	146	570,037	3895.08		26,621		1,109		24,799			(25,512)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/07/2024	50	1,669,895	33630.61		30,062		1,253		35,095			(28,810)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/08/2024	1,709	6,656,275	3895.08		122,679		5,112		224,212			(117,567)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	7,252	28,248,168	3895.08		790,990		32,958		1,535,233			(758,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/08/2024	7,070	27,536,773	3895.08		327,261		13,636		655,120			(313,625)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/08/2024	208	810,248	3895.08		46,602		1,942		70,979			(44,660)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/06/2023	01/08/2024	286	1,115,651	3895.08		10,933		456		16,710			(10,478)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/08/2024	3,093	9,717,522	3141.49		257,295		10,721		85,579			(246,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/08/2024	3,333	6,006,423	1802.15		111,286		4,637		11,427			(106,649)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/08/2024	49	1,659,457	33630.61		23,958		998		32,079			(22,960)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/06/2023	01/08/2024	68	2,274,050	33630.61		32,958		1,373		51,713			(31,585)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/09/2023	01/09/2024	1,942	415,253	213.86		9,144		381					(8,763)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/09/2023	01/09/2024	166	431,646	2603.38		9,496		396		201			(9,101)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/09/2023	01/09/2024	3,136	803,970	256.36		17,125		714		27,058			(16,411)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	883	3,434,903	3892.09		82,084		3,420		154,645			(78,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2023	01/09/2024	5,816	22,636,367	3892.09		733,636		30,568		1,444,647			(703,068)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/09/2023	01/09/2024	5,060	19,695,458	3892.09		236,178		9,841		290,536			(226,338)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2024	461	1,792,424	3892.09		17,584		733		26,842			(16,851)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/09/2023	01/09/2024	2,276	7,142,795	3138.52		201,210		8,384		90,958			(192,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2023	01/09/2024	1,498	2,696,741	1799.78		51,863		2,161		6,889			(49,702)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/09/2023	01/09/2024	11	384,952	33517.65		4,273		178		6,711			(4,095)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/09/2023	01/09/2024	13	424,832	33517.65		10,493		437		16,936			(10,056)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2024	2,653	566,168	213.4		12,467		519		1			(11,948)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2024	415	1,078,022	2600.59		23,716		988		732			(22,728)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/10/2023	01/10/2024	4,670	1,605,297	343.74		35,798		1,492		12,333			(34,307)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/10/2023	01/10/2024	4,191	1,074,161	256.28		22,880		953		36,516			(21,926)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1,587	6,219,100	3919.25		131,984		5,499		236,630			(126,484)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	8,404	32,939,191	3919.25		964,263		40,178		1,813,683			(924,086)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2023	01/10/2024	7,704	30,192,206	3919.25		404,988		16,875		649,255			(388,114)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	509	1,995,695	3919.25		19,658		819		29,881			(18,839)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/10/2023	01/10/2024	3,530	11,094,979	3142.95		336,866		14,036		167,572			(322,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2024	2,843	5,124,030	1802.1		100,338		4,181		11,326			(96,158)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/10/2023	01/10/2024	14	458,832	33704.1		10,278		428		9,095			(9,850)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/10/2023	01/10/2024	77	2,593,565	33704.1		58,684		2,445		93,914			(56,239)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/11/2024	6,962	1,488,919	213.87		32,786		1,366		1			(31,420)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/11/2024	2,360	573,452	242.96		13,419		559		365			(12,860)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/11/2023	01/11/2024	5,311	1,831,134	344.78		40,834		1,701		10,689			(39,133)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/11/2023	01/11/2024	5,726	1,471,646	257.03		31,346		1,306		45,549			(30,040)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	2,459	9,759,535	3969.61		186,967		7,790		329,965			(179,177)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2023	01/11/2024	11,053	43,876,031	3969.61		1,306,237		54,427		2,405,110			(1,251,810)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	8,319	33,025,109	3969.61		493,153		20,548		635,904			(472,605)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/11/2024	301	1,195,518	3969.61		59,394		2,475		54,770			(56,920)				
S&P Digital		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/11/2023	01/11/2024	714	2,836,162	3969.61		28,362		1,182		42,458			(27,180)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/11/2023	01/11/2024	3,275	10,326,086	3152.65		318,313		13,263		139,462			(305,050)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2023	01/11/2024	4,919	8,891,423	1807.44		159,326		6,639		12,796			(152,687)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	81	2,761,238	33973.01		47,925		1,997		35,228			(45,928)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	114	3,882,992	33973.01		71,375		2,974		114,250			(68,401)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/12/2024	5,296	1,136,408	214.57		25,035		1,043					(23,992)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/12/2024	209	546,741	2617.67		12,028		501		119			(11,527)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/12/2023	01/12/2024	4,777	1,651,300	345.69		36,824		1,534		7,484			(35,290)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2023	01/12/2024	6,966	1,797,332	258.01		38,283		1,595		48,613			(36,688)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/12/2023	01/12/2024	1,991	7,930,192	3983.17		169,092		7,045		292,229			(162,046)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/12/2023	01/12/2024	8,599	34,253,258	3983.17		849,364		35,390		1,523,438			(813,973)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/12/2023	01/12/2024	7,827	31,174,501	3983.17		397,723		16,572		179,291			(381,152)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	714	2,842,720	3983.17		28,427		1,184		42,548			(27,243)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2023	01/12/2024	5,011	15,791,911	3151.76		402,555		16,773		108,827			(385,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	2,092	3,780,408	1806.71		71,559		2,982		6,291			(68,577)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/12/2023	01/12/2024	32	1,100,753	34189.97		17,428		726		8,139			(16,702)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/12/2023	01/12/2024	69	2,348,259	34189.97		44,733		1,864		70,078			(42,870)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	5,613	1,203,729	214.45		26,482		1,103		1			(25,379)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	151	394,779	2614.49		8,685		362		113			(8,323)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	6,686	2,312,302	345.83		51,564		2,149		10,014			(49,416)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/13/2023	01/12/2024	6,997	1,803,052	257.7		38,225		1,593		50,955			(36,632)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	24,119	96,455,676	3999.09		2,723,173		113,466		4,964,986			(2,609,708)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1,638	6,551,677	3999.09		65,910		2,746		98,061			(63,164)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/12/2024	9,959	31,425,913	3155.62		819,948		34,164		218,860			(785,783)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/12/2024	10,004	18,093,459	1808.7		326,655		13,611		24,983			(313,045)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/12/2024	213	7,307,461	34302.61		128,128		5,339		200,034			(122,790)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/13/2024	1,534	6,135,990	3999.09		128,186		5,341		216,268			(122,845)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2023	01/13/2024	5,842	23,362,115	3999.09		301,861		12,578					(289,283)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2024	95	378,889	3999.09		16,103		671					(15,432)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/13/2024	43	1,470,757	34302.61		22,777		949		9,187			(21,828)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/14/2024	1,830	7,316,731	3999.09		142,105		5,921		249,536			(136,184)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2023	01/14/2024	7,237	28,942,627	3999.09		368,651		15,360		13,017			(353,291)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/14/2024	301	1,204,049	3999.09		70,038		2,918		66,236			(67,119)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/14/2024	50	1,703,930	34302.61		30,769		1,282		16,554			(29,487)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/15/2024	1,919	7,672,627	3999.09		147,343		6,139		249,965			(141,203)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2023	01/15/2024	6,447	25,780,381	3999.09		344,521		14,355		19,485			(330,166)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/15/2024	137	548,786	3999.09		32,543		1,356		24,000			(31,187)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/15/2024	13	439,878	34302.61		4,839		202		4,065			(4,637)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/16/2024	607	2,427,743	3999.09		52,470		2,186		90,078			(50,284)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2024	5,710	22,834,726	3999.09		850,930		35,455		1,592,501			(815,475)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2023	01/16/2024	4,458	17,827,653	3999.09		230,147		9,589		183,104			(220,558)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/16/2024	254	1,014,738	3999.09		10,218		426		15,175			(9,793)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2024	01/16/2024	1,378	4,348,166	3155.62		134,774		5,616		59,309			(129,158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2024	2,547	4,606,502	1808.7		85,340		3,556		8,332			(81,784)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/16/2024	30	1,028,557	34302.61		20,296		846		8,514			(19,450)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/13/2023	01/16/2024	47	1,613,733	34302.61		32,332		1,347		50,573			(30,985)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/17/2023	01/17/2024	1,963	505,946	257.69		10,777		449		14,325			(10,328)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2023	01/17/2024	1,196	4,772,233	3990.97		92,865		3,869		158,872			(88,995)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2023	01/17/2024	6,670	26,619,318	3990.97		793,627		33,068		1,453,419			(760,559)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2024	5,730	22,867,452	3990.97		309,547		12,898		122,318			(296,649)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024	434	1,732,334	3990.97		17,843		743		25,900			(17,100)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/17/2023	01/17/2024	2,449	7,723,354	3153.34		232,058		9,669		105,407			(222,389)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2024	2,169	3,918,927	1806.5		78,561		3,273		8,881			(75,288)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2023	01/17/2024	16	550,518	33910.85		6,078		253		9,487			(5,824)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2023	01/17/2024	49	1,658,250	33910.85		26,357		1,098		39,983			(25,259)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	9,083	1,950,305	214.72		42,965		1,790		7			(41,175)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	399	1,044,336	2619.14		22,975		957		448			(22,018)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/18/2023	01/18/2024	12,628	4,375,169	346.47		97,566		4,065		18,843			(93,501)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/18/2023	01/18/2024	12,025	3,105,715	258.26		66,152		2,756		80,852			(63,395)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/18/2023	01/18/2024	2,373	9,324,198	3928.86		208,214		8,676		388,709			(199,538)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024	10,517	41,319,608	3928.86		1,400,977		58,374		2,607,002			(1,342,603)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/18/2023	01/18/2024	6,710	26,364,015	3928.86		379,804		15,825		116,232			(363,979)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	219	861,122	3928.86		42,635		1,776		43,234			(40,859)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/18/2023	01/18/2024	232	912,090	3928.86		9,249		385		13,634			(8,863)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/18/2023	01/18/2024	1,737	5,454,299	3139.23		162,528		6,772		95,374			(155,756)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	2,420	4,350,750	1798.19		74,945		3,123		18,013			(71,822)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/18/2023	01/18/2024	66	2,205,422	33296.96		41,933		1,747		68,971			(40,186)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/18/2023	01/18/2024	96	3,181,655	33296.96		74,457		3,102		120,416			(71,354)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	5,027	1,078,492	214.56		23,759		990		7			(22,769)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	851	2,223,279	2612.39		48,912		2,038		1,625			(46,874)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/19/2023	01/19/2024	7,087	2,453,394	346.2		54,711		2,280		11,724			(52,431)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/19/2023	01/19/2024	9,110	2,348,473	257.79		50,022		2,084		65,514			(47,938)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/19/2024	2,218	8,646,227	3898.85		180,812		7,534		335,816			(173,278)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/19/2023	01/19/2024	10,318	40,227,533	3898.85		1,084,856		45,202		2,008,297			(1,039,654)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/19/2023	01/19/2024	8,444	32,922,058	3898.85		460,365		19,182		40,356			(441,183)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2023	01/19/2024	790	3,080,983	3898.85		31,426		1,309		46,047			(30,117)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	4,686	14,654,258	3127.16		408,343		17,014		264,930			(391,328)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	3,769	6,750,739	1791.06		108,901		4,538		42,452			(104,364)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/19/2024	24	792,437	33044.56		12,687		529		22,051			(12,158)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/19/2024	77	2,554,026	33044.56		49,612		2,067		77,506			(47,545)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/19/2024	9,039	1,936,865	214.29		42,611		1,775		17			(40,836)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/20/2023	01/19/2024	7,742	2,675,773	345.64		59,670		2,486		14,874			(57,184)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/20/2023	01/19/2024	14,155	3,652,547	258.04		77,434		3,226		98,377			(74,208)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024	12,748	50,643,588	3972.61		1,275,452		53,144		2,273,826			(1,222,308)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	1,083	4,301,675	3972.61		43,447		1,810		64,282			(41,637)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/20/2023	01/19/2024	6,007	18,862,536	3140.17		470,841		19,618		191,145			(451,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/19/2024	5,011	9,011,365	1798.29		162,803		6,783		38,105			(156,020)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/19/2024	95	3,163,322	33375.49		57,870		2,411		90,525			(55,458)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/20/2024	1,216	4,829,031	3972.61		105,345		4,389		181,427			(100,955)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/20/2024	7,545	29,974,536	3972.61		397,722		16,572		77,880			(381,151)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/20/2024	44	1,467,073	33375.49		16,789		700		26,810			(16,090)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/21/2024	1,473	5,852,094	3972.61		112,447		4,685		191,958			(107,762)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/21/2024	4,508	17,908,552	3972.61		229,444		9,560		195,816			(219,883)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/21/2024	356	1,413,087	3972.61		80,301		3,346		85,963			(76,955)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/21/2024	52	1,726,743	33375.49		25,060		1,044		38,793			(24,016)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1,338	5,315,992	3972.61		97,760		4,073		166,079			(93,686)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/20/2023	01/22/2024	8,050	31,980,304	3972.61		1,123,810		46,825		2,128,574			(1,076,985)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/22/2024	7,846	31,169,262	3972.61		431,549		17,981		116,887			(413,567)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/22/2024	592	2,351,209	3972.61		23,747		989		35,106			(22,758)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2024	3,460	10,865,479	3140.17		307,866		12,828		166,971			(295,038)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/22/2024	3,208	5,769,193	1798.29		113,147		4,714		26,511			(108,432)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/22/2024	13	439,387	33375.49		10,809		450		13,836			(10,359)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/20/2023	01/22/2024	43	1,428,695	33375.49		28,792		1,200		45,092			(27,593)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2024	190	496,369	2615.13		10,920		455		412			(10,465)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/23/2023	01/23/2024	2,382	615,029	258.24		13,100		546		16,074			(12,554)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	817	3,286,016	4019.81		74,487		3,104		120,091			(71,383)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	4,751	19,099,228	4019.81		668,994		27,875		1,223,175			(641,120)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2024	5,564	22,366,599	4019.81		299,675		12,486		6,211			(287,189)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	333	1,338,104	4019.81		13,782		574		19,969			(13,208)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2023	01/23/2024	2,350	7,397,471	3147.59		205,772		8,574		96,347			(197,198)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2024	1,786	3,218,537	1801.87		58,632		2,443		12,224			(56,189)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/24/2023	01/24/2024	1,330	5,342,004	4016.95		105,093		4,379		175,664			(100,714)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2024	6,670	26,794,754	4016.95		982,225		40,926		1,810,330			(941,299)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024	6,248	25,096,388	4016.95		365,027		15,209		12,542			(349,818)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	563	2,263,138	4016.95		23,356		973		33,764			(22,382)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/24/2023	01/24/2024	2,649	8,340,200	3147.84		245,578		10,232		127,277			(235,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024	2,604	4,691,684	1801.8		93,462		3,894		18,471			(89,568)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	6,535	1,401,242	214.41		30,855		1,286		31			(29,570)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	145	379,068	2617.01		8,340		347		302			(7,992)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2024	7,605	2,628,974	345.71		58,626		2,443		15,870			(56,183)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/24/2023	01/24/2024	8,237	2,129,026	258.48		45,348		1,890		53,683			(43,459)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	5,324	1,142,628	214.6		25,172		1,049		24			(24,123)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	2,079	507,836	244.3		11,934		497		416			(11,437)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	584	1,530,171	2618.24		33,664		1,403		1,214			(32,261)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/25/2023	01/25/2024	7,474	2,589,148	346.43		57,738		2,406		13,375			(55,332)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/25/2023	01/25/2024	9,684	2,503,471	258.53		53,324		2,222		62,728			(51,102)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	2,112	8,483,955	4016.22		176,870		7,370		305,734			(169,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	10,282	41,295,603	4016.22		1,386,552		57,773		2,507,904			(1,328,779)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/25/2023	01/25/2024	7,574	30,417,482	4016.22		491,015		20,459		105,967			(470,556)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	396	1,591,606	4016.22		81,388		3,391		32,504			(77,997)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/25/2023	01/25/2024	633	2,543,851	4016.22		26,298		1,096		37,940			(25,203)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2023	01/25/2024	3,912	12,304,300	3145.3		391,889		16,329		247,129			(375,561)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2023	01/25/2024	3,063	5,513,015	1800.12		94,364		3,932		24,296			(90,432)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/25/2023	01/25/2024	64	2,147,545	33743.84		38,108		1,588		37,869			(36,521)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/25/2023	01/25/2024	105	3,542,645	33743.84		69,019		2,876		107,600			(66,143)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024	4,938	1,057,872	214.24		23,305		971		38			(22,334)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024	2,964	1,025,260	345.94		22,863		953		6,076			(21,911)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/26/2023	01/26/2024	4,259	1,102,228	258.8		23,477		978		26,496			(22,499)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2023	01/26/2024	2,003	8,132,917	4060.43		162,530		6,772		260,196			(155,758)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2023	01/26/2024	8,448	34,303,122	4060.43		852,335		35,514		1,450,637			(816,821)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2023	01/26/2024	6,362	25,830,718	4060.43		386,204		16,092		2,478			(370,112)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2023	01/26/2024	665	2,698,234	4060.43		27,927		1,164		40,216			(26,763)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/26/2024	3,628	11,417,000	3146.59		309,019		12,876		153,244			(296,143)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/26/2024	2,756	4,962,294	1800.64		79,457		3,311		21,517			(76,146)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2023	01/26/2024	33	1,107,008	33949.41		17,023		709		12,954			(16,314)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2023	01/26/2024	62	2,100,101	33949.41		42,129		1,755		64,516			(40,374)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	6,430	1,375,848	213.98		30,269		1,261		64			(29,007)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	7,931	2,738,398	345.29		61,066		2,544		18,825			(58,522)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/27/2023	01/26/2024	6,729	1,742,086	258.9		36,932		1,539		41,194			(35,393)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	01/27/2023	01/26/2024	13,711	55,811,618	4070.56		1,498,657		62,444		2,587,552			(1,436,213)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/26/2024	808	3,287,175	4070.56		34,187		1,424		48,990			(32,762)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/26/2024	6,294	19,799,833	3145.97		510,779		21,282		228,451			(489,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/26/2024	6,976	12,557,955	1800.06		238,665		9,944		56,883			(228,721)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/26/2024	90	3,058,327	33978.08		55,518		2,313		84,232			(53,205)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/27/2024	1,799	7,321,751	4070.56		149,394		6,225		239,150			(143,169)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2023	01/27/2024	5,079	20,675,513	4070.56		295,240		12,302		358			(282,938)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/27/2024	39	1,308,242	33978.08		22,161		923		15,428			(21,237)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/28/2024	1,505	6,126,781	4070.56		111,912		4,663		183,831			(107,249)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2023	01/28/2024	5,885	23,955,834	4070.56		342,884		14,287					(328,597)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/28/2024	14	477,875	33978.08		5,298		221		6,277			(5,077)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	1,207	4,912,745	4070.56		103,215		4,301		167,994			(98,914)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	01/27/2023	01/29/2024	8,087	32,917,135	4070.56		973,546		40,564		1,706,290			(932,981)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2023	01/29/2024	6,102	24,837,933	4070.56		346,545		14,439					(332,105)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2023	01/29/2024	418	1,702,281	4070.56		96,422		4,018		26,920			(92,405)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	298	1,212,751	4070.56		12,613		526		18,055			(12,087)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2024	3,021	9,504,607	3145.97		265,121		11,047		139,898			(254,074)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2024	2,751	4,951,429	1800.06		93,861		3,911		23,926			(89,951)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	38	1,281,764	33978.08		19,207		800		18,559			(18,406)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	75	2,545,966	33978.08		43,219		1,801		63,982			(41,419)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024	235	612,373	2610.58		13,472		561		921			(12,911)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1,373	473,788	344.98		10,565		440		3,676			(10,125)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/30/2023	01/30/2024	2,270	584,868	257.7		12,458		519		16,547			(11,939)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	1,209	4,857,857	4017.77		88,635		3,693		150,072			(84,942)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	6,670	26,800,128	4017.77		891,111		37,130		1,623,632			(853,981)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2023	01/30/2024	5,154	20,706,899	4017.77		289,717		12,072		9,328			(277,646)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	205	822,583	4017.77		8,555		356		12,248			(8,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	2,333	7,331,140	3142.67		218,288		9,095		133,540			(209,192)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2024	1,100	1,976,426	1797.5		42,296		1,762		11,119			(40,533)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	12	414,818	33717.09		4,664		194		7,196			(4,470)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	22	726,136	33717.09		17,611		734		28,073			(16,877)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1,312	5,350,439	4076.6		110,745		4,614		179,738			(106,131)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	7,755	31,612,899	4076.6		1,056,519		44,022		1,847,778			(1,012,497)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	6,100	24,866,068	4076.6		363,705		15,154					(348,551)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	463	1,888,043	4076.6		19,919		830		28,086			(19,089)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2024	3,048	9,625,797	3157.71		270,297		11,262		120,457			(259,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2024	3,440	6,212,021	1805.89		117,956		4,915		23,011			(113,041)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/31/2023	01/31/2024	17	566,499	34086.04		6,231		260		8,780			(5,972)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	01/31/2023	01/31/2024	70	2,384,116	34086.04		47,206		1,967		72,687			(45,239)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	4,920	1,053,004	214.04		23,187		966		85			(22,221)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	229	599,474	2622.53		13,188		550		534			(12,639)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	6,984	2,410,804	345.19		53,761		2,240		18,145			(51,521)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/31/2023	01/31/2024	8,972	2,320,876	258.67		49,435		2,060		57,100			(47,375)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/04/2023	12/30/2024	16,971	5,803,405	341.97		178,165		92,794		145,306			(85,371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	484	1,243,909	2571.41		38,064		19,825		24,462			(18,239)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/03/2023	01/03/2025	5,338	1,355,597	253.97		38,228		19,910		61,734			(18,318)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	13,691	2,909,502	212.51		86,645		45,128		27,186			(41,517)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	622	150,000	241.05		4,935		2,570		2,894			(2,365)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	1,414	3,654,019	2583.86		111,813		58,236		63,714			(53,577)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/04/2023	01/03/2025	6,045	1,538,690	254.55		43,391		22,600		67,264			(20,792)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	4,807	8,641,909	1797.66		257,702		134,220		177,081			(123,482)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	2,085	441,888	211.9		13,124		6,835		4,510			(6,289)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	537	1,386,188	2579.66		42,417		22,092		25,185			(20,325)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/05/2023	01/03/2025	2,895	735,253	253.96		20,661		10,761		33,524			(9,900)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2025	202	362,244	1791.07		11,085		5,773		8,118			(5,311)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/05/2023	01/06/2025	1,924	656,309	341.07		20,214		10,528		17,455			(9,686)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	3,281	700,892	213.6		20,894		10,882		5,612			(10,012)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/06/2023	01/06/2025	3,426	1,174,784	342.9		36,301		18,907		27,916			(17,394)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/06/2023	01/06/2025	5,006	1,280,386	255.77		36,235		18,872		51,281			(17,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/06/2025	607	1,093,818	1802.15		34,237		17,832		21,149			(16,405)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	4,392	938,193	213.6		27,986		14,576		7,531			(13,410)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/07/2025	491	884,707	1802.15		27,780		14,469		17,130			(13,311)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/08/2025	751	1,353,769	1802.15		42,508		22,140		26,251			(20,369)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	1,181	3,074,242	2603.38		94,379		49,156		44,477			(45,223)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2023	01/09/2025	805	1,448,868	1799.78		45,350		23,620		29,077			(21,730)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	2,430	588,579	242.2		19,423		10,116		10,157			(9,307)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	2,323	6,042,038	2600.59		185,491		96,610		90,098			(88,881)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/10/2023	01/10/2025	5,166	1,775,608	343.74		54,866		28,576		40,158			(26,290)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/10/2023	01/10/2025	4,945	1,267,156	256.28		35,861		18,677		48,949			(17,183)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2025	1,445	2,603,141	1802.1		78,094		40,674		50,662			(37,420)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	4,101	877,147	213.87		26,183		13,637		6,812			(12,546)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	450	109,369	242.96		3,609		1,880		1,738			(1,729)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	598	1,560,418	2608.11		47,905		24,950		21,536			(22,954)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/11/2023	01/10/2025	3,490	1,203,208	344.78		37,179		19,364		25,459			(17,815)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/11/2023	01/10/2025	6,000	1,542,120	257.03		43,642		22,730		56,242			(20,912)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2023	01/10/2025	224	890,354	3969.61		43,635		22,727		68,317			(20,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2023	01/10/2025	892	1,611,485	1807.44		50,278		26,187		29,091			(24,092)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	3,842	824,372	214.57		24,640		12,834		5,754			(11,807)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	1,610	392,805	244.03		12,963		6,751		5,540			(6,211)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	704	1,843,774	2617.67		56,788		29,577		23,008			(27,211)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/12/2023	01/10/2025	6,904	2,386,594	345.69		73,746		38,409		47,588			(35,337)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/12/2023	01/10/2025	8,090	2,087,257	258.01		59,069		30,765		70,511			(28,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/10/2025	957	1,729,292	1806.71		51,879		27,020		31,544			(24,859)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/13/2023	01/10/2025	3,393	1,173,487	345.83		36,261		18,886		23,184			(17,375)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	3,101	664,942	214.45		19,895		10,362		4,766			(9,533)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	277	723,770	2614.49		22,292		11,610		9,396			(10,682)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/13/2023	01/13/2025	5,319	1,370,678	257.7		38,790		20,203		47,504			(18,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/13/2025	433	783,249	1808.7		24,594		12,809		13,954			(11,785)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/14/2025	321	579,769	1808.7		18,263		9,512		10,345			(8,751)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/15/2025	2,948	632,156	214.45		18,933		9,861		4,555			(9,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/15/2025	835	1,509,762	1808.7		47,558		24,770		26,981			(22,788)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2025	647	1,171,064	1808.7		37,006		19,274		20,961			(17,732)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2023	01/17/2025	185	483,052	2611.87		14,878		7,749		6,494			(7,129)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2025	466	842,167	1806.5		26,444		13,773		15,573			(12,671)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,792	384,833	214.72		11,522		6,001		2,675			(5,521)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,700	415,525	244.38		13,754		7,163		5,704			(6,590)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,724	4,516,312	2619.14		139,102		72,449		56,258			(66,653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/18/2023	01/17/2025	7,935	2,749,211	346.47		85,226		44,388		52,462			(40,837)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/18/2023	01/17/2025	6,960	1,797,622	258.26		51,052		26,590		59,715			(24,463)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025	130	509,102	3928.86		28,198		14,687		47,229			(13,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1,884	3,387,320	1798.19		101,620		52,927		70,250			(48,693)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	4,824	1,035,087	214.56		30,970		16,130		7,374			(14,840)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	749	1,955,442	2612.39		60,228		31,369		26,146			(28,859)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/19/2023	01/17/2025	1,918	663,958	346.2		20,583		10,720		12,898			(9,863)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/19/2023	01/17/2025	2,652	683,535	257.79		19,344		10,075		23,573			(9,269)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/17/2025	751	1,344,925	1791.06		41,424		21,575		30,677			(19,849)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	5,416	1,160,526	214.29		34,665		18,055		8,613			(16,610)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	391	1,023,329	2614.02		31,416		16,363		13,452			(15,054)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/20/2023	01/17/2025	3,912	1,352,308	345.64		41,786		21,764		27,252			(20,023)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/20/2023	01/17/2025	4,689	1,209,958	258.04		34,242		17,834		40,931			(16,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/20/2025	920	1,654,199	1798.29		51,446		26,795		34,400			(24,651)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/21/2025	231	415,027	1798.29		12,907		6,723		8,642			(6,185)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	2,140	458,683	214.29		13,742		7,157		3,449			(6,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/22/2025	971	1,746,369	1798.29		54,312		28,288		36,414			(26,025)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	5,098	1,091,102	214.01		32,646		17,003		8,575			(15,643)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	219	572,750	2615.13		17,641		9,188		7,526			(8,453)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/23/2023	01/23/2025	5,359	1,383,925	258.24		39,165		20,398		46,188			(18,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2025	524	943,637	1801.87		29,064		15,138		18,769			(13,927)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2025	1,354	2,439,693	1801.8		74,655		38,883		48,640			(35,772)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	1,912	409,971	214.41		12,258		6,384		3,043			(5,874)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	464	1,215,289	2617.01		37,431		19,495		15,690			(17,936)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2025	4,828	1,669,061	345.71		51,574		26,861		33,723			(24,713)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/24/2023	01/24/2025	4,724	1,221,137	258.48		34,558		17,999		40,005			(16,559)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	2,402	515,508	214.6		15,414		8,028		3,718			(7,386)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	1,086	265,327	244.3		8,756		4,560		3,721			(4,195)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	551	1,442,454	2618.24		44,428		23,139		18,383			(21,288)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/25/2023	01/24/2025	2,332	807,846	346.43		24,962		13,001		15,575			(11,961)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/25/2023	01/24/2025	2,789	721,097	258.53		20,407		10,629		23,541			(9,778)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2023	01/24/2025	343	1,377,907	4016.22		47,076		24,519		72,646			(22,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2023	01/24/2025	1,051	1,891,534	1800.12		58,448		30,442		38,583			(28,007)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	3,774	808,522	214.24		24,151		12,578		6,156			(11,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/26/2023	01/24/2025	2,376	822,101	345.94		25,403		13,231		16,365			(12,172)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/26/2023	01/24/2025	7,700	1,992,801	258.8		56,396		29,373		63,665			(27,023)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2023	01/24/2025	65	265,697	4060.43		28,321		14,750		44,910			(13,570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/24/2025	661	1,190,631	1800.64		36,790		19,162		24,115			(17,629)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	2,601	556,654	213.98		16,633		8,663		4,437			(7,970)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	190	496,741	2617.69		15,250		7,943		6,403			(7,307)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/27/2023	01/27/2025	4,146	1,431,491	345.29		44,233		23,038		29,804			(21,195)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	01/27/2023	01/27/2025	5,277	1,366,107	258.9		38,661		20,136		43,351			(18,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/27/2025	417	750,543	1800.06		23,342		12,157		15,384			(11,185)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	1,891	404,724	213.98		12,101		6,303		3,234			(5,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/28/2025	696	1,252,565	1800.06		38,955		20,289		25,709			(18,666)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	2,058	440,431	213.98		13,178		6,863		3,528			(6,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2025	900	1,620,493	1800.06		50,559		26,333		33,306			(24,226)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025	495	1,291,089	2610.58		39,636		20,644		18,000			(18,992)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2025	2,043	704,742	344.98		21,777		11,342		15,009			(10,435)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2025	1,270	2,282,321	1797.5		68,013		35,424		48,607			(32,590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2025	1,029	1,859,131	1805.89		58,005		30,211		35,398			(27,794)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	1,495	3,920,499	2622.53		120,359		62,687		48,418			(57,672)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	01/31/2023	01/31/2025	1,993	687,939	345.19		21,257		11,072		14,471			(10,186)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/31/2023	01/31/2025	3,870	1,000,981	258.67		28,328		14,754		32,434			(13,574)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/04/2023	01/05/2024	85,819	8,581,917	100		171,000		7,125		162,430			(163,875)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	01/04/2023	01/05/2024	114,293	11,200,749	98		154,000		6,417		34,709			(147,583)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	01/11/2023	01/12/2024	87,489	8,748,914	100		189,000		7,875		112,039			(181,125)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	01/11/2023	01/12/2024	142,143	13,930,050	98		171,000		7,125		130,139			(163,875)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	01/18/2023	01/19/2024	84,786	8,478,570	100		176,000		7,333		57,200			(168,667)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	01/18/2023	01/19/2024	119,013	11,663,315	98		152,000		6,333		190,175			(145,667)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	01/25/2023	01/26/2024	89,735	8,973,466	100		184,000		7,667		81,656			(176,333)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	01/25/2023	01/26/2024	129,354	12,676,699	98		159,000		6,625		169,915			(152,375)				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/23/2023	01/23/2024	(1,474)	(504,450)	342.19		(18,918)		(788)		(2,877)			18,129				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/23/2023	01/23/2024	(1,176)	(403,560)	343.03		(14,724)		(614)		(1,355)			14,111				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/23/2023	01/23/2024	2,700	908,010	336.3		44,004		1,833		20,911			(42,170)				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/23/2023	01/23/2024	(2,064)	(706,230)	342.19		(56,605)		(2,359)		(74,932)			54,246				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/23/2023	01/23/2024	(1,346)	(470,820)	349.75		(31,785)		(1,324)		(39,639)			30,461				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/23/2023	01/23/2024	3,500	1,177,050	336.3		109,043		4,543		145,120			(104,500)				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/24/2023	01/24/2024	(1,179)	(404,808)	343.24		(14,604)		(609)		(933)			13,996				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/24/2023	01/24/2024	(1,244)	(438,542)	352.52		(11,103)		(463)					10,640				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/24/2023	01/24/2024	2,500	843,350	337.34		39,669		1,653		16,237			(38,016)				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/24/2023	01/24/2024	(1,572)	(539,744)	343.24		(42,344)		(1,764)		(55,538)			40,579				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/24/2023	01/24/2024	(3,077)	(1,079,488)	350.83		(71,023)		(2,959)		(87,475)			68,064				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	01/24/2023	01/24/2024	4,800	1,619,232	337.34		147,241		6,135		194,344			(141,106)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	4,311	926,357	214.86		20,398		2,550		41			(17,849)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	742	181,842	245.2		4,255		532		133			(3,723)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	202	531,690	2637.86		11,697		1,462		225			(10,235)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	02/01/2023	02/01/2024	5,916	2,049,428	346.44		45,702		5,713		12,000			(39,989)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/01/2023	02/01/2024	6,349	1,653,206	260.4		35,213		4,402		30,380			(30,812)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	2,531	10,427,732	4119.21		211,008		26,376		346,138			(184,632)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	10,267	42,290,045	4119.21		1,471,575		183,947		2,504,327			(1,287,628)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2023	02/01/2024	6,107	25,157,703	4119.21		424,057		53,007		51,677			(371,050)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	376	1,548,049	4119.21		75,144		9,393		14,537			(65,751)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2023	02/01/2024	389	1,601,716	4119.21		16,658		2,082		23,799			(14,576)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2023	02/01/2024	3,556	11,254,076	3165.11		344,804		43,101		166,438			(301,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2023	02/01/2024	3,436	6,218,132	1809.9		109,393		13,674		18,889			(95,719)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2023	02/01/2024	104	3,558,321	34092.96		63,327		7,916		56,294			(55,411)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2023	02/01/2024	112	3,816,486	34092.96		78,672		9,834		119,523			(68,838)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2023	02/02/2024	1,691	7,069,679	4179.76		154,029		19,254		235,803			(134,776)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2023	02/02/2024	6,986	29,201,059	4179.76		805,291		100,661		1,287,675			(704,630)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/02/2023	02/02/2024	5,493	22,959,650	4179.76		365,690		45,711		72,316			(319,979)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2023	02/02/2024	542	2,266,024	4179.76		23,771		2,971		33,600			(20,799)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	3,049	9,674,016	3172.36		260,249		32,531		86,605			(227,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	2,897	5,255,388	1813.82		103,566		12,946		13,166			(90,620)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2023	02/02/2024	35	1,180,930	34053.94		23,919		2,990		23,121			(20,929)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2023	02/02/2024	74	2,527,737	34053.94		50,207		6,276		79,703			(43,931)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	02/02/2024	4,990	1,071,265	214.7		23,600		2,950		61			(20,650)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	02/02/2024	202	533,923	2642.88		11,746		1,468		183			(10,278)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/02/2023	02/02/2024	5,225	1,818,073	347.95		40,543		5,068		7,658			(35,475)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	02/02/2023	02/02/2024	7,713	2,020,316	261.95		43,033		5,379		27,074			(37,654)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024	6,113	1,301,455	212.9		28,606		3,576		315			(25,030)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/03/2023	02/02/2024	6,567	2,282,516	347.59		50,900		6,363		10,472			(44,538)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	02/03/2023	02/02/2024	8,432	2,196,469	260.5		46,565		5,821		39,643			(40,744)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/02/2024	15,015	62,109,871	4136.48		1,653,554		206,694		2,714,413			(1,446,859)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2023	02/02/2024	907	3,751,601	4136.48		38,266		4,783		55,692			(33,483)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2023	02/02/2024	7,515	23,796,577	3166.59		621,189		77,649		201,831			(543,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/02/2024	6,882	12,459,043	1810.28		240,606		30,076		38,206			(210,530)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/02/2024	118	4,007,559	33926.01		77,810		9,726		116,866			(68,083)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/01/2023	02/02/2024	103,476	10,347,595	100		228,000		28,500		101,805			(199,500)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/01/2023	02/02/2024	115,856	11,353,872	98		140,000		17,500		147,910			(122,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/03/2024	1,509	6,242,651	4136.48		115,111		14,389		178,867			(100,722)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2023	02/03/2024	6,564	27,149,978	4136.48		368,737		46,092		56,773			(322,645)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/03/2024	105	432,517	4136.48		26,038		3,255		20,653			(22,783)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/03/2024	35	1,199,276	33926.01		21,189		2,649		26,317			(18,541)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/04/2024	1,399	5,787,509	4136.48		115,618		14,452		179,358			(101,166)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2023	02/04/2024	4,074	16,850,636	4136.48		248,035		31,004		82,557			(217,030)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/04/2024	38	1,286,712	33926.01		21,662		2,708		26,573			(18,955)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	1,448	5,987,707	4136.48		114,900		14,362		170,154			(100,537)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	8,125	33,608,758	4136.48		1,051,988		131,499		1,725,201			(920,490)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2023	02/05/2024	5,254	21,732,694	4136.48		321,105		40,138		427,399			(280,967)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/05/2024	280	1,157,226	4136.48		67,168		8,396		58,199			(58,772)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2023	02/05/2024	452	1,869,101	4136.48		19,065		2,383		27,695			(16,682)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2023	02/05/2024	3,686	11,672,091	3166.59		307,795		38,474		105,923			(269,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/05/2024	3,195	5,783,305	1810.28		111,341		13,918		19,099			(97,423)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	13	454,879	33926.01		11,236		1,404		10,944			(9,831)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	71	2,424,252	33926.01		45,238		5,655		67,417			(39,583)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	205	536,781	2614.28		11,756		1,469		891			(10,286)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/06/2023	02/06/2024	1,708	591,001	345.96		13,179		1,647		4,109			(11,532)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2023	02/06/2024	2,131	552,590	259.25		11,715		1,464		12,474			(10,251)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/06/2023	02/06/2024	1,300	5,346,091	4111.08		93,506		11,688		145,305			(81,818)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2024	5,630	23,146,614	4111.08		766,806		95,851		1,294,022			(670,955)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	5,507	22,640,406	4111.08		322,759		40,345		780,961			(282,414)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/06/2023	02/06/2024	498	2,047,229	4111.08		21,291		2,661		30,337			(18,630)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024	2,906	9,185,479	3161.29		272,874		34,109		124,108			(238,765)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024	1,405	2,537,805	1806.55		53,040		6,630		10,439			(46,410)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/06/2023	02/06/2024	12	402,974	33891.02		10,276		1,284		9,865			(8,991)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/06/2023	02/06/2024	25	848,475	33891.02		16,016		2,002		25,391			(14,014)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	4,666	989,738	212.1		21,754		2,719		566			(19,035)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	1,797	436,100	242.68		10,205		1,276		1,313			(8,929)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/07/2023	02/07/2024	6,776	2,341,016	345.49		52,205		6,526		18,050			(45,679)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/07/2023	02/07/2024	6,559	1,703,019	259.67		36,104		4,513		35,973			(31,591)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1,212	5,046,323	4164		98,018		12,252		144,959			(85,766)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	7,410	30,856,923	4164		1,021,323		127,665		1,676,822			(893,658)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	5,808	24,185,744	4164		356,765		44,596		175,419			(312,170)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/07/2023	02/07/2024	343	1,426,581	4164		14,551		1,819		21,090			(12,732)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	2,724	8,620,746	3165.09		240,925		30,116		90,275			(210,809)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	2,792	5,050,162	1808.48		92,489		11,561		19,013			(80,928)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/07/2023	02/07/2024	13	458,378	34156.69		5,184		648		6,976			(4,536)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/07/2023	02/07/2024	43	1,472,844	34156.69		30,140		3,768		45,611			(26,373)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	8,482	1,799,504	212.15		39,535		4,942		1,050			(34,593)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	528	128,013	242.42		2,996		374		436			(2,621)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	648	1,690,997	2611.53		37,033		4,629		3,339			(32,404)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	13,325	4,598,660	345.12		102,550		12,819		38,406			(89,731)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/08/2023	02/08/2024	14,618	3,788,736	259.18		80,321		10,040		86,640			(70,281)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/08/2023	02/08/2024	2,513	10,346,923	4117.86		223,350		27,919		369,061			(195,431)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/08/2023	02/08/2024	11,131	45,835,230	4117.86		1,504,199		188,025		2,521,852			(1,316,174)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/08/2023	02/08/2024	7,685	31,646,812	4117.86		517,634		64,704		781,858			(452,930)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	449	1,847,411	4117.86		102,333		12,792		96,193			(89,541)				
S&P Digital		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	02/08/2023	02/08/2024	553	2,275,954	4117.86		23,898		2,987		33,679			(20,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	3,656	11,539,425	3156.28		378,174		47,272		218,920			(330,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/08/2023	02/08/2024	4,562	8,225,798	1803.22		142,517		17,815		39,998			(124,703)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/08/2023	02/08/2024	105	3,564,168	33949.01		54,182		6,773		65,867			(47,409)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/08/2023	02/08/2024	82	2,800,009	33949.01		56,957		7,120		86,787			(49,838)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	3,408	720,796	211.51		15,843		1,980		643			(13,863)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	5,842	2,018,612	345.52		45,015		5,627		15,819			(39,388)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/09/2023	02/09/2024	4,439	1,148,047	258.62		24,339		3,042		28,632			(21,296)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	1,919	7,831,349	4081.5		155,531		19,441		254,947			(136,089)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/09/2023	02/09/2024	7,915	32,304,418	4081.5		977,595		122,199		1,652,857			(855,396)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/09/2023	02/09/2024	7,660	31,263,554	4081.5		422,956		52,869		329,156			(370,086)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	461	1,880,437	4081.5		19,369		2,421		27,839			(16,947)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/09/2024	4,536	14,275,839	3147.43		400,258		50,032		212,903			(350,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/09/2024	2,401	4,317,341	1797.92		82,682		10,335		27,172			(72,347)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	18	605,804	33699.88		12,971		1,621		17,166			(11,350)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	61	2,055,567	33699.88		41,651		5,206		62,998			(36,444)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	14,402	58,910,686	4090.46		1,566,581		195,823		2,624,784			(1,370,758)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2023	02/09/2024	755	3,089,695	4090.46		31,824		3,978		45,731			(27,846)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	5,223	16,476,422	3154.31		448,198		56,025		201,097			(392,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/09/2024	7,447	13,416,113	1801.62		258,945		32,368		71,870			(226,577)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/09/2024	110	3,719,423	33869.27		66,762		8,345		99,933			(58,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	7,247	1,532,086	211.41		33,614		4,202		1,447			(29,412)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	192	499,498	2600.79		10,939		1,367		1,508			(9,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	11,728	4,039,959	344.48		89,687		11,211		38,192			(78,476)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2023	02/09/2024	16,279	4,201,393	258.09		89,070		11,134		113,030			(77,936)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/08/2023	02/09/2024	94,000	9,400,037	100		206,000		25,750		144,617			(180,250)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/08/2023	02/09/2024	109,185	10,700,121	98		129,000		16,125		82,785			(112,875)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2024	1,557	6,370,571	4090.46		116,083		14,510		185,712			(101,572)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/10/2024	7,817	31,974,760	4090.46		459,244		57,405		426,856			(401,838)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/10/2024	39	1,313,977	33869.27		20,163		2,520		26,433			(17,642)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2024	451	1,846,360	4090.46		99,160		12,395		63,777			(86,765)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/11/2024	1,446	5,913,764	4090.46		125,187		15,648		203,199			(109,539)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/11/2024	7,546	30,866,337	4090.46		416,628		52,078		232,617			(364,549)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/11/2024	46	1,551,394	33869.27		21,839		2,730		30,629			(19,109)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	1,819	7,439,479	4090.46		142,441		17,805		224,384			(124,636)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	7,928	32,428,499	4090.46		1,074,657		134,332		1,806,270			(940,324)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/12/2024	6,316	25,834,717	4090.46		342,051		42,756		94,492			(299,294)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2023	02/12/2024	457	1,871,158	4090.46		19,273		2,409		27,646			(16,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	3,269	10,311,231	3154.31		290,419		36,302		140,975			(254,116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/12/2024	3,187	5,741,287	1801.62		106,765		13,346		32,224			(93,419)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/12/2024	33	1,113,700	33869.27		25,860		3,232		29,557			(22,627)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/10/2023	02/12/2024	64	2,175,519	33869.27		39,815		4,977		59,541			(34,839)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1,469	506,764	345.07		11,250		1,406		4,478			(9,844)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/13/2023	02/13/2024	7,344	1,898,783	258.53		40,254		5,032		48,084			(35,222)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2023	02/13/2024	1,246	5,153,394	4137.29		92,150		11,519		144,732			(80,631)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/13/2023	02/13/2024	6,062	25,079,642	4137.29		873,958		109,245		1,442,410			(764,714)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024	4,548	18,815,846	4137.29		252,458		31,557					(220,901)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2023	02/13/2024	501	2,072,009	4137.29		21,342		2,668		30,537			(18,674)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	2,360	7,470,996	3165.47		218,688		27,336		95,085			(191,352)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2023	02/13/2024	1,884	3,404,901	1807.29		66,320		8,290		15,124			(58,030)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/13/2023	02/13/2024	27	928,074	34245.93		17,652		2,206		15,139			(15,445)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/13/2023	02/13/2024	67	2,297,268	34245.93		38,625		4,828		56,282			(33,797)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	6,158	1,298,832	210.93		28,509		3,564		1,892			(24,946)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	393	1,022,024	2601.38		22,382		2,798		3,360			(19,585)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	7,070	2,438,171	344.84		54,127		6,766		22,610			(47,361)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/14/2023	02/14/2024	8,127	2,099,051	258.28		44,500		5,562		55,160			(38,937)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1,354	5,600,247	4136.13		95,405		11,926		152,383			(83,479)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	7,160	29,614,721	4136.13		930,373		116,297		1,525,384			(814,076)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	4,985	20,617,511	4136.13		298,617		37,327		11,842			(261,290)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2023	02/14/2024	412	1,705,076	4136.13		17,733		2,217		25,112			(15,516)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	2,161	6,833,466	3161.85		207,966		25,996		101,347			(181,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	2,923	5,276,438	1804.99		90,379		11,297		26,050			(79,081)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2023	02/14/2024	12	424,172	34089.27		10,103		1,263		10,639			(8,840)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2023	02/14/2024	27	911,481	34089.27		18,257		2,282		26,616			(15,974)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2023	02/15/2024	1,644	6,820,636	4147.6		149,136		18,642		247,596			(130,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2023	02/15/2024	8,935	37,058,469	4147.6		1,412,585		176,573		2,326,428			(1,236,012)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2023	02/15/2024	6,007	24,914,688	4147.6		438,127		54,766		61,503			(383,361)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	356	1,478,060	4147.6		81,587		10,198		20,094			(71,389)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2023	02/15/2024	353	1,464,163	4147.6		15,227		1,903		21,536			(13,324)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2023	02/15/2024	2,896	9,171,256	3166.59		306,949		38,369		164,734			(268,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2023	02/15/2024	5,840	10,556,354	1807.46		186,899		23,362		47,631			(163,537)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/15/2023	02/15/2024	95	3,231,245	34128.05		45,782		5,723		56,446			(40,059)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/15/2023	02/15/2024	93	3,181,603	34128.05		59,865		7,483		87,454			(52,382)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/15/2023	02/15/2024	5,999	1,262,681	210.47		27,716		3,464		2,366			(24,251)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/15/2023	02/15/2024	1,039	250,408	241.09		5,860		732		1,509			(5,127)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/15/2023	02/15/2024	338	879,185	2600.79		19,254		2,407		3,005			(16,847)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	02/15/2023	02/15/2024	8,578	2,958,647	344.93		65,682		8,210		27,249			(57,472)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	02/15/2023	02/15/2024	9,262	2,393,104	258.37		50,734		6,342		62,162			(44,392)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/16/2023	02/16/2024	6,120	1,287,157	210.31		28,253		3,532		2,667			(24,721)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/16/2023	02/16/2024	241	626,692	2595.73		13,725		1,716		2,558			(12,009)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	02/16/2023	02/16/2024	5,756	1,979,936	343.99		43,955		5,494		21,423			(38,460)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	02/16/2023	02/16/2024	8,454	2,179,980	257.86		46,216		5,777		60,751			(40,439)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/16/2023	02/16/2024	1,818	7,437,130	4090.41		139,372		17,421		232,298			(121,950)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/16/2023	02/16/2024	8,378	34,268,820	4090.41		1,095,608		136,951		1,854,783			(958,657)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	5,145	21,047,065	4090.41		307,322		38,415		144,016			(268,907)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	454	1,857,193	4090.41		19,129		2,391		27,372			(16,738)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	3,362	10,630,355	3162.26		310,588		38,823		148,755			(271,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	2,354	4,248,736	1804.75		80,634		10,079		21,906			(70,554)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/16/2023	02/16/2024	16	539,215	33696.85		6,096		762		9,330			(5,334)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/16/2023	02/16/2024	42	1,427,010	33696.85		28,020		3,503		41,916			(24,518)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	5,443	1,146,365	210.6		25,128		3,141		2,076			(21,987)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	158	411,307	2595.8		9,008		1,126		1,675			(7,882)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	02/17/2023	02/16/2024	10,676	3,667,143	343.49		81,411		10,176		42,888			(71,234)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	02/17/2023	02/16/2024	12,104	3,118,346	257.63		66,109		8,264		89,610			(57,845)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	02/17/2023	02/16/2024	19,325	78,827,883	4079.09		2,258,061		282,258		3,819,334			(1,975,803)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/17/2023	02/16/2024	1,405	5,730,680	4079.09		57,880		7,235		84,500			(50,645)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	6,628	20,975,079	3164.76		575,316		71,915		238,476			(503,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	8,539	15,420,918	1805.95		294,009		36,751		76,172			(257,258)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/17/2023	02/16/2024	142	4,819,565	33826.69		88,753		11,094		132,676			(77,659)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/15/2023	02/16/2024	95,070	9,507,013	100		193,000		24,125		214,084			(168,875)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/15/2023	02/16/2024	100,162	9,815,902	98		120,000		15,000		44,865			(105,000)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/17/2023	02/17/2024	1,389	5,664,696	4079.09		121,947		15,243		200,398			(106,703)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	02/17/2023	02/17/2024	5,971	24,356,553	4079.09		335,609		41,951		77,593			(293,658)				

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	02/17/2023	02/17/2024	38	1,288,091	33826.69		23,657		2,957		34,916			(20,700)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/18/2024	1,403	5,721,169	4079.09		100,696		12,587		165,799			(88,109)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2024	5,198	21,201,175	4079.09		273,574		34,197		10,489			(239,377)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/18/2024	174	708,268	4079.09		40,300		5,038		28,842			(35,263)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	02/17/2023	02/18/2024	18	603,806	33826.69		6,902		863		10,420			(6,039)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2024	1,496	6,103,358	4079.09		117,412		14,676		202,369			(102,735)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2024	5,875	23,963,075	4079.09		341,241		42,655		12,917			(298,586)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/19/2024	157	639,363	4079.09		40,919		5,115		30,694			(35,804)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	02/17/2023	02/19/2024	50	1,675,370	33826.69		28,390		3,549		39,599			(24,841)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024	856	3,493,129	4079.09		78,396		9,799		131,208			(68,596)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	02/17/2023	02/20/2024	5,681	23,172,001	4079.09		778,989		97,374		1,323,581			(681,615)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024	4,964	20,249,829	4079.09		285,508		35,689		27,226			(249,820)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	02/17/2023	02/20/2024	419	1,708,179	4079.09		17,253		2,157		25,125			(15,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2024	2,911	9,213,342	3164.76		294,266		36,783		155,440			(257,483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2024	1,995	3,602,394	1805.95		72,711		9,089		19,041			(63,622)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	02/17/2023	02/20/2024	27	913,131	33826.69		17,386		2,173		24,269			(15,213)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	02/17/2023	02/20/2024	25	841,371	33826.69		15,963		1,995		23,856			(13,967)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2024	2,576	539,537	209.46		11,832		1,479		1,786			(10,353)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/21/2023	02/21/2024	2,686	917,013	341.37		20,358		2,545		14,808			(17,813)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/21/2023	02/21/2024	2,876	735,673	255.82		15,596		1,950		26,276			(13,647)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/21/2023	02/21/2024	1,355	5,417,776	3997.34		105,444		13,180		184,043			(92,263)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	6,308	25,214,444	3997.34		739,663		92,458		1,317,144			(647,205)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2023	02/21/2024	5,052	20,196,055	3997.34		277,678		34,710		244,160			(242,968)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2023	02/21/2024	489	1,956,415	3997.34		19,760		2,470		28,852			(17,290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	2,568	8,078,237	3145.99		248,871		31,109		158,384			(217,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	2,090	3,750,228	1794.3		70,852		8,857		30,677			(61,996)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	16	524,549	33129.59		6,594		824		10,385			(5,769)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	37	1,237,403	33129.59		19,229		2,404		28,105			(16,825)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	14,148	2,964,208	209.52		65,005		8,126		9,754			(56,879)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	2,000	477,743	238.84		11,131		1,391		5,563			(9,740)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	301	777,216	2578.95		17,021		2,128		5,473			(14,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2024	19,211	6,553,110	341.12		145,479		18,185		109,653			(127,294)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/22/2023	02/22/2024	24,639	6,307,071	255.98		133,710		16,714		221,251			(116,996)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	2,078	8,292,005	3991.05		180,258		22,532		328,767			(157,726)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	11,766	46,960,547	3991.05		1,686,235		210,779		3,005,613			(1,475,456)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/22/2023	02/22/2024	8,715	34,782,929	3991.05		570,261		71,283		323,991			(498,978)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	354	1,411,198	3991.05		65,556		8,195		32,238			(57,362)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	382	1,525,522	3991.05		15,530		1,941		22,491			(13,589)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2024	3,031	9,536,403	3146.28		304,668		38,084		203,591			(266,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2024	4,454	7,991,297	1794.23		143,427		17,928		64,568			(125,498)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/22/2023	02/22/2024	61	2,010,969	33045.09		35,983		4,498		63,603			(31,485)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/22/2023	02/22/2024	65	2,131,880	33045.09		45,419		5,677		70,869			(39,742)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	02/24/2023	02/22/2024	8,231	2,796,828	339.78		62,090		7,761		55,109			(54,328)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	4,244	889,003	209.48		19,496		2,437		3,024			(17,059)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	278	717,222	2581.95		15,707		1,963		4,728			(13,744)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/23/2023	02/23/2024	3,552	910,703	256.4		19,307		2,413		30,469			(16,894)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	1,403	5,630,843	4012.32		123,458		15,432		214,503			(108,026)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/23/2023	02/23/2024	8,279	33,216,380	4012.32		986,321		123,290		1,722,853			(863,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/23/2023	02/23/2024	5,598	22,460,892	4012.32		314,879		39,360		33,435			(275,519)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	540	2,166,287	4012.32		22,009		2,751		31,898			(19,258)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/23/2023	02/23/2024	4,492	14,143,160	3148.3		389,814		48,727		215,844			(341,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	02/23/2023	02/23/2024	2,411	4,328,930	1795.15		76,445		9,556		34,062			(66,890)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	23	752,615	33153.91		12,509		1,564		20,939			(10,946)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	50	1,672,973	33153.91		35,777		4,472		53,814			(31,305)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	15,502	61,545,343	3970.04		1,636,509		204,564		2,945,661			(1,431,946)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	02/24/2023	02/23/2024	924	3,668,027	3970.04		37,047		4,631		54,089			(32,416)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	4,893	15,389,370	3144.89		423,148		52,893		241,393			(370,254)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	7,100	12,729,834	1792.97		250,090		31,261		110,797			(218,829)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/24/2023	02/23/2024	155	5,077,110	32816.92		87,964		10,995		132,332			(76,968)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	7,061	1,474,502	208.82		32,277		4,035		6,431			(28,242)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	183	470,328	2574		10,300		1,288		3,776			(9,013)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/24/2023	02/23/2024	7,155	1,826,605	255.28		38,541		4,818		69,049			(33,724)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	CIBC 21IGI19DL77OX0HC3ZE78	02/22/2023	02/23/2024	81,983	8,198,294	100		164,100		20,513		198,872			(143,588)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2023	02/23/2024	103,311	10,124,498	98		124,000		15,500		33,357			(108,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/24/2024	1,622	6,440,138	3970.04		133,144		16,643		241,075			(116,501)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2023	02/24/2024	6,207	24,643,754	3970.04		311,345		38,918		58,981			(272,427)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2024	130	516,692	3970.04		30,485		3,811		28,875			(26,674)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/24/2024	25	833,124	32816.92		9,164		1,146		14,443			(8,019)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2024	1,753	6,958,214	3970.04		139,229		17,404		250,866			(121,826)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2023	02/25/2024	6,167	24,485,166	3970.04		301,145		37,643		54,113			(263,502)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/25/2024	309	1,225,961	3970.04		69,635		8,704		53,566			(60,930)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/25/2024	46	1,512,092	32816.92		25,853		3,232		44,317			(22,621)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	2,043	8,112,603	3970.04		160,196		20,024		290,853			(140,171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/24/2024	7,936	31,508,038	3970.04		994,965		124,371		1,838,661			(870,594)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2024	6,190	24,572,959	3970.04		333,674		41,709		41,265			(291,965)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2023	02/26/2024	713	2,830,919	3970.04		28,592		3,574		41,685			(25,018)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2024	2,123	6,675,582	3144.89		200,286		25,036		127,951			(175,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2024	3,149	5,646,350	1792.97		105,466		13,183		49,959			(92,282)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/26/2024	43	1,402,980	32816.92		24,124		3,015		41,369			(21,108)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/24/2023	02/26/2024	64	2,089,507	32816.92		32,753		4,094		48,682			(28,659)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2024	3,088	645,421	209.04		14,148		1,768		2,752			(12,379)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2024	797	2,053,813	2575.39		44,979		5,622		16,497			(39,356)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1,181	402,035	340.39		8,925		1,116		7,468			(7,810)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/27/2023	02/27/2024	2,732	698,353	255.61		14,805		1,851		25,513			(12,954)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2023	02/27/2024	1,473	5,865,269	3982.24		122,363		15,295		217,898			(107,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2023	02/27/2024	7,071	28,160,040	3982.24		909,304		113,663		1,665,264			(795,641)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZW27FF32TWEFA76	02/27/2023	02/27/2024	5,449	21,699,078	3982.24		287,988		35,999		13,917			(251,990)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2023	02/27/2024	450	1,792,177	3982.24		18,298		2,287		26,365			(16,011)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	2,464	7,754,794	3147.15		234,913		29,364		150,642			(205,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	1,655	2,967,780	1793.56		62,620		7,828		26,796			(54,793)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2023	02/27/2024	14	450,091	32889.09		10,635		1,329		19,933			(9,306)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/27/2023	02/27/2024	60	1,985,767	32889.09		42,115		5,264		64,534			(36,851)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2023	02/28/2024	1,702	6,756,279	3970.15		151,544		18,943		279,125			(132,601)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2023	02/28/2024	8,393	33,319,457	3970.15		1,121,042		140,130		2,080,017			(980,912)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2023	02/28/2024	6,927	27,499,478	3970.15		375,760		46,970		6,925			(328,790)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2023	02/28/2024	566	2,247,392	3970.15		23,126		2,891		33,061			(20,235)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/28/2023	02/28/2024	2,491	7,834,418	3145.1		232,725		29,091		148,691			(203,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2023	02/28/2024	3,710	6,648,986	1792.16		126,537		15,817		60,942			(110,720)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2023	02/28/2024	19	606,524	32656.7		14,597		1,825		26,969			(12,773)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/28/2023	02/28/2024	91	2,979,257	32656.7		69,047		8,631		110,470			(60,416)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	4,645	971,111	209.08		21,287		2,661		4,140			(18,626)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	710	1,828,720	2575.3		40,049		5,006		14,839			(35,043)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/28/2023	02/28/2024	3,872	1,315,307	339.74		29,200		3,650		26,406			(25,550)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/28/2023	02/28/2024	5,016	1,282,689	255.71		27,193		3,399		46,394			(23,794)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	2,887	620,266	214.86		18,521		10,418		4,381			(8,103)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	492	1,298,348	2637.86		39,859		22,421		13,618			(17,438)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/01/2023	01/31/2025	2,094	725,400	346.44		22,415		12,608		14,080			(9,807)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/01/2023	01/31/2025	3,517	915,764	260.4		25,916		14,578		25,749			(11,338)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	291	1,200,457	4119.21		51,999		29,249		74,212			(22,749)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2023	01/31/2025	1,191	2,155,854	1809.9		67,478		37,957		38,828			(29,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	01/31/2025	692	1,256,054	1813.82		37,556		21,125		21,407			(16,431)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	4,963	1,065,558	214.7		31,882		17,933		7,710			(13,948)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	149	393,032	2642.88		12,105		6,809		3,902			(5,296)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/02/2023	01/31/2025	4,442	1,545,458	347.95		47,755		26,862		27,155			(20,893)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/02/2023	01/31/2025	5,846	1,531,310	261.95		43,336		24,377		37,656			(18,960)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	2,657	565,637	212.9		16,884		9,497		5,354			(7,387)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	3,005	730,617	243.17		24,110		13,562		11,791			(10,548)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	1,082	2,844,811	2628.84		87,336		49,126		33,074			(38,209)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/03/2023	02/03/2025	3,455	1,200,870	347.59		37,107		20,873		21,686			(16,234)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/03/2023	02/03/2025	7,154	1,863,686	260.5		52,742		29,668		52,034			(23,075)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/03/2025	606	1,097,399	1810.28		34,349		19,321		19,750			(15,028)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/04/2025	1,028	1,860,948	1810.28		58,248		32,764		33,542			(25,483)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2023	02/05/2025	2,633	560,521	212.9		16,754		9,424		5,328			(7,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/05/2025	1,670	3,023,845	1810.28		94,949		53,409		54,585			(41,540)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2023	02/06/2025	461	1,203,888	2614.28		36,839		20,722		16,364			(16,117)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	02/06/2023	02/06/2025	2,227	770,289	345.96		23,725		13,345		15,517			(10,380)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/06/2023	02/06/2025	1,635	423,780	259.25		11,951		6,722		13,146			(5,228)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2025	496	895,361	1806.55		28,025		15,764		17,041			(12,261)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2025	3,220	682,949	212.1		20,318		11,429		7,283			(8,889)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2025	857	2,240,160	2614.66		68,549		38,559		30,386			(29,990)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	02/07/2023	02/07/2025	9,059	3,129,774	345.49		96,397		54,223		65,027			(42,174)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/07/2023	02/07/2025	7,737	2,009,076	259.67		56,656		31,869		60,289			(24,787)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2025	1,165	2,107,752	1808.48		65,551		36,872		39,123			(28,679)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	4,689	994,751	212.15		29,554		16,624		10,535			(12,930)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	519	125,850	242.42		4,128		2,322		2,211			(1,806)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	1,938	5,061,035	2611.53		154,868		87,113		70,853			(67,755)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	02/08/2023	02/07/2025	5,566	1,920,878	345.12		59,163		33,279		40,854			(25,884)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/08/2023	02/07/2025	3,707	960,835	259.18		27,096		15,241		29,985			(11,854)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	02/08/2023	02/07/2025	280	1,152,248	4117.86		69,784		39,254		101,952			(30,531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2023	02/07/2025	1,814	3,270,453	1803.22		99,422		55,925		65,213			(43,497)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/09/2023	02/07/2025	1,908	403,495	211.51		11,984		6,741		4,661			(5,243)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/09/2023	02/07/2025	1,134	2,951,728	2603.28		90,323		50,807		44,861			(39,516)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	02/09/2023	02/07/2025	2,868	990,821	345.52		30,517		17,166		20,547			(13,351)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/09/2023	02/07/2025	4,302	1,112,601	258.62		31,264		17,586		36,319			(13,678)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/07/2025	552	993,223	1797.92		30,790		17,319		21,254			(13,471)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/08/2023	02/08/2025	26	107,293	4117.86		4,937		2,777		8,314			(2,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2025	1,061	1,911,860	1801.62		56,591		31,832		39,107			(24,759)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	2,235	472,399	211.41		14,026		7,889		5,560			(6,136)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	733	1,907,055	2600.79		58,356		32,825		29,836			(25,531)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/10/2023	02/10/2025	5,495	1,893,072	344.48		58,307		32,797		42,020			(25,509)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2023	02/10/2025	2,492	643,075	258.09		18,070		10,165		21,912			(7,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/11/2025	490	882,408	1801.62		26,119		14,692		18,074			(11,427)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	2,443	516,462	211.41		15,344		8,631		6,090			(6,713)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/10/2023	02/11/2025	1,634	421,638	258.09		11,848		6,665		14,373			(5,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/12/2025	851	1,532,579	1801.62		45,518		25,604		31,432			(19,914)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025	305	795,549	2606.13		24,264		13,649		11,869			(10,616)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/13/2023	02/13/2025	4,010	1,383,674	345.07		42,479		23,894		29,685			(18,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2023	02/13/2025	1,340	2,421,086	1807.29		72,390		40,720		46,074			(31,671)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	1,850	390,235	210.93		11,563		6,504		4,928			(5,059)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	2,097	506,581	241.62		16,616		9,346		9,754			(7,269)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	1,481	3,852,454	2601.38		117,500		66,094		60,295			(51,406)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2025	1,712	590,249	344.84		18,121		10,193		12,858			(7,928)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/14/2023	02/14/2025	6,778	1,750,745	258.28		49,196		27,673		58,892			(21,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2025	573	1,033,897	1804.99		31,224		17,563		20,325			(13,660)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2023	02/14/2025	522	2,164,001	4147.6		114,405		64,353		157,394			(50,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2025	1,686	3,047,413	1807.46		92,337		51,939		57,941			(40,397)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1,936	407,527	210.47		12,055		6,781		5,462			(5,274)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1,097	264,588	241.09		8,652		4,867		5,372			(3,785)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1,246	3,240,188	2600.79		98,502		55,407		51,005			(43,095)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/15/2023	02/14/2025	2,760	951,909	344.93		29,224		16,438		20,620			(12,785)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/15/2023	02/14/2025	3,023	780,921	258.37		21,866		12,300		26,090			(9,566)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	4,276	899,233	210.31		26,599		14,962		12,301			(11,637)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/16/2023	02/14/2025	2,098	721,668	343.99		22,083		12,422		16,567			(9,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/14/2025	803	1,448,341	1804.75		42,292		23,789		28,565			(18,503)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	1,794	377,854	210.6		11,169		6,283		4,980			(4,887)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	503	1,305,541	2595.8		39,688		22,325		21,561			(17,364)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/17/2023	02/14/2025	2,340	602,731	257.63		16,876		9,493		21,320			(7,383)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	02/17/2023	02/14/2025	115	467,410	4079.09		10,353		5,824		14,025			(4,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/14/2025	416	750,665	1805.95		21,769		12,245		14,567			(9,524)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	3,484	733,755	210.6		21,734		12,225		9,734			(9,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/19/2025	1,090	1,969,101	1805.95		57,301		32,232		38,478			(25,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2025	624	1,126,107	1805.95		32,770		18,433		22,035			(14,337)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	472	1,215,336	2576.9		36,946		20,782		24,145			(16,164)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/21/2023	02/21/2025	2,917	995,771	341.37		30,570		17,196		26,860			(13,374)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/21/2023	02/21/2025	1,723	440,665	255.82		12,339		6,940		17,863			(5,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2025	1,134	2,035,535	1794.3		62,084		34,922		46,445			(27,162)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	5,289	1,108,175	209.52		32,758		18,426		16,918			(14,331)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	1,352	322,870	238.84		10,558		5,939		8,186			(4,619)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	294	757,935	2578.95		23,041		12,961		14,781			(10,081)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/22/2023	02/21/2025	10,290	3,510,044	341.12		107,407		60,417		96,057			(46,991)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/22/2023	02/21/2025	7,497	1,919,197	255.98		53,738		30,227		76,885			(23,510)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/22/2023	02/21/2025	155	620,084	3991.05		36,564		20,567		58,905			(15,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2023	02/21/2025	2,325	4,171,399	1794.23		125,976		70,862		95,264			(55,115)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	3,874	811,522	209.48		23,956		13,475		12,450			(10,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	235	607,786	2581.95		18,477		10,393		11,534			(8,084)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/23/2023	02/21/2025	1,478	378,924	256.4		10,610		5,968		14,724			(4,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2023	02/21/2025	488	876,612	1795.15		26,298		14,793		19,786			(11,506)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	02/24/2023	02/21/2025	3,697	1,256,159	339.78		38,313		21,551		37,103			(16,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2025	822	1,474,538	1792.97		42,762		24,053		34,338			(18,708)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	3,420	714,165	208.82		21,068		11,851		11,922			(9,217)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	237	609,012	2574		18,514		10,414		12,461			(8,100)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/24/2023	02/24/2025	2,855	728,713	255.28		20,404		11,477		30,698			(8,927)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/24/2023	02/25/2025	693	1,243,159	1792.97		36,052		20,279		28,983			(15,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2025	921	1,651,541	1792.97		47,895		26,941		38,548			(20,954)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	308	792,510	2575.39		24,013		13,507		16,071			(10,506)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2025	786	1,410,293	1793.56		40,899		23,005		32,711			(17,893)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	02/28/2023	02/28/2025	1,526	2,735,634	1792.16		81,522		45,856		64,653			(35,666)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	2,059	430,598	209.08		12,694		7,140		7,004			(5,554)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	203	523,901	2575.3		15,874		8,929		10,644			(6,945)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	02/28/2023	02/28/2025	3,768	1,280,235	339.74		39,175		22,036		38,049			(17,139)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/28/2023	02/28/2025	3,003	767,964	255.71		21,426		12,052		31,443			(9,374)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/08/2023	02/08/2028	186	766,195	4117.86		88,879		73,325		112,994			(15,554)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	02/09/2023	02/09/2028	101	413,070	4081.5		47,792		39,429		61,527			(8,364)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2028	36	145,130	3991.05		24,846		20,498		30,562			(4,348)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	5,785	1,205,987	208.46		26,447		5,510		6,519			(20,937)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1,234	257,258	208.46		7,569		4,573		4,506			(2,996)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	439	104,495	238.16		2,456		512		1,469			(1,944)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	722	171,969	238.16		5,589		3,377		4,667			(2,212)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	184	473,068	2570.6		10,786		2,247		4,335			(8,539)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1,038	2,667,076	2570.6		80,812		48,824		56,488			(31,988)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/01/2023	03/01/2024	5,761	1,954,220	339.22		43,384		9,038		41,742			(34,345)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/01/2023	02/28/2025	2,604	883,441	339.22		26,945		16,279		27,026			(10,666)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/01/2023	03/01/2024	7,332	1,869,612	254.99		39,636		8,257		72,823			(31,378)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/01/2023	02/28/2025	1,209	308,328	254.99		8,602		5,197		13,269			(3,405)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/01/2023	03/01/2024	2,575	10,174,689	3951.39		203,992		42,498		384,964			(161,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/01/2023	03/01/2024	13,206	52,182,319	3951.39		1,776,682		370,142		3,294,643			(1,406,540)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/01/2023	02/28/2025	231	913,613	3951.39		62,579		37,808		98,194			(24,771)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/01/2023	03/01/2024	7,990	31,571,455	3951.39		496,854		103,511		595,055			(393,343)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	340	1,345,296	3951.39		72,679		15,142		60,480			(57,538)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/01/2023	03/01/2024	606	2,395,693	3951.39		24,436		5,091		35,231			(19,345)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/01/2023	03/01/2024	4,857	15,251,845	3140.11		529,244		110,259		412,256			(418,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2023	03/01/2024	4,614	8,253,944	1789.08		141,476		29,474		82,687			(112,002)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2025	1,664	2,976,430	1789.08		90,186		54,487		73,097			(35,699)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	89	2,908,401	32661.84		41,941		8,738		68,813			(33,203)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	113	3,685,420	32661.84		68,328		14,235		104,186			(54,093)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2023	03/01/2024	6,707	1,395,679	208.1		30,565		6,368		8,479			(24,198)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2023	02/28/2025	4,378	911,115	208.1		26,778		16,178		16,647			(10,599)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2023	02/28/2025	365	937,180	2568.25		28,303		17,100		20,263			(11,203)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2023	03/01/2024	6,166	2,093,976	339.59		46,486		9,685		42,943			(36,802)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2023	02/28/2025	2,217	752,798	339.59		22,960		13,872		22,561			(9,088)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/02/2023	03/01/2024	5,593	1,425,624	254.91		30,223		6,297		56,016			(23,927)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/02/2023	02/28/2025	7,100	1,809,948	254.91		50,498		30,509		78,358			(19,989)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2023	03/02/2024	1,924	7,661,146	3981.35		163,735		34,112		302,822			(129,624)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/02/2023	03/01/2024	8,558	34,071,383	3981.35		955,432		199,048		1,706,232			(756,384)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2023	03/02/2024	5,907	23,519,479	3981.35		330,805		68,918		748,741			(261,887)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024	700	2,785,346	3981.35		27,296		5,687		40,912			(21,610)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2023	03/01/2024	2,089	6,578,388	3149.52		189,536		39,487		111,048			(150,049)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024	4,135	7,419,549	1794.21		139,389		29,039		64,390			(110,350)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	02/28/2025	1,228	2,204,020	1794.21		66,341		40,081		50,761			(26,260)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/02/2023	03/02/2024	43	1,406,557	33003.57		22,897		4,770		38,385			(18,127)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/02/2023	03/01/2024	75	2,477,383	33003.57		52,074		10,849		78,533			(41,225)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/01/2024	4,313	901,426	208.98		19,723		4,109		4,088			(15,614)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2024	3,877	810,225	208.98		17,793		3,707		3,816			(14,086)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/03/2025	2,489	520,254	208.98		15,311		9,250		8,598			(6,061)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2025	3,961	827,800	208.98		24,379		14,729		13,699			(9,650)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/01/2024	532	1,372,027	2578.36		29,910		6,231		10,538			(23,679)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/03/2023	03/03/2025	622	1,603,861	2578.36		48,597		29,361		31,819			(19,236)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2023	03/01/2024	5,543	1,893,441	341.59		42,034		8,757		30,688			(33,277)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2023	03/04/2024	3,492	1,192,959	341.59		26,603		5,542		19,531			(21,061)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2023	03/03/2025	2,923	998,518	341.59		30,455		18,400		26,769			(12,055)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/03/2023	03/01/2024	5,020	1,284,452	255.85		27,102		5,646		45,769			(21,456)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/03/2023	03/04/2024	4,347	1,112,090	255.85		23,576		4,912		39,647			(18,665)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/03/2023	03/03/2025	3,534	904,103	255.85		25,224		15,240		36,682			(9,985)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/03/2024	1,555	6,290,716	4045.64		151,275		31,516		269,985			(119,759)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/04/2024	1,727	6,986,783	4045.64		141,970		29,577		249,722			(112,393)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/05/2024	1,978	8,001,705	4045.64		158,834		33,090		285,915			(125,743)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/01/2024	8,523	34,479,225	4045.64		1,108,968		231,035		1,939,322			(877,933)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/04/2024	7,407	29,967,400	4045.64		854,473		178,015		1,483,061			(676,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/05/2024	7,100	28,724,139	4045.64		848,482		176,767		1,475,553			(671,715)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/03/2023	03/03/2024	5,560	22,493,566	4045.64		299,538		62,404		349,749			(237,134)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/03/2023	03/04/2024	6,511	26,341,073	4045.64		389,781		81,204		617,910			(308,577)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/03/2023	03/05/2024	4,547	18,396,188	4045.64		252,599		52,625		681,343			(199,974)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/04/2024	289	1,169,289	4045.64		63,069		13,139		52,430			(49,929)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/01/2024	504	2,038,107	4045.64		20,850		4,344		29,843			(16,506)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/04/2024	421	1,701,727	4045.64		17,392		3,623		24,870			(13,768)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/05/2024	354	1,432,818	4045.64		14,643		3,051		20,927			(11,593)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/01/2024	2,758	8,716,859	3160.11		258,986		53,955		138,086			(205,030)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2024	2,847	8,997,011	3160.11		273,911		57,065		152,997			(216,846)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2024	1,790	5,655,006	3160.11		167,864		34,972		89,847			(132,893)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/01/2024	3,968	7,141,880	1800.01		130,958		27,283		50,953			(103,675)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/03/2025	1,118	2,011,604	1800.01		60,147		36,339		43,175			(23,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2024	3,375	6,074,126	1800.01		114,140		23,779		44,752			(90,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2025	536	964,807	1800.01		28,944		17,487		20,733			(11,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2024	3,940	7,091,717	1800.01		129,284		26,934		52,854			(102,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2025	1,310	2,358,201	1800.01		70,746		42,742		50,740			(28,004)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/03/2024	60	2,011,693	33390.97		39,750		8,281		71,555			(31,469)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/03/2023	03/04/2024	38	1,269,459	33390.97		20,845		4,343		35,943			(16,502)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/03/2023	03/05/2024	38	1,277,185	33390.97		22,490		4,685		39,164			(17,805)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/03/2023	03/01/2024	86	2,875,373	33390.97		56,316		11,733		85,365			(44,584)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/03/2023	03/04/2024	92	3,068,927	33390.97		53,516		11,149		78,467			(42,367)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/03/2023	03/05/2024	69	2,316,974	33390.97		41,799		8,708		61,764			(33,091)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2025	775	1,990,529	2570.09		60,313		36,439		42,624			(23,874)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024	1,265	5,123,189	4048.42		102,261		21,304		178,772			(80,956)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024	7,625	30,870,638	4048.42		1,034,015		215,420		1,821,995			(818,595)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2024	5,223	21,145,007	4048.42		292,877		61,016		1,015,692			(231,861)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	540	2,186,300	4048.42		22,300		4,646		31,906			(17,654)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	2,703	8,536,727	3158.28		272,730		56,819		169,731			(215,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024	2,074	3,729,981	1798.26		79,076		16,474		30,709			(62,602)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2025	608	1,094,110	1798.26		33,152		20,029		24,105			(13,122)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/06/2023	03/06/2024	13	441,440	33431.44		4,900		1,021		7,614			(3,879)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/06/2023	03/06/2024	34	1,132,065	33431.44		20,737		4,320		30,576			(16,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	6,752	1,405,177	208.1		30,787		6,414		9,056			(24,373)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	5,550	1,155,025	208.1		33,946		20,509		21,279			(13,437)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	1,945	462,965	238.04		15,046		9,091		12,778			(5,956)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	299	767,091	2563.38		16,723		3,484		8,490			(13,239)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	545	1,397,132	2563.38		42,193		25,492		31,736			(16,702)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	7,746	2,640,513	340.87		58,619		12,212		47,529			(46,407)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	5,596	1,907,655	340.87		58,183		35,153		53,424			(23,031)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/07/2023	03/07/2024	8,897	2,269,456	255.08		47,886		9,976		87,694			(37,909)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/07/2023	03/07/2025	6,614	1,687,189	255.08		47,073		28,440		72,331			(18,633)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	1,318	5,253,872	3986.37		119,203		24,834		225,203			(94,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	7,900	31,493,557	3986.37		1,023,521		213,233		1,848,475			(810,287)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2023	03/07/2024	5,586	22,269,326	3986.37		317,625		66,172		929,831			(251,453)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/07/2023	03/07/2024	523	2,085,893	3986.37		21,380		4,454		30,531			(16,926)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	3,284	10,321,455	3143.16		326,178		67,954		223,543			(258,224)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2024	3,215	5,752,350	1789.42		102,687		21,393		59,246			(81,294)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2025	1,355	2,424,859	1789.42		73,716		44,537		59,751			(29,179)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2024	16	516,306	32856.46		5,783		1,205		8,924			(4,578)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2024	54	1,768,873	32856.46		35,383		7,372		53,974			(28,012)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/08/2024	6,787	1,411,760	208.02		30,918		6,441		9,406			(24,476)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/07/2025	2,391	497,333	208.02		14,607		8,825		9,248			(5,782)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/08/2024	2,162	514,530	238.04		12,091		2,519		7,627			(9,572)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/07/2025	885	210,728	238.04		6,849		4,138		5,816			(2,711)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/08/2024	734	1,879,425	2562.19		41,159		8,575		21,410			(32,585)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/07/2025	1,506	3,859,680	2562.19		116,562		70,423		88,565			(46,139)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	03/08/2023	03/08/2024	6,378	2,177,314	341.39		48,336		10,070		36,984			(38,266)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	03/08/2023	03/07/2025	6,124	2,090,585	341.39		63,763		38,523		56,841			(25,239)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/08/2023	03/08/2024	10,031	2,558,865	255.1		53,992		11,248		98,692			(42,744)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/08/2023	03/07/2025	3,466	884,227	255.1		24,582		14,851		37,856			(9,730)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	2,026	8,087,335	3992.01		174,276		36,307		325,169			(137,968)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2024	11,987	47,853,810	3992.01		1,679,817		349,962		3,004,395			(1,329,855)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/07/2025	347	1,384,030	3992.01		106,163		64,140		163,084			(42,023)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2028	49	193,767	3992.01		33,987		28,605		43,675			(5,381)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/08/2024	8,022	32,021,987	3992.01		524,032		109,173		1,676,953			(414,859)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/08/2024	369	1,471,365	3992.01		80,630		16,798		109,619			(63,832)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2023	03/08/2024	534	2,130,831	3992.01		21,521		4,484		31,162			(17,038)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	03/08/2023	03/08/2024	3,800	11,948,266	3144.69		416,861		86,846		304,756			(330,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/08/2024	5,274	9,440,283	1790.06		161,146		33,572		94,252			(127,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2025	2,371	4,244,450	1790.06		129,031		77,956		103,766			(51,075)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/08/2024	93	3,053,818	32798.4		54,017		11,254		93,066			(42,764)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/08/2023	03/08/2024	93	3,040,666	32798.4		59,433		12,382		93,267			(47,051)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/09/2023	03/08/2024	3,084	642,779	208.44		14,058		2,929		3,768			(11,129)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/09/2023	03/07/2025	4,246	885,064	208.44		25,994		15,705		15,673			(10,289)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/09/2023	03/07/2025	1,545	367,225	237.68		11,935		7,211		10,461			(4,724)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/08/2024	216	552,118	2561.12		12,036		2,508		6,423			(9,529)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	429	1,097,625	2561.12		33,148		20,027		25,417			(13,121)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	3,058	1,041,463	340.52		23,120		4,817		19,564			(18,304)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	3,112	1,059,573	340.52		32,317		19,525		30,266			(12,792)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/09/2023	03/08/2024	6,959	1,775,114	255.07		37,455		7,803		68,648			(29,652)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/09/2023	03/07/2025	3,040	775,339	255.07		21,632		13,069		33,256			(8,563)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2023	03/09/2024	1,659	6,499,984	3918.32		145,702		30,355		284,710			(115,348)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2023	03/08/2024	6,978	27,342,388	3918.32		840,290		175,061		1,560,765			(665,230)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/09/2023	03/09/2024	6,697	26,239,010	3918.32		385,780		80,371		1,251,478			(305,409)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2023	03/08/2024	452	1,772,745	3918.32		17,993		3,749		26,014			(14,245)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024	3,124	9,777,986	3129.91		299,024		62,297		238,645			(236,728)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024	4,176	7,439,019	1781.41		145,419		30,296		98,615			(115,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/07/2025	1,008	1,794,889	1781.41		54,026		32,641		48,731			(21,385)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/09/2023	03/09/2024	37	1,179,424	32254.86		27,423		5,713		48,481			(21,710)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/09/2023	03/08/2024	47	1,514,838	32254.86		31,059		6,471		47,637			(24,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	4,974	1,045,227	210.12		22,911		4,773		3,498			(18,138)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	3,286	690,519	210.12		15,191		3,165		2,413			(12,027)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	2,206	463,580	210.12		13,745		8,304		6,736			(5,441)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	2,163	454,461	210.12		13,493		8,152		6,623			(5,341)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	213	548,688	2571.17		12,016		2,503		5,204			(9,513)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	215	552,182	2571.17		16,842		10,175		11,763			(6,666)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	4,580	1,560,625	340.78		34,646		7,218		28,462			(27,428)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	2,009	684,605	340.78		15,267		3,181		12,586			(12,086)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2023	03/10/2025	3,358	1,144,181	340.78		35,126		21,222		32,265			(13,904)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1,192	406,093	340.78		12,508		7,557		11,465			(4,951)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/10/2023	03/08/2024	5,082	1,297,911	255.4		27,516		5,732		48,541			(21,783)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/10/2023	03/11/2024	2,333	595,794	255.4		12,631		2,631		22,292			(9,999)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/10/2023	03/10/2025	1,907	487,094	255.4		13,687		8,269		20,439			(5,418)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2024	1,872	7,229,376	3861.59		166,156		34,616		343,164			(131,540)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	2,573	9,935,444	3861.59		218,527		45,527		443,709			(173,001)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	1,859	7,176,941	3861.59		148,673		30,974		301,892			(117,699)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/08/2024	10,786	41,649,983	3861.59		1,251,021		260,629		2,349,768			(990,391)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/11/2024	7,929	30,619,202	3861.59		1,003,973		209,161		2,054,340			(794,812)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/12/2024	8,246	31,844,077	3861.59		965,629		201,173		1,926,405			(764,456)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2023	03/10/2024	8,372	32,330,019	3861.59		407,376		84,870		1,844,441			(322,506)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2023	03/11/2024	7,863	30,363,446	3861.59		398,855		83,095		1,646,286			(315,760)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2023	03/12/2024	6,652	25,689,055	3861.59		323,984		67,497		1,161,448			(256,487)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/10/2024	299	1,154,401	3861.59		62,331		12,986		94,943			(49,345)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/11/2024	164	632,561	3861.59		40,737		8,487		69,855			(32,250)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	723	2,793,712	3861.59		27,770		5,785		41,079			(21,984)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/11/2024	457	1,763,901	3861.59		17,533		3,653		25,903			(13,880)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/12/2024	372	1,437,328	3861.59		14,287		2,976		21,098			(11,311)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/10/2023	03/08/2024	4,582	14,276,938	3115.86		404,153		84,198		393,745			(319,954)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/10/2023	03/11/2024	2,748	8,561,787	3115.86		246,728		51,402		241,868			(195,326)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/10/2023	03/12/2024	2,337	7,282,171	3115.86		229,740		47,863		235,677			(181,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/08/2024	5,133	9,101,992	1773.19		164,374		34,245		142,332			(130,129)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/10/2025	1,087	1,926,627	1773.19		58,762		35,502		57,738			(23,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/11/2024	2,654	4,705,242	1773.19		91,930		19,152		77,471			(72,778)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/11/2025	640	1,134,838	1773.19		34,613		20,912		34,039			(13,701)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/12/2024	3,489	6,187,029	1773.19		111,024		23,130		98,684			(87,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/12/2025	1,070	1,897,582	1773.19		58,066		35,082		56,965			(22,984)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2024	31	984,861	31909.64		15,987		3,331		27,380			(12,656)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	57	1,820,016	31909.64		36,636		7,632		64,703			(29,003)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	63	1,997,062	31909.64		32,936		6,862		56,838			(26,074)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	108	3,455,543	31909.64		70,256		14,637		110,255			(55,619)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	52	1,669,663	31909.64		33,662		7,013		52,755			(26,649)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	95	3,024,239	31909.64		51,218		10,670		79,277			(40,548)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	4,615	976,785	211.66		21,548		4,489		2,041			(17,059)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2025	3,358	710,838	211.66		21,190		12,802		8,563			(8,388)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	2,107	503,104	238.82		11,823		2,463		6,563			(9,360)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	482	1,245,472	2581.63		27,400		5,708		9,836			(21,692)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2025	618	1,594,924	2581.63		48,964		29,583		31,131			(19,382)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	4,130	1,414,896	342.59		31,552		6,573		21,228			(24,979)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	5,001	1,713,451	342.59		52,946		31,988		43,680			(20,958)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	03/14/2023	03/14/2024	8,583	2,210,413	257.52		47,082		9,809		65,328			(37,273)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2024	3,091	655,972	212.19		14,517		3,024		1,093			(11,492)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2025	2,350	498,645	212.19		14,979		9,050		5,598			(5,929)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2025	1,891	450,431	238.26		14,954		9,035		12,258			(5,919)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2024	337	871,926	2584.53		19,270		4,014		6,410			(15,255)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2025	241	623,163	2584.53		19,256		11,634		11,838			(7,622)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1,536	527,000	343.09		11,805		2,459		7,404			(9,345)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1,961	672,800	343.09		20,924		12,642		16,647			(8,282)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	03/13/2023	03/13/2024	2,311	595,043	257.48		12,734		2,653		17,654			(10,081)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	03/13/2023	03/13/2025	3,316	853,846	257.48		24,335		14,702		30,874			(9,632)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	03/13/2023	03/13/2024	1,712	6,601,890	3855.76		126,705		26,397		262,335			(100,308)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/13/2023	03/13/2024	7,806	30,097,571	3855.76		1,015,047		211,468		2,142,947			(803,579)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2024	6,881	26,530,088	3855.76		328,289		68,394		637,299			(259,896)				
S&P Digital		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	03/13/2023	03/13/2024	372	1,435,601	3855.76		14,356		2,991		21,068			(11,365)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2024	3,235	10,081,673	3116.72		271,340		56,529		324,353			(214,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/13/2023	03/13/2024	1,680	2,978,912	1772.98		59,698		12,437		50,658			(47,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/13/2023	03/13/2025	1,104	1,957,433	1772.98		60,485		36,543		58,953			(23,942)				
Dow Index Option MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2024	28	904,187	31819.14		15,386		3,205		26,538			(12,181)				
Dow Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2024	47	1,497,916	31819.14		25,910		5,398		40,345			(20,512)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	03/14/2023	03/14/2025	6,068	1,562,672	257.52		44,224		26,718		56,373			(17,505)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/14/2023	03/14/2024	1,501	5,882,893	3919.29		126,836		26,424		261,139			(100,412)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/14/2023	03/14/2024	9,099	35,661,114	3919.29		1,159,646		241,593		2,184,970			(918,053)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	7,226	28,319,250	3919.29		363,208		75,668		704,043			(287,539)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/14/2023	03/14/2024	636	2,492,191	3919.29		24,797		5,166		36,462			(19,631)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	2,451	7,660,824	3125.91		200,036		41,674		206,868			(158,362)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2023	03/14/2024	2,710	4,818,571	1777.98		85,150		17,740		68,723			(67,411)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2023	03/14/2025	950	1,689,780	1777.98		52,214		31,546		48,082			(20,668)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/14/2023	03/14/2024	38	1,209,493	32155.4		21,974		4,578		38,326			(17,396)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/14/2023	03/14/2024	44	1,400,114	32155.4		27,231		5,673		42,235			(21,558)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/15/2023	03/15/2024	2,663	10,362,560	3891.93		227,577		47,412		439,384			(180,165)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/15/2023	03/15/2025	66	256,845	3891.93		12,611		7,619		30,784			(4,992)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/15/2024	11,433	44,496,728	3891.93		1,620,760		337,658		3,099,735			(1,283,101)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2025	245	952,375	3891.93		46,123		27,866		73,957			(18,257)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/15/2024	7,810	30,395,345	3891.93		422,332		87,986		944,637			(334,346)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	410	1,595,643	3891.93		89,145		18,572		97,337			(70,573)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/15/2023	03/15/2024	485	1,889,175	3891.93		18,816		3,920		27,660			(14,896)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/15/2024	3,120	9,726,008	3117.49		274,441		57,175		348,873			(217,266)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2023	03/15/2024	5,188	9,197,338	1772.96		166,741		34,738		147,747			(132,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2025	1,303	2,310,033	1772.96		72,535		43,823		69,648			(28,712)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	108	3,429,118	31874.57		63,729		13,277		110,663			(50,452)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	128	4,070,902	31874.57		81,535		16,987		130,972			(64,549)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	10,941	2,327,522	212.74		51,694		10,770		3,238			(40,925)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	4,447	946,128	212.74		28,545		17,246		9,897			(11,299)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	641	152,618	238.11		3,602		750		2,294			(2,851)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	396	1,025,930	2587.54		22,776		4,745		7,163			(18,031)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	783	2,025,976	2587.54		62,805		37,945		37,505			(24,860)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/15/2023	03/15/2024	9,974	3,439,239	344.81		77,383		16,121		38,975			(61,261)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/15/2023	03/14/2025	4,240	1,462,144	344.81		45,473		27,473		32,686			(18,000)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2023	03/15/2024	11,429	2,953,642	258.43		63,208		13,168		77,982			(50,040)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/15/2023	03/14/2025	2,199	568,405	258.43		16,200		9,787		19,154			(6,412)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/15/2024	6,781	1,438,432	212.14		32,106		6,689		2,543			(25,417)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	4,948	1,049,615	212.14		31,530		19,050		11,882			(12,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/15/2024	162	418,885	2582.98		9,257		1,929		3,236			(7,329)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	243	626,592	2582.98		19,362		11,698		12,084			(7,664)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2023	03/15/2024	6,098	2,104,820	345.17		47,148		9,822		22,713			(37,325)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2023	03/14/2025	4,299	1,483,728	345.17		45,996		27,789		32,454			(18,207)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/16/2023	03/15/2024	6,731	1,739,539	258.43		37,052		7,719		45,929			(29,333)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/16/2023	03/14/2025	4,101	1,059,899	258.43		29,995		18,122		35,718			(11,873)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2023	03/16/2024	1,613	6,386,999	3960.28		152,511		31,773		290,710			(120,738)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/16/2023	03/15/2024	8,313	32,921,669	3960.28		994,501		207,188		1,820,668			(787,313)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/16/2023	03/16/2024	7,966	31,547,831	3960.28		423,409		88,210		990,044			(335,199)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/16/2023	03/15/2024	422	1,669,515	3960.28		16,845		3,509		24,363			(13,336)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	2,515	7,861,422	3125.21		200,415		41,753		208,330			(158,662)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	4,975	8,840,978	1777.12		165,518		34,483		129,111			(131,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/14/2025	1,222	2,171,480	1777.12		64,276		38,833		62,410			(25,443)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/16/2023	03/16/2024	38	1,210,819	32246.55		21,482		4,475		36,205			(17,007)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/16/2023	03/15/2024	73	2,363,789	32246.55		47,314		9,857		72,986			(37,457)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	4,927	1,051,682	213.45		23,431		4,882		1,087			(18,550)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2024	2,878	614,312	213.45		13,742		2,863		682			(10,879)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2024	2,840	606,237	213.45		13,574		2,828		688			(10,746)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/17/2025	2,893	617,467	213.45		18,573		11,221		5,907			(7,352)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2025	5,168	1,103,072	213.45		33,202		20,060		10,574			(13,143)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2025	3,297	703,830	213.45		21,199		12,808		6,760			(8,391)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	215	558,646	2593.69		12,346		2,572		3,387			(9,774)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2023	03/15/2024	9,462	3,271,380	345.75		73,279		15,266		32,566			(58,012)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2024	2,358	815,295	345.75		18,263		3,805		8,260			(14,458)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2023	03/19/2024	1,750	605,032	345.75		13,613		2,836		6,165			(10,777)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2023	03/17/2025	5,639	1,949,754	345.75		60,637		36,635		41,275			(24,002)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2023	03/19/2025	1,834	634,026	345.75		19,718		11,913		13,445			(7,805)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2023	03/15/2024	8,677	2,249,932	259.3		47,924		9,984		52,798			(37,939)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2023	03/18/2024	2,836	735,361	259.3		15,737		3,278		17,322			(12,458)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2023	03/19/2024	1,862	482,894	259.3		10,334		2,153		11,389			(8,181)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2023	03/17/2025	5,078	1,316,835	259.3		37,530		22,674		41,534			(14,856)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/17/2023	03/19/2025	3,291	853,475	259.3		24,409		14,747		26,947			(9,662)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/17/2024	1,808	7,081,220	3916.64		155,005		32,293		307,734			(122,712)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/18/2024	2,111	8,267,331	3916.64		192,653		40,136		388,547			(152,517)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024	1,822	7,136,988	3916.64		137,913		28,732		273,925			(109,181)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	8,511	33,334,663	3916.64		1,016,144		211,697		1,919,386			(804,447)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	8,554	33,503,698	3916.64		1,062,001		221,250		2,051,752			(840,751)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	8,492	33,260,408	3916.64		1,245,300		259,437		2,526,806			(985,862)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/17/2023	03/17/2024	7,767	30,419,398	3916.64		389,051		81,052		934,828			(307,999)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	7,070	27,689,791	3916.64		319,166		66,493		465,611			(252,673)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/17/2023	03/19/2024	5,718	22,394,070	3916.64		282,898		58,937		281,526			(223,961)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2024	268	1,047,979	3916.64		61,516		12,816		77,944			(48,700)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024	131	512,232	3916.64		28,890		6,019		38,554			(22,871)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/15/2024	916	3,587,240	3916.64		35,155		7,324		52,464			(27,831)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/18/2024	541	2,117,985	3916.64		20,756		4,324		30,930			(16,432)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/19/2024	377	1,476,457	3916.64		14,469		3,014		21,551			(11,455)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	3,002	9,339,163	3110.66		218,947		45,614		272,531			(173,333)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	3,404	10,588,933	3110.66		255,756		53,282		318,643			(202,473)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	2,797	8,700,348	3110.66		237,431		49,465		302,431			(187,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	4,487	7,935,274	1768.61		152,326		31,735		143,287			(120,591)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/17/2025	1,904	3,366,568	1768.61		103,690		62,646		106,874			(41,044)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	3,821	6,758,164	1768.61		141,269		29,431		129,884			(111,838)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2025	1,320	2,335,219	1768.61		71,925		43,455		74,192			(28,470)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	4,229	7,479,302	1768.61		136,882		28,517		132,223			(108,365)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2025	1,056	1,867,229	1768.61		57,324		34,633		59,370			(22,691)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2023	03/17/2024	51	1,614,694	31861.98		29,502		6,146		52,806			(23,356)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2023	03/18/2024	41	1,296,894	31861.98		24,206		5,043		43,471			(19,163)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2023	03/19/2024	54	1,710,113	31861.98		27,858		5,804		48,546			(22,055)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2023	03/15/2024	81	2,577,713	31861.98		51,789		10,789		81,279			(41,000)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2023	03/18/2024	64	2,026,877	31861.98		40,799		8,500		63,947			(32,299)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/17/2023	03/19/2024	50	1,591,749	31861.98		30,138		6,279		46,538			(23,859)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	5,195	1,108,075	213.28		24,511		5,106		1,378			(19,404)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	2,101	502,342	239.1		11,855		2,470		6,373			(9,385)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	236	612,975	2592.33		13,547		2,822		4,003			(10,725)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	221	572,514	2592.33		17,748		10,723		10,225			(7,025)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/20/2023	03/19/2024	2,317	803,354	346.75		17,995		3,749		7,112			(14,246)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/20/2023	03/19/2025	4,121	1,428,883	346.75		44,438		26,848		28,494			(17,590)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2023	03/20/2024	5,263	1,362,520	258.87		29,158		6,075		34,093			(23,083)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/20/2023	03/20/2025	2,853	738,524	258.87		21,048		12,716		24,118			(8,331)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/20/2023	03/20/2024	1,663	6,570,030	3951.57		142,964		29,784		272,824			(113,180)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024	8,562	33,834,348	3951.57		1,262,333		262,986		2,419,601			(999,347)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024	6,827	26,976,522	3951.57		337,781		70,371		421,876			(267,410)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2024	514	2,032,184	3951.57		20,119		4,191		29,591			(15,927)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2023	03/20/2024	2,792	8,726,238	3125.45		229,841		47,883		257,403			(181,957)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	3,334	5,921,478	1776.33		110,417		23,003		90,582			(87,413)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	1,255	2,228,424	1776.33		64,847		39,178		64,979			(25,669)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	60	1,940,545	32244.58		36,692		7,644		64,476			(29,048)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	63	2,030,997	32244.58		36,676		7,641		57,541			(29,036)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2024	1,557	6,234,140	4002.87		138,488		28,852		256,819			(109,637)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2024	9,636	38,569,660	4002.87		1,379,222		287,338		2,480,972			(1,091,884)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2023	03/21/2024	6,374	25,512,468	4002.87		323,797		67,458		306,184			(256,339)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2023	03/21/2024	604	2,417,082	4002.87		23,929		4,985		35,059			(18,944)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2023	03/21/2024	2,764	8,656,145	3131.85		221,763		46,201		216,572			(175,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2024	2,775	4,938,790	1779.74		94,016		19,587		69,919			(74,429)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2025	862	1,533,262	1779.74		46,764		28,254		43,017			(18,511)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/21/2023	03/21/2024	18	594,757	32560.6		6,661		1,388		10,260			(5,274)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/21/2023	03/21/2024	56	1,816,372	32560.6		32,589		6,789		49,244			(25,800)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024	6,123	1,299,647	212.27		28,709		5,981		2,442			(22,728)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	5,467	1,160,483	212.27		34,745		20,992		13,076			(13,753)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024	305	789,972	2587.11		17,458		3,637		5,832			(13,821)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	1,768	4,573,709	2587.11		140,870		85,109		85,722			(55,761)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	03/21/2023	03/21/2024	10,155	2,622,102	258.2		55,851		11,636		71,616			(44,215)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	03/21/2023	03/21/2025	6,433	1,660,915	258.2		47,004		28,398		57,113			(18,606)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	10,407	2,213,492	212.69		48,852		10,177		3,613			(38,674)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/22/2023	03/21/2025	5,640	1,199,469	212.69		35,840		21,653		12,794			(14,187)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	1,385	332,567	240.17		7,815		1,628		3,425			(6,187)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/22/2023	03/21/2025	2,213	531,375	240.17		17,535		10,594		12,261			(6,941)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	134	346,795	2589.91		7,629		1,589		2,428			(6,040)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/22/2023	03/21/2025	651	1,685,041	2589.91		51,731		31,254		30,799			(20,477)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	17,117	5,898,583	344.61		131,538		27,404		71,016			(104,135)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	12,273	4,229,549	344.61		130,693		78,960		96,239			(51,733)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	03/22/2023	03/22/2024	12,944	3,345,303	258.45		71,255		14,845		88,621			(56,410)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	03/22/2023	03/21/2025	3,224	833,272	258.45		23,665		14,298		28,121			(9,367)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	3,297	12,978,759	3936.97		283,026		58,964		551,056			(224,062)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2025	33	128,474	3936.97		5,918		3,575		14,740			(2,342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	12,223	48,123,175	3936.97		1,777,413		370,294		3,348,808			(1,407,119)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	03/22/2023	03/21/2025	265	1,043,305	3936.97		46,790		28,269		77,538			(18,521)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/22/2023	03/22/2024	7,907	31,130,402	3936.97		470,066		97,930		536,787			(372,136)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	622	2,448,903	3936.97		139,321		29,025		144,113			(110,296)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/22/2023	03/22/2024	753	2,963,690	3936.97		29,341		6,113		43,146			(23,228)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/22/2023	03/22/2024	3,818	11,893,335	3115.41		360,938		75,195		442,165			(285,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/22/2023	03/22/2024	4,423	7,828,917	1770.16		144,638		30,133		137,168			(114,505)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/22/2023	03/21/2025	2,864	5,069,358	1770.16		154,615		93,413		158,671			(61,202)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/22/2023	03/22/2024	103	3,305,751	32030.11		64,786		13,497		119,301			(51,289)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	03/22/2023	03/22/2024	107	3,420,256	32030.11		74,646		15,551		123,190			(59,094)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/23/2023	03/22/2024	6,126	1,308,072	213.52		28,882		6,017		1,541			(22,865)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/23/2023	03/21/2025	3,123	666,835	213.52		20,025		12,098		6,370			(7,927)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/23/2023	03/22/2024	337	876,543	2598.65		19,284		4,017		5,045			(15,266)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	03/23/2023	03/21/2025	765	1,987,767	2598.65		61,422		37,109		33,555			(24,313)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	7,723	2,671,872	345.98		59,850		12,469		26,830			(47,381)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	4,520	1,563,667	345.98		48,474		29,286		32,755			(19,187)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	03/23/2023	03/22/2024	8,759	2,274,011	259.63		48,436		10,091		51,500			(38,346)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	03/23/2023	03/21/2025	2,998	778,229	259.63		22,180		13,400		23,986			(8,779)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/23/2023	03/23/2024	1,684	6,649,341	3948.72		159,212		33,169		306,851			(126,043)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/23/2023	03/23/2025	124	491,193	3948.72		23,626		14,274		55,652			(9,352)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/23/2023	03/22/2024	9,131	36,054,760	3948.72		1,201,169		250,244		2,218,539			(950,925)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/23/2024	6,923	27,338,477	3948.72		374,202		77,959		242,783			(296,243)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2023	03/22/2024	581	2,294,364	3948.72		22,714		4,732		33,378			(17,982)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/22/2024	2,497	7,767,608	3110.84		198,582		41,371		256,608			(157,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/22/2024	4,038	7,135,689	1767.34		133,541		27,821		132,207			(105,720)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/21/2025	1,016	1,795,584	1767.34		54,765		33,087		57,994			(21,678)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/23/2023	03/23/2024	30	958,285	32105.25		15,701		3,271		26,300			(12,430)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/23/2023	03/22/2024	71	2,265,669	32105.25		43,817		9,129		67,664			(34,688)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2024	2,306	9,158,890	3970.99		220,650		45,969		411,642			(174,681)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/25/2024	1,590	6,315,352	3970.99		148,788		30,997		278,643			(117,790)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/26/2024	2,314	9,187,831	3970.99		194,123		40,442		359,379			(153,681)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2023	03/22/2024	9,220	36,612,199	3970.99		1,020,997		212,708		1,818,839			(808,289)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2023	03/25/2024	8,279	32,877,424	3970.99		957,581		199,496		1,755,614			(758,085)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/24/2023	03/26/2024	8,006	31,791,586	3970.99		1,083,631		225,756		2,058,962			(857,875)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/24/2024	6,514	25,865,264	3970.99		324,820		67,671		137,974			(257,149)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/25/2024	7,572	30,070,164	3970.99		384,551		80,115		196,425			(304,436)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/26/2024	5,921	23,510,997	3970.99		293,750		61,198		62,718			(232,552)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2024	301	1,197,067	3970.99		68,472		14,265		66,708			(54,207)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	174	692,359	3970.99		40,503		8,438		28,270			(32,065)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/22/2024	442	1,754,135	3970.99		17,717		3,691		25,484			(14,026)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/25/2024	416	1,653,324	3970.99		16,699		3,479		23,979			(13,220)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/26/2024	334	1,326,673	3970.99		13,399		2,792		19,231			(10,608)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	3,637	11,357,177	3122.28		275,434		57,382		323,546			(218,052)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	2,517	7,859,163	3122.28		186,201		38,792		217,917			(147,409)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2024	3,108	9,703,316	3122.28		242,980		50,621		289,232			(192,359)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	3,854	6,835,527	1773.59		134,845		28,093		115,226			(106,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2025	762	1,350,778	1773.59		39,848		24,075		40,778			(15,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	4,116	7,299,555	1773.59		140,578		29,287		121,772			(111,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2025	1,027	1,821,810	1773.59		53,743		32,470		55,044			(21,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2024	3,498	6,204,467	1773.59		123,194		25,665		106,954			(97,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2025	1,237	2,193,806	1773.59		64,937		39,233		66,339			(25,704)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/24/2024	51	1,637,631	32237.53		32,706		6,814		58,157			(25,892)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2024	59	1,892,881	32237.53		37,925		7,901		67,273			(30,024)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2024	23	751,201	32237.53		8,113		1,690		12,957			(6,423)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	84	2,723,326	32237.53		58,149		12,114		93,576			(46,034)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2024	87	2,800,051	32237.53		47,592		9,915		75,284			(37,677)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2024	64	2,069,818	32237.53		35,748		7,447		56,269			(28,300)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	5,813	1,243,101	213.84		27,485		5,726		1,285			(21,759)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2024	4,784	1,023,013	213.84		22,701		4,729		1,129			(17,971)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/24/2025	3,919	837,931	213.84		25,314		15,294		7,711			(10,020)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2025	4,737	1,012,866	213.84		30,609		18,493		9,340			(12,116)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2025	2,032	434,463	213.84		13,138		7,938		4,014			(5,201)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	1,576	379,041	240.51		8,907		1,856		3,629			(7,052)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	787	2,050,362	2603.87		45,313		9,440		10,446			(35,873)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/24/2025	556	1,447,429	2603.87		45,015		27,197		23,379			(17,818)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	4,231	1,469,589	347.37		32,919		6,858		12,136			(26,061)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	2,674	929,023	347.37		20,903		4,355		7,827			(16,548)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1,693	588,112	347.37		13,233		2,757		4,987			(10,476)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/24/2023	03/24/2025	3,108	1,079,737	347.37		33,688		20,353		20,817			(13,335)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	5,409	1,878,911	347.37		58,622		35,417		36,259			(23,205)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/24/2023	03/22/2024	4,619	1,199,741	259.76		25,554		5,324		26,649			(20,231)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/24/2023	03/25/2024	4,438	1,152,850	259.76		24,671		5,140		25,719			(19,531)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/24/2023	03/24/2025	2,997	778,429	259.76		22,263		13,451		23,771			(8,812)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	03/24/2023	03/25/2025	2,075	539,035	259.76		15,416		9,314		16,470			(6,102)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	03/27/2023	03/27/2024	2,017	8,023,648	3977.53		177,175		36,911		335,611			(140,264)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/27/2023	03/27/2024	9,411	37,432,535	3977.53		1,232,299		256,729		2,272,201			(975,570)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2024	5,775	22,969,898	3977.53		287,961		59,992		41,444			(227,969)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	03/27/2023	03/27/2024	358	1,424,036	3977.53		14,562		3,034		20,621			(11,528)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/27/2023	03/27/2024	3,546	11,098,975	3129.84		291,941		60,821		309,246			(231,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2024	3,960	7,038,378	1777.16		124,247		25,885		103,456			(98,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2025	973	1,728,535	1777.16		54,276		32,792		50,232			(21,484)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/27/2023	03/27/2024	57	1,852,417	32432.08		32,034		6,674		54,569			(25,360)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	03/27/2023	03/27/2024	67	2,174,032	32432.08		37,955		7,907		57,775			(30,048)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2024	2,291	487,877	212.95		10,787		2,247		791			(8,540)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	1,740	370,609	212.95		11,133		6,726		3,863			(4,407)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	268	696,351	2594.39		21,517		13,000		12,316			(8,517)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/27/2023	03/27/2024	1,971	681,686	345.87		15,270		3,181		7,138			(12,089)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	03/27/2023	03/27/2025	2,469	853,800	345.87		26,553		16,043		18,100			(10,511)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/27/2023	03/27/2024	2,495	645,617	258.74		13,752		2,865		16,564			(10,887)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/27/2023	03/27/2025	1,724	446,018	258.74		12,667		7,653		14,767			(5,014)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	03/28/2023	03/28/2024	1,535	6,097,714	3971.27		125,534		26,153		241,551			(99,381)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	03/28/2023	03/28/2024	9,397	37,317,579	3971.27		1,270,988		264,789		2,377,158			(1,006,199)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	6,197	24,610,191	3971.27		315,824		65,797		24,608			(250,027)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	03/28/2023	03/28/2024	702	2,787,345	3971.27		28,431		5,923		40,359			(22,508)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	4,302	13,484,651	3134.25		383,608		79,918		400,599			(303,690)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2024	2,184	3,886,485	1779.42		73,856		15,387		57,168			(58,469)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2025	563	1,002,464	1779.42		31,377		18,957		28,410			(12,420)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	03/28/2023	03/28/2024	36	1,157,256	32394.25		18,204		3,792		35,698			(14,411)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	03/28/2023	03/28/2024	72	2,348,563	32394.25		44,434		9,257		65,314			(35,177)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	4,548	968,306	212.93		21,390		4,456		1,609			(16,934)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	2,261	541,235	239.43		12,719		2,650		6,677			(10,069)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	468	1,212,085	2591.44		26,787		5,581		8,587			(21,206)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	577	1,495,599	2591.44		46,214		27,921		27,197			(18,293)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/28/2023	03/28/2024	5,342	1,843,837	345.13		41,302		8,605		21,356			(32,697)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/28/2023	03/28/2025	1,581	545,551	345.13		16,912		10,218		12,102			(6,694)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2023	03/28/2024	8,504	2,196,104	258.25		46,777		9,745		59,950			(37,032)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/28/2023	03/28/2025	2,187	564,801	258.25		16,040		9,691		19,406			(6,349)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	03/29/2023	03/29/2024	2,126	8,561,724	4027.81		211,759		44,117		399,217			(167,643)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	03/29/2023	03/29/2025	50	200,830	4027.81		9,298		5,618		20,838			(3,681)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	11,968	48,206,015	4027.81		1,951,301		406,521		3,496,671			(1,544,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2025	382	1,540,202	4027.81		88,881		53,699		136,313			(35,182)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2023	03/29/2024	6,715	27,046,476	4027.81		436,125		90,859		113,541			(345,266)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/29/2024	497	2,001,906	4027.81		114,608		23,877		52,792			(90,732)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/29/2023	03/28/2024	615	2,478,527	4027.81		25,405		5,293		35,729			(20,112)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/29/2023	03/28/2024	3,328	10,463,755	3144.02		299,712		62,440		287,572			(237,272)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	5,598	9,991,639	1784.72		172,833		36,007		122,292			(136,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,649	4,727,227	1784.72		142,290		85,967		125,931			(56,323)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/29/2023	03/29/2024	111	3,632,685	32717.6		57,209		11,919		95,371			(45,291)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/29/2023	03/28/2024	143	4,687,797	32717.6		94,600		19,708		150,719			(74,892)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	6,416	1,366,291	212.96		30,140		6,279		2,246			(23,861)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	4,860	1,034,899	212.96		30,995		18,726		10,792			(12,269)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	1,797	431,136	239.88		10,132		2,111		4,868			(8,021)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,669	640,178	239.88		21,190		12,802		15,280			(8,388)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	823	2,134,405	2595.02		46,957		9,783		14,004			(37,174)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,736	7,100,124	2595.02		218,684		132,121		125,017			(86,562)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/29/2023	03/28/2024	11,077	3,824,902	345.31		85,295		17,770		43,295			(67,525)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/29/2023	03/28/2025	11,157	3,852,723	345.31		119,434		72,158		84,550			(47,276)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/29/2023	03/28/2024	16,069	4,158,903	258.82		88,585		18,455		105,699			(70,129)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/29/2023	03/28/2025	9,095	2,353,935	258.82		66,852		40,390		77,491			(26,462)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	5,886	1,254,724	213.16		27,629		5,756		1,914			(21,873)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	5,951	1,268,488	213.16		37,928		22,915		12,884			(15,013)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	188	488,025	2597.53		15,031		9,081		8,400			(5,950)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/30/2023	03/28/2024	6,656	2,296,334	345		51,208		10,668		27,040			(40,540)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/30/2023	03/28/2025	3,225	1,112,632	345		34,380		20,771		24,874			(13,609)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/30/2023	03/28/2024	7,640	1,978,046	258.89		42,132		8,778		49,811			(33,355)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	03/30/2023	03/28/2025	6,328	1,638,385	258.89		46,366		28,013		53,643			(18,353)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2023	03/30/2024	1,579	6,395,149	4050.83		148,187		30,872		269,025			(117,314)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/30/2023	03/28/2024	8,293	33,592,101	4050.83		1,047,740		218,279		1,800,325			(829,461)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/30/2024	6,203	25,125,380	4050.83		362,268		75,473		103,417			(286,796)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/30/2023	03/28/2024	455	1,843,370	4050.83		18,836		3,924		26,518			(14,911)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024	2,109	6,639,237	3147.65		170,921		35,609		150,007			(135,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024	4,174	7,456,309	1786.54		131,928		27,485		88,903			(104,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2025	1,099	1,963,298	1786.54		59,292		35,822		51,186			(23,470)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/30/2023	03/30/2024	36	1,195,821	32859.03		20,923		4,359		35,288			(16,564)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	03/30/2023	03/28/2024	56	1,848,241	32859.03		37,718		7,858		57,459			(29,860)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	03/31/2024	2,255	9,267,804	4109.31		204,759		42,658		350,907			(162,101)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2024	2,239	9,200,737	4109.31		188,880		39,350		340,039			(149,530)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	04/02/2024	1,652	6,789,402	4109.31		134,863		28,096		240,192			(106,767)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/31/2023	03/28/2024	9,174	37,697,083	4109.31		1,037,061		216,054		1,706,329			(821,007)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/31/2023	04/01/2024	9,361	38,468,265	4109.31		1,157,137		241,070		1,950,408			(916,067)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	03/31/2023	04/02/2024	7,269	29,871,858	4109.31		1,074,156		223,782		1,836,614			(850,373)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/31/2024	7,396	30,392,138	4109.31		404,744		84,322		60,158			(320,422)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2024	6,759	27,773,032	4109.31		373,977		77,912		272,146			(296,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2024	5,776	23,736,842	4109.31		326,332		67,986		585,220			(258,346)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	479	1,970,321	4109.31		128,616		26,795		78,945			(101,821)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	03/28/2024	657	2,698,036	4109.31		27,520		5,733		38,581			(21,787)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	04/01/2024	667	2,741,486	4109.31		27,963		5,826		39,093			(22,138)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	04/02/2024	359	1,475,291	4109.31		15,048		3,135		21,022			(11,913)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/31/2023	03/28/2024	3,051	9,648,546	3162.56		243,829		50,798		176,313			(193,032)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/31/2023	04/01/2024	3,275	10,355,885	3162.56		266,815		55,586		196,902			(211,228)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/31/2023	04/02/2024	2,934	9,280,402	3162.56		266,203		55,459		212,695			(210,744)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/28/2024	3,074	5,517,500	1794.75		106,234		22,132		55,556			(84,102)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/31/2025	508	912,273	1794.75		28,372		17,141		21,609			(11,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2024	4,082	7,326,313	1794.75		137,781		28,704		74,921			(109,077)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2025	448	804,649	1794.75		25,025		15,119		19,080			(9,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2024	2,019	3,623,028	1794.75		71,784		14,955		38,398			(56,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2025	1,170	2,099,282	1794.75		65,288		39,445		49,834			(25,843)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/31/2023	03/31/2024	50	1,678,758	33274.15		31,361		6,534		53,720			(24,828)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/31/2023	04/01/2024	44	1,469,225	33274.15		24,323		5,067		41,206			(19,256)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/31/2023	04/02/2024	35	1,174,510	33274.15		18,119		3,775		30,506			(14,344)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/31/2023	03/28/2024	88	2,938,753	33274.15		56,978		11,870		86,783			(45,108)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/31/2023	04/01/2024	90	3,002,337	33274.15		52,964		11,034		80,165			(41,930)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/31/2023	04/02/2024	50	1,675,946	33274.15		25,458		5,304		37,965			(20,154)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	4,097	874,546	213.45		19,231		4,007		1,195			(15,225)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	2,482	529,845	213.45		11,710		2,439		780			(9,270)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	3,623	773,298	213.45		23,160		13,993		7,616			(9,168)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	543	1,415,579	2606.34		31,143		6,488		7,209			(24,655)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	294	767,156	2606.34		23,628		14,275		12,228			(9,353)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/31/2023	03/28/2024	9,341	3,223,700	345.12		71,889		14,977		37,386			(56,912)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	03/31/2023	03/31/2025	5,920	2,043,051	345.12		63,335		38,265		45,459			(25,070)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/31/2023	03/28/2024	4,999	1,298,351	259.72		27,525		5,734		29,254			(21,791)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/31/2023	04/01/2024	2,442	634,368	259.72		13,512		2,815		14,374			(10,697)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	03/31/2023	03/31/2025	3,008	781,355	259.72		22,190		13,407		24,027			(8,784)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	86,677	8,667,694	100		183,000		38,125		215,935			(144,875)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	03/22/2023	03/22/2024	84,469	8,446,917	100		181,500		37,813		145,245			(143,688)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	146,057	14,313,621	98		182,000		37,917		141,186			(144,083)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2024	94,398	9,439,779	100		197,000		41,042		154,180			(155,958)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2024	165,169	16,186,581	98		201,000		41,875		169,752			(159,125)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	134,695	13,200,110	98		151,000		31,458		34,646			(119,542)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024	82,539	8,253,908	100		181,000		37,708		207,615			(143,292)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024	116,561	11,423,013	98		135,000		28,125		40,847			(106,875)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/15/2023	03/15/2024	83,753	8,375,273	100		164,000		34,167		104,598			(129,833)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/15/2023	03/15/2024	130,165	12,756,172	98		197,000		41,042		168,224			(155,958)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/03/2023	04/03/2024	1,409	5,812,007	4124.51		124,282		36,249		211,940			(88,033)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/03/2023	04/03/2024	7,160	29,533,203	4124.51		1,155,499		337,021		1,948,107			(818,479)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2023	04/03/2024	6,217	25,640,215	4124.51		363,984		106,162		351,211			(257,822)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2023	04/03/2024	370	1,527,251	4124.51		15,731		4,588		21,707			(11,143)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/03/2023	04/03/2024	1,834	5,807,933	3166.53		170,310		49,674		135,427			(120,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2023	04/03/2024	3,069	5,512,103	1796.26		99,980		29,161		53,430			(70,819)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2023	04/03/2025	1,128	2,026,756	1796.26		62,221		40,185		47,283			(22,037)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	40	1,350,044	33601.15		24,711		7,207		41,869			(17,504)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	46	1,540,490	33601.15		31,636		9,227		48,355			(22,409)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	2,149	459,953	214		10,156		2,962		571			(7,194)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	201	525,909	2617.2		11,570		3,375		2,203			(8,195)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2025	303	794,126	2617.2		24,538		15,848		11,485			(8,691)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/03/2023	04/03/2024	1,232	425,283	345.28		9,526		2,779		4,967			(6,748)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/03/2023	04/03/2025	1,599	416,097	260.2		11,817		7,632		12,346			(4,185)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	8,732	1,876,031	214.85		41,479		12,098		1,713			(29,381)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	7,157	1,537,628	214.85		46,267		29,881		12,614			(16,386)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	451	1,183,230	2622.24		26,149		7,627		4,441			(18,522)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	730	1,913,565	2622.24		59,321		38,311		26,421			(21,009)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/04/2023	04/04/2024	8,374	2,892,749	345.46		64,798		18,899		33,187			(45,898)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/04/2023	04/04/2025	8,956	3,093,906	345.46		96,220		62,142		67,680			(34,078)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/04/2023	04/04/2025	10,084	2,628,050	260.61		55,977		16,327		52,859			(39,651)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/04/2023	04/04/2025	4,295	1,119,260	260.61		31,899		20,601		32,166			(11,298)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/04/2023	04/04/2024	1,804	7,399,059	4100.6		148,161		43,214		256,391			(104,948)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	9,620	39,449,219	4100.6		1,285,952		375,069		2,164,583			(910,883)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/04/2023	04/04/2024	6,800	27,885,811	4100.6		368,743		107,550		443,593			(261,193)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/04/2023	04/04/2024	714	2,928,370	4100.6		28,991		8,456		41,714			(20,535)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/04/2023	04/04/2024	2,081	6,568,363	3156.48		184,040		53,678		164,788			(130,362)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	2,091	3,743,775	1790.31		76,328		22,262		44,199			(54,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	1,516	2,713,325	1790.31		82,485		53,272		68,106			(29,213)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/04/2023	04/04/2024	41	1,384,450	33402.38		22,993		6,706		40,047			(16,287)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/04/2023	04/04/2024	58	1,921,600	33402.38		39,142		11,416		57,674			(27,725)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	12,101	2,605,568	215.32		57,661		16,818		2,017			(40,843)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	2,570	553,334	215.32		16,689		10,778		4,254			(5,911)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	2,407	583,713	242.53		13,776		4,018		3,922			(9,758)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	1,556	377,462	242.53		12,569		8,118		7,071			(4,452)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	412	1,082,006	2627.99		23,912		6,974		3,568			(16,938)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	933	2,452,885	2627.99		76,039		49,109		32,043			(26,931)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/05/2023	04/05/2024	12,821	4,437,394	346.11		99,398		28,991		47,128			(70,407)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/05/2023	04/04/2025	8,891	3,077,258	346.11		96,010		62,007		64,741			(34,004)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/05/2023	04/05/2024	17,522	4,564,909	260.52		97,233		28,359		93,110			(68,873)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/05/2023	04/04/2025	7,474	1,947,121	260.52		55,493		35,839		56,341			(19,654)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2024	2,810	11,493,329	4090.38		225,703		65,830		396,165			(159,873)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2024	15,234	62,312,655	4090.38		2,243,014		654,213		3,799,605			(1,588,802)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/04/2025	241	985,127	4090.38		59,238		38,258		90,395			(20,980)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/05/2023	04/05/2028	45	183,489	4090.38		28,980		24,874		37,038			(4,105)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/05/2024	7,106	29,067,977	4090.38		439,115		128,075		1,034,026			(311,040)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	296	1,210,740	4090.38		68,530		19,988		67,162			(48,542)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/05/2024	931	3,806,946	4090.38		37,689		10,993		54,257			(26,696)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/05/2023	04/05/2024	4,199	13,255,839	3157.13		383,712		111,916		358,556			(271,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/05/2024	6,438	11,527,097	1790.43		213,191		62,181		132,296			(151,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2023	04/04/2025	2,034	3,642,442	1790.43		114,715		74,087		91,295			(40,628)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	113	3,784,700	33482.72		60,897		17,762		101,160			(43,135)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	110	3,691,611	33482.72		70,339		20,516		106,415			(49,823)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	11,340	2,441,209	215.27		53,926		15,729		1,928			(38,198)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	2,137	460,075	215.27		10,200		2,975		387			(7,225)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/06/2023	04/09/2024	1,795	386,468	215.27		8,580		2,502		332			(6,077)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2025	4,235	911,584	215.27		27,512		17,768		7,119			(9,744)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/06/2023	04/09/2025	2,611	561,981	215.27		16,972		10,961		4,399			(6,011)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/06/2023	04/05/2024	269	706,656	2628.13		15,617		4,555		2,322			(11,062)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/06/2023	04/04/2025	423	1,111,700	2628.13		34,463		22,257		14,503			(12,206)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	11,750	4,075,858	346.88		91,299		26,629		39,188			(64,670)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	2,587	897,263	346.88		20,099		5,862		8,765			(14,237)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1,318	457,095	346.88		10,285		3,000		4,488			(7,285)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2025	3,944	1,368,033	346.88		42,546		27,478		27,467			(15,068)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/07/2025	5,169	1,792,996	346.88		55,941		36,129		36,096			(19,813)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1,207	418,722	346.88		13,064		8,437		8,437			(4,627)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	7,633	2,647,856	346.88		82,613		53,354		53,402			(29,259)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/06/2023	04/05/2024	12,920	3,369,284	260.79		71,766		20,932		66,125			(50,834)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/06/2023	04/08/2024	4,357	1,136,156	260.79		24,314		7,092		22,421			(17,222)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/06/2023	04/04/2025	8,257	2,153,264	260.79		61,368		39,634		60,983			(21,735)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/06/2023	04/07/2025	1,989	518,663	260.79		14,782		9,547		14,716			(5,235)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/06/2023	04/09/2025	4,715	1,229,573	260.79		35,043		22,632		34,927			(12,411)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	04/06/2023	04/06/2024	1,465	6,015,236	4105.02		134,262		39,160		232,387			(95,102)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	04/06/2023	04/07/2024	1,657	6,802,593	4105.02		160,885		46,925		280,290			(113,960)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	04/06/2023	04/08/2024	2,398	9,845,638	4105.02		197,994		57,748		340,882			(140,246)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	04/06/2023	04/09/2024	2,652	10,886,286	4105.02		210,861		61,501		365,639			(149,360)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	14,795	60,731,709	4105.02		1,673,008		487,961		2,726,598			(1,185,047)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	8,375	34,378,873	4105.02		1,056,660		308,192		1,773,387			(748,467)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG	02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	9,990	41,008,908	4105.02		1,280,998		373,625		2,151,546			(907,374)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/06/2023	04/06/2024	5,377	22,073,921	4105.02		309,603		90,301		940,644			(219,302)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/06/2023	04/07/2024	6,639	27,254,177	4105.02		405,356		118,229		1,037,592			(287,127)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/06/2023	04/08/2024	5,978	24,538,553	4105.02		330,589		96,422		908,871			(234,167)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/06/2023	04/09/2024	7,319	30,044,752	4105.02		403,070		117,562		1,079,650			(285,508)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/06/2023	04/07/2024	210	860,077	4105.02		55,819		16,281		65,779			(39,538)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2024	120	492,112	4105.02		23,572		6,875		18,079			(16,697)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024	1,176	4,828,477	4105.02		48,285		14,083		68,697			(34,202)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/06/2023	04/08/2024	587	2,408,114	4105.02		24,081		7,024		34,192			(17,057)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/06/2023	04/09/2024	377	1,545,927	4105.02		15,459		4,509		21,935			(10,950)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/06/2023	04/05/2024	6,207	19,594,704	3156.84		502,495		146,561		440,561			(355,934)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/06/2023	04/08/2024	2,910	9,184,988	3156.84		241,747		70,510		216,367			(171,238)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2023	04/09/2024	3,511	11,084,248	3156.84		295,402		86,159		266,447			(209,243)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/05/2024	6,127	10,966,647	1790.02		213,283		62,208		129,679			(151,076)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/04/2025	597	1,068,337	1790.02		33,546		21,665		26,909			(11,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/07/2025	404	722,415	1790.02		22,612		14,603		18,251			(8,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/08/2024	2,874	5,145,100	1790.02		98,621		28,765		61,533			(69,857)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/08/2025	325	581,963	1790.02		18,274		11,802		14,718			(6,472)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/09/2024	2,415	4,322,292	1790.02		84,293		24,585		52,323			(59,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2023	04/09/2025	1,591	2,847,064	1790.02		89,398		57,736		72,075			(31,662)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/06/2024	19	651,786	33485.29		14,077		4,106		25,084			(9,971)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/07/2024	41	1,369,110	33485.29		23,438		6,836		39,658			(16,602)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/08/2024	65	2,189,796	33485.29		37,055		10,808		64,249			(26,248)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/09/2024	39	1,305,859	33485.29		19,217		5,605		31,987			(13,612)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/05/2024	97	3,245,461	33485.29		68,163		19,881		100,737			(48,282)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/08/2024	87	2,922,252	33485.29		54,148		15,793		76,965			(38,355)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/06/2023	04/09/2024	92	3,077,874	33485.29		54,148		15,793		75,735			(38,355)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	5,891	1,262,377	214.28		27,861		8,126		1,605			(19,735)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	4,143	887,683	214.28		26,639		17,205		7,965			(9,435)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	2,711	654,954	241.56		15,391		4,489		5,633			(10,902)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	441	1,155,317	2617.65		25,417		7,413		5,126			(18,004)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	734	1,921,407	2617.65		59,371		38,344		27,959			(21,027)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2023	04/10/2024	7,198	1,869,350	259.7		39,817		11,613		43,024			(28,204)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/10/2023	04/10/2025	5,542	1,439,368	259.7		40,878		26,400		44,583			(14,478)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2023	04/10/2024	1,431	5,880,065	4109.11		111,123		32,411		190,077			(78,712)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2023	04/10/2024	7,341	30,164,548	4109.11		1,015,024		296,049		1,686,965			(718,975)				

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2023	04/10/2024	6,389	26,253,899	4109.11		342,887		100,009		1,231,094			(242,878)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2023	04/10/2024	454	1,864,399	4109.11		18,830		5,492		26,422			(13,338)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	3,183	10,064,216	3161.87		280,320		81,760		234,518			(198,560)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2023	04/10/2024	2,333	4,179,840	1791.89		84,683		24,699		49,466			(59,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2023	04/10/2025	1,013	1,814,422	1791.89		56,066		36,209		44,965			(19,857)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2023	04/10/2024	17	555,316	33586.52		13,716		4,001		23,685			(9,716)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/10/2023	04/10/2024	43	1,454,603	33586.52		27,469		8,012		40,114			(19,457)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/11/2023	04/11/2024	1,987	8,166,122	4108.94		160,749		46,885		282,662			(113,864)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/11/2023	04/11/2024	9,574	39,340,432	4108.94		1,361,294		397,044		2,248,033			(964,250)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2023	04/11/2024	6,991	28,724,863	4108.94		385,634		112,477		1,245,979			(273,158)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2024	529	2,174,460	4108.94		22,179		6,469		30,796			(15,710)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	3,702	11,725,772	3167.25		333,350		97,227		268,315			(236,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2024	2,885	5,178,094	1794.7		95,875		27,964		55,325			(67,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2023	04/11/2025	1,049	1,882,722	1794.7		58,553		37,815		45,153			(20,737)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2023	04/11/2024	25	828,834	33684.79		9,847		2,872		15,210			(6,975)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2023	04/11/2024	55	1,862,277	33684.79		35,252		10,282		51,163			(24,970)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	5,709	1,223,889	214.37		27,011		7,878		1,533			(19,133)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	1,781	430,445	241.75		10,115		2,950		3,579			(7,165)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	1,485	359,003	241.75		11,919		7,698		7,311			(4,221)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	576	1,507,224	2616.69		33,159		9,671		6,898			(23,488)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	1,752	4,585,459	2616.69		141,691		91,509		67,427			(50,182)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	9,888	3,415,756	345.46		76,513		22,316		40,398			(54,197)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	10,124	3,497,558	345.46		108,424		70,024		76,947			(38,400)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/11/2023	04/11/2024	6,733	1,746,868	259.46		37,208		10,852		41,530			(26,356)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/11/2023	04/11/2025	1,766	458,084	259.46		13,010		8,402		14,458			(4,608)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	9,027	1,937,428	214.63		42,759		12,471		2,246			(30,288)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	10,801	2,318,117	214.63		69,520		44,899		19,883			(24,622)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	73	192,373	2619.3		4,232		1,234		838			(2,998)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	200	524,167	2619.3		16,197		10,460		7,521			(5,736)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/12/2023	04/12/2024	9,056	3,123,838	344.93		69,974		20,409		39,508			(49,565)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/11/2023	04/11/2025	7,064	2,436,522	344.93		75,532		48,781		55,307			(26,751)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/12/2023	04/12/2024	12,003	3,114,018	259.43		66,329		19,346		74,443			(46,983)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/12/2023	04/11/2025	9,114	2,364,476	259.43		67,151		43,368		74,819			(23,783)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	2,762	11,301,635	4091.95		222,012		64,753		393,722			(157,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	11,841	48,453,029	4091.95		1,788,504		521,647		3,024,150			(1,266,857)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/11/2025	267	1,092,517	4091.95		42,064		27,166		61,010			(14,898)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2023	04/12/2024	8,052	32,950,190	4091.95		520,807		151,902		1,380,272			(368,905)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	290	1,188,257	4091.95		74,272		21,663		69,191			(52,609)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2023	04/12/2024	362	1,480,592	4091.95		15,250		4,448		21,000			(10,802)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/12/2023	04/12/2024	2,794	8,841,120	3164.35		265,230		77,359		232,060			(187,871)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2023	04/12/2024	4,567	8,186,996	1792.81		147,043		42,888		89,898			(104,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2023	04/11/2025	1,284	2,302,300	1792.81		72,292		46,689		56,488			(25,603)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	80	2,706,910	33646.5		45,733		13,339		76,283			(32,394)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/12/2023	04/12/2024	89	3,005,814	33646.5		67,686		19,742		100,104			(47,944)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	5,219	1,120,924	214.79		24,728		7,212		1,225			(17,515)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	8,238	1,769,408	214.79		53,118		34,305		14,852			(18,812)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	2,192	531,702	242.56		12,495		3,644		3,737			(8,851)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	352	924,110	2623.1		20,330		5,930		3,690			(14,401)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	569	1,491,369	2623.1		46,083		29,762		20,644			(16,321)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/13/2023	04/12/2024	6,559	2,262,522	344.95		50,454		14,716		28,548			(35,738)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/13/2023	04/11/2025	7,637	2,634,534	344.95		81,671		52,746		59,732			(28,925)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/13/2023	04/12/2024	7,497	1,950,905	260.22		41,554		12,120		41,947			(29,434)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/13/2023	04/11/2025	5,084	1,322,925	260.22		37,571		24,265		39,345			(13,306)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2023	04/13/2024	2,392	9,919,725	4146.22		220,486		64,308		378,972			(156,178)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/13/2023	04/12/2024	10,234	42,430,964	4146.22		1,256,296		366,420		2,011,575			(889,876)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/13/2023	04/11/2025	91	378,378	4146.22		19,399		12,528		26,218			(6,870)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2023	04/13/2024	6,629	27,484,182	4146.22		419,631		122,392		591,515			(297,238)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2023	04/12/2024	556	2,306,457	4146.22		23,295		6,794		32,478			(16,501)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/13/2023	04/12/2024	3,024	9,587,822	3170.59		246,115		71,784		183,250			(174,331)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2023	04/12/2024	3,362	6,038,607	1796.09		113,990		33,247		62,203			(80,743)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2023	04/11/2025	698	1,254,141	1796.09		39,380		25,433		29,575			(13,947)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/13/2023	04/13/2024	42	1,414,787	34029.69		25,465		7,427		40,404			(18,037)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/13/2023	04/12/2024	71	2,410,326	34029.69		49,659		14,484		71,277			(35,175)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/12/2024	7,951	1,700,000	213.8		37,400		10,908		2,653			(26,492)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2024	2,654	567,388	213.8		12,534		3,656		928			(8,878)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2024	1,849	395,243	213.8		8,739		2,549		656			(6,190)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/14/2025	1,698	362,998	213.8		10,875		7,024		3,498			(3,852)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2025	2,779	594,058	213.8		17,810		11,502		5,736			(6,308)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/12/2024	335	875,890	2615.46		19,270		5,620		4,157			(13,649)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/14/2025	298	780,136	2615.46		24,028		15,518		11,654			(8,510)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/14/2023	04/12/2024	7,163	2,466,291	344.32		54,998		16,041		33,480			(38,957)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/14/2023	04/15/2024	2,284	786,540	344.32		17,619		5,139		10,790			(12,480)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/14/2023	04/16/2024	6,401	2,204,149	344.32		49,373		14,400		30,342			(34,972)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/14/2023	04/14/2025	5,022	1,729,258	344.32		53,607		34,621		40,768			(18,986)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/14/2023	04/15/2025	3,419	1,177,363	344.32		36,498		23,572		27,777			(12,926)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/14/2023	04/16/2025	3,105	1,069,150	344.32		33,144		21,405		25,243			(11,738)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/14/2023	04/12/2024	13,512	3,504,185	259.35		74,289		21,668		84,618			(52,621)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/14/2023	04/14/2025	4,688	1,215,803	259.35		34,529		22,300		38,760			(12,229)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/14/2023	04/16/2025	2,380	617,333	259.35		17,532		11,323		19,700			(6,209)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2023	04/14/2024	2,157	8,925,234	4137.64		202,235		58,985		353,366			(143,250)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2023	04/15/2024	2,210	9,142,485	4137.64		194,103		56,613		336,779			(137,490)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2023	04/16/2024	2,196	9,086,843	4137.64		193,550		56,452		345,461			(137,098)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2023	04/12/2024	8,073	33,403,146	4137.64		897,950		261,902		1,421,331			(636,048)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2023	04/15/2024	8,980	37,157,635	4137.64		1,124,232		327,901		1,834,953			(796,331)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/14/2023	04/16/2024	7,575	31,341,945	4137.64		1,116,509		325,648		1,857,804			(790,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2023	04/14/2024	6,660	27,557,685	4137.64		402,657		117,442		559,208			(285,215)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2023	04/15/2024	7,057	29,198,759	4137.64		408,846		119,247		603,636			(289,599)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2023	04/16/2024	6,970	28,841,314	4137.64		395,921		115,477		649,511			(280,444)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/14/2024	99	410,482	4137.64		27,420		7,998		21,928			(19,423)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2024	99	409,468	4137.64		28,458		8,300		21,664			(20,158)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/12/2024	558	2,310,554	4137.64		23,106		6,739		32,575			(16,366)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/15/2024	716	2,962,155	4137.64		29,622		8,640		41,675			(20,982)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2023	04/16/2024	528	2,183,401	4137.64		21,834		6,368		30,697			(15,466)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/12/2024	3,009	9,527,377	3165.95		243,295		70,961		184,812			(172,334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2024	3,001	9,501,472	3165.95		270,080		78,773		221,346			(191,307)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2024	2,279	7,216,187	3165.95		194,954		56,862		154,537			(138,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/12/2024	3,101	5,561,566	1793.22		102,129		29,788		60,071			(72,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/14/2025	550	985,928	1793.22		29,578		19,102		24,146			(10,475)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2024	3,135	5,621,671	1793.22		102,278		29,831		62,432			(72,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2025	1,213	2,175,703	1793.22		65,271		42,154		53,340			(23,117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2024	3,671	6,583,221	1793.22		133,112		38,824		77,098			(94,288)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2025	1,159	2,078,966	1793.22		62,369		40,280		51,021			(22,089)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/14/2024	54	1,839,923	33886.47		29,007		8,460		46,856			(20,546)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/15/2024	72	2,424,512	33886.47		46,530		13,571		76,776			(32,959)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/16/2024	13	450,559	33886.47		11,129		3,246		18,723			(7,883)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/12/2024	79	2,664,965	33886.47		54,933		16,022		79,561			(38,911)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/15/2024	56	1,884,527	33886.47		46,548		13,576		67,963			(32,971)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/14/2023	04/16/2024	66	2,247,041	33886.47		38,026		11,091		53,843			(26,935)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2024	2,688	573,716	213.47		12,645		3,688		1,080			(8,957)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2025	2,148	458,492	213.47		13,709		8,854		4,639			(4,855)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2024	496	1,294,768	2610.81		28,485		8,308		7,080			(20,177)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2025	333	868,147	2610.81		26,739		17,269		13,594			(9,470)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1,893	649,827	343.36		14,491		4,227		9,977			(10,265)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	3,005	1,031,905	343.36		31,989		20,660		25,761			(11,329)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/17/2023	04/17/2024	3,178	824,349	259.37		17,559		5,121		19,961			(12,437)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/17/2023	04/17/2025	2,070	536,928	259.37		15,195		9,813		17,110			(5,382)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/17/2023	04/17/2024	2,172	9,017,255	4151.32		168,092		49,027		287,017			(119,065)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	9,237	38,346,645	4151.32		1,290,234		376,318		2,094,918			(913,916)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2023	04/17/2024	8,112	33,676,899	4151.32		486,416		141,871		750,238			(344,545)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2023	04/17/2024	697	2,891,428	4151.32		29,203		8,518		40,541			(20,686)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/17/2023	04/17/2024	3,573	11,338,743	3173.76		327,502		95,521		249,740			(231,981)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2023	04/17/2024	3,609	6,485,351	1796.91		124,639		36,353		67,776			(88,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2023	04/17/2025	1,467	2,635,164	1796.91		82,744		53,439		61,926			(29,305)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2023	04/17/2024	53	1,813,663	33987.18		26,724		7,795		41,659			(18,930)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/17/2023	04/17/2024	61	2,076,965	33987.18		35,267		10,286		49,330			(24,981)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	10,259	2,191,708	213.64		48,327		14,095		3,955			(34,232)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	2,711	579,855	213.88		12,786		3,729		1,051			(9,057)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	1,567	378,137	241.34		12,516		8,083		8,119			(4,433)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	568	1,485,017	2616.62		45,739		29,539		22,260			(16,199)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/24/2023	04/24/2024	1,911	657,239	343.91		14,656		4,275		9,712			(10,382)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/24/2023	04/24/2025	3,327	1,144,214	343.91		35,471		22,908		27,817			(12,563)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2023	04/24/2024	2,598	673,709	259.32		14,350		4,185		16,565			(10,165)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/24/2023	04/24/2025	3,646	945,407	259.32		26,850		17,340		30,361			(9,509)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/24/2023	04/24/2024	2,013	8,329,642	4137.04		156,820		45,739		262,545			(111,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2024	8,966	37,093,138	4137.04		1,428,256		416,575		2,327,814			(1,011,681)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	6,297	26,051,938	4137.04		379,045		110,555		72,655			(268,490)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2023	04/24/2024	436	1,804,077	4137.04		18,582		5,420		25,230			(13,162)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/24/2023	04/24/2024	3,258	10,381,900	3186.21		288,295		84,086		198,778			(204,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2023	04/24/2024	2,987	5,382,540	1802.23		105,500		30,771		51,350			(74,729)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2023	04/24/2025	1,322	2,381,953	1802.23		73,602		47,535		52,866			(26,067)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2023	04/24/2024	36	1,203,142	33875.4		18,432		5,376		29,620			(13,056)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/24/2023	04/24/2024	54	1,822,899	33875.4		38,908		11,348		53,765			(27,560)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2024	1,937	7,887,294	4071.63		169,804		49,526		301,007			(120,278)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/25/2023	04/25/2024	10,977	44,693,563	4071.63		1,610,616		469,763		2,689,028			(1,140,853)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	3,987	851,857	213.64		25,471		16,450		8,431			(9,021)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	2,032	490,157	241.18		11,519		3,360		4,764			(8,159)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	1,871	451,199	241.18		14,890		9,616		9,758			(5,273)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	468	1,222,946	2612.42		26,905		7,847		6,515			(19,058)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	952	2,486,734	2612.42		76,591		49,465		38,368			(27,126)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	11,118	3,817,979	343.42		85,141		24,833		58,416			(60,308)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	6,215	2,134,508	343.42		65,956		42,597		53,106			(23,360)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/18/2023	04/18/2024	15,650	4,061,016	259.48		86,500		25,229		97,099			(61,271)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/18/2023	04/17/2025	4,905	1,272,639	259.48		36,016		23,260		40,219			(12,756)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	1,632	6,780,551	4154.87		143,301		41,796		247,455			(101,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	10,150	42,169,918	4154.87		1,513,642		441,479		2,421,272			(1,072,163)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	5,644	23,451,907	4154.87		352,021		102,673		337,389			(249,348)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2023	04/18/2024	318	1,323,089	4154.87		13,496		3,936		18,528			(9,559)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	3,104	9,855,677	3175.2		285,000		83,125		215,703			(201,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	3,169	5,696,313	1797.48		107,490		31,351		58,334			(76,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/17/2025	1,468	2,638,051	1797.48		81,445		52,600		61,567			(28,845)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	25	851,823	33976.63		19,638		5,728		34,972			(13,910)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/18/2023	04/18/2024	40	1,364,993	33976.63		34,012		9,920		48,797			(24,092)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	8,214	1,752,255	213.33		38,602		11,259		3,551			(27,343)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	7,440	1,587,098	213.33		47,343		30,576		16,352			(16,767)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	1,460	351,407	240.64		8,258		2,409		3,809			(5,849)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	2,249	541,265	240.64		17,862		11,536		12,301			(6,326)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	743	1,936,885	2608.1		42,611		12,428		11,375			(30,183)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	703	1,832,289	2608.1		56,251		36,329		29,409			(19,922)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	9,343	3,203,740	342.91		71,443		20,838		51,906			(50,606)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	9,870	3,384,358	342.91		104,577		67,539		86,673			(37,038)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/19/2023	04/19/2024	11,886	3,080,249	259.15		65,609		19,136		76,865			(46,473)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/19/2023	04/17/2025	12,450	3,226,356	259.15		91,306		58,968		104,555			(32,337)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	04/19/2023	04/19/2024	2,571	10,681,306	4154.52		253,823		74,032		450,277			(179,791)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	04/19/2023	04/19/2025	44	183,385	4154.52		8,051		5,199		16,153			(2,851)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/19/2024	10,904	45,300,715	4154.52		1,641,711		478,832		2,603,701			(1,162,879)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2023	04/19/2024	7,057	29,319,180	4154.52		486,568		141,916		314,567			(344,653)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	601	2,495,076	4154.52		147,993		43,165		72,502			(104,828)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2023	04/19/2024	486	2,017,961	4154.52		20,583		6,003		28,241			(14,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	4,028	12,798,234	3177.52		414,467		120,886		325,837			(293,581)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	3,005	5,404,550	1798.54		95,306		27,798		52,039			(67,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	1,840	3,308,454	1798.54		99,241		64,093		76,223			(35,148)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/19/2023	04/19/2024	100	3,397,337	33897.01		56,466		16,469		92,003			(39,996)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024	10,197	3,501,172	343.34		78,076		22,772		54,191			(55,304)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	5,397	1,853,034	343.34		57,259		36,980		46,313			(20,279)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/20/2023	04/19/2024	7,210	1,868,684	259.17		39,803		11,609		46,545			(28,194)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	04/20/2023	04/17/2025	5,899	1,528,785	259.17		43,265		27,942		49,487			(15,323)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2023	04/20/2024	1,948	8,045,763	4129.79		174,936		51,023		301,403			(123,913)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/19/2023	04/18/2025	244	1,012,720	4154.52		65,839		42,521		92,806			(23,318)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/19/2023	04/19/2024	141	4,795,591	33897.01		92,338		26,932		126,238			(65,406)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	6,460	1,381,392	213.83		30,418		8,872		2,373			(21,546)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	3,107	664,383	213.83		19,845		12,817		6,414			(7,028)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	216	564,845	2612.26		12,427		3,624		3,043			(8,802)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	147	384,125	2612.26		11,793		7,616		5,936			(4,177)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	5,994	24,405,386	4071.63		339,884		99,133		75,579			(240,751)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2023	04/25/2024	457	1,858,706	4071.63		19,145		5,584		26,214			(13,561)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2024	2,641	8,386,179	3175.64		232,930		67,938		197,726			(164,992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2024	3,118	5,599,610	1796		106,396		31,032		60,359			(75,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2025	1,052	1,889,587	1796		55,643		35,936		45,277			(19,707)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	24	791,330	33530.83		16,463		4,802		31,690			(11,662)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	57	1,914,928	33530.83		36,606		10,677		50,114			(25,929)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/22/2024	7,413	30,642,681	4133.52		1,015,523		296,194		1,672,989			(719,329)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2024	7,087	29,293,091	4133.52		979,541		285,699		1,610,327			(693,841)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2024	8,329	34,427,790	4133.52		519,190		151,430		320,628			(367,759)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	5,770	23,851,607	4133.52		381,834		111,368		243,680			(270,466)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	6,112	25,265,391	4133.52		364,891		106,427		104,876			(258,465)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2024	99	408,562	4133.52		20,306		5,922		5,503			(14,383)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	130	535,919	4133.52		34,513		10,066		21,624			(24,447)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	192	792,288	4133.52		55,302		16,130		36,009			(39,172)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/19/2024	698	2,884,583	4133.52		29,610		8,636		40,497			(20,974)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/22/2024	381	1,576,435	4133.52		16,169		4,716		22,087			(11,453)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2024	411	1,700,336	4133.52		17,437		5,086		23,808			(12,351)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/19/2024	3,900	12,401,449	3179.94		331,106		96,573		231,260			(234,534)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/22/2024	2,153	6,844,838	3179.94		186,364		54,356		133,645			(132,008)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2024	3,090	9,827,547	3179.94		268,518		78,318		193,707			(190,201)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/22/2024	3,905	7,027,262	1799.42		143,966		41,990		73,308			(101,976)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/22/2025	1,518	2,731,071	1799.42		83,844		54,149		62,592			(29,695)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/23/2024	2,802	5,042,807	1799.42		99,223		28,940		51,636			(70,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/23/2025	907	1,632,180	1799.42		50,108		32,361		37,448			(17,747)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/21/2024	76	2,585,903	33808.96		45,436		13,252		72,252			(32,184)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/23/2024	50	1,694,488	33808.96		34,354		10,020		48,862			(24,334)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/20/2023	04/19/2024	9,891	40,846,179	4129.79		1,298,226		378,649		2,058,311			(919,577)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/20/2023	04/20/2024	6,794	28,056,340	4129.79		461,537		134,615		393,752			(326,922)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	3,531	6,351,091	1798.86		107,036		31,219		59,563			(75,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2023	04/17/2025	637	1,145,461	1798.86		35,166		22,711		26,288			(12,455)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/20/2023	04/20/2024	33	1,099,642	33786.62		18,951		5,527		31,236			(13,424)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/20/2023	04/19/2024	52	1,743,737	33786.62		38,853		11,332		54,904			(27,521)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	10,063	2,147,616	213.41		47,226		13,774		4,240			(33,452)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	1,700	362,748	213.41		8,006		2,335		745			(5,671)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	2,695	575,099	213.41		12,710		3,707		1,197			(9,003)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	3,229	689,141	213.41		20,619		13,317		7,078			(7,303)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	1,979	422,413	213.41		12,651		8,171		4,354			(4,481)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	1,929	464,544	240.83		10,870		3,171		4,856			(7,700)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	526	1,372,584	2610.84		30,197		8,807		7,617			(21,389)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	712	1,858,172	2610.84		57,232		36,962		29,247			(20,270)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/21/2023	04/19/2024	8,132	2,796,116	343.85		62,353		18,186		40,953			(44,167)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/21/2023	04/22/2024	1,762	605,751	343.85		13,569		3,958		8,955			(9,611)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2023	04/21/2024	2,293	9,476,783	4133.52		187,718		54,751		318,920			(132,967)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024	1,994	8,241,432	4133.52		156,997		45,791		265,446			(111,206)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/21/2023	04/23/2024	1,747	7,221,911	4133.52		161,905		47,222		282,513			(114,683)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/21/2023	04/19/2024	9,369	38,726,726	4133.52		1,168,950		340,944		1,844,421			(828,006)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2023	04/19/2024	453	1,872,729	4129.79		19,289		5,626		26,306			(13,663)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	04/20/2023	04/19/2024	2,756	8,761,308	3178.51		255,647		74,564		191,865			(181,083)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/21/2023	04/23/2024	3,391	1,166,017	343.85		26,119		7,618		17,290			(18,501)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/21/2023	04/17/2025	11,775	4,048,870	343.85		125,110		80,800		98,289			(44,310)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/21/2023	04/22/2025	2,635	905,883	343.85		28,082		18,137		22,068			(9,946)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/21/2023	04/23/2025	3,855	1,325,505	343.85		41,091		26,538		32,313			(14,553)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/19/2024	9,856	2,554,606	259.18		54,158		15,796		63,488			(38,362)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/22/2024	4,713	1,221,433	259.18		26,017		7,588		30,457			(18,428)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/23/2024	2,521	653,308	259.18		13,915		4,059		16,309			(9,857)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/21/2025	11,135	2,885,942	259.18		81,672		52,747		93,470			(28,926)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2023	04/22/2025	1,742	451,627	259.18		12,826		8,284		14,634			(4,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/19/2024	2,959	5,323,629	1799.42		96,235		28,069		50,962			(68,167)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2023	04/21/2025	824	1,482,698	1799.42		45,519		29,398		33,944			(16,121)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/22/2024	16	544,909	33808.96		5,449		1,589		7,885			(3,860)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/23/2024	40	1,339,856	33808.96		20,895		6,094		32,365			(14,800)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/19/2024	87	2,934,201	33808.96		51,452		15,007		72,568			(36,445)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	04/21/2023	04/22/2024	34	1,151,544	33808.96		20,771		6,058		29,304			(14,713)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	13,621	2,923,721	214.65		64,527		18,820		4,166			(45,706)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	3,744	803,561	214.65		24,131		15,585		7,069			(8,546)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	2,190	529,360	241.76		12,440		3,628		4,764			(8,812)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	2,387	577,143	241.76		19,161		12,375		11,931			(6,786)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	904	2,368,983	2620.68		52,118		15,201		11,205			(36,917)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	1,632	4,276,582	2620.68		132,146		85,345		61,834			(46,802)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/25/2023	04/25/2024	10,551	3,640,683	345.04		81,187		23,680		47,688			(57,508)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/25/2023	04/25/2025	7,762	2,678,268	345.04		83,026		53,621		61,056			(29,405)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2023	04/25/2024	12,350	3,202,538	259.31		68,214		19,896		78,859			(48,318)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/25/2023	04/25/2025	5,986	1,552,210	259.31		44,238		28,570		49,881			(15,668)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	11,478	2,456,975	214.06		54,250		15,823		4,318			(38,427)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	3,622	775,366	214.06		23,300		15,048		7,373			(8,252)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/26/2023	04/26/2024	1,461	352,173	241.13		8,276		2,414		3,597			(5,862)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/26/2023	04/26/2024	403	1,052,795	2612.2		23,161		6,755		5,981			(16,406)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	732	1,911,947	2612.2		59,079		38,155		29,883			(20,924)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	10,857	3,757,448	346.08		84,167		24,549		43,893			(59,618)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	5,889	2,037,932	346.08		63,380		40,933		43,713			(22,447)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/26/2023	04/26/2024	13,174	3,415,589	259.27		72,752		21,219		84,696			(51,533)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/26/2023	04/25/2025	7,951	2,061,324	259.27		58,542		37,808		66,480			(20,733)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	2,409	9,772,538	4055.99		210,553		61,411		376,624			(149,142)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	10,884	44,145,173	4055.99		1,622,877		473,339		2,785,940			(1,149,538)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/28/2023	04/26/2024	5,860	1,254,781	214.13		27,605		8,052		2,155			(19,554)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2024	3,728	798,375	214.13		17,628		5,142		1,428			(12,487)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	2,910	623,091	214.13		18,680		12,064		5,904			(6,616)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/28/2023	05/01/2025	2,319	496,479	214.13		14,909		9,629		4,730			(5,280)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/28/2023	04/26/2024	503	1,319,721	2623.18		29,034		8,468		5,968			(20,566)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	1,696	4,448,950	2623.18		137,028		88,497		63,127			(48,531)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	10,993	3,807,099	346.33		84,898		24,762		43,201			(60,136)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1,573	544,738	346.33		12,202		3,559		6,280			(8,643)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/28/2023	04/28/2025	9,563	3,311,977	346.33		102,671		66,309		70,171			(36,363)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1,831	634,123	346.33		19,721		12,737		13,457			(6,985)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/28/2023	04/26/2024	10,265	2,669,346	260.04		56,590		16,505		60,065			(40,085)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/28/2023	04/29/2024	3,519	915,181	260.04		19,493		5,686		20,678			(13,808)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/28/2023	04/30/2024	2,522	655,760	260.04		13,968		4,074		14,836			(9,894)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/28/2023	04/28/2025	3,518	914,886	260.04		25,983		16,781		27,867			(9,202)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/28/2023	04/29/2025	2,466	641,339	260.04		18,214		11,763		19,545			(6,451)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	04/28/2023	04/30/2025	2,849	740,766	260.04		21,112		13,635		22,587			(7,477)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/28/2023	04/28/2024	2,156	8,990,825	4169.48		199,009		58,044		331,085			(140,964)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/28/2023	04/29/2024	1,957	8,160,946	4169.48		165,695		48,328		274,420			(117,367)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2024	1,572	6,554,671	4169.48		138,160		40,297		236,434			(97,863)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/26/2024	9,378	39,102,729	4169.48		1,177,458		343,425		1,808,542			(834,033)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	7,341	30,606,950	4169.48		891,876		260,131		1,403,535			(631,746)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	230	934,810	4055.99		63,931		41,289		100,284			(22,642)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	04/26/2023	04/26/2024	6,737	27,323,138	4055.99		473,812		138,195		136,847			(335,617)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	04/26/2023	04/26/2024	316	1,280,191	4055.99		73,450		21,423		27,749			(52,027)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/26/2023	04/26/2024	275	1,114,248	4055.99		11,365		3,315		15,736			(8,050)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/26/2023	04/26/2024	3,432	10,851,847	3162.19		330,572		96,417		317,359			(234,155)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2023	04/26/2024	4,880	8,727,025	1788.15		155,070		45,229		111,297			(109,841)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2023	04/25/2025	1,406	2,514,551	1788.15		77,951		50,343		66,097			(27,608)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	94	3,141,375	33301.87		49,558		14,454		79,510			(35,104)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	98	3,258,867	33301.87		59,312		17,299		85,989			(42,013)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	8,651	1,848,643	213.7		40,726		11,878		3,648			(28,847)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	4,096	875,284	213.7		26,224		16,936		8,721			(9,287)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	470	1,229,354	2613.42		27,046		7,888		6,814			(19,157)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	608	1,589,416	2613.42		48,954		31,616		24,569			(17,338)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	8,991	3,100,213	344.83		69,135		20,164		41,709			(48,970)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	7,397	2,550,857	344.83		79,077		51,070		58,863			(28,006)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/27/2023	04/26/2024	17,247	4,464,730	258.88		95,099		27,737		116,099			(67,362)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/27/2023	04/25/2025	7,145	1,849,616	258.88		52,529		33,925		61,428			(18,604)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/27/2023	04/27/2024	1,743	7,207,156	4135.35		158,965		46,365		269,249			(112,600)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/27/2023	04/26/2024	11,110	45,942,863	4135.35		1,317,804		384,360		2,079,733			(933,445)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/27/2024	7,288	30,137,219	4135.35		444,075		129,522		49,648			(314,553)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	502	2,074,665	4135.35		21,162		6,172		28,984			(14,989)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	3,136	9,987,774	3185.25		274,539		80,074		193,786			(194,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/26/2024	4,492	8,090,386	1800.95		142,114		41,450		75,448			(100,664)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2023	04/25/2025	1,523	2,742,970	1800.95		85,032		54,917		61,909			(30,116)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/27/2023	04/27/2024	28	930,609	33826.16		15,424		4,499		24,650			(10,925)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/27/2023	04/26/2024	88	2,970,343	33826.16		70,559		20,580		102,154			(49,980)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	8,932	37,240,448	4169.48		1,209,239		352,695		1,933,671			(856,544)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2023	04/28/2024	6,225	25,955,564	4169.48		400,148		116,710		13,921			(283,438)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2023	04/29/2024	6,948	28,971,125	4169.48		419,776		122,435		10,564			(297,341)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2023	04/30/2024	5,914	24,658,787	4169.48		359,187		104,763		27,828			(254,424)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2024	89	373,005	4169.48		23,835		6,952		6,482			(16,883)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	126	527,112	4169.48		36,529		10,654		13,860			(25,875)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/26/2024	594	2,474,887	4169.48		25,244		7,363		34,386			(17,881)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2023	04/29/2024	524	2,185,434	4169.48		22,291		6,502		30,303			(15,790)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/28/2023	04/30/2024	324	1,352,213	4169.48		13,793		4,023		18,737			(9,770)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/26/2024	3,875	12,379,733	3194.81		327,278		95,456		205,554			(231,822)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	3,935	12,571,065	3194.81		339,725		99,086		220,513			(240,639)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	2,849	9,102,480	3194.81		251,465		73,344		165,719			(178,121)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	2,760	4,985,658	1806.11		104,555		30,495		44,408			(74,060)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	1,118	2,019,548	1806.11		60,990		39,389		42,925			(21,601)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	3,480	6,285,558	1806.11		112,555		32,829		52,472			(79,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	616	1,112,097	1806.11		30,724		19,842		23,665			(10,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	3,173	5,730,030	1806.11		115,894		33,802		51,691			(82,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	1,498	2,704,771	1806.11		81,835		52,852		57,624			(28,983)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/28/2024	54	1,833,917	34098.16		36,479		10,640		58,189			(25,840)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	54	1,846,919	34098.16		35,710		10,416		56,862			(25,295)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	34	1,167,576	34098.16		18,255		5,325		29,251			(12,931)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/26/2024	66	2,233,890	34098.16		46,162		13,464		62,435			(32,698)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/29/2024	57	1,948,840	34098.16		42,268		12,328		57,529			(29,940)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	04/28/2023	04/30/2024	73	2,491,069	34098.16		48,491		14,143		64,091			(34,348)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/05/2023	04/05/2024	98,958	9,895,831	100		193,000		56,292		98,519			(136,708)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/05/2023	04/05/2024	169,395	16,600,661	98		205,000		59,792		260,803			(145,208)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/12/2023	04/12/2024	88,615	8,861,456	100		177,000		51,625		110,914			(125,375)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/12/2023	04/12/2024	146,595	14,366,288	98		179,000		52,208		189,673			(126,792)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/19/2023	04/19/2024	103,574	10,357,411	100		209,000		60,958		173,760			(148,042)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/19/2023	04/19/2024	155,071	15,196,940	98		181,000		52,792		141,941			(128,208)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	88,052	8,805,217	100		179,000		52,208		114,890			(126,792)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	174,385	17,089,755	98		204,000		59,500		215,982			(144,500)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2024	4,214	900,159	213.59		19,840		7,440		1,957			(12,400)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2024	3,459	831,578	240.43		19,542		7,328		9,872			(12,214)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2025	1,651	396,880	240.43		13,137		9,032		9,323			(4,105)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2024	340	888,447	2615.55		19,546		7,330		4,889			(12,216)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2025	607	1,588,116	2615.55		48,914		33,628		24,275			(15,286)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/01/2023	05/01/2024	3,459	897,475	259.44		19,116		7,169		21,914			(11,948)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	1,446	6,024,683	4167.87		128,633		48,237		220,065			(80,396)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	8,413	35,064,337	4167.87		1,256,427		471,160		2,001,072			(785,267)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/01/2023	05/01/2024	6,063	25,270,105	4167.87		384,167		144,063		159,442			(240,105)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2023	05/01/2024	618	2,574,426	4167.87		26,517		9,944		35,659			(16,573)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	2,995	9,576,528	3197.71		268,177		100,566		171,952			(167,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2023	05/01/2024	2,917	5,270,970	1807		101,339		38,002		45,583			(63,337)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2023	05/01/2025	723	1,305,852	1807		40,873		28,100		27,548			(12,773)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	33	1,123,747	34051.7		21,702		8,138		36,455			(13,564)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/01/2023	05/01/2024	65	2,205,822	34051.7		48,021		18,008		64,626			(30,013)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2024	7,737	1,659,976	214.54		36,652		13,745		2,710			(22,908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2025	3,563	764,412	214.54		22,971		15,792		6,916			(7,178)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2025	1,937	467,812	241.57		15,531		10,678		9,919			(4,854)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2024	704	1,839,890	2615.07		40,478		15,179		10,294			(25,298)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2025	923	2,412,955	2615.07		74,560		51,260		37,094			(23,300)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	17,024	5,889,451	345.96		131,924		49,471		71,350			(82,452)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	9,029	3,123,827	345.96		97,151		66,791		67,860			(30,360)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2023	05/02/2024	8,471	2,201,515	259.89		46,892		17,585		50,875			(29,308)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/02/2023	05/02/2025	6,772	1,759,907	259.89		50,157		34,483		54,322			(15,674)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/03/2023	05/02/2025	19,748	5,149,021	260.73		146,747		100,889		148,878			(45,858)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/03/2024	2,619	10,713,118	4090.75		230,519		86,445		420,250			(144,075)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/03/2023	05/03/2024	12,678	51,861,420	4090.75		1,708,984		640,869		2,815,011			(1,068,115)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2023	05/03/2024	8,162	33,387,570	4090.75		555,634		208,363		781,980			(347,271)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	4,313	13,727,633	3182.59		418,713		157,017		346,302			(261,695)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2023	05/03/2024	98	3,275,224	33414.24		51,736		19,401		83,697			(32,335)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2023	05/03/2024	118	3,931,371	33414.24		77,065		28,899		112,603			(48,165)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/02/2023	05/02/2024	2,053	8,457,965	4119.58		174,467		65,425		306,984			(109,042)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/02/2023	05/02/2024	11,362	46,805,667	4119.58		1,612,133		604,550		2,617,353			(1,007,583)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	272	1,113,458	4090.75		72,690		49,974		105,937			(22,716)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/03/2028	47	190,307	4090.75		33,216		29,064		40,954			(4,152)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/03/2023	05/03/2024	489	2,000,167	4090.75		105,526		39,572		84,205			(65,954)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2023	05/03/2024	712	2,910,822	4090.75		29,981		11,243		40,751			(18,738)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/03/2024	4,720	8,486,845	1797.96		159,246		59,717		90,928			(99,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2023	05/02/2025	2,676	4,811,484	1797.96		147,683		101,532		113,442			(46,151)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/04/2023	05/03/2024	8,645	1,862,696	215.47		41,128		15,423		2,272			(25,705)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/04/2023	05/02/2025	3,467	747,110	215.47		22,518		15,481		5,974			(7,037)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/04/2023	05/03/2024	268	700,786	2615.77		15,487		5,808		3,893			(9,680)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/04/2023	05/02/2025	389	1,016,362	2615.77		31,507		21,661		15,525			(9,846)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/04/2023	05/03/2024	8,464	2,214,660	261.64		47,172		17,690		40,598			(29,483)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/04/2023	05/02/2025	5,376	1,406,670	261.64		40,090		27,562		37,848			(12,528)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2023	05/04/2024	1,698	6,896,405	4061.22		171,046		64,142		316,571			(106,904)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	10,299	41,826,535	4061.22		1,383,287		518,733		2,300,019			(864,554)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/04/2023	05/03/2024	705	2,863,210	4061.22		29,348		11,005		40,242			(18,342)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/04/2023	05/03/2024	3,108	9,872,128	3176.12		254,016		95,256		219,814			(158,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2023	05/03/2024	3,372	6,049,298	1794.06		104,819		39,307		67,590			(65,512)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/03/2024	6,746	1,448,413	214.7		31,923		11,971		2,276			(19,952)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2024	2,334	501,060	214.7		11,083		4,156		820			(6,927)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/07/2024	2,227	478,159	214.7		10,591		3,972		793			(6,620)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/05/2025	2,192	470,698	214.7		14,177		9,747		4,194			(4,430)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2025	3,176	681,959	214.7		20,547		14,126		6,088			(6,421)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/03/2024	1,441	348,602	241.88		8,192		3,072		3,197			(5,120)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/03/2024	468	1,225,805	2617.92		26,968		10,113		6,524			(16,855)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2023	05/05/2025	482	1,262,016	2617.92		39,123		26,897		18,982			(12,226)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/06/2024	6,391	1,672,106	261.64		35,616		13,356		30,832			(22,260)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/07/2024	4,424	1,157,542	261.64		24,771		9,289		21,385			(15,482)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/03/2024	3,421	895,080	261.64		19,065		7,149		16,409			(11,916)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/05/2025	6,391	1,672,161	261.64		47,657		32,764		45,078			(14,893)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/05/2023	05/06/2025	3,119	815,982	261.64		23,255		15,988		22,011			(7,267)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/05/2024	1,997	8,259,824	4136.25		175,496		65,811		305,364			(109,685)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/06/2024	2,527	10,450,996	4136.25		209,956		78,733		365,447			(131,222)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/07/2024	1,925	7,964,060	4136.25		172,048		64,518		307,775			(107,530)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	6,435	26,507,736	4119.58		383,805		143,927		614,121			(239,878)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	125	508,766	4061.22		11,188		7,692		14,924			(3,496)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/04/2023	05/04/2024	6,228	25,291,472	4061.22		353,577		132,591		628,754			(220,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2023	05/02/2025	868	1,557,723	1794.06		47,978		32,985		38,471			(14,993)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2023	05/04/2024	34	1,130,791	33127.74		25,895		9,711		43,737			(16,184)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/04/2023	05/03/2024	31	1,041,994	33127.74		25,737		9,651		37,754			(16,086)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/03/2024	8,328	34,445,057	4136.25		959,466		359,800		1,523,943			(599,666)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/06/2024	8,169	33,787,352	4136.25		953,681		357,630		1,551,856			(596,050)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/05/2023	05/07/2024	7,074	29,261,555	4136.25		832,272		312,102		1,359,076			(520,170)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2023	05/05/2024	6,361	26,312,171	4136.25		387,452		145,294		655,172			(242,157)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2023	05/06/2024	6,234	25,783,783	4136.25		368,348		138,131		889,029			(230,218)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2023	05/07/2024	6,170	25,519,233	4136.25		371,962		139,486		748,585			(232,476)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/07/2024	228	945,025	4136.25		9,545		3,579		13,108			(5,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2023	05/03/2024	4,560	14,540,826	3189.09		387,011		145,129		288,890			(241,882)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2023	05/02/2024	478	1,969,303	4119.58		20,284		7,606		27,472			(12,677)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	3,073	9,794,136	3187.04		281,687		105,633		216,655			(176,054)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2024	123	507,952	4136.25		32,864		12,324		33,604			(20,540)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	287	1,187,405	4136.25		68,390		25,646		67,883			(42,744)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/03/2024	616	2,548,067	4136.25		25,735		9,651		35,432			(16,085)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/06/2024	681	2,817,647	4136.25		28,458		10,672		39,107			(17,786)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	2,745	8,755,591	3189.09		233,035		87,388		174,994			(145,647)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2023	05/07/2024	2,290	7,303,802	3189.09		193,138		72,427		144,462			(120,711)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/06/2024	2,270	4,087,646	1801.13		79,070		29,651		41,943			(49,419)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/06/2025	813	1,463,748	1801.13		45,523		31,297		33,364			(14,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/07/2024	4,337	7,811,455	1801.13		157,067		58,900		82,259			(98,167)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/07/2025	1,160	2,089,725	1801.13		65,199		44,825		47,684			(20,375)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/05/2024	43	1,439,103	33674.38		27,670		10,376		44,658			(17,294)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	71	2,403,062	33674.38		34,882		13,081		50,758			(21,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2024	4,272	7,692,703	1800.72		121,581		45,593		70,028			(75,988)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2025	1,120	2,017,163	1800.72		63,018		43,325		46,007			(19,693)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2024	31	1,033,378	33684.53		18,784		7,044		32,764			(11,740)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/02/2023	05/02/2024	46	1,551,668	33684.53		33,275		12,478		46,184			(20,797)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/03/2024	2,862	5,154,734	1801.13		95,064		35,649		50,598			(59,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2023	05/05/2025	634	1,142,000	1801.13		35,516		24,417		26,002			(11,099)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	39	1,329,531	33674.38		32,132		12,050		52,652			(20,083)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	40	1,354,496	33674.38		14,084		5,281		21,002			(8,802)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	26	877,037	33674.38		21,935		8,226		31,212			(13,709)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	70	2,362,823	33674.38		44,232		16,587		64,514			(27,645)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	4,227	905,773	214.28		20,009		7,503		1,733			(12,505)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	2,539	544,094	214.28		16,366		11,252		5,150			(5,114)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	1,278	3,337,077	2611.27		73,749		27,656		20,915			(46,093)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	842	2,198,295	2611.27		68,147		46,851		35,251			(21,296)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2024	28,684	9,949,494	346.86		222,869		83,576		111,388			(139,293)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	11,561	2,483,600	214.82		54,838		20,564		3,755			(34,274)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	6,580	1,413,520	214.82		42,476		29,202		12,326			(13,274)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	1,750	423,887	242.17		9,961		3,736		3,676			(6,226)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	1,345	325,680	242.17		10,813		7,434		6,531			(3,379)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	563	1,472,496	2613.78		32,395		12,148		8,509			(20,247)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	859	2,244,505	2613.78		69,355		47,682		34,909			(21,674)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/03/2023	05/03/2024	13,585	3,542,113	260.73		75,447		28,293		73,485			(47,154)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2025	30,080	10,433,672	346.86		324,487		223,085		216,018			(101,402)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/08/2023	05/08/2024	3,475	906,878	260.97		19,317		7,244		18,372			(12,073)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/08/2023	05/08/2025	3,064	799,512	260.97		22,786		15,665		22,764			(7,121)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/08/2023	05/08/2024	1,857	7,682,457	4138.12		148,544		55,704		257,723			(92,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2024	8,794	36,392,171	4138.12		1,261,723		473,146		2,059,959			(788,577)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2025	91	376,602	4138.12		8,775		6,033		10,829			(2,742)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2024	7,430	30,744,404	4138.12		428,083		160,531		907,303			(267,552)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2024	420	1,737,500	4138.12		17,549		6,581		24,078			(10,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2024	3,333	10,621,602	3186.75		283,742		106,403		217,770			(177,339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2024	3,293	5,924,225	1799.02		101,769		38,163		60,097			(63,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2023	05/08/2025	1,352	2,432,565	1799.02		75,896		52,179		56,991			(23,718)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/08/2023	05/08/2024	29	958,742	33618.69		17,912		6,717		28,974			(11,195)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/08/2023	05/08/2024	46	1,562,732	33618.69		27,802		10,426		38,766			(17,376)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	13,492	2,891,815	214.33		63,851		23,944		5,516			(39,907)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	4,287	918,748	214.33		27,618		18,987		8,656			(8,630)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	3,295	793,880	240.97		18,656		6,996		8,852			(11,660)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	2,990	720,615	240.97		23,924		16,448		16,256			(7,476)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	615	1,606,020	2609.54		35,332		13,250		10,464			(22,083)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	1,898	4,952,959	2609.54		153,046		105,219		80,760			(47,827)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/09/2023	05/09/2024	8,393	2,908,546	346.55		65,151		24,432		33,845			(40,720)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/09/2023	05/09/2025	7,710	2,671,847	346.55		83,094		57,127		56,383			(25,967)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/09/2023	05/09/2024	12,772	3,331,734	260.86		70,966		26,612		68,671			(44,354)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/09/2023	05/09/2025	5,900	1,539,144	260.86		43,866		30,158		44,257			(13,708)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/09/2023	05/09/2024	1,772	7,299,040	4119.17		155,093		58,160		274,381			(96,933)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2023	05/09/2024	11,057	45,545,615	4119.17		1,621,600		608,100		2,600,508			(1,013,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2023	05/09/2025	97	399,519	4119.17		9,329		6,414		11,537			(2,915)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/09/2023	05/09/2024	6,581	27,109,867	4119.17		389,216		145,956		900,924			(243,260)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2024	490	2,018,596	4119.17		20,388		7,645		28,040			(12,742)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/09/2023	05/09/2024	2,434	7,744,244	3182.27		221,820		83,183		185,043			(138,638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2024	3,762	6,757,416	1796.24		123,022		46,133		75,645			(76,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2023	05/09/2025	2,078	3,732,785	1796.24		116,463		80,068		90,483			(36,395)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/09/2023	05/09/2024	30	1,016,450	33561.81		20,706		7,765		33,736			(12,941)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/09/2023	05/09/2024	73	2,447,757	33561.81		46,078		17,279		64,757			(28,799)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/10/2023	05/10/2024	10,003	2,149,566	214.9		47,484		17,806		3,479			(29,677)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/10/2023	05/09/2025	4,291	922,144	214.9		27,747		19,076		8,066			(8,671)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/10/2023	05/10/2024	255	667,304	2618.8		14,747		5,530		3,664			(9,217)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/10/2023	05/09/2025	526	1,377,347	2618.8		42,698		29,355		20,664			(13,343)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2023	05/10/2024	15,673	5,445,597	347.45		121,981		45,743		57,455			(76,238)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2023	05/09/2025	9,571	3,325,350	347.45		103,418		71,100		66,537			(32,318)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/10/2023	05/10/2024	13,802	3,624,611	262.62		77,204		28,952		58,660			(48,253)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/10/2023	05/09/2025	9,045	2,375,453	262.62		67,700		46,544		59,318			(21,156)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	2,312	9,567,999	4137.64		198,423		74,409		348,227			(124,014)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/10/2023	05/10/2024	12,554	51,943,983	4137.64		1,784,412		669,155		2,874,552			(1,115,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/10/2023	05/09/2025	309	1,279,255	4137.64		80,210		55,144		120,988			(25,066)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/10/2023	05/10/2028	25	103,806	4137.64		16,822		14,720		21,212			(2,103)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/10/2023	05/10/2024	8,014	33,157,325	4137.64		522,450		195,919		1,518,017			(326,531)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/10/2023	05/10/2024	444	1,835,767	4137.64		104,526		39,197		98,066			(65,329)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/10/2023	05/10/2024	641	2,651,065	4137.64		27,041		10,140		36,695			(16,901)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2023	05/10/2024	3,905	12,429,215	3182.71		382,656		143,496		339,919			(239,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2023	05/10/2024	4,935	8,865,137	1796.23		154,885		58,082		96,909			(96,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/10/2023	05/09/2025	1,317	2,366,360	1796.23		73,357		50,433		57,368			(22,924)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/10/2023	05/10/2024	86	2,879,583	33531.33		43,633		16,362		68,878			(27,270)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/10/2023	05/10/2024	115	3,855,678	33531.33		71,094		26,660		103,926			(44,434)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/11/2023	05/10/2024	13,222	2,839,453	214.76		62,724		23,521		4,801			(39,202)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/11/2023	05/09/2025	8,420	1,808,231	214.76		54,518		37,481		16,109			(17,037)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/11/2023	05/09/2025	1,556	375,667	241.49		12,510		8,600		8,084			(3,909)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/11/2023	05/10/2024	460	1,204,197	2618.19		26,613		9,980		6,691			(16,633)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	1,150	3,011,721	2618.19		93,363		64,187		45,436			(29,176)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/11/2023	05/10/2024	10,625	3,706,997	348.89		83,037		31,139		33,027			(51,898)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/11/2023	05/09/2025	17,227	6,010,428	348.89		186,924		128,510		110,272			(58,414)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/11/2023	05/10/2024	14,017	3,678,491	262.44		78,352		29,382		61,144			(48,970)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/11/2023	05/09/2025	11,382	2,987,033	262.44		85,130		58,527		75,726			(26,603)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2023	05/11/2024	1,951	8,060,807	4130.62		184,597		69,224		325,461			(115,373)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2023	05/10/2024	10,045	41,490,605	4130.62		1,338,054		501,770		2,121,044			(836,284)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2023	05/11/2024	7,017	28,984,712	4130.62		447,944		167,979		1,217,394			(279,965)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2023	05/10/2024	567	2,340,330	4130.62		23,637		8,864		32,431			(14,773)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2023	05/10/2024	3,162	10,051,433	3179.33		257,924		96,722		218,263			(161,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2023	05/10/2024	4,531	8,129,345	1794.06		128,532		48,200		87,992			(80,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/11/2023	05/09/2025	1,636	2,935,231	1794.06		91,562		62,949		72,999			(28,613)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/11/2023	05/11/2024	21	702,634	33309.51		16,161		6,060		26,999			(10,100)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/11/2023	05/10/2024	78	2,592,028	33309.51		47,356		17,759		67,037			(29,598)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2023	05/12/2024	2,112	8,711,183	4124.08		186,903		70,089		334,611			(116,814)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2023	05/13/2024	2,336	9,635,074	4124.08		215,045		80,642		384,125			(134,403)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2023	05/14/2024	1,842	7,597,762	4124.08		160,887		60,333		291,676			(100,555)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2023	05/10/2024	9,956	41,057,759	4124.08		1,248,704		468,264		1,970,572			(780,440)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2023	05/13/2024	8,127	33,517,848	4124.08		941,730		353,149		1,527,225			(588,581)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/12/2023	05/14/2024	8,048	33,191,849	4124.08		980,309		367,616		1,630,568			(612,693)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2024	6,576	27,117,894	4124.08		403,617		151,356		899,720			(252,260)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	6,969	28,740,435	4124.08		443,662		166,373		732,142			(277,289)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024	6,788	27,993,829	4124.08		399,545		149,830		614,673			(249,716)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	170	699,154	4124.08		44,886		16,832		39,850			(28,054)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/10/2024	797	3,286,567	4124.08		33,194		12,448		45,591			(20,746)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/13/2024	650	2,679,287	4124.08		27,061		10,148		37,100			(16,913)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2024	483	1,993,041	4124.08		20,130		7,549		27,581			(12,581)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/12/2023	05/10/2024	3,549	11,290,107	3181.26		284,745		106,779		231,671			(177,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/12/2023	05/13/2024	4,227	13,446,657	3181.26		372,120		139,545		318,873			(232,575)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2023	05/14/2024	2,699	8,586,463	3181.26		223,369		83,763		185,548			(139,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/10/2024	4,121	7,396,067	1794.89		146,814		55,055		89,725			(91,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/12/2025	2,111	3,788,317	1794.89		117,059		80,478		93,581			(36,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/13/2024	2,670	4,792,390	1794.89		88,845		33,317		56,968			(55,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/13/2025	354	634,604	1794.89		19,609		13,481		15,692			(6,128)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2024	3,669	6,585,182	1794.89		126,938		47,602		80,275			(79,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2023	05/14/2025	957	1,717,663	1794.89		53,076		36,490		42,515			(16,586)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/12/2024	13	441,066	33300.62		10,100		3,788		16,950			(6,313)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/13/2024	53	1,772,171	33300.62		27,572		10,340		44,111			(17,233)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/14/2024	67	2,227,673	33300.62		37,565		14,087		61,190			(23,478)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/10/2024	66	2,198,625	33300.62		43,746		16,405		62,628			(27,341)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/13/2024	116	3,862,289	33300.62		67,318		25,244		94,835			(42,074)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2023	05/14/2024	57	1,902,150	33300.62		40,120		15,045		57,440			(25,075)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	5,071	1,086,591	214.27		23,948		8,981		2,137			(14,968)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	4,330	927,742	214.27		20,531		7,699		1,889			(12,832)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	3,107	665,685	214.27		20,084		13,808		6,378			(6,276)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	1,638	394,322	240.7		9,267		3,475		4,629			(5,792)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	364	950,715	2612.17		20,916		7,843		5,930			(13,072)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	539	1,406,955	2612.17		43,616		29,986		22,496			(13,630)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2023	05/10/2024	5,800	2,020,666	348.39		45,061		16,898		19,109			(28,163)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2023	05/13/2024	3,204	1,116,180	348.39		25,002		9,376		10,697			(15,627)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2023	05/14/2024	1,242	432,701	348.39		9,693		3,635		4,165			(6,058)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2023	05/12/2025	5,638	1,964,190	348.39		61,086		41,997		37,248			(19,089)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2023	05/13/2025	2,046	712,852	348.39		22,241		15,291		13,531			(6,950)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2023	05/14/2025	1,901	662,431	348.39		20,668		14,209		12,585			(6,459)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/12/2023	05/10/2024	7,480	1,955,652	261.45		41,655		15,621		37,303			(26,035)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/12/2023	05/13/2024	4,582	1,197,950	261.45		25,516		9,569		22,973			(15,948)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/12/2023	05/14/2024	1,687	441,097	261.45		9,439		3,540		8,474			(5,900)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/12/2023	05/12/2025	5,516	1,442,223	261.45		41,103		28,259		39,651			(12,845)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/12/2023	05/13/2025	1,829	478,172	261.45		13,628		9,369		13,154			(4,259)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/12/2023	05/14/2025	1,867	488,066	261.45		13,910		9,563		13,435			(4,347)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2024	4,728	1,011,771	213.99		22,350		8,381		2,289			(13,969)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2025	1,929	412,784	213.99		12,421		8,539		4,106			(3,881)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2024	148	387,156	2609.44		8,556		3,209		2,617			(5,348)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2025	275	716,505	2609.44		22,212		15,271		11,782			(6,941)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	2,753	955,642	347.08		21,406		8,027		10,719			(13,379)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	2,749	954,023	347.08		29,670		20,398		19,611			(9,272)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/15/2023	05/15/2024	3,223	844,880	262.11		17,996		6,748		14,856			(11,247)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/15/2023	05/15/2025	7,366	1,930,632	262.11		55,023		37,828		50,442			(17,195)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	05/15/2023	05/15/2024	2,397	9,915,143	4136.28		196,053		73,520		353,128			(122,533)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/15/2023	05/15/2024	8,118	33,579,131	4136.28		1,117,903		419,214		1,852,293			(698,689)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2024	7,789	32,216,545	4136.28		473,521		177,570		698,669			(295,951)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/15/2023	05/15/2024	550	2,273,552	4136.28		22,963		8,611		31,382			(14,352)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	4,000	12,729,957	3182.29		341,317		127,994		287,714			(213,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/15/2023	05/15/2024	3,185	5,715,633	1794.7		109,663		41,124		69,808			(68,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/15/2023	05/15/2025	502	900,275	1794.7		28,070		19,298		22,355			(8,772)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/15/2023	05/15/2024	31	1,046,317	33348.6		20,202		7,576		33,243			(12,626)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/15/2023	05/15/2024	48	1,608,602	33348.6		28,011		10,504		39,090			(17,507)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/16/2023	05/16/2024	13,067	2,784,564	213.1		61,483		23,056		8,201			(38,427)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/16/2023	05/16/2024	2,667	639,285	239.73		15,023		5,634		9,020			(9,390)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/16/2023	05/16/2024	836	2,172,194	2599.12		47,788		17,921		17,748			(29,868)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	05/16/2023	05/16/2025	1,280	3,328,004	2599.12		102,835		70,699		59,951			(32,136)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	11,473	3,969,883	346.02		88,925		33,347		50,161			(55,578)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	5,645	1,953,176	346.02		60,744		41,761		42,746			(18,982)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/16/2023	05/16/2024	16,034	4,187,853	261.18		89,201		33,450		83,655			(55,751)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/16/2023	05/16/2025	7,278	1,900,815	261.18		53,983		37,113		53,501			(16,870)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1,565	6,429,986	4109.9		132,609		49,729		242,497			(82,881)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	11,091	45,584,611	4109.9		1,725,408		647,028		2,787,573			(1,078,380)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	05/16/2023	05/16/2024	6,310	25,933,580	4109.9		380,404		142,652		732,234			(237,753)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/16/2023	05/16/2024	712	2,925,860	4109.9		29,551		11,082		40,533			(18,469)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	3,398	10,768,794	3169.25		307,966		115,487		298,140			(192,478)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/16/2023	05/16/2024	4,288	7,662,768	1787.08		143,519		53,820		107,998			(89,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/16/2023	05/16/2025	929	1,660,125	1787.08		51,746		35,575		45,041			(16,171)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/16/2023	05/16/2024	14	469,685	33012.14		11,883		4,456		20,414			(7,427)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/16/2023	05/16/2024	65	2,152,621	33012.14		40,111		15,042		56,692			(25,069)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	11,358	2,416,431	212.75		53,331		19,999		7,907			(33,332)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	6,100	1,297,705	212.75		38,931		26,765		15,100			(12,166)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	1,534	368,509	240.19		12,235		8,411		8,970			(3,823)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	838	2,180,325	2600.7		47,967		17,988		17,416			(29,979)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/16/2025	920	2,392,011	2600.7		73,913		50,815		42,506			(23,098)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/17/2023	05/17/2024	14,525	5,044,962	347.32		112,503		42,188		55,515			(70,314)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/17/2023	05/16/2025	6,516	2,263,029	347.32		70,154		48,231		45,904			(21,923)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/17/2023	05/17/2024	21,492	5,621,389	261.56		119,736		44,901		106,986			(74,835)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/17/2023	05/16/2025	7,899	2,066,098	261.56		58,677		40,341		56,449			(18,337)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2023	05/17/2024	2,421	10,066,605	4158.77		223,311		83,742		394,246			(139,570)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2024	12,218	50,810,634	4158.77		1,833,047		687,393		2,903,465			(1,145,655)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/16/2025	527	2,191,893	4158.77		100,046		68,781		136,209			(31,264)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2028	30	122,745	4158.77		19,837		17,357		23,992			(2,480)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	8,814	36,654,351	4158.77		619,466		232,300		956,939			(387,166)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	356	1,478,872	4158.77		92,461		34,673		67,632			(57,788)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2023	05/17/2024	601	2,499,605	4158.77		25,246		9,467		34,328			(15,779)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/17/2023	05/17/2024	4,243	13,485,685	3178.3		409,587		153,595		368,509			(255,992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2023	05/17/2024	3,757	6,733,028	1791.93		125,830		47,186		86,051			(78,644)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2023	05/16/2025	1,203	2,155,716	1791.93		67,208		46,205		55,328			(21,002)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/17/2023	05/17/2024	99	3,304,753	33420.77		53,842		20,191		85,598			(33,651)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/17/2023	05/17/2024	96	3,214,107	33420.77		60,909		22,841		87,103			(38,068)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2023	05/18/2024	2,052	8,614,873	4198.05		194,742		73,028		330,732			(121,714)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/18/2023	05/17/2024	9,576	40,200,607	4198.05		1,209,603		453,601		1,831,651			(756,002)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2023	05/18/2024	6,523	27,385,019	4198.05		420,279		157,605		289,041			(262,674)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/18/2023	05/17/2024	551	2,312,832	4198.05		23,360		8,760		31,531			(14,600)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	05/18/2023	05/17/2024	2,664	8,474,425	3180.84		226,787		85,045		187,432			(141,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/18/2023	05/17/2024	4,901	8,787,396	1793.11		160,264		60,099		107,742			(100,165)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/18/2023	05/16/2025	931	1,670,044	1793.11		51,604		35,478		42,284			(16,126)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/18/2023	05/18/2024	26	855,994	33535.91		19,688		7,383		32,633			(12,305)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	05/18/2023	05/17/2024	78	2,612,128	33535.91		51,819		19,432		72,571			(32,387)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	6,023	1,275,941	211.86		28,096		10,536		5,285			(17,560)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	6,389	1,353,636	211.86		40,501		27,844		17,547			(12,656)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	1,845	442,307	239.73		10,350		3,881		6,261			(6,469)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	415	1,076,532	2596.65		23,684		8,881		9,222			(14,802)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	221	574,098	2596.65		17,682		12,157		10,564			(5,526)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/18/2023	05/17/2024	7,654	2,667,456	348.5		59,484		22,307		25,678			(37,178)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/18/2023	05/16/2025	9,943	3,465,105	348.5		107,072		73,612		65,515			(33,460)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	05/18/2023	05/17/2024	9,127	2,386,299	261.46		50,590		18,971		46,044			(31,618)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	05/18/2023	05/16/2025	11,299	2,954,251	261.46		83,605		57,479		81,374			(26,127)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	6,396	1,354,694	211.8		29,776		11,166		5,699			(18,610)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	3,506	742,629	211.8		16,382		6,143		3,197			(10,239)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	5,984	1,267,458	211.8		37,884		26,045		16,620			(11,839)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	1,808	382,922	211.8		11,453		7,874		5,028			(3,579)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	1,905	457,373	240.07		10,703		4,013		6,127			(6,689)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	1,225	3,176,722	2593.5		69,570		26,089		28,710			(43,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	192	498,907	2593.5		10,976		4,116		4,569			(6,860)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	1,019	2,642,998	2593.5		81,404		55,965		50,123			(25,439)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/19/2023	05/17/2024	11,205	3,910,599	349		87,206		32,702		35,516			(54,504)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/19/2023	05/21/2024	1,428	498,430	349		11,165		4,187		4,607			(6,978)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/19/2023	05/19/2025	7,954	2,775,801	349		85,772		58,968		51,065			(26,804)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/19/2023	05/20/2025	1,227	428,104	349		13,271		9,124		7,883			(4,147)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/19/2023	05/21/2025	2,700	942,262	349		29,210		20,082		17,367			(9,128)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	05/19/2023	05/17/2024	8,169	2,132,050	260.98		45,199		16,950		43,774			(28,250)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	05/19/2023	05/20/2024	4,216	1,100,427	260.98		23,439		8,790		22,699			(14,649)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	05/19/2023	05/19/2025	5,965	1,556,851	260.98		44,215		30,398		44,578			(13,817)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	05/19/2023	05/20/2025	2,344	611,704	260.98		17,372		11,944		17,525			(5,429)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	05/19/2023	05/21/2025	2,984	778,676	260.98		22,114		15,204		22,321			(6,911)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/19/2023	05/19/2024	1,888	7,913,490	4191.98		167,795		62,923		280,074			(104,872)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	05/19/2023	05/20/2024	2,300	9,642,007	4191.98		199,177		74,691		343,439			(124,486)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/21/2024	1,732	7,259,442	4191.98		140,196		52,573		237,854			(87,622)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2023	05/17/2024	10,529	44,139,168	4191.98		1,298,238		486,839		1,957,483			(811,399)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	8,061	33,792,464	4191.98		894,621		335,483		1,349,660			(559,138)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	7,175	30,076,965	4191.98		1,044,842		391,816		1,667,402			(653,026)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	05/19/2023	05/19/2024	8,127	34,066,862	4191.98		541,615		203,105		240,660			(338,509)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	05/19/2023	05/20/2024	6,360	26,661,430	4191.98		402,483		150,931		187,096			(251,552)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	05/19/2023	05/21/2024	6,234	26,133,038	4191.98		407,513		152,817		164,680			(254,695)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2024	195	815,652	4191.98		53,996		20,249		35,642			(33,748)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	98	409,616	4191.98		27,690		10,384		17,501			(17,306)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/17/2024	620	2,598,926	4191.98		26,249		9,843		35,473			(16,406)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	377	1,581,639	4191.98		15,975		5,990		21,548			(9,984)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/21/2024	392	1,641,835	4191.98		16,583		6,218		22,355			(10,364)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/17/2024	3,520	11,193,406	3180.28		297,865		111,699		249,218			(186,166)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/20/2024	2,563	8,150,378	3180.28		215,178		80,692		180,961			(134,486)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	05/19/2023	05/21/2024	3,121	9,924,116	3180.28		294,051		110,269		260,626			(183,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/17/2024	3,777	6,769,674	1792.53		115,450		43,294		80,644			(72,156)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/19/2025	575	1,031,569	1792.53		31,772		21,843		26,370			(9,929)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024	2,325	4,167,065	1792.53		76,582		28,718		52,584			(47,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2025	525	941,602	1792.53		29,001		19,938		24,093			(9,063)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/21/2024	2,604	4,667,347	1792.53		89,669		33,626		61,550			(56,043)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2023	05/21/2025	1,267	2,270,659	1792.53		69,936		48,081		58,156			(21,855)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/19/2024	45	1,492,832	33426.63		22,549		8,456		35,045			(14,093)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/20/2024	31	1,051,296	33426.63		25,602		9,601		42,715			(16,001)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/21/2024	71	2,357,371	33426.63		41,363		15,511		66,221			(25,852)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/17/2024	61	2,042,061	33426.63		40,644		15,241		56,715			(25,402)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/20/2024	104	3,471,828	33426.63		67,054		25,145		93,003			(41,909)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/19/2023	05/21/2024	33	1,090,301	33426.63		19,844		7,441		27,379			(12,402)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2023	05/22/2024	2,142	8,979,254	4192.63		176,739		66,277		297,907			(110,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2023	05/22/2024	9,277	38,896,411	4192.63		1,396,310		523,616		2,164,835			(872,694)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2023	05/22/2024	6,200	25,995,827	4192.63		397,765		149,162		146,922			(248,603)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2023	05/22/2024	353	1,480,785	4192.63		15,104		5,664		20,147			(9,440)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/22/2023	05/22/2024	3,475	11,036,700	3175.63		308,073		115,527		275,263			(192,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2023	05/22/2024	2,499	4,471,794	1789.14		88,538		33,202		63,900			(55,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2023	05/22/2025	1,086	1,943,740	1789.14		59,673		41,025		51,798			(18,648)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/22/2023	05/22/2024	41	1,351,594	33286.58		25,423		9,533		41,164			(15,889)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/22/2023	05/22/2024	64	2,118,244	33286.58		40,387		15,145		55,919			(25,242)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2024	2,963	626,900	211.56		13,817		5,181		2,909			(8,636)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	2,156	456,088	211.56		13,646		9,382		6,179			(4,264)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2024	541	1,400,396	2587.99		30,809		11,553		14,154			(19,255)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	1,343	3,475,763	2587.99		107,054		73,599		69,263			(33,454)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2024	3,122	1,088,536	348.7		24,274		9,103		10,459			(15,171)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2025	2,681	934,691	348.7		28,975		19,921		17,557			(9,055)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2023	05/22/2024	3,536	924,454	261.46		19,691		7,384		17,983			(12,307)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/22/2023	05/22/2025	3,012	787,546	261.46		22,288		15,323		21,764			(6,965)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	8,691	1,837,607	211.45		40,482		15,181		8,825			(25,302)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	3,024	639,355	211.45		19,104		13,134		8,787			(5,970)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	4,017	960,627	239.15		22,575		8,466		15,157			(14,109)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	2,114	505,619	239.15		16,685		11,471		13,542			(5,214)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	1,200	3,097,518	2581.36		68,145		25,555		34,907			(42,591)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	1,351	3,487,885	2581.36		107,078		73,616		73,500			(33,462)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/23/2023	05/23/2024	9,375	3,237,125	345.31		72,188		27,070		45,012			(45,117)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/23/2023	05/23/2025	6,154	2,125,097	345.31		65,666		45,145		48,693			(20,520)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2023	05/23/2024	12,951	3,380,661	261.04		72,008		27,003		69,559			(45,005)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2023	05/23/2025	5,476	1,429,484	261.04		40,454		27,812		40,846			(12,642)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	1,422	5,896,096	4145.58		129,703		48,638		230,505			(81,064)				
S&P 500 Index Option PTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/23/2023	05/23/2024	10,123	41,964,196	4145.58		1,469,907		551,215		2,312,424			(918,692)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	05/23/2023	05/23/2024	7,327	30,375,398	4145.58		457,237		171,464		144,067			(285,773)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	05/23/2023	05/23/2024	505	2,093,164	4145.58		21,141		7,928		28,711			(13,213)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/23/2023	05/23/2024	2,894	9,157,915	3164.93		262,978		98,617		259,861			(164,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/23/2023	05/23/2024	4,247	7,572,223	1782.85		124,220		46,582		108,280			(77,637)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/23/2023	05/23/2025	1,330	2,370,312	1782.85		72,425		49,792		67,843			(22,633)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	53	1,736,826	33055.51		25,874		9,703		40,634			(16,171)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	83	2,738,245	33055.51		47,015		17,631		65,048			(29,384)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	11,574	2,441,883	210.98		53,795		20,173		13,232			(33,622)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	2,327	491,046	210.98		14,668		10,084		7,130			(4,584)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	1,272	302,368	237.8		7,075		2,653		5,827			(4,422)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	373	960,515	2574.55		21,131		7,924		12,053			(13,207)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	772	1,986,968	2574.55		61,000		41,937		44,261			(19,062)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/24/2023	05/24/2024	11,786	4,018,195	340.94		89,606		33,602		84,735			(56,004)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	05/24/2023	05/23/2025	9,892	3,372,705	340.94		104,217		71,649		98,232			(32,568)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/24/2023	05/24/2024	12,384	3,221,081	260.09		68,287		25,608		74,669			(42,679)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	05/24/2023	05/23/2025	7,618	1,981,504	260.09		56,077		38,553		60,877			(17,524)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	2,328	9,578,731	4115.24		226,632		84,987		405,978			(141,645)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2025	35	143,871	4115.24		6,648		4,571		13,962			(2,078)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/24/2023	05/24/2024	12,916	53,151,241	4115.24		1,913,654		717,620		3,029,810			(1,196,034)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/24/2023	05/23/2025	398	1,638,906	4115.24		84,915		58,379		118,982			(26,536)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	05/24/2023	05/24/2024	7,339	30,201,959	4115.24		509,661		191,123		259,094			(318,538)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	521	2,144,561	4115.24		134,151		50,306		83,822			(83,844)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	05/24/2023	05/24/2024	912	3,753,944	4115.24		37,915		14,218		51,723			(23,697)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/24/2023	05/24/2024	3,020	9,518,244	3152.13		311,329		116,748		351,710			(194,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/24/2023	05/24/2024	5,018	8,908,458	1775.38		165,963		62,236		160,308			(103,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	05/24/2023	05/23/2025	1,334	2,367,650	1775.38		72,327		49,725		73,529			(22,602)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	92	3,017,056	32799.92		50,599		18,975		80,634			(31,624)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	93	3,046,408	32799.92		58,197		21,824		82,846			(36,373)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/25/2023	05/25/2024	1,190	4,939,638	4151.28		119,888		44,958		205,217			(74,930)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	9,766	40,540,207	4151.28		1,414,785		530,544		2,148,462			(884,240)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	111	461,919	4151.28		10,518		7,231		13,179			(3,287)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/25/2023	05/25/2024	4,471	18,559,652	4151.28		313,763		117,661		51,747			(196,102)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2023	05/24/2024	261	1,084,512	4151.28		11,170		4,189		14,852			(6,982)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/25/2023	05/24/2024	1,574	4,948,988	3145.11		153,171		57,439		178,049			(95,732)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2023	05/24/2024	4,898	8,675,246	1771.17		157,358		59,009		163,233			(98,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2023	05/23/2025	1,223	2,166,935	1771.17		66,958		46,034		70,392			(20,924)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/25/2023	05/25/2024	26	863,298	32764.65		16,497		6,186		26,317			(10,310)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/25/2023	05/24/2024	46	1,493,764	32764.65		32,720		12,270		46,178			(20,450)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	14,653	3,074,234	209.8		67,572		25,339		21,888			(42,232)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	6,391	1,340,760	209.8		39,955		27,469		22,271			(12,486)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	2,205	523,746	237.49		17,231		11,846		16,089			(5,385)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	769	1,972,559	2563.82		43,199		16,200		28,958			(26,999)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	828	2,121,734	2563.82		65,137		44,782		51,490			(20,355)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/25/2023	05/24/2024	14,044	4,782,704	340.54		106,654		39,995		104,436			(66,659)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/25/2023	05/23/2025	11,290	3,844,774	340.54		118,419		81,413		114,372			(37,006)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/25/2023	05/24/2024	16,033	4,166,819	259.89		88,337		33,126		98,911			(55,210)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/25/2023	05/23/2025	12,828	3,333,852	259.89		94,015		64,635		103,957			(29,380)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	9,755	2,044,592	209.59		44,838		16,814		15,254			(28,024)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	3,579	750,082	209.59		22,270		15,311		12,755			(6,959)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	2,017	422,756	209.59		12,577		8,647		7,222			(3,930)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	1,948	408,272	209.59		12,154		8,356		6,982			(3,798)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	3,809	909,560	238.8		21,193		7,947		15,169			(13,245)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	1,554	371,134	238.8		12,173		8,369		10,237			(3,804)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	649	1,665,023	2565.96		36,464		13,674		23,706			(22,790)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	550	1,411,332	2565.96		43,046		29,594		33,676			(13,452)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/26/2023	05/24/2024	10,244	3,525,930	344.18		78,276		29,353		55,041			(48,922)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/26/2023	05/28/2024	1,498	515,426	344.18		11,494		4,310		8,126			(7,184)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/26/2023	05/23/2025	4,682	1,611,320	344.18		49,468		34,009		39,347			(15,459)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/26/2023	05/27/2025	2,765	951,627	344.18		29,310		20,151		23,300			(9,159)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/26/2023	05/24/2024	11,324	2,959,360	261.33		62,738		23,527		58,739			(39,212)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/26/2023	05/28/2024	1,787	466,917	261.33		9,945		3,729		9,328			(6,216)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/26/2023	05/23/2025	5,212	1,362,180	261.33		38,277		26,316		38,049			(11,962)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/26/2023	05/27/2025	2,622	685,244	261.33		19,324		13,285		19,185			(6,039)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/26/2024	1,162	4,888,461	4205.45		111,325		41,747		183,393			(69,578)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/27/2024	2,528	10,633,202	4205.45		231,045		86,642		377,849			(144,403)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2024	1,917	8,063,751	4205.45		168,207		63,078		280,297			(105,129)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2023	05/29/2024	1,333	5,605,723	4205.45		96,489		36,183		156,480			(60,306)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/24/2024	15,638	65,764,822	4205.45		1,880,445		705,167		2,750,008			(1,175,278)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/28/2024	5,895	24,789,860	4205.45		643,207		241,203		958,975			(402,005)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/29/2024	5,516	23,197,301	4205.45		827,328		310,248		1,297,449			(517,080)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/26/2024	4,678	19,672,076	4205.45		344,606		129,227		23,743			(215,379)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2024	5,307	22,319,828	4205.45		365,535		137,075		15,504			(228,459)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	4,974	20,918,822	4205.45		346,554		129,958		5,169			(216,596)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	5,196	21,852,316	4205.45		350,484		131,431		9,406			(219,052)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/26/2024	150	628,835	4205.45		43,138		16,177		10,495			(26,961)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	108	452,399	4205.45		31,351		11,757		9,304			(19,595)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	104	438,337	4205.45		30,508		11,441		9,560			(19,068)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/24/2024	1,147	4,821,766	4205.45		49,664		18,624		65,357			(31,040)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024	425	1,788,121	4205.45		18,418		6,907		24,179			(11,511)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2023	05/29/2024	387	1,627,749	4205.45		16,766		6,287		21,998			(10,479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/24/2024	7,123	22,427,454	3148.55		625,994		234,748		686,651			(391,247)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/28/2024	1,766	5,559,822	3148.55		158,405		59,402		176,207			(99,003)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/29/2024	3,263	10,272,719	3148.55		299,008		112,128		333,744			(186,880)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/24/2023	6,907	12,245,069	1772.86		214,956		80,608		220,114			(134,347)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/23/2025	656	1,162,633	1772.86		35,355		24,306		37,095			(11,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/28/2024	1,828	3,240,811	1772.86		69,567		26,088		68,095			(43,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/26/2023	05/28/2025	795	1,409,526	1772.86		43,003		29,565		45,139			(13,439)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	3,107	5,507,978	1772.86		104,412		39,154		106,580			(65,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2025	1,173	2,079,115	1772.86		63,463		43,631		66,630			(19,832)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/26/2024	29	959,671	33093.34		22,276		8,353		36,778			(13,922)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/27/2024	59	1,937,031	33093.34		36,078		13,529		57,817			(22,549)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	65	2,134,766	33093.34		40,359		15,134		65,030			(25,224)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	11	362,963	33093.34		9,307		3,490		15,597			(5,817)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/24/2024	166	5,501,172	33093.34		109,196		40,949		150,890			(68,248)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/28/2024	59	1,947,074	33093.34		48,509		18,191		68,683			(30,318)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/26/2023	05/29/2024	52	1,732,194	33093.34		25,452		9,544		33,344			(15,907)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/30/2023	05/30/2024	1,279	5,379,372	4205.52		105,202		39,451		175,920			(65,751)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/30/2023	05/30/2024	8,708	36,622,478	4205.52		1,443,166		541,187		2,218,333			(901,979)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2023	05/30/2024	4,406	18,531,435	4205.52		290,778		109,042		18,900			(181,736)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/30/2023	05/30/2024	415	1,745,728	4205.52		18,173		6,815		23,578			(11,358)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/30/2023	05/30/2024	2,296	7,217,279	3143.46		240,554		90,208		288,440			(150,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2023	05/30/2024	1,642	2,904,651	1768.97		62,160		23,310		65,648			(38,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2023	05/30/2025	737	1,304,038	1768.97		40,164		27,613		43,569			(12,551)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/30/2023	05/30/2024	35	1,164,461	33042.78		21,896		8,211		35,710			(13,685)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/30/2023	05/30/2024	46	1,504,328	33042.78		29,025		10,884		40,147			(18,141)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2024	5,459	1,148,314	210.35		25,251		9,469		7,465			(15,782)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2024	694	1,785,708	2571.6		39,286		14,732		23,835			(24,553)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2025	1,551	3,987,685	2571.6		122,023		83,891		91,525			(38,132)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	2,472	850,432	344.02		18,965		7,112		13,681			(11,853)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	4,981	1,713,393	344.02		52,773		36,281		42,407			(16,491)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/30/2023	05/30/2024	3,388	889,401	262.48		18,855		7,071		15,321			(11,785)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	05/30/2023	05/30/2025	2,177	571,518	262.48		16,117		11,080		14,640			(5,037)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/31/2024	2,163	9,039,496	4179.83		175,695		65,885		305,043			(109,809)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/31/2024	11,182	46,738,445	4179.83		1,818,305		681,864		2,814,260			(1,136,441)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	05/31/2023	05/30/2025	246	1,029,236	4179.83		71,560		49,198		97,835			(22,363)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2023	05/31/2024	5,828	24,360,829	4179.83		416,065		156,024		76,257			(260,041)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	173	723,866	4179.83		39,314		14,743		5,408			(24,571)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2023	05/31/2024	381	1,594,073	4179.83		16,419		6,157		21,628			(10,262)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/31/2023	05/31/2024	3,181	9,968,036	3134.08		319,072		119,652		415,050			(199,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/31/2023	05/31/2024	3,524	6,213,865	1763.43		112,411		42,154		134,947			(70,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/31/2023	05/30/2025	1,263	2,226,876	1763.43		68,024		46,767		78,787			(21,258)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/31/2023	05/31/2024	91	3,009,520	32908.27		47,748		17,905		78,056			(29,842)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/31/2023	05/31/2024	70	2,306,306	32908.27		43,170		16,189		60,546			(26,981)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	7,613	1,605,341	210.87		35,334		13,250		9,321			(22,083)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	3,599	758,992	210.87		22,641		15,566		11,262			(7,075)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	2,765	658,641	238.2		15,412		5,780		12,186			(9,633)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	3,920	933,639	238.2		30,810		21,182		27,212			(9,628)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	951	2,446,840	2572.74		53,830		20,186		32,217			(33,644)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	1,307	3,362,332	2572.74		103,224		70,966		76,473			(32,257)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/31/2023	05/31/2024	9,974	3,410,722	341.96		76,059		28,522		66,517			(47,537)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	05/31/2023	05/30/2025	5,847	1,999,515	341.96		61,785		42,477		55,363			(19,308)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/31/2023	05/31/2024	10,382	2,730,613	263.01		57,889		21,708		43,836			(36,181)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/31/2023	05/30/2025	6,918	1,819,430	263.01		51,490		35,399		44,664			(16,091)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/03/2024	91,781	9,178,068	100		194,000		72,750		112,123			(121,250)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2023	05/03/2024	158,427	15,525,856	98		187,000		70,125		213,242			(116,875)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2023	05/10/2024	102,954	10,295,365	100		193,000		72,375		132,259			(120,625)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2023	05/10/2024	132,463	12,981,379	98		165,000		61,875		157,969			(103,125)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2024	83,098	8,309,816	100		165,000		61,875		126,884			(103,125)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2023	05/17/2024	156,337	15,321,059	98		178,000		66,750		158,112			(111,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2023	05/24/2024	95,803	9,580,321	100		173,000		64,875		154,706			(108,125)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2023	05/24/2024	181,363	17,773,574	98		202,000		75,750		147,428			(126,250)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2023	05/31/2024	65,875	6,587,513	100		131,000		49,125		108,246			(81,875)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2023	05/31/2024	148,780	14,580,459	98		171,000		64,125		131,793			(106,875)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/25/2024	43	1,454,445	33727.43		22,704		10,406		34,559			(12,298)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/21/2024	68	2,309,044	33727.43		45,598		20,899		60,327			(24,699)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/24/2024	60	2,007,419	33727.43		45,215		20,724		60,606			(24,492)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/25/2024	40	1,354,580	33727.43		26,736		12,254		35,202			(14,482)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	2,444	848,735	347.21		18,927		8,675		10,753			(10,252)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	3,216	1,116,495	347.21		34,276		24,993		23,548			(9,283)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/26/2023	06/26/2024	5,084	1,331,894	261.99		28,236		12,942		25,639			(15,295)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/26/2023	06/26/2025	1,446	378,723	261.99		10,642		7,760		10,250			(2,882)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/26/2023	06/26/2024	1,603	6,937,065	4328.82		140,472		64,383		207,476			(76,089)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	9,084	39,323,659	4328.82		1,270,025		582,095		1,746,939			(687,930)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2023	06/27/2024	781	2,021,245	2586.63		44,265		20,288		23,608			(23,977)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2023	06/27/2025	1,264	3,268,901	2586.63		99,701		72,699		68,229			(27,002)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	9,174	3,188,377	347.56		70,782		32,442		39,146			(38,340)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	6,404	2,225,903	347.56		68,335		49,828		46,057			(18,507)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/27/2023	06/27/2024	15,409	4,047,867	262.69		85,815		39,332		71,517			(46,483)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/27/2023	06/27/2025	10,293	2,703,933	262.69		75,981		55,402		69,362			(20,578)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/27/2023	06/27/2024	1,753	7,674,393	4378.41		145,739		66,797		201,089			(78,942)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/27/2023	06/27/2024	9,775	42,800,797	4378.41		1,535,733		703,878		2,031,692			(831,856)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2024	2,393	502,181	209.88		11,028		5,054		4,106			(5,973)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2025	2,376	498,643	209.88		14,790		10,784		8,529			(4,006)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2024	390	1,005,956	2580.41		22,030		10,097		12,791			(11,933)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2025	1,218	3,142,738	2580.41		95,854		69,893		68,868			(25,960)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/28/2023	06/28/2024	2,181	9,545,827	4376.86		194,931		89,343		280,599			(105,588)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/28/2023	06/28/2024	12,897	56,447,682	4376.86		2,081,179		953,874		2,759,248			(1,127,305)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/28/2023	06/28/2024	6,041	26,442,675	4376.86		502,449		230,289		14,690			(272,160)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2023	06/26/2024	5,639	24,409,897	4328.82		404,974		185,613		6,095			(219,361)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/26/2023	06/26/2024	455	1,970,158	4328.82		20,964		9,609		25,436			(11,356)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/26/2023	06/26/2024	3,074	9,870,181	3210.9		286,365		131,251		211,679			(155,115)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/28/2023	06/27/2025	450	1,971,028	4376.86		114,141		83,228		139,809			(30,913)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/28/2023	06/28/2024	184	803,158	4376.86		48,735		22,337		4,736			(26,398)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/28/2023	06/28/2024	489	2,140,356	4376.86		22,921		10,505		27,202			(12,416)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/28/2023	06/28/2024	3,681	11,835,143	3215.35		401,210		183,888		303,513			(217,322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2023	06/28/2024	5,659	10,196,499	1801.88		182,295		83,552		117,414			(98,743)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2023	06/27/2025	1,176	2,118,717	1801.88		61,443		44,802		50,506			(16,641)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	06/28/2023	06/28/2024	141	4,763,200	33852.66		84,064		38,530		131,471			(45,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	06/26/2023	06/26/2024	3,739	6,730,178	1799.9		121,861		55,853		80,789			(66,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	06/26/2023	06/26/2025	2,143	3,856,614	1799.9		113,770		82,957		93,951			(30,813)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	06/28/2023	06/28/2024	93	3,149,118	33852.66		62,861		28,811		85,518			(34,049)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	2,111	9,396,921	4450.38		182,575		83,680		232,210			(98,895)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	1,730	7,699,657	4450.38		161,504		74,023		205,547			(87,482)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	13,265	2,780,181	209.58		61,025		27,970		24,318			(33,055)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	4,945	1,036,380	209.58		30,677		22,369		18,330			(8,308)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	2,410	579,873	240.65		13,569		6,219		8,090			(7,350)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	3,173	763,693	240.65		24,973		18,209		18,562			(6,763)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	1,213	3,141,602	2590.65		68,801		31,534		34,740			(37,267)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	2,438	6,316,677	2590.65		192,659		140,480		127,639			(52,178)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/28/2023	06/28/2024	10,923	3,798,117	347.71		84,318		38,646		46,082			(45,672)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/28/2023	06/27/2025	9,360	3,254,710	347.71		99,920		72,858		66,770			(27,062)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/28/2023	06/28/2024	17,105	4,507,476	263.52		95,558		43,798		71,590			(51,761)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/28/2023	06/27/2025	9,441	2,487,879	263.52		69,909		50,976		59,734			(18,934)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	9,130	1,904,630	208.62		41,711		19,118		20,010			(22,594)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/26/2023	06/26/2024	58	1,945,501	33714.71		32,928		15,092		50,689			(17,836)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/26/2023	06/26/2024	61	2,068,635	33714.71		34,321		15,731		44,462			(18,591)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	6,226	1,298,950	208.62		38,332		27,950		25,437			(10,382)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	2,242	538,445	240.19		12,546		5,750		8,035			(6,796)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	3,514	844,077	240.19		27,517		20,064		21,331			(7,452)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	2,027	5,238,668	2583.92		114,727		52,583		63,773			(62,144)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	2,125	5,490,193	2583.92		166,902		121,699		117,103			(45,203)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/29/2023	06/28/2024	7,716	2,671,455	346.22		59,306		27,182		37,420			(32,124)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/29/2023	06/27/2025	8,411	2,911,952	346.22		89,106		64,973		64,987			(24,133)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/29/2023	06/28/2024	12,616	3,303,754	261.88		70,040		32,101		64,682			(37,938)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/29/2023	06/27/2025	7,483	1,959,698	261.88		54,872		40,010		53,529			(14,861)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/29/2023	06/29/2024	1,596	7,015,702	4396.44		168,938		77,430		229,574			(91,508)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/29/2023	06/28/2024	10,141	44,584,127	4396.44		1,493,367		684,460		1,930,157			(808,907)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/30/2023	06/28/2024	9,444	42,029,125	4450.38		1,267,573		580,971		1,572,134			(686,602)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	7,051	31,377,587	4450.38		833,961		382,232		1,026,489			(451,729)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	7,789	34,664,444	4450.38		1,103,379		505,715		1,363,842			(597,664)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	15,630	3,274,005	209.47		71,897		32,953		29,145			(38,944)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	2,633	551,499	209.47		16,341		11,915		9,870			(4,426)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	3,047	732,888	240.51		24,039		17,528		18,027			(6,510)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/29/2023	06/29/2024	5,139	22,594,464	4396.44		427,981		196,158		4,524			(231,823)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2023	06/30/2024	7,214	32,105,930	4450.38		587,579		269,307		22,342			(318,272)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2023	07/02/2024	4,633	20,618,138	4450.38		372,184		170,584		263,569			(201,600)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	93	412,520	4450.38		26,484		12,138		4,762			(14,345)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	197	877,097	4450.38		47,357		21,705		8,766			(25,652)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	06/28/2024	479	2,130,438	4450.38		22,987		10,536		26,366			(12,452)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	421	1,871,595	4450.38		20,176		9,247		23,130			(10,929)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	657	2,923,856	4450.38		31,528		14,450		36,104			(17,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	06/28/2024	3,989	12,909,979	3236.56		381,916		175,045		223,576			(206,871)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/29/2023	06/28/2024	554	2,434,406	4396.44		26,136		11,979		30,737			(14,157)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/29/2023	06/28/2024	2,705	8,722,160	3224.48		252,676		115,810		161,777			(136,866)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2023	07/01/2024	4,639	20,643,791	4450.38		361,958		165,897		42,826			(196,061)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/01/2024	2,387	7,724,776	3236.56		217,662		99,762		124,323			(117,900)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/30/2023	07/02/2024	3,129	10,127,389	3236.56		309,350		141,785		185,672			(167,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2024	3,503	6,352,225	1813.25		119,948		54,976		61,298			(64,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025	1,466	2,658,126	1813.25		78,415		57,177		55,769			(21,237)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	06/30/2024	23	781,470	34407.6		17,818		8,166		27,146			(9,651)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/01/2024	69	2,371,031	34407.6		35,281		16,170		50,984			(19,111)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/02/2024	43	1,485,533	34407.6		28,865		13,230		43,343			(15,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/29/2023	06/28/2024	3,812	6,887,236	1806.74		132,016		60,507		75,279			(71,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/29/2023	06/27/2025	1,065	1,923,694	1806.74		56,557		41,239		43,347			(15,317)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/29/2023	06/29/2024	15	512,645	34122.42		11,791		5,404		18,208			(6,387)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/29/2023	06/28/2024	43	1,457,176	34122.42		30,503		13,980		39,621			(16,522)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/30/2023	06/28/2024	2,742	4,971,903	1813.25		91,979		42,157		46,361			(49,822)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/30/2023	06/30/2025	793	1,438,279	1813.25		42,285		30,833		30,110			(11,452)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2024	2,766	5,015,161	1813.25		94,106		43,132		48,092			(50,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	805	1,459,783	1813.25		42,918		31,294		30,593			(11,624)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	06/28/2024	54	1,856,033	34407.6		37,598		17,232		48,556			(20,365)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/01/2024	69	2,370,821	34407.6		42,852		19,641		54,683			(23,212)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/30/2023	07/02/2024	32	1,116,164	34407.6		20,362		9,332		26,012			(11,029)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	06/30/2025	3,529	852,533	241.55		27,878		20,328		19,229			(7,550)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	06/28/2024	316	822,357	2598.45		18,010		8,254		8,107			(9,755)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	06/30/2025	953	2,475,848	2598.45		75,266		54,881		47,086			(20,384)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/30/2023	06/28/2024	6,448	2,231,479	346.06		49,539		22,705		31,731			(26,834)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/30/2023	07/01/2024	5,554	1,921,931	346.06		42,859		19,644		27,530			(23,215)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/30/2023	07/02/2024	2,015	697,380	346.06		15,552		7,128		10,014			(8,424)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/30/2023	06/30/2025	8,310	2,875,622	346.06		87,994		64,162		64,887			(23,832)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/30/2023	07/01/2025	4,231	1,464,091	346.06		44,948		32,774		33,059			(12,173)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/30/2023	07/02/2025	3,375	1,167,985	346.06		35,857		26,146		26,391			(9,711)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	06/28/2024	5,524	1,155,603	209.19		25,285		11,589		10,901			(13,696)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	07/01/2024	4,837	1,011,841	209.19		22,220		10,184		9,651			(12,036)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	06/30/2025	4,770	997,756	209.19		29,484		21,499		18,454			(7,985)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2023	07/01/2025	2,332	487,880	209.19		14,427		10,519		9,033			(3,907)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/30/2023	06/28/2024	10,312	2,711,230	262.92		57,207		26,220		46,553			(30,987)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/30/2023	07/01/2024	6,890	1,811,478	262.92		38,403		17,602		31,275			(20,802)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/30/2023	07/02/2024	2,820	741,528	262.92		15,720		7,205		12,826			(8,515)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/30/2023	06/30/2025	5,524	1,452,512	262.92		40,670		29,655		36,642			(11,015)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/30/2023	07/01/2025	3,292	865,573	262.92		24,236		17,672		21,850			(6,564)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/30/2023	07/02/2025	1,794	471,594	262.92		13,205		9,628		11,912			(3,576)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/30/2023	06/30/2024	2,148	9,561,217	4450.38		191,242		87,653		243,960			(103,589)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/27/2023	06/27/2024	6,042	26,455,767	4378.41		464,077		212,702		13,153			(251,375)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/27/2023	06/27/2024	411	1,799,580	4378.41		19,256		8,825		22,871			(10,430)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/27/2023	06/27/2024	2,701	8,699,825	3221		263,048		120,564		178,039			(142,485)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	4,722	8,524,302	1805.31		144,692		66,317		89,230			(78,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2025	1,613	2,911,837	1805.31		87,833		64,045		66,715			(23,788)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	12	403,628	33926.74		5,181		2,375		7,483			(2,807)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/27/2023	06/27/2024	59	1,998,752	33926.74		40,661		18,636		53,223			(22,025)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	11,803	2,494,180	211.31		54,847		25,138		13,066			(29,709)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	4,107	867,766	211.31		25,903		18,887		12,238			(7,015)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	2,343	561,785	239.73		13,146		6,025		8,301			(7,121)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	631	1,628,946	2581.25		35,837		16,425		18,902			(19,412)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	1,379	3,560,239	2581.25		109,299		79,697		75,598			(29,602)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/01/2023	05/31/2024	15,612	5,380,344	344.63		119,982		54,992		81,804			(64,990)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/01/2023	05/30/2025	13,326	4,592,647	344.63		141,913		103,478		109,878			(38,435)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/01/2023	05/31/2024	19,294	5,094,657	264.06		108,007		49,503		70,346			(58,504)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/01/2023	05/30/2025	10,856	2,866,648	264.06		81,126		59,154		64,531			(21,972)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2023	06/01/2024	2,081	8,784,268	4221.02		203,945		93,475		341,260			(110,470)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/01/2023	05/31/2024	11,600	48,962,167	4221.02		1,627,739		746,047		2,415,836			(881,692)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/01/2023	06/01/2024	7,341	30,988,090	4221.02		492,520		225,738		117,605			(266,782)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/01/2023	05/31/2024	583	2,458,991	4221.02		25,328		11,608		33,084			(13,719)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2023	05/31/2024	3,399	10,688,420	3144.7		291,458		133,585		354,640			(157,873)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2023	05/31/2024	4,632	8,194,939	1769.16		152,827		70,046		163,274			(82,781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/01/2023	05/30/2025	2,114	3,739,774	1769.16		109,201		79,626		124,702			(29,575)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	88	2,903,034	33061.57		58,710		26,909		81,636			(31,801)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	9,925	2,090,224	210.6		45,860		21,019		12,911			(24,841)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	2,144	451,573	210.6		9,944		4,558		2,837			(5,386)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	6,326	1,332,175	210.6		39,712		28,957		20,462			(10,755)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	3,718	782,929	210.6		23,363		17,035		12,055			(6,327)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	3,142	755,305	240.39		24,850		18,119		18,353			(6,730)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	587	1,517,784	2585.32		33,239		15,235		16,550			(18,005)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	828	2,140,963	2585.32		65,728		47,926		44,100			(17,801)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/02/2023	05/31/2024	9,085	3,154,565	347.23		70,031		32,098		36,840			(37,934)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/02/2023	06/03/2024	2,771	962,055	347.23		21,454		9,833		11,347			(11,621)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/02/2023	06/02/2025	13,794	4,789,633	347.23		148,000		107,916		99,038			(40,083)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/02/2023	06/04/2025	5,319	1,846,995	347.23		57,072		41,615		38,252			(15,457)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/02/2023	05/31/2024	11,237	2,962,074	263.59		62,796		28,781		43,790			(34,014)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/02/2023	06/03/2024	2,856	752,771	263.59		16,034		7,349		11,209			(8,685)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/02/2023	06/02/2025	12,631	3,329,358	263.59		93,888		68,460		78,096			(25,428)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	06/02/2023	06/04/2025	8,956	2,360,672	263.59		66,807		48,713		55,454			(18,094)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2023	06/02/2024	2,300	9,850,004	4282.37		207,346		95,034		326,694			(112,313)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1,831	7,842,313	4282.37		181,374		83,130		288,196			(98,244)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1,879	8,046,299	4282.37		159,526		73,116		254,160			(86,410)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/02/2023	05/31/2024	9,998	42,813,701	4282.37		1,335,474		612,092		1,897,147			(723,382)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/02/2023	06/03/2024	7,250	31,047,940	4282.37		871,683		399,521		1,257,113			(472,162)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/02/2023	06/04/2024	7,253	31,061,735	4282.37		911,165		417,617		1,324,873			(493,548)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/02/2024	6,460	27,662,449	4282.37		474,527		217,492		511,252			(257,036)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/03/2024	6,256	26,791,662	4282.37		437,397		200,473		367,104			(236,923)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024	6,465	27,686,362	4282.37		448,772		205,687		484,739			(243,085)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2024	266	1,141,031	4282.37		67,842		31,094		30,466			(36,748)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	191	819,756	4282.37		53,038		24,309		32,669			(28,729)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	05/31/2024	748	3,201,760	4282.37		32,978		15,115		42,467			(17,863)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/03/2024	515	2,206,453	4282.37		22,726		10,416		29,213			(12,310)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024	464	1,985,767	4282.37		20,453		9,374		26,276			(11,079)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	05/31/2024	3,712	11,793,311	3177.45		321,257		147,243		290,883			(174,014)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/03/2024	2,204	7,004,419	3177.45		188,709		86,491		171,342			(102,217)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/04/2024	2,325	7,387,037	3177.45		219,153		100,445		204,436			(118,708)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	05/31/2024	3,809	6,808,666	1787.32		120,819		55,375		95,298			(65,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/02/2025	1,690	3,020,203	1787.32		87,888		64,085		82,959			(23,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/03/2024	2,538	4,535,681	1787.32		87,725		40,207		68,453			(47,517)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2023	06/03/2025	667	1,192,473	1787.32		34,701		25,303		32,783			(9,398)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/02/2023	06/04/2024	2,624	4,690,451	1787.32		87,129		39,934		69,879			(47,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/02/2023	06/04/2025	1,111	1,986,590	1787.32		57,810		42,153		54,663			(15,657)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/02/2024	37	1,251,409	33762.76		23,088		10,582		36,761			(12,506)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/03/2024	26	881,801	33762.76		20,193		9,255		32,907			(10,938)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/04/2024	15	522,899	33762.76		5,961		2,732		8,700			(3,229)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	05/31/2024	59	1,979,055	33762.76		40,514		18,569		55,479			(21,945)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/03/2024	67	2,254,424	33762.76		44,412		20,356		60,517			(24,057)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/02/2023	06/04/2024	47	1,573,256	33762.76		26,870		12,316		36,099			(14,555)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2024	3,805	801,703	210.69		17,637		8,084		4,991			(9,554)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2024	1,789	429,802	240.23		10,057		4,610		5,969			(5,448)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2025	1,679	403,313	240.23		13,309		9,705		9,964			(3,605)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2024	449	1,160,743	2583.81		25,536		11,704		13,177			(13,832)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2025	685	1,769,371	2583.81		54,320		39,608		37,006			(14,712)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/05/2023	06/05/2024	2,177	753,338	345.97		16,799		7,700		10,170			(9,100)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/05/2023	06/05/2025	5,568	1,926,326	345.97		59,523		43,403		42,917			(16,121)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2023	06/05/2024	5,225	1,376,405	263.45		29,180		13,374		20,999			(15,806)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/05/2023	06/05/2025	4,705	1,239,650	263.45		35,082		25,581		29,475			(9,501)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2023	06/05/2024	1,574	6,727,280	4273.79		124,113		56,885		197,895			(67,228)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2023	06/05/2024	8,924	38,141,035	4273.79		1,339,110		613,759		1,956,110			(725,351)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/05/2023	06/05/2024	5,517	23,579,708	4273.79		386,555		177,171		424,349			(209,384)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/05/2023	06/05/2024	448	1,914,776	4273.79		19,962		9,149		25,376			(10,813)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2023	06/05/2024	3,071	9,744,935	3172.86		277,325		127,107		270,860			(150,218)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2023	06/05/2024	2,561	4,569,609	1783.97		89,155		40,862		74,564			(48,292)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/05/2023	06/05/2025	1,258	2,243,644	1783.97		65,739		47,935		64,122			(17,804)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/05/2023	06/05/2024	16	525,904	33562.86		6,048		2,772		8,787			(3,276)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/05/2023	06/05/2024	33	1,099,445	33562.86		21,013		9,631		28,594			(11,382)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2024	1,336	5,721,901	4283.85		119,086		54,581		188,806			(64,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/06/2023	06/06/2024	10,577	45,311,674	4283.85		1,606,899		736,495		2,294,585			(870,404)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	5,850	25,060,452	4283.85		404,029		185,180		656,731			(218,849)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	423	1,812,362	4283.85		17,942		8,224		23,945			(9,719)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/06/2023	06/06/2024	1,862	5,916,181	3176.71		167,015		76,549		154,046			(90,467)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/06/2023	06/06/2024	4,400	7,857,983	1785.88		142,644		65,379		117,659			(77,266)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/06/2023	06/06/2025	1,088	1,943,481	1785.88		59,235		43,192		54,432			(16,043)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/06/2023	06/06/2024	27	908,110	33573.28		17,050		7,815		27,105			(9,235)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/06/2023	06/06/2024	33	1,094,927	33573.28		21,909		10,042		29,785			(11,868)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024	10,167	2,140,772	210.57		47,097		21,586		13,763			(25,511)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	4,032	848,924	210.57		25,298		18,446		13,147			(6,852)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024	1,071	2,765,569	2581.91		60,843		27,886		32,408			(32,956)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	1,780	4,594,816	2581.91		141,061		102,857		97,688			(38,204)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/06/2023	06/06/2024	11,132	3,861,348	346.87		86,108		39,466		47,728			(46,642)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/06/2023	06/06/2025	8,056	2,794,451	346.87		86,069		62,759		59,183			(23,310)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2023	06/06/2024	10,515	2,773,414	263.76		58,796		26,948		40,608			(31,848)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/06/2023	06/06/2025	9,214	2,430,239	263.76		68,533		49,972		56,386			(18,561)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/07/2023	06/07/2024	1,759	7,508,225	4267.52		163,874		75,109		272,991			(88,765)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	11,123	47,465,802	4267.52		1,804,935		827,262		2,632,290			(977,673)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/07/2023	06/06/2025	537	2,290,308	4267.52		122,189		89,096		156,894			(33,093)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/07/2023	06/07/2024	6,811	29,065,817	4267.52		543,024		248,886		761,428			(294,138)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	118	505,283	4267.52		29,711		13,617		18,639			(16,093)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/07/2023	06/07/2024	471	2,010,728	4267.52		21,213		9,723		26,658			(11,490)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/07/2023	06/07/2024	3,994	12,736,017	3188.72		423,462		194,087		373,184			(229,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2023	06/07/2024	4,764	8,538,012	1792.37		147,815		67,748		110,283			(80,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2023	06/06/2025	1,853	3,321,016	1792.37		100,959		73,616		86,495			(27,343)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/07/2023	06/07/2024	129	4,351,593	33665.02		72,693		33,318		113,731			(39,375)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/07/2023	06/07/2024	105	3,521,891	33665.02		70,098		32,128		96,158			(37,970)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	14,768	3,100,146	209.92		68,141		31,231		23,082			(36,910)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	4,028	845,638	209.92		25,132		18,326		14,085			(6,807)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	3,307	792,735	239.68		18,550		8,502		12,040			(10,048)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/07/2023	06/06/2025	6,679	1,600,886	239.68		52,509		38,288		41,485			(14,221)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/07/2023	06/07/2024	801	2,062,440	2574.55		45,167		20,702		26,999			(24,466)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/07/2023	06/06/2025	2,016	5,191,195	2574.55		158,851		115,829		117,095			(43,022)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/07/2023	06/07/2024	13,889	4,797,834	345.43		106,992		49,038		68,698			(57,954)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/07/2023	06/06/2025	8,590	2,967,122	345.43		91,387		66,637		68,202			(24,751)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/07/2023	06/07/2024	15,689	4,113,957	262.21		87,216		39,974		74,536			(47,242)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/07/2023	06/06/2025	4,585	1,202,324	262.21		33,906		24,723		31,594			(9,183)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2023	06/07/2024	12,846	2,707,270	210.75		59,479		27,261		16,812			(32,218)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2023	06/06/2025	7,344	1,547,667	210.75		46,059		33,584		23,485			(12,474)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2023	06/07/2024	1,089	2,814,534	2585.53		61,638		28,251		31,342			(33,387)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2023	06/06/2025	907	2,346,205	2585.53		71,794		52,350		48,433			(19,444)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/08/2023	06/07/2024	13,205	4,567,782	345.9		101,862		46,687		62,445			(55,175)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/08/2023	06/06/2025	10,503	3,632,881	345.9		111,893		81,588		81,319			(30,304)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/08/2023	06/07/2024	19,226	5,060,104	263.19		107,274		49,167		80,434			(58,107)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/08/2023	06/06/2025	13,286	3,496,620	263.19		98,605		71,899		84,996			(26,705)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/08/2023	06/08/2024	1,503	6,454,525	4293.93		132,210		60,596		206,715			(71,614)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/08/2023	06/07/2024	11,376	48,848,816	4293.93		1,692,708		775,825		2,401,939			(916,884)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/08/2023	06/06/2025	114	488,585	4293.93		66,403		48,419		91,858			(17,984)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2023	06/08/2024	7,197	30,902,876	4293.93		554,760		254,265		824,776			(300,495)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/08/2023	06/07/2024	541	2,321,772	4293.93		23,450		10,748		30,578			(12,702)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/08/2023	06/07/2024	3,742	11,940,986	3191.22		351,898		161,287		296,661			(190,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2023	06/07/2024	4,934	8,848,439	1793.52		145,151		66,528		107,720			(78,624)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2023	06/06/2025	1,414	2,535,739	1793.52		76,579		55,839		65,186			(20,740)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/08/2023	06/08/2024	11	377,324	33833.61		8,943		4,099		13,886			(4,844)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/08/2023	06/07/2024	62	2,098,272	33833.61		41,101		18,838		54,988			(22,263)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/07/2024	5,640	1,186,676	210.41		26,024		11,928		7,946			(14,096)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/10/2024	2,057	432,777	210.41		9,525		4,366		2,943			(5,160)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/11/2024	2,660	559,678	210.41		12,335		5,654		3,825			(6,682)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/09/2025	4,049	852,016	210.41		25,339		18,476		13,483			(6,863)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/11/2025	2,154	453,125	210.41		13,490		9,836		7,188			(3,653)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/07/2024	2,558	616,148	240.83		14,356		6,580		7,838			(7,776)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/07/2024	813	2,098,686	2581.13		45,961		21,066		24,960			(24,896)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/09/2025	1,313	3,388,282	2581.13		103,681		75,601		72,695			(28,080)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	06/09/2023	06/07/2024	6,438	2,227,986	346.08		49,461		22,670		29,918			(26,792)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	2,840	982,898	346.08		21,919		10,046		13,310			(11,873)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/09/2023	06/11/2024	4,079	1,411,808	346.08		31,483		14,430		19,171			(17,053)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/09/2023	06/06/2025	11,076	3,833,199	346.08		117,679		85,808		84,931			(31,871)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	06/09/2023	06/11/2025	4,990	1,726,963	346.08		53,190		38,785		38,404			(14,406)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/09/2023	06/07/2024	6,138	1,613,468	262.88		34,206		15,678		26,764			(18,528)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/09/2023	06/10/2024	4,588	1,205,958	262.88		25,566		11,718		20,126			(13,848)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/09/2023	06/11/2024	2,908	764,549	262.88		16,285		7,464		12,785			(8,821)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/09/2023	06/09/2025	5,206	1,368,593	262.88		38,594		28,142		34,184			(10,453)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/09/2023	06/11/2025	5,653	1,485,958	262.88		41,904		30,555		37,165			(11,349)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/09/2024	2,397	10,306,188	4298.86		210,807		96,620		322,372			(114,187)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/10/2024	1,808	7,772,848	4298.86		155,176		71,122		250,403			(84,054)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/11/2024	1,715	7,370,648	4298.86		140,305		64,306		224,429			(75,998)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/07/2024	9,748	41,906,010	4298.86		1,314,214		602,348		1,854,639			(711,866)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/10/2024	6,934	29,806,167	4298.86		780,895		357,910		1,106,124			(422,985)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/09/2023	06/11/2024	7,382	31,735,046	4298.86		1,127,741		516,881		1,656,449			(610,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/09/2024	6,473	27,827,505	4298.86		475,347		217,868		743,733			(257,480)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/10/2024	6,542	28,124,137	4298.86		477,461		218,836		991,823			(258,625)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/11/2024	5,682	24,426,459	4298.86		407,018		186,550		783,890			(220,468)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/09/2024	156	670,084	4298.86		44,829		20,546		27,602			(24,282)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/10/2024	217	933,910	4298.86		40,252		18,449		13,756			(21,803)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2023	06/11/2024	90	388,688	4298.86		25,420		11,651		17,874			(13,769)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/07/2024	586	2,517,779	4298.86		26,185		12,001		33,116			(14,183)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/10/2024	555	2,385,943	4298.86		24,814		11,373		31,328			(13,441)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2023	06/11/2024	542	2,330,092	4298.86		24,233		11,107		30,578			(13,126)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/07/2024	3,971	12,668,778	3190.02		361,874		165,859		305,133			(196,015)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/10/2024	2,900	9,250,546	3190.02		264,962		121,441		224,659			(143,521)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/11/2024	2,997	9,561,738	3190.02		276,170		126,578		235,056			(149,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/07/2024	2,477	4,440,832	1792.59		77,777		35,648		57,226			(42,129)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/09/2023	06/09/2025	795	1,425,913	1792.59		41,494		30,256		37,147			(11,238)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2024	3,159	5,662,471	1792.59		105,173		48,204		77,113			(56,969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025	913	1,636,865	1792.59		47,633		34,732		42,682			(12,901)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2023	06/11/2024	3,623	6,494,195	1792.59		118,368		54,252		87,504			(64,116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2023	06/11/2025	1,283	2,300,631	1792.59		66,948		48,817		60,045			(18,132)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/09/2024	52	1,763,329	33876.78		28,286		12,964		43,313			(15,321)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/10/2024	69	2,334,926	33876.78		42,366		19,418		66,347			(22,948)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/11/2024	48	1,639,047	33876.78		34,066		15,613		54,552			(18,452)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/07/2024	93	3,142,123	33876.78		62,098		28,462		83,033			(33,636)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/10/2024	58	1,972,458	33876.78		40,954		18,771		54,889			(22,183)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/09/2023	06/11/2024	80	2,714,030	33876.78		52,309		23,975		69,628			(28,334)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/12/2023	06/12/2024	4,131	868,706	210.27		19,094		8,751		6,149			(10,343)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/12/2023	06/12/2024	1,872	451,448	241.2		10,564		4,842		5,507			(5,722)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/12/2023	06/12/2024	788	2,036,097	2584.55		44,591		20,437		23,392			(24,153)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/12/2023	06/12/2025	1,127	2,911,809	2584.55		89,101		64,970		60,939			(24,132)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024	4,274	1,485,398	347.56		33,124		15,182		17,430			(17,942)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	6,415	2,229,580	347.56		68,671		50,073		45,593			(18,598)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/12/2023	06/12/2024	5,421	1,432,099	264.18		30,361		13,915		20,027			(16,445)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/12/2023	06/12/2025	4,170	1,101,695	264.18		31,068		22,654		24,791			(8,414)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	2,045	8,871,725	4338.93		194,078		88,952		297,728			(105,125)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	10,321	44,780,273	4338.93		1,539,617		705,658		2,128,396			(833,959)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/12/2023	06/12/2024	7,447	32,313,151	4338.93		556,082		254,871		826,642			(301,211)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/12/2023	06/12/2024	647	2,805,443	4338.93		29,457		13,501		36,385			(15,956)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/12/2023	06/12/2024	3,346	10,685,019	3193.62		302,507		138,649		247,507			(163,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/12/2023	06/12/2024	3,560	6,385,221	1793.83		119,105		54,590		84,787			(64,515)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/12/2023	06/12/2025	2,244	4,025,564	1793.83		118,352		86,298		103,697			(32,054)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	06/12/2023	06/12/2024	31	1,070,120	34066.33		22,814		10,456		33,747			(12,358)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/12/2023	06/12/2024	62	2,099,359	34066.33		38,398		17,599		52,303			(20,799)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	9,609	2,013,929	209.58		44,286		20,298		16,552			(23,988)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	5,248	1,099,975	209.58		32,702		23,845		19,167			(8,857)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	1,592	384,446	241.48		8,996		4,123		4,500			(4,873)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	1,293	3,337,445	2581.06		73,424		33,653		40,483			(39,771)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	1,664	4,294,178	2581.06		131,402		95,814		92,524			(35,588)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	9,828	3,422,111	348.19		76,313		34,977		37,743			(41,336)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	11,973	4,168,830	348.19		128,400		93,625		82,255			(34,775)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/13/2023	06/13/2024	19,633	5,187,109	264.21		109,967		50,401		72,432			(59,565)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/13/2023	06/13/2025	22,902	6,051,045	264.21		170,034		123,983		135,958			(46,051)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/13/2023	06/13/2024	1,635	7,142,901	4369.01		133,891		61,367		195,514			(72,524)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/13/2023	06/13/2024	11,750	51,335,279	4369.01		1,793,218		821,892		2,411,254			(971,326)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	6,888	30,095,066	4369.01		512,313		234,810		535,031			(277,503)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/13/2023	06/13/2024	450	1,966,666	4369.01		20,864		9,563		25,256			(11,302)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2023	06/13/2024	2,654	8,507,225	3205.74		267,663		122,679		201,309			(144,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2023	06/13/2024	3,724	6,705,121	1800.38		118,599		54,358		76,715			(64,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2023	06/13/2025	4,011	7,220,689	1800.38		217,343		158,479		172,727			(58,864)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	06/13/2023	06/13/2024	57	1,958,047	34212.12		36,966		16,943		48,212			(20,023)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	11,438	2,400,413	209.86		52,761		24,182		18,703			(28,579)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	6,867	1,441,120	209.86		42,801		31,209		24,353			(11,592)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	1,445	349,521	241.85		11,464		8,359		7,550			(3,105)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	510	1,315,208	2580.73		28,803		13,201		16,078			(15,602)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	600	1,547,395	2580.73		47,350		34,526		33,429			(12,824)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	11,859	4,121,268	347.52		91,904		42,123		48,864			(49,781)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	11,348	3,943,771	347.52		121,468		88,571		80,898			(32,898)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/14/2023	06/14/2024	15,324	4,054,043	264.55		85,946		39,392		54,025			(46,554)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/14/2023	06/13/2025	9,336	2,469,794	264.55		69,401		50,605		53,934			(18,796)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/14/2023	06/14/2024	2,396	10,475,384	4372.59		212,181		97,249		321,647			(114,931)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/14/2023	06/14/2024	12,302	53,792,503	4372.59		1,951,870		894,607		2,601,735			(1,057,263)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/14/2023	06/13/2025	347	1,519,354	4372.59		89,183		65,029		108,690			(24,154)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/14/2023	06/14/2028	28	123,364	4372.59		20,288		18,090		22,114			(2,198)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2023	06/14/2024	9,000	39,353,602	4372.59		729,705		334,448		755,871			(395,257)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	326	1,423,333	4372.59		86,296		39,552		41,567			(46,744)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	401	1,752,925	4372.59		18,406		8,436		22,473			(9,970)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/14/2023	06/14/2024	3,052	9,779,576	3204.4		341,664		156,596		271,626			(185,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2024	4,716	8,485,556	1799.37		154,712		70,910		101,302			(83,802)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/14/2023	06/13/2025	2,164	3,893,927	1799.37		114,871		83,760		94,241			(31,111)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/14/2023	06/14/2024	94	3,190,768	33979.33		58,209		26,679		91,939			(31,530)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/14/2023	06/14/2024	99	3,379,361	33979.33		67,647		31,005		92,311			(36,642)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2023	06/15/2024	1,501	6,643,271	4425.84		145,356		66,622		195,238			(78,735)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/15/2023	06/14/2024	9,321	41,252,994	4425.84		1,213,016		555,966		1,541,798			(657,051)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2023	06/15/2024	6,665	29,498,229	4425.84		535,504		245,439		535,259			(290,065)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024	450	1,991,498	4425.84		21,070		9,657		25,059			(11,413)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2023	06/14/2024	3,197	10,292,156	3219.67		315,369		144,544		211,590			(170,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2023	06/14/2024	4,869	8,801,992	1807.68		157,664		72,263		86,970			(85,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/15/2023	06/13/2025	947	1,712,315	1807.68		50,171		36,583		37,599			(13,588)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2023	06/15/2024	37	1,262,786	34408.06		24,155		11,071		36,499			(13,084)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/15/2023	06/14/2024	84	2,906,439	34408.06		56,266		25,789		72,822			(30,477)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	5,820	1,226,562	210.75		26,923		12,340		7,908			(14,583)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	3,130	659,560	210.75		19,563		14,264		10,095			(5,298)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	3,314	805,980	243.19		18,860		8,644		7,111			(10,216)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	1,679	408,337	243.19		13,393		9,766		7,812			(3,627)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	505	1,312,329	2600.88		28,740		13,173		11,830			(15,568)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	904	2,350,079	2600.88		71,677		52,265		43,027			(19,413)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2023	06/14/2024	7,857	2,730,213	347.48		60,611		27,780		32,503			(32,831)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2023	06/13/2025	9,412	3,270,388	347.48		100,401		73,209		67,240			(27,192)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/15/2023	06/14/2024	8,117	2,157,565	265.81		45,740		20,964		23,829			(24,776)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	06/15/2023	06/13/2025	7,596	2,019,157	265.81		56,738		41,372		39,631			(15,367)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/16/2023	06/16/2024	2,231	9,836,854	4409.59		210,181		96,333		282,691			(113,848)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/16/2023	06/17/2024	1,800	7,937,632	4409.59		167,333		76,694		229,817			(90,639)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/18/2024	2,052	9,049,650	4409.59		167,340		76,697		231,551			(90,642)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/19/2024	2,145	9,458,172	4409.59		178,500		81,812		241,999			(96,687)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/14/2024	9,686	42,710,355	4409.59		1,271,946		582,975		1,634,801			(688,971)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/16/2025	151	665,705	4409.59		15,442		11,260		17,567			(4,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/17/2024	7,190	31,702,802	4409.59		897,558		411,381		1,139,378			(486,177)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/18/2024	14,982	66,066,517	4409.59		1,907,006		874,044		2,422,908			(1,032,962)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/16/2024	6,933	30,572,065	4409.59		498,692		228,567		639,900			(270,125)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/17/2024	7,737	34,115,129	4409.59		606,930		278,176		621,221			(328,754)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/18/2024	5,318	23,448,515	4409.59		388,554		178,087		154,009			(210,467)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2023	06/19/2024	6,925	30,534,905	4409.59		513,670		235,432		115,507			(278,238)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2024	189	834,340	4409.59		55,734		25,545		31,428			(30,189)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	153	673,018	4409.59		46,909		21,500		28,154			(25,409)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/14/2024	479	2,110,597	4409.59		22,436		10,283		26,718			(12,153)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/17/2024	693	3,053,757	4409.59		32,446		14,871		38,595			(17,575)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/16/2023	06/18/2024	966	4,260,365	4409.59		45,258		20,743		53,816			(24,515)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/14/2024	2,761	8,895,726	3221.95		248,933		114,094		155,042			(134,839)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/17/2024	2,760	8,894,028	3221.95		251,641		115,335		157,917			(136,305)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/18/2024	6,625	21,344,208	3221.95		667,796		306,073		441,835			(361,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/14/2024	3,572	6,460,042	1808.7		115,209		52,804		62,217			(62,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/16/2025	557	1,007,996	1808.7		29,333		21,388		21,938			(7,944)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/17/2024	3,387	6,126,726	1808.7		110,234		50,524		60,215			(59,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/17/2025	865	1,563,773	1808.7		45,662		33,295		34,070			(12,367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/18/2024	5,904	10,679,100	1808.7		190,879		87,486		105,598			(103,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/16/2023	06/18/2025	1,460	2,639,859	1808.7		77,348		56,399		57,577			(20,948)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/16/2024	61	2,085,876	34299.12		34,538		15,830		51,395			(18,708)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/17/2024	53	1,830,430	34299.12		31,608		14,487		47,013			(17,121)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/18/2024	56	1,909,345	34299.12		31,231		14,314		46,182			(16,917)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/19/2024	61	2,100,738	34299.12		33,900		15,538		50,075			(18,363)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/14/2024	46	1,572,865	34299.12		31,988		14,661		41,595			(17,327)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/17/2024	73	2,511,639	34299.12		47,129		21,601		60,776			(25,528)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	06/16/2023	06/18/2024	119	4,074,329	34299.12		64,806		29,703		82,214			(35,103)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	10,039	2,112,647	210.44		46,267		21,206		14,564			(25,061)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	2,844	598,388	210.44		13,153		6,028		4,186			(7,124)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	2,828	595,120	210.44		13,099		6,004		4,184			(7,095)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	2,973	625,655	210.44		18,532		13,513		9,950			(5,019)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	4,611	970,417	210.44		28,763		20,973		15,450			(7,790)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	1,700	412,636	242.73		9,614		4,407		3,941			(5,208)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	717	1,860,263	2593.45		40,740		18,672		18,822			(22,067)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	1,344	3,486,186	2593.45		106,329		77,531		68,109			(28,797)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2023	06/14/2024	8,827	3,061,020	346.79		67,955		31,146		39,067			(36,809)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2023	06/17/2024	1,588	550,599	346.79		12,278		5,628		7,088			(6,651)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2023	06/18/2024	2,658	921,615	346.79		20,552		9,420		11,898			(11,132)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2023	06/16/2025	10,201	3,537,599	346.79		108,604		79,191		75,842			(29,414)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2023	06/17/2025	1,194	413,930	346.79		12,708		9,266		8,881			(3,442)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	06/16/2023	06/18/2025	3,462	1,200,644	346.79		36,860		26,877		25,779			(9,983)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2023	06/14/2024	12,041	3,185,247	264.54		67,527		30,950		42,515			(36,577)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2023	06/17/2024	4,225	1,117,723	264.54		23,696		10,861		15,034			(12,835)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2023	06/18/2024	2,228	589,364	264.54		12,553		5,754		7,948			(6,800)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2023	06/16/2025	4,514	1,194,187	264.54		33,557		24,468		26,163			(9,088)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2023	06/17/2025	2,600	687,915	264.54		19,330		14,095		15,083			(5,235)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/16/2023	06/18/2025	3,046	805,722	264.54		22,641		16,509		17,679			(6,132)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/20/2023	06/20/2024	1,422	6,240,598	4388.71		117,607		53,903		159,871			(63,704)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/20/2023	06/20/2024	8,611	37,789,719	4388.71		1,282,509		587,816		1,676,596			(694,692)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	5,406	23,724,545	4388.71		392,222		179,769		100,307			(212,454)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/20/2023	06/20/2024	371	1,627,234	4388.71		17,226		7,895		20,683			(9,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/20/2023	06/20/2024	2,603	8,360,127	3211.32		257,591		118,062		189,264			(139,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/20/2023	06/20/2024	2,686	4,838,945	1801.69		90,204		41,343		56,465			(48,860)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/20/2023	06/20/2025	1,140	2,054,806	1801.69		60,411		44,050		48,752			(16,361)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/20/2023	06/20/2024	37	1,276,081	34053.87		21,884		10,030		30,878			(11,854)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	06/20/2023	06/20/2024	63	2,151,985	34053.87		38,782		17,775		51,632			(21,007)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2024	3,196	671,784	210.18		14,759		6,765		5,034			(7,995)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2025	5,346	1,123,646	210.18		33,339		24,309		18,476			(9,029)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2024	536	1,386,344	2588.33		30,361		13,915		15,458			(16,446)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2025	1,180	3,054,363	2588.33		93,158		67,928		62,468			(25,230)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	2,813	976,293	347.01		21,771		9,979		12,403			(11,793)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	4,719	1,637,481	347.01		50,271		36,656		34,773			(13,615)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	06/20/2023	06/20/2024	4,394	1,161,852	264.44		24,631		11,289		15,985			(13,342)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	06/20/2023	06/20/2025	8,347	2,207,342	264.44		62,026		45,228		48,936			(16,799)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	2,393	10,448,079	4365.69		221,540		101,539		325,860			(120,001)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	15,264	66,637,768	4365.69		2,392,696		1,096,652		3,197,542			(1,296,044)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/20/2025	371	1,621,363	4365.69		74,637		54,423		90,344			(20,214)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	06/21/2023	06/21/2024	6,901	30,125,900	4365.69		540,924		247,924		138,034			(293,001)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	213	929,315	4365.69		45,573		20,887		5,105			(24,685)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	470	2,053,256	4365.69		21,559		9,881		26,283			(11,678)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	3,580	11,504,348	3213.09		388,504		178,064		291,614			(210,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	6,909	12,452,961	1802.43		204,402		93,684		131,909			(110,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/20/2025	1,850	3,335,273	1802.43		101,115		73,730		78,457			(27,385)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	65	2,215,421	33951.52		42,956		19,688		67,794			(23,268)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	90	3,052,432	33951.52		65,580		30,057		90,692			(35,522)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	19,600	4,121,110	210.26		90,500		41,479		30,510			(49,021)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/21/2023	06/20/2025	4,636	974,691	210.26		28,870		21,051		15,886			(7,819)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	3,612	871,720	241.34		20,398		9,349		10,720			(11,049)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/21/2023	06/20/2025	3,545	855,587	241.34		27,978		20,400		19,467			(7,577)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	1,152	2,983,734	2589.09		65,344		29,949		33,006			(35,395)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	06/21/2023	06/20/2025	2,083	5,391,841	2589.09		164,451		119,912		109,596			(44,539)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	18,495	6,414,398	346.81		142,400		65,267		83,343			(77,133)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	10,724	3,719,042	346.81		114,175		83,252		79,880			(30,922)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	06/21/2023	06/21/2024	20,023	5,273,116	263.36		111,790		51,237		84,380			(60,553)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	06/21/2023	06/20/2025	13,927	3,667,812	263.36		103,066		75,152		88,805			(27,914)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	06/22/2023	06/22/2024	1,903	8,338,847	4381.89		165,374		75,796		232,169			(89,577)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/22/2023	06/21/2024	9,554	41,863,550	4381.89		1,343,674		615,851		1,755,399			(727,824)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	06/22/2023	06/22/2024	6,246	27,367,571	4381.89		500,684		229,480		114,728			(271,204)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	480	2,103,777	4381.89		22,258		10,202		26,788			(12,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	06/22/2023	06/21/2024	3,776	12,114,930	3208.58		365,131		167,352		272,848			(197,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/22/2023	06/21/2024	4,571	8,225,636	1799.64		124,121		56,889		87,025			(67,232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/22/2023	06/20/2025	896	1,611,634	1799.64		48,741		35,540		39,150			(13,201)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/22/2023	06/22/2024	18	626,279	33946.71		14,673		6,725		22,734			(7,948)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/22/2023	06/21/2024	51	1,729,133	33946.71		36,008		16,504		47,681			(19,504)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/22/2023	06/21/2024	6,186	1,295,628	209.46		28,413		13,023		11,284			(15,390)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	6,168	1,291,923	209.46		38,254		27,893		22,978			(10,360)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/22/2023	06/21/2024	997	2,577,394	2585.98		56,445		25,871		29,835			(30,574)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	975	2,522,584	2585.98		76,939		56,101		52,582			(20,838)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/22/2023	06/21/2024	9,103	3,151,864	346.23		69,971		32,070		43,324			(37,901)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/22/2023	06/20/2025	10,168	3,520,321	346.23		108,074		78,804		78,130			(29,270)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/22/2023	06/21/2024	13,984	3,680,695	263.2		78,031		35,764		60,116			(42,267)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/22/2023	06/20/2025	9,557	2,515,309	263.2		70,429		51,354		61,654			(19,074)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	8,325	1,744,942	209.6		38,232		17,523		14,779			(20,709)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	5,628	1,179,720	209.6		25,942		11,890		10,115			(14,052)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2024	2,121	444,655	209.6		9,791		4,488		3,828			(5,304)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	2,354	493,387	209.6		14,629		10,667		8,671			(3,962)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	3,833	803,370	209.6		23,836		17,380		14,134			(6,456)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	2,134	511,593	239.76		11,920		5,463		7,975			(6,457)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	2,471	592,393	239.76		19,430		14,168		15,468			(5,262)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	732	1,891,840	2582.97		41,431		18,989		22,869			(22,442)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	153	395,359	2582.97		9,054		4,150		4,822			(4,904)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	793	2,047,563	2582.97		62,451		45,537		43,846			(16,914)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/23/2023	06/21/2024	6,994	2,426,941	346.98		53,878		24,694		31,012			(29,184)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/23/2023	06/24/2024	5,303	1,839,984	346.98		41,032		18,806		23,710			(22,225)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/23/2023	06/25/2024	1,082	375,338	346.98		8,370		3,836		4,850			(4,534)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/23/2023	06/23/2025	8,467	2,937,878	346.98		90,193		65,766		62,636			(24,427)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	06/23/2023	06/24/2025	5,438	1,886,804	346.98		58,114		42,374		40,257			(15,739)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/21/2024	8,462	2,222,507	262.66		47,117		21,595		38,979			(25,522)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/24/2024	5,902	1,550,285	262.66		32,866		15,064		27,338			(17,802)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/25/2024	1,527	401,078	262.66		8,543		3,916		7,085			(4,627)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/23/2025	6,664	1,750,440	262.66		49,187		35,866		44,885			(13,322)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/23/2023	06/24/2025	5,120	1,344,811	262.66		37,789		27,555		34,505			(10,235)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/23/2024	2,010	8,738,151	4348.33		193,435		88,658		280,065			(104,777)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	06/23/2023	06/24/2024	1,404	6,104,730	4348.33		127,308		58,349		187,939			(68,958)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/25/2024	1,991	8,658,578	4348.33		160,156		73,405		238,258			(86,751)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/21/2024	8,681	37,747,806	4348.33		1,124,762		515,516		1,507,302			(609,246)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/24/2024	7,309	31,782,397	4348.33		904,393		414,514		1,216,369			(489,880)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/25/2024	7,510	32,655,341	4348.33		1,009,766		462,809		1,375,274			(546,957)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2023	06/23/2024	5,729	24,910,056	4348.33		454,875		208,484		97,514			(246,391)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2023	06/24/2024	6,347	27,600,732	4348.33		478,374		219,255		107,989			(259,119)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/23/2023	06/25/2024	6,193	26,930,647	4348.33		477,092		218,667		31,384			(258,425)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2024	133	577,945	4348.33		28,782		13,192		1,815			(15,590)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	159	691,941	4348.33		46,568		21,343		16,054			(25,224)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2023	06/21/2024	577	2,509,125	4348.33		26,597		12,190		32,292			(14,407)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2023	06/24/2024	667	2,900,530	4348.33		30,746		14,092		37,271			(16,654)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2023	06/25/2024	477	2,075,353	4348.33		21,999		10,083		26,654			(11,916)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/21/2024	3,855	12,338,924	3200.6		343,140		157,272		271,039			(185,867)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/24/2024	2,883	9,228,332	3200.6		265,825		121,836		213,511			(143,989)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/25/2024	2,539	8,127,711	3200.6		259,200		118,800		214,707			(140,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/21/2024	2,684	4,818,078	1794.91		84,117		38,554		60,905			(45,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/23/2025	1,074	1,927,559	1794.91		56,477		41,181		49,550			(15,296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/24/2024	3,124	5,608,089	1794.91		104,079		47,703		75,222			(56,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/25/2025	734	1,318,034	1794.91		38,750		28,255		33,912			(10,495)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/25/2024	3,343	6,000,887	1794.91		115,953		53,145		83,841			(62,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/23/2023	06/25/2025	1,473	2,644,282	1794.91		77,742		56,687		68,098			(21,055)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/23/2024	29	986,993	33727.43		17,297		7,928		26,277			(9,369)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/23/2023	06/24/2024	34	1,142,944	33727.43		22,113		10,135		34,649			(11,978)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2023	06/07/2024	95,845	9,584,501	100		184,000		84,333		169,814			(99,667)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/07/2023	06/07/2024	187,083	18,334,122	98		189,000		86,625		140,030			(102,375)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	06/14/2023	06/14/2024	91,852	9,185,151	100		173,000		79,292		159,256			(93,708)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	06/14/2023	06/14/2024	173,835	17,035,858	98		170,000		77,917		128,900			(92,083)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/21/2023	06/21/2024	91,270	9,126,953	100		166,000		76,083		152,276			(89,917)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	06/21/2023	06/21/2024	160,554	15,734,248	98		161,000		73,792		119,616			(87,208)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	06/28/2023	06/28/2024	80,546	8,054,597	100		151,000		69,208		132,821			(81,792)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	06/28/2023	06/28/2024	172,735	16,928,017	98		168,000		77,000		138,052			(91,000)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2024	2,441	509,873	208.89		11,187		6,059		5,182			(5,127)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2024	1,020	2,642,062	2590.58		57,861		31,341		29,703			(26,520)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2025	1,549	4,011,838	2590.58		121,960		94,011		81,578			(27,949)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	2,153	746,135	346.6		16,564		8,972		10,211			(7,592)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1,817	629,766	346.6		19,271		14,855		13,818			(4,416)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/03/2023	07/03/2024	2,724	715,368	262.63		15,166		8,215		12,872			(6,951)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/03/2023	07/03/2024	1,003	4,468,128	4455.59		74,079		40,126		90,257			(33,953)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	07/03/2023	07/03/2024	6,579	29,314,482	4455.59		1,019,246		552,092		1,258,191			(467,154)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2024	3,967	17,676,972	4455.59		305,325		165,385		155,870			(139,941)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/03/2023	07/03/2024	207	922,284	4455.59		10,053		5,445		11,355			(4,608)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	2,505	8,113,290	3238.85		264,451		143,244		158,294			(121,207)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/03/2023	07/03/2024	1,782	3,232,809	1813.74		58,673		31,781		30,206			(26,892)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/03/2023	07/03/2025	1,307	2,370,444	1813.74		71,768		55,321		49,499			(16,447)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/03/2023	07/03/2024	11	387,363	34418.47		9,568		5,183		14,929			(4,385)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/03/2023	07/03/2024	44	1,527,325	34418.47		26,245		14,216		33,155			(12,029)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	07/05/2023	07/05/2024	1,595	7,094,639	4446.82		150,290		81,407		192,329			(68,883)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	8,990	39,978,073	4446.82		1,539,671		833,989		1,910,923			(705,683)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/05/2023	07/03/2025	299	1,329,727	4446.82		83,191		64,127		95,058			(19,065)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/05/2023	07/05/2028	84	374,902	4446.82		63,972		58,108		67,149			(5,864)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/05/2023	07/05/2024	4,695	20,875,960	4446.82		443,541		240,252		350,059			(203,290)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/05/2023	07/05/2024	230	1,024,837	4446.82		57,949		31,389		18,753			(26,560)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	255	1,135,416	4446.82		12,200		6,608		14,006			(5,592)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	3,123	10,093,703	3231.92		371,211		201,073		256,612			(170,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/05/2024	5,274	9,541,562	1809.34		152,374		82,536		90,525			(69,838)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/05/2023	07/03/2025	1,499	2,711,882	1809.34		81,698		62,976		59,649			(18,722)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	66	2,259,071	34288.64		39,595		21,447		58,704			(18,148)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	61	2,086,698	34288.64		37,165		20,131		51,839			(17,034)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2023	07/05/2024	11,611	2,418,581	208.3		53,064		28,743		27,555			(24,321)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2023	07/03/2025	9,346	1,946,823	208.3		57,431		44,270		39,634			(13,161)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2023	07/05/2024	1,327	319,434	240.64		7,475		4,049		4,551			(3,426)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2023	07/03/2025	1,285	309,140	240.64		10,078		7,768		7,560			(2,310)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2023	07/05/2024	189	486,805	2581.85		10,661		5,775		6,219			(4,886)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2023	07/03/2025	299	772,761	2581.85		23,492		18,108		16,846			(5,384)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	10,312	3,563,256	345.53		79,104		42,848		54,094			(36,256)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	5,371	1,855,826	345.53		56,788		43,774		43,210			(13,014)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/05/2023	07/05/2024	14,802	3,876,281	261.88		82,177		44,513		76,674			(37,665)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/05/2023	07/03/2025	10,805	2,829,552	261.88		79,227		61,071		77,538			(18,156)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/06/2023	07/05/2024	15,929	3,301,203	207.25		72,263		39,143		45,171			(33,121)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/06/2023	07/03/2025	10,314	2,137,522	207.25		62,822		48,425		48,413			(14,397)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/06/2023	07/05/2024	1,765	421,390	238.72		9,818		5,318		7,833			(4,500)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/06/2023	07/05/2024	1,002	2,565,578	2560.15		56,186		30,434		43,540			(25,752)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/06/2023	07/03/2025	1,991	5,098,322	2560.15		153,969		118,685		131,376			(35,285)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	11,551	3,942,567	341.31		87,525		47,409		85,894			(40,116)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2023	07/03/2025	8,778	2,995,980	341.31		91,377		70,437		87,354			(20,941)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/06/2023	07/05/2024	18,145	4,725,484	260.43		99,708		54,008		110,790			(45,699)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/06/2023	07/03/2025	5,904	1,537,657	260.43		42,901		33,069		47,020			(9,831)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/06/2023	07/06/2024	2,181	9,623,817	4411.59		203,595		110,280		272,911			(93,314)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	13,368	58,973,981	4411.59		2,088,381		1,131,207		2,660,820			(957,175)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/06/2023	07/06/2024	7,944	35,047,642	4411.59		640,871		347,138		763,451			(293,732)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	669	2,950,451	4411.59		31,543		17,086		36,881			(14,457)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	4,330	13,958,180	3223.3		441,668		239,237		306,863			(202,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/06/2023	07/05/2024	3,375	6,088,481	1804.25		117,989		63,911		71,796			(54,078)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/06/2023	07/03/2025	1,274	2,297,810	1804.25		67,785		52,251		53,620			(15,534)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/06/2024	60	2,023,818	33922.26		38,419		20,810		58,606			(17,609)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/06/2023	07/05/2024	61	2,060,513	33922.26		45,952		24,891		60,544			(21,061)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/05/2024	6,680	1,383,764	207.16		30,277		16,400		19,225			(13,877)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2024	4,498	931,769	207.16		20,462		11,083		13,043			(9,378)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2025	4,318	894,525	207.16		26,397		20,348		20,509			(6,049)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2025	2,176	520,564	239.18		16,970		13,081		14,419			(3,889)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/05/2024	597	1,524,084	2552.59		33,225		17,997		28,382			(15,228)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2025	837	2,137,727	2552.59		64,987		50,094		58,438			(14,893)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/05/2024	6,248	2,121,882	339.63		47,106		25,516		52,738			(21,590)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	2,670	906,806	339.63		20,222		10,953		22,614			(9,268)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1,726	586,204	339.63		13,072		7,081		14,635			(5,991)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	6,220	2,112,587	339.63		64,645		49,831		67,211			(14,815)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	3,939	1,337,746	339.63		40,935		31,554		42,577			(9,381)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	2,259	767,271	339.63		23,478		18,098		24,431			(5,380)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/05/2024	9,806	2,554,704	260.52		53,904		29,198		59,265			(24,706)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/08/2024	3,384	881,496	260.52		18,688		10,123		20,521			(8,565)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/09/2024	1,676	436,756	260.52		9,259		5,015		10,179			(4,244)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/07/2025	5,366	1,397,912	260.52		39,142		30,172		42,535			(8,970)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/08/2025	1,609	419,152	260.52		11,736		9,047		12,760			(2,690)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/07/2023	07/09/2025	2,286	595,664	260.52		16,679		12,856		18,142			(3,822)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/07/2024	1,924	8,465,353	4398.95		182,052		98,612		254,226			(83,441)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,205	5,300,151	4398.95		101,581		55,023		140,291			(46,558)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2024	1,674	7,362,283	4398.95		129,473		70,131		178,697			(59,342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/05/2024	10,907	47,978,913	4398.95		1,435,647		777,642		1,848,740			(658,005)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	6,504	28,611,121	4398.95		729,890		395,357		937,515			(334,533)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2024	6,456	28,397,597	4398.95		770,373		417,285		996,951			(353,087)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2024	8,134	35,782,121	4398.95		680,549		368,631		641,945			(311,918)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2024	4,396	19,338,803	4398.95		333,888		180,856		338,285			(153,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/09/2024	6,454	28,388,754	4398.95		487,577		264,104		549,569			(223,473)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2024	210	922,054	4398.95		62,239		33,713		32,354			(28,526)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/05/2024	520	2,287,856	4398.95		24,517		13,280		28,726			(11,237)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	516	2,269,892	4398.95		24,301		13,163		28,433			(11,138)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2024	589	2,591,604	4398.95		27,738		15,025		32,438			(12,713)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/07/2023	07/05/2024	4,060	13,080,779	3222.06		396,832		214,951		277,218			(181,881)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/07/2023	07/08/2024	2,546	8,204,832	3222.06		246,717		133,638		172,996			(113,079)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/07/2023	07/09/2024	2,723	8,772,179	3222.06		258,125		139,818		179,127			(118,307)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2023	07/05/2024	3,320	5,986,878	1803.3		112,084		60,712		70,240			(51,372)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	1,525	2,750,619	1803.3		81,143		62,548		65,146			(18,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2024	2,231	4,022,297	1803.3		72,557		39,302		46,493			(33,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2025	528	951,546	1803.3		28,071		21,638		22,559			(6,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2024	2,589	4,668,333	1803.3		88,165		47,756		56,542			(40,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2025	1,055	1,901,655	1803.3		56,099		43,243		45,128			(12,856)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/07/2024	27	918,883	33734.88		20,951		11,348		33,727			(9,602)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/08/2024	87	2,940,013	33734.88		48,220		26,119		74,182			(22,101)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/09/2024	43	1,458,541	33734.88		21,335		11,556		32,457			(9,778)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/05/2024	48	1,627,527	33734.88		41,176		22,304		54,894			(18,873)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/08/2024	81	2,734,780	33734.88		49,847		27,001		64,509			(22,847)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/07/2023	07/09/2024	82	2,777,262	33734.88		48,812		26,440		63,051			(22,372)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/10/2023	07/10/2024	5,978	1,240,957	207.59		27,214		14,741		16,238			(12,473)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/10/2023	07/10/2024	700	1,795,213	2564.98		39,315		21,296		28,966			(18,019)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/10/2023	07/10/2025	646	1,658,076	2564.98		50,406		38,854		41,412			(11,551)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/10/2023	07/10/2024	4,142	1,406,634	339.58		31,227		16,915		35,290			(14,312)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/10/2023	07/10/2025	3,806	1,292,382	339.58		39,547		30,484		41,272			(9,063)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2023	07/10/2024	5,491	1,437,051	261.72		30,465		16,502		29,194			(13,963)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/10/2023	07/10/2025	3,658	957,308	261.72		26,805		20,662		26,664			(6,143)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/10/2023	07/10/2024	1,076	4,746,475	4409.53		94,401		51,134		125,821			(43,267)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/10/2023	07/10/2024	9,120	40,215,212	4409.53		1,361,011		737,214		1,739,656			(623,797)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/10/2023	07/10/2024	6,573	28,981,706	4409.53		532,871		288,639		819,177			(244,233)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/10/2023	07/10/2024	565	2,490,141	4409.53		26,734		14,481		31,027			(12,253)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	3,014	9,741,797	3231.67		302,195		163,689		200,356			(138,506)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	3,908	7,066,164	1807.9		127,011		68,798		75,954			(58,213)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2025	1,583	2,861,776	1807.9		86,451		66,640		64,478			(19,812)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	12	402,384	33944.4		10,058		5,448		16,236			(4,610)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/10/2023	07/10/2024	62	2,119,018	33944.4		34,936		18,924		44,016			(16,013)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2024	5,974	1,242,844	208.04		27,268		14,770		15,091			(12,498)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	3,551	738,811	208.04		21,832		16,829		15,557			(5,003)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2024	2,173	522,739	240.58		12,232		6,626		7,635			(5,606)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	1,737	417,777	240.58		13,661		10,531		10,341			(3,131)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2024	585	1,511,361	2582.13		33,099		17,929		19,543			(15,170)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	874	2,257,417	2582.13		68,625		52,899		49,449			(15,727)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/11/2023	07/11/2024	5,491	1,872,027	340.9		41,559		22,511		42,476			(19,048)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/11/2023	07/11/2025	6,270	2,137,505	340.9		65,408		50,418		63,890			(14,989)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/11/2023	07/11/2024	8,663	2,271,431	262.2		48,154		26,084		43,634			(22,071)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	07/11/2023	07/11/2025	7,430	1,948,141	262.2		54,548		42,047		52,343			(12,501)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	1,369	6,079,461	4439.26		110,907		60,075		143,287			(50,832)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	9,115	40,462,895	4439.26		1,463,137		792,532		1,824,915			(670,604)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	4,804	21,326,698	4439.26		363,827		197,073		520,876			(166,754)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	339	1,504,733	4439.26		16,189		8,769		18,528			(7,420)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	2,125	6,895,160	3244.72		235,787		127,718		145,436			(108,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2023	07/11/2024	3,947	7,163,338	1814.94		130,750		70,823		67,265			(59,927)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2023	07/11/2025	1,370	2,486,236	1814.94		74,836		57,686		51,637			(17,150)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	13	444,389	34261.42		11,191		6,062		17,464			(5,129)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/11/2023	07/11/2024	28	958,399	34261.42		24,222		13,120		31,818			(11,102)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	10,379	2,171,641	209.23		47,668		25,820		21,370			(21,848)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	3,139	656,815	209.23		19,448		14,991		12,230			(4,457)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	261	678,722	2597.34		14,864		8,051		7,124			(6,813)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	956	2,482,265	2597.34		75,709		58,359		48,166			(17,350)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/12/2023	07/12/2024	6,900	2,364,896	342.74		52,501		28,438		46,337			(24,063)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/12/2023	07/11/2025	14,088	4,828,468	342.74		148,234		114,264		131,230			(33,970)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/12/2023	07/12/2024	9,770	2,577,681	263.83		54,647		29,600		40,411			(25,046)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/12/2023	07/11/2025	10,853	2,863,357	263.83		80,460		62,022		67,691			(18,439)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	805	837,321	1039.79		17,416		9,434		14,215			(7,982)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/12/2023	07/11/2025	117	121,816	1039.79		3,411		2,629		3,107			(782)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	369	389,926	1057.51		11,152		6,041		9,588			(5,111)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/12/2023	07/11/2025	1,012	1,070,371	1057.51		41,209		31,765		39,566			(9,444)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/12/2023	07/12/2024	2,242	10,026,276	4472.16		206,252		111,720		257,577			(94,532)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/12/2023	07/12/2024	12,168	54,419,415	4472.16		1,905,429		1,032,107		2,310,061			(873,322)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/12/2023	07/11/2025	321	1,434,317	4472.16		72,310		55,739		80,503			(16,571)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	6,498	29,060,171	4472.16		565,672		306,405		597,635			(259,266)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	336	1,502,992	4472.16		86,384		46,792		27,384			(39,593)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/12/2023	07/12/2024	452	2,022,533	4472.16		21,920		11,873		24,556			(10,047)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/12/2023	07/12/2024	3,420	11,110,953	3248.53		386,448		209,326		238,144			(177,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/12/2023	07/12/2024	4,351	7,904,581	1816.81		134,224		72,705		68,347			(61,519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/12/2023	07/11/2025	1,570	2,851,636	1816.81		86,308		66,529		57,924			(19,779)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/12/2023	07/12/2024	77	2,661,270	34347.43		42,487		23,014		62,258			(19,473)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/12/2023	07/12/2024	101	3,454,831	34347.43		61,204		33,152		78,493			(28,052)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	10,365	2,178,292	210.15		47,792		25,887		18,018			(21,905)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	1,170	3,053,398	2610.06		66,869		36,221		26,596			(30,648)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	2,539	6,626,959	2610.06		202,122		155,803		115,838			(46,320)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	8,669	2,998,115	345.86		66,558		36,052		44,871			(30,506)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	7,912	2,736,314	345.86		84,005		64,754		62,901			(19,251)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/13/2023	07/12/2024	10,530	2,795,539	265.5		59,265		32,102		34,999			(27,163)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/13/2023	07/11/2025	7,652	2,031,672	265.5		57,090		44,007		41,926			(13,083)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/13/2023	07/13/2024	1,539	6,939,825	4510.04		156,170		84,592		173,881			(71,578)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	07/13/2023	07/12/2024	8,336	37,597,633	4510.04		1,159,930		628,295		1,355,645			(531,635)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	07/13/2023	07/13/2024	5,642	25,446,170	4510.04		475,782		257,715		346,648			(218,067)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/13/2023	07/12/2024	579	2,611,412	4510.04		28,532		15,455		31,177			(13,077)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/13/2023	07/12/2024	3,365	10,941,750	3251.2		329,819		178,652		189,663			(151,167)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/13/2023	07/12/2024	4,237	7,702,577	1818.04		128,498		69,603		63,917			(58,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/13/2023	07/11/2025	1,097	1,994,442	1818.04		60,541		46,667		39,921			(13,874)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2023	07/13/2024	39	1,345,114	34395.14		26,781		14,507		39,952			(12,275)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/13/2023	07/12/2024	44	1,497,458	34395.14		33,214		17,991		42,766			(15,223)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/12/2024	10,578	2,218,055	209.68		48,575		26,312		20,069			(22,264)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024	5,012	1,050,881	209.68		23,098		12,512		9,612			(10,587)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2024	2,752	577,093	209.68		12,702		6,880		5,297			(5,822)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	5,177	1,085,524	209.68		32,197		24,818		19,334			(7,378)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	4,363	914,797	209.68		27,160		20,936		16,326			(6,224)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	3,309	804,157	242.99		26,376		20,332		16,205			(6,045)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/12/2024	234	607,218	2593.53		13,298		7,203		6,728			(6,095)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024	166	430,700	2593.53		9,432		5,109		4,815			(4,323)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	572	1,482,354	2593.53		45,212		34,851		29,748			(10,361)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/14/2023	07/12/2024	15,090	5,212,787	345.44		115,724		62,684		81,010			(53,040)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/14/2023	07/16/2024	3,094	1,068,879	345.44		23,836		12,911		16,752			(10,925)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/14/2023	07/14/2025	8,996	3,107,523	345.44		95,401		73,538		73,240			(21,863)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/14/2023	07/16/2025	6,439	2,224,323	345.44		68,509		52,809		52,493			(15,700)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/14/2023	07/12/2024	11,063	2,928,082	264.67		61,783		33,466		41,058			(28,317)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/14/2023	07/15/2024	6,630	1,754,700	264.67		37,200		20,150		24,771			(17,050)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/14/2023	07/16/2024	3,646	965,076	264.67		20,460		11,082		13,654			(9,377)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/14/2023	07/14/2025	7,687	2,034,614	264.67		57,173		44,071		45,039			(13,102)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/14/2023	07/16/2025	2,652	701,836	264.67		19,722		15,202		15,559			(4,520)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/14/2024	1,897	8,545,226	4505.42		165,329		89,553		199,426			(75,776)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	1,418	6,389,273	4505.42		131,353		71,149		155,261			(60,203)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	1,315	5,925,310	4505.42		117,104		63,431		133,194			(53,673)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	9,016	40,622,534	4505.42		1,243,943		673,803		1,461,206			(570,141)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	7,615	34,307,443	4505.42		952,800		516,100		1,110,359			(436,700)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	6,403	28,850,225	4505.42		806,134		436,656		938,239			(369,478)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2023	07/14/2024	6,419	28,921,110	4505.42		527,589		285,777		358,998			(241,811)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2023	07/15/2024	5,261	23,700,954	4505.42		420,262		227,642		277,243			(192,620)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2023	07/16/2024	6,355	28,631,513	4505.42		500,135		270,906		460,228			(229,229)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2024	216	975,037	4505.42		62,305		33,748		20,421			(28,556)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2024	130	584,655	4505.42		40,809		22,105		18,166			(18,704)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	643	2,896,084	4505.42		31,860		17,257		34,650			(14,602)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	486	2,188,689	4505.42		24,060		13,033		26,127			(11,028)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	336	1,513,198	4505.42		16,632		9,009		18,050			(7,623)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	3,180	10,329,878	3248.16		286,409		155,138		159,231			(131,271)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	2,934	9,530,740	3248.16		289,707		156,925		171,918			(132,782)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	2,342	7,608,727	3248.16		229,581		124,356		135,505			(105,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	4,608	8,369,001	1816.07		154,714		83,804		77,220			(70,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/14/2025	1,634	2,966,685	1816.07		90,057		69,419		60,999			(20,638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	3,662	6,649,913	1816.07		123,696		67,002		62,680			(56,694)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/15/2025	892	1,620,484	1816.07		49,219		37,940		33,357			(11,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	2,842	5,161,690	1816.07		94,196		51,023		48,263			(43,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/16/2025	676	1,228,299	1816.07		37,329		28,775		25,312			(8,555)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/14/2024	51	1,753,765	34509.03		30,177		16,346		45,004			(13,831)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	34	1,173,645	34509.03		26,551		14,382		40,512			(12,169)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	34	1,170,734	34509.03		17,014		9,216		24,590			(7,798)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/12/2024	95	3,279,929	34509.03		66,370		35,951		83,982			(30,420)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/15/2024	44	1,524,130	34509.03		38,620		20,919		50,132			(17,701)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/14/2023	07/16/2024	46	1,599,527	34509.03		27,395		14,839		33,695			(12,556)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	07/17/2023	07/17/2024	5,172	1,083,975	209.57		23,793		12,888		10,192			(10,905)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	07/17/2023	07/17/2024	1,856	451,136	243.06		10,557		5,718		4,634			(4,838)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	07/17/2023	07/17/2024	645	1,675,161	2597.22		36,686		19,872		17,890			(16,814)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	07/17/2023	07/17/2025	1,008	2,619,018	2597.22		79,880		61,574		51,172			(18,306)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	07/17/2023	07/17/2024	4,540	1,205,642	265.54		25,560		13,845		15,201			(11,715)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	07/17/2023	07/17/2025	4,984	1,323,530	265.54		37,191		28,668		27,356			(8,523)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/17/2023	07/17/2024	1,264	5,714,584	4522.79		108,833		58,951		121,757			(49,882)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2023	07/17/2024	10,156	45,935,561	4522.79		1,472,106		797,391		1,697,168			(674,715)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/17/2023	07/17/2024	7,338	33,188,597	4522.79		625,094		338,593		434,603			(286,502)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/17/2023	07/17/2024	539	2,439,980	4522.79		26,596		14,406		28,847			(12,190)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/17/2023	07/17/2024	2,920	9,490,219	3250.43		281,137		152,282		162,402			(128,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2023	07/17/2024	3,209	5,829,120	1816.56		109,874		59,515		54,741			(50,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2023	07/17/2025	1,214	2,205,642	1816.56		65,508		50,495		45,240			(15,012)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2023	07/17/2024	11	368,693	34585.35		4,240		2,297		5,735			(1,943)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/17/2023	07/17/2024	62	2,137,908	34585.35		40,198		21,774		50,267			(18,424)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2024	8,637	1,810,933	209.68		39,768		21,541		16,742			(18,227)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2025	5,910	1,239,234	209.68		36,768		28,342		22,162			(8,426)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2024	2,309	562,449	243.6		13,161		7,129		5,324			(6,032)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2025	5,612	1,367,058	243.6		44,840		34,564		26,197			(10,276)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2024	2,329	6,072,854	2607.08		132,996		72,039		56,475			(60,956)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2025	3,361	8,763,258	2607.08		267,279		206,028		158,189			(61,252)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/18/2023	07/18/2024	9,593	3,320,846	346.16		73,723		39,933		49,028			(33,790)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/18/2023	07/18/2025	13,230	4,579,788	346.16		140,599		108,379		104,051			(32,221)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/18/2023	07/18/2024	10,444	2,777,320	265.92		58,879		31,893		33,289			(26,986)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/18/2023	07/18/2025	8,848	2,352,808	265.92		66,114		50,963		47,149			(15,151)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2024	1,335	6,082,151	4554.98		116,790		63,261		117,478			(53,529)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2024	10,645	48,486,513	4554.98		1,656,050		897,027		1,838,033			(759,023)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2025	85	385,339	4554.98		9,047		6,974		9,590			(2,073)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2024	6,099	27,782,204	4554.98		460,670		249,530		101,189			(211,141)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2023	07/18/2024	534	2,431,511	4554.98		26,747		14,488		28,262			(12,259)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/18/2023	07/18/2024	2,531	8,239,975	3255.52		265,215		143,658		151,884			(121,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2023	07/18/2024	3,957	7,198,218	1819.14		127,651		69,144		61,594			(58,507)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2023	07/18/2025	2,378	4,325,310	1819.14		128,894		99,356		86,133			(29,538)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/18/2023	07/18/2024	37	1,289,511	34951.93		26,451		14,328		32,919			(12,123)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/19/2023	07/19/2024	8,448	1,775,962	210.22		38,982		21,115		14,890			(17,867)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/19/2023	07/18/2025	3,284	690,355	210.22		20,448		15,762		11,656			(4,686)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	1,409	343,229	243.67		8,032		4,350		3,225			(3,681)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	762	185,697	243.67		6,072		4,681		3,536			(1,392)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	798	2,086,614	2615.14		45,697		24,752		17,282			(20,944)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	1,149	3,003,656	2615.14		91,612		70,617		50,719			(20,994)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/19/2023	07/19/2024	6,691	2,318,323	346.46		51,467		27,878		33,392			(23,589)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/19/2023	07/18/2025	7,248	2,511,309	346.46		77,097		59,429		56,123			(17,668)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2023	07/19/2024	11,227	2,986,643	266.03		63,317		34,297		35,316			(29,020)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2023	07/18/2025	16,042	4,267,749	266.03		119,924		92,441		84,705			(27,483)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/19/2024	809	847,847	1048.4		17,635		9,552		11,170			(8,083)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/18/2025	507	531,724	1048.4		14,888		11,476		11,580			(3,412)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/19/2024	481	514,310	1069.92		14,709		7,968		9,819			(6,742)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2023	07/18/2025	256	274,354	1069.92		10,563		8,142		8,656			(2,421)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2023	07/19/2024	1,688	7,705,100	4565.72		171,700		93,004		166,677			(78,696)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/19/2023	07/19/2024	14,040	64,104,701	4565.72		2,372,862		1,285,300		2,600,770			(1,087,562)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/19/2023	07/18/2025	427	1,950,372	4565.72		119,000		91,729		124,438			(27,271)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/19/2023	07/19/2024	6,157	28,110,073	4565.72		551,004		298,460		107,954			(252,543)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	322	1,468,666	4565.72		78,295		42,410		6,814			(35,885)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/19/2023	07/19/2024	282	1,287,522	4565.72		14,034		7,602		14,868			(6,432)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/19/2023	07/19/2024	3,382	11,030,475	3261.1		370,026		200,431		207,215			(169,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2023	07/19/2024	5,790	10,549,551	1822		196,436		106,403		88,517			(90,033)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2023	07/18/2025	1,342	2,444,527	1822		74,069		57,095		47,038			(16,974)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2023	07/19/2024	130	4,561,415	35061.21		87,946		47,638		116,780			(40,309)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2023	07/19/2024	78	2,748,267	35061.21		59,488		32,223		74,932			(27,265)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024	8,638	1,812,958	209.87		39,722		21,516		16,236			(18,206)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	3,236	679,092	209.87		20,067		15,468		11,902			(4,599)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	1,539	373,694	242.86		12,220		9,419		7,650			(2,800)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024	839	2,185,521	2604.99		47,863		25,926		21,022			(21,937)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	1,015	2,643,832	2604.99		80,372		61,954		48,549			(18,419)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/20/2023	07/19/2024	9,471	3,271,689	345.44		72,632		39,342		51,595			(33,289)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	07/20/2023	07/18/2025	9,467	3,270,137	345.44		100,066		77,134		77,274			(22,932)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/20/2023	07/19/2024	11,843	3,124,932	263.86		66,249		35,885		49,469			(30,364)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/20/2023	07/18/2025	8,024	2,117,316	263.86		59,285		45,699		50,172			(13,586)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/20/2023	07/18/2025	462	482,282	1044.97		13,407		10,335		11,218			(3,073)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2023	07/20/2024	1,353	6,136,182	4534.87		129,316		70,046		131,929			(59,270)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/19/2024	9,689	43,940,395	4534.87		1,410,524		764,034		1,602,630			(646,490)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2023	07/20/2024	6,226	28,234,980	4534.87		534,246		289,383		100,285			(244,863)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	438	1,985,573	4534.87		21,802		11,809		23,303			(9,992)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/19/2024	2,704	8,842,998	3270.39		254,293		137,742		117,870			(116,551)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2023	07/19/2024	4,289	7,835,952	1826.92		145,242		78,673		59,118			(66,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2023	07/18/2025	1,624	2,967,576	1826.92		89,324		68,854		53,790			(20,470)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/20/2024	11	391,078	35225.18		8,975		4,861		11,637			(4,113)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/20/2023	07/19/2024	34	1,211,907	35225.18		30,999		16,791		38,649			(14,208)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	6,661	1,399,994	210.17		30,646		16,600		11,850			(14,046)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2024	2,972	624,594	210.17		13,722		7,433		5,346			(6,289)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	2,671	561,342	210.17		12,344		6,686		4,822			(5,658)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	5,288	1,111,440	210.17		32,888		25,351		18,927			(7,537)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	621	1,615,075	2602.6		35,370		19,159		16,079			(16,211)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	550	1,431,709	2602.6		43,524		33,550		26,890			(9,974)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2023	07/19/2024	10,401	3,590,567	345.23		79,711		43,177		57,673			(36,534)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2023	07/22/2024	3,789	1,308,088	345.23		29,170		15,801		21,137			(13,370)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2023	07/23/2024	3,436	1,186,187	345.23		26,452		14,328		19,205			(12,124)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2023	07/18/2025	7,817	2,698,512	345.23		82,574		63,651		64,496			(18,923)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2023	07/22/2025	2,821	973,724	345.23		29,893		23,043		23,332			(6,851)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/21/2023	07/23/2025	4,082	1,409,225	345.23		43,263		33,349		33,789			(9,914)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/19/2024	9,744	2,572,473	264.01		54,279		29,401		39,974			(24,878)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/22/2024	3,651	963,846	264.01		20,434		11,068		15,066			(9,365)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/23/2024	4,517	1,192,492	264.01		25,281		13,694		18,676			(11,587)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/21/2025	6,491	1,713,609	264.01		47,981		36,985		40,225			(10,996)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/21/2023	07/23/2025	2,872	758,234	264.01		21,306		16,424		17,823			(4,883)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/21/2023	07/19/2024	572	597,404	1044.87		12,366		6,698		8,805			(5,668)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/21/2023	07/19/2024	1,037	1,104,176	1065		31,469		17,046		23,491			(14,423)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/21/2024	1,368	6,206,249	4536.34		130,499		70,687		132,167			(59,812)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	1,980	8,982,356	4536.34		175,281		94,944		179,444			(80,337)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/23/2024	1,292	5,860,380	4536.34		109,637		59,387		115,571			(50,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/21/2023	07/19/2024	8,735	39,626,122	4536.34		1,157,734		627,106		1,323,677			(530,628)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/22/2024	6,999	31,748,542	4536.34		780,001		422,501		882,887			(357,501)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/23/2024	6,732	30,540,497	4536.34		818,102		443,139		919,856			(374,964)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2024	5,906	26,791,777	4536.34		493,191		267,145		67,295			(226,046)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2024	6,010	27,264,947	4536.34		462,532		250,538		47,755			(211,994)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	5,872	26,637,338	4536.34		462,588		250,569		45,644			(212,020)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2024	303	1,374,380	4536.34		77,811		42,148		6,058			(35,664)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/19/2024	532	2,411,230	4536.34		26,446		14,325		28,278			(12,121)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/22/2024	427	1,934,854	4536.34		21,202		11,484		22,644			(9,718)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/23/2024	528	2,393,313	4536.34		26,224		14,204		27,991			(12,019)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/19/2024	4,157	13,609,966	3274.05		402,032		217,767		184,921			(184,265)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/22/2024	3,345	10,952,076	3274.05		321,041		173,897		147,563			(147,144)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	07/21/2023	07/23/2024	2,188	7,162,182	3274.05		211,450		114,535		98,144			(96,914)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/19/2024	2,600	4,755,192	1828.71		97,375		52,745		36,543			(44,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/21/2025	846	1,546,694	1828.71		46,091		35,529		27,529			(10,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/22/2024	3,860	7,058,940	1828.71		134,694		72,959		52,633			(61,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/22/2025	767	1,402,552	1828.71		41,796		32,218		24,995			(9,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/23/2024	3,183	5,821,394	1828.71		110,188		59,685		43,366			(50,503)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/21/2023	07/23/2025	2,601	4,756,639	1828.71		142,224		109,631		84,873			(32,593)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/21/2024	12	411,282	35227.69		9,418		5,102		12,192			(4,317)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/22/2024	45	1,600,598	35227.69		30,173		16,344		38,522			(13,829)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/23/2024	17	597,945	35227.69		6,876		3,725		8,468			(3,152)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/19/2024	61	2,163,700	35227.69		40,837		22,120		49,659			(18,717)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/22/2024	54	1,898,026	35227.69		39,157		21,210		47,921			(17,947)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2023	07/23/2024	58	2,028,680	35227.69		31,695		17,168		37,791			(14,527)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	3,739	785,263	210		17,229		9,332		6,988			(7,896)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	2,946	715,969	242.99		16,754		9,075		7,617			(7,679)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	2,653	644,690	242.99		21,081		16,250		13,129			(4,831)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	1,189	3,095,960	2603.62		67,802		36,726		30,867			(31,076)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	1,250	3,255,414	2603.62		99,290		76,536		60,824			(22,754)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/24/2023	07/24/2024	2,393	827,502	345.73		18,371		9,951		12,855			(8,420)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/24/2023	07/24/2024	4,164	1,098,026	263.67		23,278		12,609		17,987			(10,669)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/24/2023	07/24/2025	1,474	388,752	263.67		10,885		8,391		9,393			(2,494)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	1,281	5,832,340	4554.64		111,608		60,454		104,827			(51,153)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	6,923	31,531,145	4554.64		1,052,562		570,138		1,154,169			(482,424)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2025	90	408,019	4554.64		22,396		17,264		23,688			(5,132)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	5,914	26,937,953	4554.64		466,424		252,646		60,678			(213,777)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	416	1,896,725	4554.64		20,674		11,199		21,961			(9,476)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	2,206	7,231,174	3278.36		222,473		120,506		101,563			(101,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2024	3,384	6,192,987	1830.32		112,320		60,840		43,703			(51,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/24/2023	07/24/2025	1,173	2,147,080	1830.32		65,044		50,138		37,608			(14,906)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/24/2023	07/24/2024	42	1,498,311	35411.24		30,641		16,597		36,969			(14,044)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2024	11,544	2,418,085	209.46		53,029		28,724		23,831			(24,305)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	5,045	1,056,808	209.46		31,218		24,064		19,478			(7,154)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	2,898	704,853	243.19		22,978		17,712		14,117			(5,266)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2024	1,357	3,529,024	2600.13		77,286		41,863		37,071			(35,423)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	1,565	4,068,611	2600.13		123,686		95,341		78,268			(28,345)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/25/2023	07/25/2024	11,942	4,123,286	345.29		91,537		49,583		66,677			(41,954)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/25/2023	07/25/2025	5,864	2,024,917	345.29		61,962		47,763		48,456			(14,200)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2023	07/25/2024	11,174	2,946,012	263.64		62,455		33,830		48,516			(28,625)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/25/2023	07/25/2025	12,115	3,194,050	263.64		89,433		68,938		77,399			(20,495)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2024	726	760,124	1047.2		15,811		8,564		10,559			(7,247)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2025	620	649,307	1047.2		18,051		13,914		14,554			(4,137)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2024	618	660,187	1068.65		18,815		10,192		13,155			(8,624)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2023	07/25/2025	745	795,769	1068.65		30,478		23,493		25,682			(6,985)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	1,187	5,423,015	4567.46		102,764		55,664		94,922			(47,100)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	11,091	50,656,221	4567.46		1,668,601		903,826		1,819,897			(764,776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	5,353	24,448,762	4567.46		400,676		217,033		9,320			(183,643)				
S&P Digital		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	684	3,122,742	4567.46		34,260		18,557		35,883			(15,702)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	07/25/2023	07/25/2024	2,940	9,649,873	3282.35		309,706		167,757		138,346			(141,949)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	07/25/2023	07/25/2024	3,725	6,825,223	1832.29		120,485		65,263		45,512			(55,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	07/25/2023	07/25/2025	1,428	2,615,825	1832.29		79,259		61,096		44,775			(18,164)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	13	450,702	35438.07		11,055		5,988		13,685			(5,067)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/25/2023	07/25/2024	41	1,457,021	35438.07		27,829		15,074		32,825			(12,755)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	8,110	1,703,635	210.06		37,361		20,237		15,101			(17,124)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	2,494	523,991	210.06		15,473		11,927		9,067			(3,546)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	3,191	777,763	243.72		18,122		9,816		7,441			(8,306)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	4,297	1,047,357	243.72		34,144		26,319		20,008			(7,825)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	1,642	4,283,680	2609.38		93,813		50,815		39,587			(42,997)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	1,412	3,685,671	2609.38		112,044		86,368		65,773			(25,677)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	07/26/2023	07/26/2024	7,981	2,756,853	345.42		61,202		33,151		44,171			(28,051)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	07/26/2023	07/25/2025	4,621	1,596,043	345.42		48,839		37,647		37,926			(11,192)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/26/2024	11,319	2,985,187	263.74		63,286		34,280		48,644			(29,006)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/25/2025	6,544	1,725,825	263.74		48,323		37,249		41,496			(11,074)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/26/2024	277	290,376	1047.44		6,040		3,272		4,013			(2,768)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/25/2025	211	221,424	1047.44		6,178		4,762		4,940			(1,416)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/26/2024	113	121,281	1068.91		3,457		1,872		2,409			(1,584)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	07/26/2023	07/25/2025	1,680	1,796,229	1068.91		68,975		53,168		57,770			(15,807)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/26/2023	07/26/2024	1,900	8,678,909	4566.75		191,986		103,992		167,624			(87,993)				
S&P 500 Index Option PTPT		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/26/2024	13,644	62,310,654	4566.75		2,188,963		1,185,688		2,388,991			(1,003,275)				
S&P 500 Index Option PTPT		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/26/2023	07/25/2025	420	1,916,703	4566.75		118,939		91,682		119,866			(27,257)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/26/2023	07/26/2024	6,667	30,444,774	4566.75		597,555		323,676		19,663			(273,880)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	244	1,115,732	4566.75		69,144		37,453		2,735			(31,691)				
S&P Digital		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2024	560	2,555,120	4566.75		28,106		15,224		29,354			(12,882)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/26/2023	07/26/2024	3,098	10,180,211	3286.17		365,735		198,106		171,806			(167,628)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/26/2023	07/26/2024	4,126	7,567,155	1834.16		142,653		77,270		50,579			(65,382)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/26/2023	07/25/2025	1,536	2,817,531	1834.16		85,399		65,829		47,121			(19,571)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/26/2023	07/26/2024	122	4,330,430	35520.12		72,123		39,067		81,036			(33,056)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/26/2023	07/26/2024	89	3,145,131	35520.12		61,567		33,349		73,792			(28,218)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2023	07/27/2024	1,221	5,542,065	4537.41		127,355		68,984		126,628			(58,371)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/27/2023	07/26/2024	9,587	43,501,594	4537.41		1,380,700		747,879		1,559,416			(632,821)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/27/2024	5,083	23,061,448	4537.41		408,985		221,534		3,544			(187,451)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2023	07/26/2024	452	2,048,888	4537.41		22,435		12,152		23,902			(10,283)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/27/2023	07/26/2024	3,104	10,157,786	3272.45		318,106		172,308		157,101			(145,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/27/2023	07/26/2024	4,504	8,224,480	1826.23		157,400		85,258		65,688			(72,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	07/27/2023	07/25/2025	1,688	3,082,560	1826.23		93,435		72,023		56,831			(21,412)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/27/2023	07/27/2024	26	905,758	35282.72		16,198		8,774		19,881			(7,424)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/27/2023	07/26/2024	69	2,425,196	35282.72		52,785		28,592		64,043			(24,193)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/26/2024	13,042	2,716,292	208.27		59,487		32,222		33,056			(27,265)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	5,317	1,107,295	208.27		32,665		25,179		23,061			(7,486)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/26/2024	1,020	2,642,117	2590.91		57,862		31,342		31,584			(26,520)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	685	1,775,316	2590.91		53,970		41,602		36,753			(12,368)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	16,042	5,536,449	345.13		122,909		66,576		90,944			(56,333)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2025	10,969	3,785,883	345.13		115,848		89,300		91,379			(26,549)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/27/2023	07/26/2024	20,750	5,450,300	262.67		115,001		62,292		101,272			(52,709)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/27/2023	07/25/2025	9,273	2,435,635	262.67		68,198		52,569		63,653			(15,629)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2023	07/26/2024	365	387,938	1063.57		11,056		5,989		8,641			(5,067)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2023	07/25/2025	1,171	1,245,903	1063.57		47,718		36,783		42,996			(10,935)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2023	6,188	1,291,743	208.75		28,263		15,309		14,478			(12,954)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	3,154	658,311	208.75		14,457		7,831		7,443			(6,626)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2024	1,736	362,351	208.75		7,968		4,316		4,108			(3,652)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	3,205	669,139	208.75		19,786		15,252		13,321			(4,534)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/26/2024	1,516	369,203	243.59		8,602		4,660		3,605			(3,943)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/26/2024	399	1,037,276	2600.26		22,613		12,249		10,909			(10,364)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	1,892	4,918,991	2600.26		149,537		115,268		94,807			(34,269)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2023	07/26/2024	4,894	1,687,078	344.73		37,453		20,287		28,672			(17,166)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	2,444	842,682	344.73		18,792		10,179		14,400			(8,613)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	2,012	693,613	344.73		15,468		8,378		11,875			(7,089)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	9,342	3,220,557	344.73		98,549		75,965		79,563			(22,584)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	2,235	770,538	344.73		23,656		18,234		19,047			(5,421)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	5,194	1,790,562	344.73		54,970		42,373		44,289			(12,597)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/28/2023	07/26/2024	9,605	2,533,850	263.79		53,464		28,960		41,009			(24,504)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/28/2023	07/29/2024	3,098	817,215	263.79		17,325		9,384		13,299			(7,941)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/28/2023	07/30/2024	2,002	528,208	263.79		11,198		6,066		8,612			(5,132)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/28/2023	07/28/2025	6,518	1,719,332	263.79		48,141		37,109		41,247			(11,032)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/28/2023	07/29/2025	1,450	382,463	263.79		10,709		8,255		9,181			(2,454)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	07/28/2023	07/30/2025	1,881	496,290	263.79		13,896		10,712		11,922			(3,185)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/26/2024	351	368,474	1048.71		7,657		4,147		4,891			(3,509)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/28/2025	514	538,809	1048.71		15,033		11,588		11,761			(3,445)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/28/2025	415	444,074	1070.78		17,039		13,134		13,964			(3,905)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/28/2024	1,567	7,178,368	4582.23		148,805		80,603		129,199			(68,202)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/29/2024	1,906	8,735,408	4582.23		181,616		98,375		151,569			(83,241)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/30/2024	1,199	5,494,553	4582.23		107,108		58,017		96,168			(49,091)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/26/2024	8,532	39,096,140	4582.23		1,047,329		567,303		1,134,365			(480,026)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/29/2024	8,086	37,052,193	4582.23		967,275		523,941		1,034,485			(443,335)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/30/2024	6,906	31,646,979	4582.23		901,648		488,393		955,717			(413,255)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/28/2024	4,583	21,000,061	4582.23		359,975		194,986		646			(164,988)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	4,971	22,778,176	4582.23		388,539		210,459		1,632			(178,080)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	4,805	22,019,256	4582.23		390,825		211,697		5,272			(179,128)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	390	1,787,284	4582.23		109,646		59,392		3,387			(50,254)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	662	3,033,846	4582.23		33,130		17,945		34,551			(15,184)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	383	1,754,766	4582.23		19,162		10,379		19,947			(8,783)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	472	2,164,694	4582.23		23,638		12,804		24,592			(10,834)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/26/2024	3,095	10,155,441	3281.55		295,086		159,838		126,953			(135,248)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/29/2024	3,198	10,494,226	3281.55		302,298		163,745		130,131			(138,553)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/28/2023	07/30/2024	2,167	7,111,531	3281.55		220,177		119,263		100,603			(100,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2023	07/26/2024	2,600	4,760,484	1831.04		91,728		49,686		34,071			(42,042)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	661	1,210,948	1831.04		36,328		28,003		21,130			(8,325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2024	3,156	5,778,023	1831.04		116,848		63,293		43,308			(53,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	954	1,746,385	1831.04		52,392		40,385		30,511			(12,006)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2024	4,185	7,662,496	1831.04		153,984		83,408		57,934			(70,576)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	1,964	3,596,426	1831.04		107,893		83,167		62,913			(24,725)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/28/2024	25	902,752	35459.29		20,673		11,198		24,775			(9,475)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/29/2024	56	1,983,150	35459.29		33,876		18,350		40,349			(15,527)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/26/2024	92	3,244,841	35459.29		67,447		36,534		81,293			(30,913)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/29/2024	75	2,654,255	35459.29		54,577		29,562		65,679			(25,014)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/28/2023	07/30/2024	49	1,750,914	35459.29		31,077		16,834		36,961			(14,244)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	2,409	502,789	208.73		11,031		5,975		5,737			(5,056)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	1,622	395,389	243.75		12,929		9,966		7,583			(2,963)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	399	1,038,854	2603.74		22,751		12,323		10,567			(10,427)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	597	1,555,114	2603.74		47,275		36,442		29,233			(10,834)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/31/2023	07/31/2024	1,609	554,135	344.32		12,302		6,663		9,834			(5,638)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	07/31/2023	07/31/2025	4,510	1,552,849	344.32		47,517		36,628		39,277			(10,889)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/31/2023	07/31/2024	4,295	1,134,415	264.1		24,050		13,027		17,838			(11,023)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	07/31/2023	07/31/2025	2,641	697,416	264.1		19,528		15,053		16,368			(4,475)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2023	07/31/2024	1,289	5,913,115	4588.96		116,130		62,904		101,624			(53,226)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/31/2023	07/31/2024	8,741	40,114,332	4588.96		1,295,172		701,552		1,357,546			(593,621)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/31/2023	07/31/2024	5,609	25,740,557	4588.96		444,257		240,639		10,541			(203,618)				
S&P Digital		N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	07/31/2023	07/31/2024	601	2,756,395	4588.96		30,017		16,259		31,174			(13,758)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/31/2023	07/31/2024	2,087	6,849,604	3281.25		216,731		117,396		101,696			(99,335)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	07/31/2023	07/31/2024	2,912	5,328,690	1830.04		100,437		54,403		39,826			(46,033)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2025	1,499	2,743,814	1830.04		83,497		64,362		48,650			(19,135)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	23	816,822	35559.53		15,454		8,371		18,725			(7,083)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	07/31/2023	07/31/2024	42	1,501,560	35559.53		32,399		17,549		38,504			(14,849)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	07/05/2023	07/05/2024	72,447	7,244,733	100		137,500		74,479		134,768			(63,021)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	07/05/2023	07/05/2024	142,282	13,943,675	98		144,500		78,271		88,196			(66,229)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/12/2023	07/12/2024	93,592	9,359,153	100		185,000		100,208		174,063			(84,792)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/12/2023	07/12/2024	155,387	15,227,909	98		164,000		88,833		105,146			(75,167)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	74,921	7,492,088	100		145,000		78,542		128,285			(66,458)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	182,179	17,853,524	98		183,000		99,125		137,294			(83,875)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2024	90,228	9,022,786	100		177,000		95,875		166,988			(81,125)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2024	180,029	17,642,847	98		175,000		94,792		119,746			(80,208)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/01/2023	08/01/2024	1,042	4,769,931	4576.73		98,655		61,659		90,569			(36,996)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/01/2023	08/01/2024	10,997	50,331,159	4576.73		1,845,050		1,153,156		1,969,316			(691,894)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/01/2023	08/01/2025	88	404,019	4576.73		9,696		7,878		9,937			(1,818)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/01/2023	08/01/2024	4,477	20,489,136	4576.73		334,163		208,852		22,561			(125,311)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/01/2023	08/01/2024	438	2,006,361	4576.73		20,666		12,916		22,838			(7,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/01/2023	08/01/2024	1,823	5,977,952	3278.88		193,151		120,719		93,271			(72,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/01/2023	08/01/2024	5,051	9,235,407	1828.44		169,802		106,126		70,223			(63,676)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/01/2023	08/01/2025	1,436	2,624,839	1828.44		79,533		64,620		47,514			(14,912)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	11	409,250	35630.68		9,417		5,886		11,114			(3,531)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	34	1,218,117	35630.68		25,427		15,892		30,540			(9,535)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2024	9,364	1,946,552	207.88		42,707		26,692		25,675			(16,015)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2025	8,977	1,866,053	207.88		55,123		44,788		40,654			(10,336)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2024	2,050	497,187	242.51		11,634		7,271		5,831			(4,363)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2024	507	1,317,769	2597.12		28,859		18,037		14,725			(10,822)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2025	750	1,947,798	2597.12		59,213		48,111		38,642			(11,102)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE81BXP4ROTD8PU41	08/01/2023	08/01/2024	8,784	3,020,004	343.79		67,044		41,903		56,074			(25,142)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE81BXP4ROTD8PU41	08/01/2023	08/01/2025	7,258	2,495,346	343.79		76,358		62,041		64,938			(14,317)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/01/2023	08/01/2024	10,598	2,793,616	263.6		59,225		37,015		46,830			(22,209)				

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/01/2023	08/01/2025	10,542	2,778,889	263.6		77,809		63,220		67,875			(14,589)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/01/2023	08/01/2024	565	591,760	1047.72		12,303		7,689		8,221			(4,614)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/01/2023	08/01/2024	503	538,127	1069.49		15,347		9,592		10,704			(5,755)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/01/2023	08/01/2025	406	434,526	1069.49		16,655		13,532		13,946			(3,123)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	9,073	1,885,408	207.81		41,366		25,854		25,216			(15,512)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	3,530	733,661	207.81		21,665		17,603		16,095			(4,062)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	3,334	803,721	241.07		18,807		11,754		11,600			(7,053)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	2,601	626,941	241.07		20,438		16,606		15,171			(3,832)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	2,029	5,255,580	2589.95		115,097		71,936		64,812			(43,161)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	2,653	6,870,456	2589.95		208,862		169,700		144,222			(39,162)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	7,284	2,501,234	343.4		55,527		34,705		48,008			(20,823)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	6,339	2,176,980	343.4		66,616		54,125		57,819			(12,490)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/02/2023	08/02/2024	10,437	2,739,201	262.45		58,071		36,294		52,799			(21,777)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/02/2023	08/01/2025	10,821	2,839,991	262.45		79,520		64,610		75,797			(14,910)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/02/2023	08/02/2024	534	555,877	1040.81		11,551		7,219		9,528			(4,332)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/02/2023	08/01/2025	287	298,756	1040.81		8,335		6,772		7,588			(1,563)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/02/2023	08/02/2024	400	423,845	1059.46		12,084		7,552		10,421			(4,531)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2023	08/02/2024	2,046	9,233,558	4513.39		186,662		116,664		215,352			(69,998)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2023	08/02/2025	30	136,742	4513.39		5,962		4,844		6,137			(1,118)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/02/2023	08/02/2024	11,296	50,983,544	4513.39		1,743,981		1,089,988		2,003,344			(653,993)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/02/2023	08/01/2025	394	1,776,519	4513.39		103,807		84,343		111,399			(19,464)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/02/2023	08/02/2024	5,483	24,745,088	4513.39		453,170		283,231		246,010			(169,939)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	183	827,825	4513.39		56,002		35,001		15,549			(21,001)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/02/2023	08/02/2024	672	3,032,665	4513.39		32,880		20,550		35,627			(12,330)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/02/2023	08/02/2024	2,929	9,594,512	3275.52		339,021		211,888		180,111			(127,133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2023	08/02/2024	5,524	10,088,483	1826.3		181,114		113,196		79,537			(67,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2023	08/01/2025	2,405	4,393,158	1826.3		132,673		107,797		81,608			(24,876)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/02/2023	08/02/2024	92	3,242,375	35282.52		53,158		33,224		66,960			(19,934)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/02/2023	08/02/2024	123	4,328,753	35282.52		82,575		51,609		101,334			(30,966)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	5,529	1,143,706	206.85		25,059		15,662		17,819			(9,397)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	3,733	772,211	206.85		22,796		18,521		18,608			(4,274)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2023	08/01/2025	163	421,222	2583.09		12,805		10,404		9,326			(2,401)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	8,960	3,066,375	342.24		68,074		42,546		64,521			(25,528)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	8,093	2,769,793	342.24		84,756		68,864		78,106			(15,892)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/03/2023	08/02/2024	12,451	3,259,470	261.79		69,101		43,188		67,789			(25,913)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/03/2023	08/01/2025	8,637	2,261,096	261.79		63,311		51,440		63,423			(11,871)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/02/2024	633	669,055	1057.33		19,061		11,913		17,170			(7,148)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/01/2025	571	603,436	1057.33		23,106		18,773		22,682			(4,332)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2023	08/03/2024	1,761	7,929,386	4501.89		177,325		110,828		210,565			(66,497)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2023	08/02/2024	10,302	46,378,443	4501.89		1,454,351		908,969		1,690,726			(545,382)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/03/2024	4,945	22,260,623	4501.89		391,699		244,812		176,570			(146,887)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	618	2,781,931	4501.89		29,989		18,743		32,853			(11,246)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/03/2023	08/02/2024	2,676	8,744,315	3268		264,107		165,067		138,329			(99,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2023	08/02/2024	3,120	5,684,530	1821.83		114,500		71,563		52,789			(42,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2023	08/01/2025	781	1,423,495	1821.83		43,132		35,045		27,896			(8,087)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2023	08/03/2024	19	685,969	35215.89		15,784		9,865		20,797			(5,919)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	78	2,754,019	35215.89		57,236		35,772		70,835			(21,463)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/04/2024	1,718	7,694,532	4478.03		172,678		107,924		208,643			(64,754)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	2,020	9,045,292	4478.03		183,899		114,937		225,948			(68,962)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	1,548	6,931,934	4478.03		147,461		92,163		182,527			(55,298)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	12,310	55,124,036	4478.03		1,662,632		1,039,145		1,986,442			(623,487)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	7,374	33,019,320	4478.03		864,313		540,196		1,028,226			(324,117)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	6,425	28,769,174	4478.03		884,424		552,765		1,056,291			(331,659)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2024	6,182	27,682,823	4478.03		501,503		313,439		358,190			(188,064)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	5,934	26,571,144	4478.03		443,558		277,224		287,459			(166,334)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2024	4,446	19,907,252	4478.03		311,253		194,533		285,726			(116,720)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2024	168	753,293	4478.03		49,039		30,650		17,993			(18,390)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	181	812,634	4478.03		49,139		30,712		15,558			(18,427)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	776	3,475,566	4478.03		37,640		23,525		41,474			(14,115)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/05/2024	533	2,387,794	4478.03		25,838		16,149		28,439			(9,689)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/06/2024	376	1,683,080	4478.03		18,209		11,381		20,033			(6,828)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/02/2024	3,225	10,514,694	3260.15		303,009		189,380		168,897			(113,628)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/05/2024	2,889	9,418,673	3260.15		285,877		178,673		165,269			(107,204)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/06/2024	1,768	5,763,934	3260.15		183,747		114,842		109,528			(68,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/02/2024	3,834	6,967,218	1817.17		125,628		78,517		65,844			(47,110)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/04/2025	780	1,417,370	1817.17		43,184		35,087		29,441			(8,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/05/2024	3,274	5,949,515	1817.17		112,223		70,139		58,740			(42,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/05/2025	650	1,180,459	1817.17		35,986		29,239		24,546			(6,747)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/06/2024	3,382	6,144,885	1817.17		118,423		74,014		61,699			(44,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/04/2023	08/06/2025	1,938	3,521,811	1817.17		107,426		87,283		73,311			(20,142)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/04/2024	32	1,129,905	35065.62		20,783		12,989		27,951			(7,793)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/05/2024	50	1,766,702	35065.62		29,999		18,749		39,819			(11,250)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	24	824,465	35065.62		9,300		5,812		11,947			(3,487)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	84	2,937,387	35065.62		52,455		32,784		64,947			(19,671)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/05/2024	93	3,268,639	35065.62		65,420		40,887		81,250			(24,532)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	53	1,875,475	35065.62		31,501		19,688		38,772			(11,813)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/02/2024	8,896	1,845,731	207.47		40,422		25,263		26,079			(15,158)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	5,925	1,229,359	207.47		27,021		16,888		17,490			(10,133)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2024	2,106	436,985	207.47		9,614		6,009		6,231			(3,605)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2025	10,078	2,090,810	207.47		61,909		50,301		47,546			(11,608)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/02/2024	1,854	447,129	241.13		10,418		6,511		6,400			(3,907)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2025	3,445	830,613	241.13		27,161		22,068		20,052			(5,093)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/02/2024	586	1,519,123	2591.97		33,269		20,793		18,240			(12,476)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2025	1,122	2,908,645	2591.97		88,714		72,080		60,262			(16,634)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/04/2023	08/02/2024	7,878	2,697,955	342.47		59,895		37,434		55,757			(22,460)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/04/2023	08/05/2024	3,926	1,344,383	342.47		29,980		18,737		27,900			(11,242)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/04/2023	08/06/2024	2,428	831,530	342.47		18,543		11,589		17,281			(6,954)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/04/2023	08/04/2025	8,461	2,897,726	342.47		88,960		72,280		80,879			(16,680)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/04/2023	08/05/2025	1,253	429,272	342.47		13,179		10,708		11,988			(2,471)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/04/2023	08/06/2025	2,153	737,468	342.47		22,640		18,395		20,604			(4,245)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/02/2024	7,241	1,899,441	262.3		40,078		25,049		37,259			(15,029)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/05/2024	4,979	1,305,973	262.3		27,687		17,304		25,727			(10,382)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/06/2024	2,307	605,004	262.3		12,826		8,016		11,935			(4,810)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/04/2025	13,152	3,449,672	262.3		96,936		78,760		93,285			(18,175)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/04/2023	08/06/2025	1,679	440,286	262.3		12,372		10,052		11,920			(2,320)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	594	616,423	1037.28		12,809		8,006		11,689			(4,803)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/02/2024	505	532,321	1054.17		15,176		9,485		14,542			(5,691)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/04/2023	08/04/2025	1,184	1,247,735	1054.17		47,876		38,899		48,908			(8,977)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	1,022	4,617,524	4518.44		97,234		60,771		105,870			(36,463)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2023	08/07/2024	9,025	40,778,527	4518.44		1,319,127		824,455		1,503,919			(494,673)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2024	5,015	22,660,060	4518.44		380,625		237,890		264,544			(142,734)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	438	1,977,951	4518.44		21,322		13,326		23,110			(7,996)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2024	2,843	9,310,596	3275.01		288,741		180,463		149,012			(108,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2024	2,303	4,201,591	1824.64		81,375		50,859		36,596			(30,515)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2025	1,312	2,394,272	1824.64		73,030		59,337		45,692			(13,693)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	13	447,344	35473.13		5,077		3,173		6,131			(1,904)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	51	1,800,651	35473.13		28,438		17,774		33,873			(10,664)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2024	2,689	558,302	207.66		12,255		7,659		7,741			(4,596)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2025	2,145	445,527	207.66		13,197		10,722		9,968			(2,474)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2024	330	856,978	2597.29		18,768		11,730		9,714			(7,038)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2025	365	947,415	2597.29		28,896		23,478		18,877			(5,418)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/07/2023	08/07/2024	2,647	907,075	342.72		20,137		12,586		18,512			(7,551)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	08/07/2023	08/07/2025	3,404	1,166,587	342.72		35,814		29,099		32,195			(6,715)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2023	08/07/2024	4,441	1,164,701	262.25		24,692		15,432		23,132			(9,259)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/07/2023	08/07/2025	4,293	1,125,834	262.25		31,636		25,704		30,604			(5,932)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2024	373	388,504	1041.74		8,081		5,051		6,542			(3,030)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2025	521	553,101	1060.69		21,184		17,212		19,999			(3,972)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	7,625	1,583,099	207.63		34,749		21,718		22,107			(13,031)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	3,657	759,321	207.63		22,506		18,286		17,053			(4,220)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	3,138	756,164	240.97		17,694		11,059		11,229			(6,635)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	2,147	517,371	240.97		16,970		13,788		12,701			(3,182)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	844	2,188,570	2594.02		47,930		29,956		25,979			(17,974)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	1,067	2,768,752	2594.02		84,447		68,613		56,655			(15,834)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/08/2023	08/08/2024	4,844	1,662,586	343.2		36,909		23,068		32,721			(13,841)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/08/2023	08/08/2025	4,907	1,684,213	343.2		51,705		42,011		45,369			(9,695)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/08/2023	08/08/2024	8,947	2,345,324	262.14		49,721		31,076		47,272			(18,645)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/08/2023	08/08/2025	5,881	1,541,609	262.14		43,319		35,197		42,300			(8,122)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2024	641	666,588	1039.41		13,865		8,666		12,022			(5,199)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2025	379	394,164	1039.41		10,958		8,903		10,319			(2,055)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2024	581	613,930	1057.28		17,497		10,936		15,937			(6,561)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2025	559	590,573	1057.28		22,619		18,378		22,317			(4,241)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024	1,350	6,075,731	4499.38		136,296		85,185		154,242			(51,111)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	7,859	35,361,080	4499.38		1,142,078		713,799		1,327,624			(428,279)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/08/2023	08/08/2024	4,053	18,235,755	4499.38		292,260		182,662		239,050			(109,597)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/08/2023	08/08/2024	383	1,723,200	4499.38		17,921		11,201		20,297			(6,720)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/08/2023	08/08/2024	2,134	6,965,939	3264.36		224,786		140,491		130,363			(84,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2024	2,607	4,741,040	1818.43		86,892		54,307		44,044			(32,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2023	08/08/2025	1,264	2,298,503	1818.43		69,874		56,773		47,251			(13,101)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/08/2023	08/08/2024	13	443,152	35314.49		5,096		3,185		6,230			(1,911)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/08/2023	08/08/2024	52	1,837,238	35314.49		33,432		20,895		40,450			(12,537)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	12,839	2,664,985	207.57		58,496		36,560		37,658			(21,936)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	2,495	517,905	207.57		15,335		12,460		11,700			(2,875)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	3,040	732,181	240.82		17,133		10,708		11,121			(6,425)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	5,102	1,228,752	240.82		40,180		32,646		30,541			(7,534)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	2,454	6,356,238	2590.61		139,202		87,001		79,094			(52,201)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	2,410	6,242,951	2590.61		190,410		154,708		131,192			(35,702)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/09/2023	08/09/2024	17,018	5,835,810	342.92		129,555		80,972		117,586			(48,583)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/09/2023	08/08/2025	8,221	2,819,310	342.92		86,553		70,324		77,051			(16,229)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/09/2023	08/09/2024	19,497	5,098,224	261.49		108,082		67,551		110,704			(40,531)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/09/2023	08/08/2025	8,295	2,168,996	261.49		60,732		49,345		62,471			(11,387)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	573	593,670	1035.6		12,348		7,718		11,923			(4,631)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2025	699	723,605	1035.6		20,116		16,344		20,285			(3,772)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	450	472,876	1051.82		13,477		8,423		13,666			(5,054)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2025	1,433	1,506,868	1051.82		57,713		46,892		60,976			(10,821)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1,709	7,637,354	4467.71		159,732		99,833		198,960			(59,900)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	14,341	64,072,535	4467.71		2,135,767		1,334,854		2,573,569			(800,913)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	564	2,521,814	4467.71		117,027		95,085		129,547			(21,943)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/09/2023	08/09/2024	7,031	31,414,260	4467.71		572,649		357,906		524,072			(214,743)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	293	1,308,358	4467.71		79,402		49,627		24,431			(29,776)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/09/2023	08/09/2024	522	2,330,899	4467.71		24,120		15,075		27,811			(9,045)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	3,811	12,440,325	3263.92		441,500		275,937		270,136			(165,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2023	08/09/2024	5,963	10,839,919	1817.91		187,109		116,943		98,731			(70,166)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2023	08/08/2025	2,025	3,682,124	1817.91		112,673		91,547		76,155			(21,126)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/09/2023	08/09/2024	103	3,628,116	35123.36		67,861		42,413		89,195			(25,448)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/09/2023	08/09/2024	113	3,970,235	35123.36		79,956		49,972		98,148			(29,983)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	2,504	594,352	237.32		13,848		8,655		14,084			(5,193)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	713	1,814,714	2544.54		39,742		24,839		39,453			(14,903)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	185	470,905	2544.54		10,313		6,446		10,277			(3,867)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	711	1,810,343	2544.54		55,034		44,715		53,840			(10,319)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2023	08/16/2024	10,955	3,722,892	339.83		82,648		51,655		95,298			(30,993)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2023	08/19/2024	3,624	1,231,534	339.83		27,463		17,165		31,617			(10,299)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2023	08/20/2024	1,966	668,217	339.83		14,901		9,313		17,172			(5,588)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2023	08/18/2025	10,988	3,734,063	339.83		114,262		92,838		119,693			(21,424)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2023	08/19/2025	1,996	678,449	339.83		20,828		16,923		21,756			(3,905)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	380	392,921	1034.03		11,198		6,999		15,727			(4,199)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/18/2025	434	448,706	1034.03		17,244		14,011		22,594			(3,233)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2023	08/21/2024	1,710	7,523,268	4399.77		156,625		97,891		220,907			(58,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	10,202	44,888,212	4399.77		1,535,067		959,417		1,970,608			(575,650)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2025	84	370,184	4399.77		19,679		15,989		22,793			(3,690)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2024	5,932	26,097,862	4399.77		401,128		250,705		297,685			(150,423)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/21/2023	08/21/2024	827	3,638,834	4399.77		37,116		23,198		44,224			(13,919)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/21/2023	08/21/2025	1,724	3,089,698	1792.33		94,393		76,695		85,957			(17,699)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	46	1,574,542	34463.69		28,211		17,632		40,662			(10,579)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	61	2,104,421	34463.69		37,366		23,354		46,576			(14,012)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2024	7,468	1,523,941	204.06		33,420		20,888		36,375			(12,533)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2025	2,896	686,554	237.03		22,382		18,185		23,175			(4,197)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2024	1,118	2,836,984	2538.23		62,130		38,831		66,327			(23,299)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2025	2,172	5,512,972	2538.23		167,594		136,170		171,580			(31,424)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/21/2023	08/21/2024	4,189	1,423,637	339.82		31,605		19,753		36,645			(11,852)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/21/2023	08/21/2025	2,326	790,306	339.82		24,183		19,649		25,375			(4,534)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/21/2023	08/21/2024	7,445	1,932,190	259.53		40,962		25,602		52,183			(15,361)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/21/2023	08/21/2025	4,306	1,117,459	259.53		31,289		25,422		37,273			(5,867)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2024	433	444,157	1026.15		9,238		5,774		11,550			(3,464)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2025	959	984,337	1026.15		27,365		22,234		32,699			(5,131)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/10/2023	08/10/2024	1,321	5,904,350	4468.83		139,173		86,983		175,141			(52,190)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	9,673	43,227,625	4468.83		1,213,873		758,670		1,459,202			(455,202)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	105	468,999	4468.83		10,998		8,936		11,969			(2,062)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/10/2023	08/10/2024	5,196	23,219,956	4468.83		404,425		252,765		529,141			(151,659)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/10/2023	08/09/2024	523	2,338,452	4468.83		24,086		15,054		27,888			(9,032)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/10/2023	08/09/2024	3,003	9,788,576	3259.82		299,681		187,300		177,967			(112,380)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/10/2023	08/09/2024	4,089	7,423,628	1815.35		135,916		84,947		73,831			(50,968)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/10/2023	08/08/2025	718	1,303,945	1815.35		39,249		31,890		27,782			(7,359)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/10/2023	08/10/2024	14	486,843	35176.15		11,373		7,108		14,939			(4,265)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	62	2,169,738	35176.15		42,389		26,493		51,540			(15,896)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/10/2023	08/09/2024	16,104	3,332,680	206.95		73,086		45,679		51,875			(27,407)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	4,449	920,648	206.95		27,251		22,142		22,087			(5,110)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/10/2023	08/09/2024	1,498	360,613	240.69		8,402		5,251		5,573			(3,151)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/10/2023	08/09/2024	866	2,237,741	2583.76		49,007		30,629		30,403			(18,377)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	1,021	2,639,277	2583.76		80,498		65,405		58,476			(15,093)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2024	10,440	3,582,203	343.12		79,525		49,703		71,053			(29,822)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/10/2023	08/08/2025	12,484	4,283,610	343.12		131,507		106,849		115,869			(24,658)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/10/2023	08/09/2024	14,445	3,773,407	261.22		79,996		49,998		84,321			(29,999)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/10/2023	08/08/2025	8,511	2,223,354	261.22		62,254		50,581		65,277			(11,673)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2024	642	664,614	1035.74		13,824		8,640		13,297			(5,184)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2024	576	605,656	1052.04		17,261		10,788		17,430			(6,473)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/10/2023	08/08/2025	580	610,498	1052.04		23,443		19,048		24,637			(4,396)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/11/2023	08/11/2024	2,415	10,780,487	4464.05		231,179		144,487		303,177			(86,692)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/11/2023	08/12/2024	2,026	9,044,826	4464.05		190,389		118,993		247,877			(71,396)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/11/2023	08/13/2024	1,320	5,892,060	4464.05		130,144		81,340		166,385			(48,804)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/09/2024	10,138	45,257,347	4464.05		1,266,835		791,772		1,530,908			(475,063)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/12/2024	6,885	30,734,291	4464.05		824,969		515,605		996,427			(309,363)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/11/2023	08/13/2024	6,543	29,208,586	4464.05		788,657		492,911		952,622			(295,746)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/11/2024	6,684	29,838,792	4464.05		502,445		314,028		693,248			(188,417)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2024	6,390	28,527,303	4464.05		440,746		275,466		562,228			(165,280)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/13/2024	5,096	22,748,528	4464.05		378,081		236,301		430,133			(141,781)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2024	180	804,594	4464.05		44,205		27,628		14,689			(16,577)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2024	231	1,031,392	4464.05		72,532		45,332		34,557			(27,199)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/11/2023	08/09/2024	707	3,155,711	4464.05		32,504		20,315		37,709			(12,189)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/11/2023	08/12/2024	823	3,672,713	4464.05		37,829		23,643		43,806			(14,186)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/11/2023	08/13/2024	322	1,438,032	4464.05		14,812		9,257		17,142			(5,554)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/09/2024	3,216	10,490,368	3262.39		304,212		190,132		171,698			(114,079)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2024	2,471	8,059,919	3262.39		224,950		140,594		125,552			(84,356)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/13/2024	2,178	7,106,758	3262.39		221,069		138,168		129,567			(82,901)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/09/2024	2,817	5,117,490	1816.5		97,571		60,982		51,105			(36,589)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/11/2025	849	1,541,861	1816.5		46,256		37,583		32,520			(8,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2024	3,079	5,592,418	1816.5		102,263		63,914		54,445			(38,349)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	1,177	2,138,654	1816.5		64,160		52,130		45,155			(12,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2024	2,550	4,632,277	1816.5		93,723		58,577		48,874			(35,146)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	1,465	2,660,824	1816.5		79,825		64,858		56,240			(14,967)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/11/2024	63	2,214,580	35281.4		35,181		21,988		46,406			(13,193)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/12/2024	17	612,413	35281.4		13,687		8,555		18,478			(5,133)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/13/2024	31	1,083,278	35281.4		16,776		10,485		21,885			(6,291)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/09/2024	67	2,352,767	35281.4		49,072		30,670		59,186			(18,402)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/12/2024	76	2,697,467	35281.4		49,070		30,669		57,952			(18,401)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/11/2023	08/13/2024	48	1,686,552	35281.4		28,804		18,002		33,700			(10,801)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	9,327	1,925,536	206.45		42,150		26,344		32,334			(15,806)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2024	2,566	529,733	206.45		11,638		7,274		8,946			(4,364)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2024	4,747	979,995	206.45		21,550		13,469		16,580			(8,081)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	2,501	516,243	206.45		15,265		12,403		13,018			(2,862)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2025	1,954	403,314	206.45		11,938		9,700		10,185			(2,238)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	1,904	457,072	240.12		10,650		6,656		7,614			(3,994)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	1,747	419,497	240.12		13,718		11,146		11,068			(2,572)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	684	1,764,092	2577.6		38,634		24,146		25,889			(14,488)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	1,944	5,009,972	2577.6		152,303		123,746		116,613			(28,557)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/11/2023	08/09/2024	12,471	3,246,764	260.33		68,507		42,817		79,826			(25,690)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/11/2023	08/12/2024	4,830	1,257,397	260.33		26,657		16,661		31,007			(9,996)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/11/2023	08/13/2024	2,741	713,535	260.33		15,127		9,454		17,613			(5,673)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/11/2023	08/11/2025	6,065	1,578,928	260.33		44,210		35,921		49,519			(8,289)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/11/2023	08/13/2025	2,325	605,301	260.33		17,009		13,820		19,001			(3,189)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2023	08/09/2024	501	519,114	1035.33		10,798		6,748		10,502			(4,049)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2023	08/11/2025	565	594,339	1051.45		22,823		18,543		24,205			(4,279)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1,057	4,746,849	4489.72		105,386		65,866		132,270			(39,520)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/14/2023	08/14/2024	8,198	36,808,060	4489.72		1,183,929		739,956		1,404,806			(443,973)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/14/2023	08/14/2025	102	459,988	4489.72		10,764		8,746		11,638			(2,018)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	5,429	24,376,915	4489.72		398,585		249,116		349,112			(149,469)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/14/2023	08/14/2024	332	1,491,269	4489.72		15,983		9,990		17,576			(5,994)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	08/14/2023	08/14/2024	2,681	8,742,721	3260.76		273,541		170,963		163,463			(102,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2024	2,557	4,640,528	1814.78		90,509		56,568		49,675			(33,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/14/2023	08/14/2025	1,073	1,947,852	1814.78		59,409		48,270		42,037			(11,139)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	43	1,518,667	35307.63		22,218		13,886		28,706			(8,332)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	60	2,117,246	35307.63		41,066		25,666		49,876			(15,400)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	3,872	798,051	206.09		17,501		10,938		14,262			(6,563)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2025	2,085	429,790	206.09		12,692		10,312		11,234			(2,380)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	1,517	363,739	239.73		8,511		5,320		6,436			(3,192)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	876	2,253,361	2573.31		49,349		30,843		35,202			(18,506)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2025	1,146	2,949,077	2573.31		89,652		72,842		71,055			(16,810)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024	17,873	6,115,404	342.16		135,762		84,851		131,559			(50,911)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	13,131	4,492,772	342.16		137,479		111,702		128,030			(25,777)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/14/2023	08/14/2024	4,740	1,234,765	260.49		26,177		16,361		30,033			(9,816)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/14/2023	08/14/2025	3,441	896,248	260.49		25,095		20,390		27,846			(4,705)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	08/14/2023	08/14/2025	583	605,112	1037.97		16,883		13,717		16,321			(3,165)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2023	08/15/2024	1,098	4,873,243	4437.86		104,356		65,222		140,498			(39,133)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2023	08/15/2024	9,334	41,422,082	4437.86		1,409,887		881,179		1,744,435			(528,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2023	08/15/2025	81	360,624	4437.86		19,402		15,764		21,918			(3,638)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2024	6,445	28,601,716	4437.86		451,308		282,067		541,362			(169,240)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/15/2023	08/15/2024	749	3,321,890	4437.86		35,544		22,215		39,959			(13,329)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	08/15/2023	08/15/2024	2,100	6,809,234	3242.37		220,897		138,061		156,470			(82,836)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2023	08/15/2024	3,940	7,108,668	1804.27		132,891		83,057		89,684			(49,834)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2023	08/15/2025	1,867	3,368,952	1804.27		102,753		83,487		81,931			(19,266)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	08/15/2023	08/15/2024	41	1,445,998	34946.39		27,070		16,919		38,674			(10,151)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	08/15/2023	08/15/2024	72	2,526,166	34946.39		43,670		27,294		51,901			(16,376)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2024	8,619	1,769,319	205.29		38,819		24,262		35,499			(14,557)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2025	5,290	1,085,978	205.29		32,091		26,074		30,581			(6,017)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2024	2,562	611,300	238.58		14,304		8,940		12,487			(5,364)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2025	2,006	478,517	238.58		15,648		12,714		14,305			(2,934)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2024	1,178	3,011,872	2557.58		65,960		41,225		56,636			(24,735)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2025	1,615	4,130,786	2557.58		125,576		102,030		111,778			(23,545)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/15/2023	08/15/2024	7,770	2,651,673	341.25		58,867		36,792		61,155			(22,075)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/15/2023	08/15/2025	6,893	2,352,067	341.25		71,973		58,478		70,199			(13,495)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/15/2023	08/15/2024	14,901	3,874,099	259.99		82,131		51,332		99,266			(30,799)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/15/2023	08/15/2025	6,363	1,654,439	259.99		46,324		37,638		53,262			(8,686)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2024	960	989,724	1031.47		20,606		12,879		22,366			(7,727)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2024	802	839,246	1045.9		23,977		14,986		27,294			(8,991)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/15/2023	08/15/2025	1,560	1,631,962	1045.9		62,716		50,957		71,297			(11,759)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	1,932	8,510,822	4404.33		194,603		121,627		282,173			(72,976)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2025	32	141,419	4404.33		6,355		5,164		9,132			(1,192)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/17/2023	08/16/2024	10,782	47,120,404	4370.36		1,421,501		888,438		1,843,352			(533,063)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/17/2023	08/17/2024	5,978	26,125,329	4370.36		422,840		264,275		792,421			(158,565)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/17/2023	08/16/2024	571	2,495,604	4370.36		25,455		15,909		30,724			(9,546)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/17/2023	08/16/2024	2,585	8,344,870	3227.97		262,911		164,320		209,565			(98,592)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/17/2023	08/16/2024	49	1,691,457	34474.83		38,350		23,969		48,305			(14,381)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	11,026	2,251,764	204.22		49,336		30,835		52,317			(18,501)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	5,352	1,092,886	204.22		32,229		26,186		33,880			(6,043)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	1,041	2,644,781	2539.41		57,921		36,200		60,719			(21,720)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	1,026	2,605,947	2539.41		78,960		64,155		80,181			(14,805)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/17/2023	08/16/2024	10,301	3,502,244	339.99		77,750		48,594		88,631			(29,156)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/17/2023	08/15/2025	10,198	3,467,242	339.99		106,098		86,204		110,140			(19,893)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/17/2023	08/16/2024	12,450	3,222,803	258.86		68,323		42,702		92,540			(25,621)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/17/2023	08/15/2025	15,408	3,988,559	258.86		111,680		90,740		138,946			(20,940)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/17/2023	08/16/2024	489	500,382	1023.18		10,403		6,502		13,912			(3,901)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/17/2023	08/16/2024	387	400,059	1034.02		11,414		7,134		16,016			(4,280)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/17/2023	08/15/2025	774	800,641	1034.02		30,705		24,947		40,265			(5,757)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2023	08/17/2024	1,532	6,697,255	4370.36		158,924		99,328		236,542			(59,597)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2023	08/18/2024	1,711	7,477,945	4369.71		158,706		99,191		236,361			(59,515)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1,776	7,758,539	4369.71		163,047		101,905		243,588			(61,143)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/16/2023	08/16/2024	10,151	44,709,014	4404.33		1,455,054		909,409		1,848,322			(545,645)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2023	08/16/2024	3,720	6,679,895	1795.71		124,799		77,999		97,676			(46,800)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2023	08/15/2025	785	1,409,667	1795.71		42,713		34,704		37,640			(8,009)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/17/2023	08/17/2024	17	595,482	34474.83		13,743		8,589		20,367			(5,153)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1,239	5,413,075	4369.71		105,155		65,722		152,986			(39,433)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	10,703	46,767,427	4369.71		1,211,189		756,993		1,563,515			(454,196)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/19/2024	6,872	30,026,464	4369.71		723,191		451,994		941,227			(271,197)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/20/2024	6,447	28,172,849	4369.71		745,671		466,044		982,103			(279,626)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/19/2024	5,386	23,533,841	4369.71		347,454		217,159		381,265			(130,295)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/20/2024	4,963	21,685,504	4369.71		322,758		201,724		334,293			(121,034)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2025	318	1,400,879	4404.33		79,453		64,555		93,081			(14,897)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/16/2024	6,684	29,438,392	4404.33		510,441		319,026		902,431			(191,415)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/18/2024	6,615	28,907,461	4369.71		467,467		292,167		655,272			(175,300)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2024	100	437,850	4369.71		32,313		20,196		20,495			(12,117)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	123	535,779	4369.71		37,987		23,742		20,270			(14,245)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	169	737,656	4369.71		48,223		30,140		20,612			(18,084)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	3,653	11,801,255	3230.19		342,774		214,234		265,398			(128,540)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/19/2024	2,473	7,989,281	3230.19		239,229		149,518		188,350			(89,711)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/20/2024	1,860	6,008,889	3230.19		186,407		116,505		148,356			(69,903)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2024	3,172	5,698,647	1796.67		103,607		64,754		79,513			(38,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	1,162	2,087,450	1796.67		62,415		50,712		55,400			(11,703)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/18/2024	53	1,818,047	34500.66		33,620		21,013		50,641			(12,608)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/19/2024	32	1,105,847	34500.66		18,992		11,870		28,306			(7,122)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2023	08/16/2024	352	1,549,941	4404.33		98,483		61,552		58,218			(36,931)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/18/2023	08/16/2024	820	3,581,129	4369.71		36,169		22,606		44,097			(13,564)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/18/2023	08/19/2024	550	2,402,976	4369.71		24,270		15,169		29,536			(9,101)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/18/2023	08/20/2024	376	1,643,012	4369.71		16,594		10,372		20,183			(6,223)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2023	08/16/2024	2,772	4,981,055	1796.67		96,039		60,024		72,895			(36,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2025	819	1,470,688	1796.67		43,974		35,729		38,965			(8,245)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2024	2,264	4,068,196	1796.67		79,783		49,865		60,795			(29,919)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2025	1,014	1,822,302	1796.67		54,487		44,271		48,322			(10,216)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/20/2024	33	1,143,307	34500.66		17,202		10,751		25,170			(6,451)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/16/2024	59	2,022,344	34500.66		42,374		26,484		51,983			(15,890)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/19/2024	67	2,309,347	34500.66		50,312		31,445		62,030			(18,867)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2023	08/20/2024	51	1,760,841	34500.66		34,774		21,734		42,405			(13,040)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	10,432	2,135,509	204.71		46,746		29,216		46,470			(17,530)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	3,073	629,015	204.71		13,819		8,637		13,743			(5,182)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	3,014	616,934	204.71		13,566		8,479		13,497			(5,087)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	7,335	1,501,455	204.71		44,368		36,049		44,635			(8,319)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	2,488	509,377	204.71		15,067		12,242		15,160			(2,825)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	08/18/2023	08/20/2025	5,018	1,705,162	339.83		52,348		42,533		54,701			(9,815)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/16/2024	14,603	3,785,104	259.2		79,866		49,916		105,106			(29,950)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/19/2024	5,352	1,387,185	259.2		29,408		18,380		38,612			(11,028)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/20/2024	2,524	654,237	259.2		13,870		8,669		18,225			(5,201)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/18/2025	12,314	3,191,796	259.2		89,370		72,613		108,733			(16,757)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/19/2025	2,421	627,662	259.2		17,575		14,279		21,391			(3,295)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/18/2023	08/20/2025	4,804	1,245,261	259.2		34,867		28,330		42,456			(6,538)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/16/2024	445	454,876	1023.18		9,448		5,905		12,647			(3,543)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/18/2023	08/18/2025	558	570,780	1023.18		15,948		12,957		19,891			(2,990)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2023	08/16/2024	432	1,901,693	4404.33		19,778		12,361		23,144			(7,417)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/16/2023	08/16/2024	3,142	10,175,042	3237.9		373,997		233,748		287,068			(140,249)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2024	2,303	7,424,096	3223.84		228,843		143,027		189,836			(85,816)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2024	3,220	5,770,723	1792.33		114,424		71,515		95,171			(42,909)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2024	678	704,319	1038.28		20,073		12,546		26,365			(7,527)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2023	08/21/2025	382	397,121	1038.28		15,210		12,358		19,057			(2,852)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	1,438	6,308,141	4387.55		121,915		76,197		173,417			(45,718)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/22/2023	08/22/2024	9,860	43,261,256	4387.55		1,467,358		917,099		1,895,180			(550,259)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/22/2023	08/22/2024	5,630	24,703,778	4387.55		377,249		235,780		299,584			(141,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/22/2023	08/22/2025	1,197	2,144,216	1791.13		64,326		52,265		60,462			(12,061)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	14	484,729	34288.83		5,502		3,439		7,504			(2,063)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	67	2,308,684	34288.83		43,782		27,364		54,704			(16,418)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	11,344	2,313,744	203.97		50,740		31,713		55,938			(19,028)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	3,540	722,079	203.97		21,294		17,301		22,967			(3,993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/16/2023	08/16/2024	4,542	8,182,164	1801.51		139,343		87,089		101,042			(52,254)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/22/2023	08/22/2024	373	1,635,440	4387.55		16,681		10,426		19,948			(6,256)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2024	2,350	7,572,362	3222.16		240,087		150,055		201,964			(90,033)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/22/2023	08/22/2024	2,404	4,305,462	1791.13		87,253		54,533		72,746			(32,720)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	1,749	414,578	237.05		9,660		6,037		10,209			(3,622)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	448	1,132,983	2529.86		24,812		15,508		28,879			(9,305)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	1,309	3,310,965	2529.86		100,322		81,512		109,152			(18,810)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2024	13,392	4,554,007	340.06		101,099		63,187		115,360			(37,912)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2025	5,670	1,928,078	340.06		58,999		47,937		61,212			(11,062)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/22/2023	08/22/2024	18,384	4,769,302	259.43		101,109		63,193		130,166			(37,916)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/22/2023	08/22/2025	6,204	1,609,520	259.43		45,067		36,617		54,074			(8,450)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2024	866	887,369	1024.63		18,457		11,536		23,961			(6,921)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2025	718	735,783	1024.63		20,528		16,679		25,080			(3,849)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/23/2023	08/23/2024	2,435	10,800,988	4436.01		245,979		153,737		332,682			(92,242)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/23/2023	08/23/2025	29	130,572	4436.01		5,855		4,757		7,736			(1,098)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	08/23/2023	08/23/2024	11,988	53,179,511	4436.01		1,782,597		1,114,123		2,216,626			(668,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	08/23/2023	08/23/2028	35	154,751	4436.01		28,552		26,410		27,698			(2,141)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/23/2023	08/23/2024	7,517	33,344,773	4436.01		590,662		369,164		320,654			(221,498)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/23/2023	08/23/2024	462	2,047,905	4436.01		21,093		13,183		24,536			(7,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	3,105	10,036,419	3232.35		365,527		228,454		300,419			(137,073)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/16/2023	08/15/2025	1,958	3,527,812	1801.51		107,598		87,424		88,445			(20,175)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/16/2023	08/16/2024	90	3,135,320	34765.74		59,288		37,055		87,774			(22,233)				
Dow Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	08/16/2023	08/16/2024	61	2,108,495	34765.74		52,493		32,808		66,459			(19,685)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/22/2023	08/22/2024	679	703,174	1036.12		20,040		12,525		27,329			(7,515)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	08/23/2023	08/22/2025	362	1,606,908	4436.01		91,871		74,645		104,067			(17,226)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	446	1,979,636	4436.01		130,607		81,629		36,734			(48,978)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/23/2023	08/23/2024	5,718	10,272,140	1796.52		183,969		114,981		144,855			(68,988)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/23/2023	08/22/2025	1,740	3,125,347	1796.52		95,323		77,450		83,221			(17,873)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	10,854	2,228,043	205.27		48,883		30,552		45,361			(18,331)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/23/2023	08/23/2024	88	3,033,955	34472.98		52,784		32,990		75,329			(19,794)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	08/23/2023	08/23/2024	94	3,251,257	34472.98		63,842		39,901		80,359			(23,941)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	3,337	685,049	205.27		20,230		16,436		19,408			(3,793)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	1,136	271,137	238.73		6,345		3,965		5,514			(2,379)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	2,331	556,587	238.73		18,145		14,743		16,527			(3,402)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	923	2,347,607	2543.81		51,413		32,133		51,896			(19,280)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	1,618	4,115,430	2543.81		125,109		101,651		123,303			(23,458)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/23/2023	08/23/2024	8,733	2,979,827	341.23		66,152		41,345		69,457			(24,807)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	08/23/2023	08/22/2025	4,483	1,529,706	341.23		46,809		38,032		45,845			(8,777)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/23/2023	08/23/2024	12,438	3,245,746	260.95		68,810		43,006		75,879			(25,804)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	08/23/2023	08/22/2025	5,948	1,552,213	260.95		43,462		35,313		46,818			(8,149)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/24/2023	08/24/2024	1,320	5,776,324	4376.31		124,628		77,893		182,397			(46,736)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	08/24/2023	08/23/2024	8,633	37,779,985	4376.31		1,215,504		759,690		1,587,000			(455,814)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	08/24/2023	08/24/2024	5,107	22,349,159	4376.31		357,476		223,422		356,694			(134,053)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/24/2023	08/23/2024	568	2,487,534	4376.31		25,622		16,014		30,437			(9,608)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/24/2023	08/23/2024	3,543	11,420,133	3223.1		349,636		218,522		293,606			(131,113)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	62	2,130,421	34099.42		45,367		28,355		57,939			(17,013)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	13,723	2,809,600	204.73		61,558		38,474		61,547			(23,084)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	4,533	928,048	204.73		27,377		22,244		27,602			(5,133)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	2,299	546,999	237.93		17,832		14,489		17,269			(3,344)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	923	2,340,703	2536.08		51,261		32,038		56,077			(19,223)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/23/2023	08/23/2024	759	781,631	1030.05		16,258		10,161		18,493			(6,097)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/23/2023	08/22/2025	247	254,561	1030.05		7,077		5,750		7,922			(1,327)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2023	08/23/2024	1,697	1,770,901	1043.85		50,471		31,544		60,321			(18,927)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2023	08/22/2025	985	1,027,952	1043.85		39,268		31,905		46,203			(7,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/24/2023	08/23/2024	4,247	7,605,962	1791.11		133,475		83,422		115,481			(50,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/24/2023	08/22/2025	873	1,564,324	1791.11		47,399		38,512		44,120			(8,887)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2023	08/24/2024	24	820,706	34099.42		19,147		11,967		28,589			(7,180)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	1,142	2,895,329	2536.08		87,728		71,279		91,500			(16,449)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	11,778	4,006,901	340.19		88,953		55,596		100,668			(33,357)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	8,533	2,902,682	340.19		88,822		72,168		91,569			(16,654)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/24/2023	08/23/2024	15,375	3,987,938	259.37		84,145		52,591		109,505			(31,555)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/24/2023	08/22/2025	7,684	1,992,932	259.37		55,603		45,177		67,204			(10,426)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2023	08/23/2024	532	544,367	1022.99		11,323		7,077		15,297			(4,246)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2023	08/22/2025	408	417,883	1022.99		11,659		9,473		14,634			(2,186)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/25/2023	08/26/2024	2,092	9,217,771	4405.71		189,765		118,603		266,203			(71,162)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/25/2023	08/27/2024	1,679	7,399,170	4405.71		155,242		97,027		215,525			(58,216)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/25/2023	08/23/2024	9,090	40,048,228	4405.71		1,115,521		697,200		1,414,544			(418,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/25/2023	08/26/2024	7,223	31,824,629	4405.71		802,684		501,677		1,018,635			(301,006)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/25/2023	08/27/2024	6,311	27,805,972	4405.71		733,245		458,278		941,420			(274,967)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2023	08/16/2024	12,782	2,619,846	204.96		57,479		35,925		55,100			(21,555)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/25/2023	08/25/2024	1,487	6,549,451	4405.71		143,334		89,584		201,201			(53,750)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2024	5,734	25,261,047	4405.71		431,670		269,794		228,468			(161,876)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	5,561	24,501,864	4405.71		372,389		232,743		70,948			(139,646)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2024	158	695,891	4405.71		46,346		28,966		13,077			(17,380)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	223	981,554	4405.71		56,524		35,328		7,264			(21,197)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/25/2023	08/23/2024	736	3,240,891	4405.71		33,381		20,863		39,260			(12,518)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/26/2024	2,441	7,891,827	3232.96		247,491		154,682		190,689			(92,809)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/27/2024	2,810	9,085,505	3232.96		291,217		182,010		225,994			(109,206)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/26/2024	3,432	6,165,371	1796.32		123,040		76,900		96,869			(46,140)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/26/2025	719	1,291,383	1796.32		39,258		31,897		34,576			(7,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/27/2024	2,685	4,822,677	1796.32		89,788		56,117		71,268			(33,670)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/27/2025	916	1,645,169	1796.32		50,013		40,636		44,086			(9,377)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/25/2024	45	1,552,009	34346.9		25,374		15,859		36,300			(9,515)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	2,773	568,309	204.96		16,788		13,640		16,490			(3,148)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2023	08/16/2024	618	1,575,535	2548.14		34,504		21,565		32,947			(12,939)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	678	1,727,455	2548.14		52,515		42,668		50,002			(9,846)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	13,301	4,534,611	340.91		100,668		62,918		107,358			(37,751)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	4,908	1,673,170	340.91		51,199		41,599		50,790			(9,600)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/16/2023	08/16/2024	17,352	4,500,649	259.37		95,414		59,634		122,880			(35,780)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/16/2023	08/15/2025	4,513	1,170,619	259.37		32,777		26,632		39,361			(6,146)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/16/2024	557	572,602	1027.14		11,922		7,451		14,458			(4,471)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/15/2025	468	480,392	1027.14		13,417		10,902		15,650			(2,516)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2024	4,561	20,093,442	4405.71		293,556		183,472		72,946			(110,083)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/25/2023	08/26/2024	466	2,054,412	4405.71		20,955		13,097		24,844			(7,858)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/25/2023	08/27/2024	407	1,791,885	4405.71		18,277		11,423		21,657			(6,854)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/23/2024	3,509	11,344,621	3232.96		346,291		216,432		263,823			(129,859)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/23/2024	4,343	7,801,988	1796.32		156,851		98,032		122,082			(58,819)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2023	08/25/2025	1,004	1,803,377	1796.32		54,823		44,543		48,244			(10,279)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/26/2024	54	1,841,161	34346.9		30,932		19,332		44,290			(11,599)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/27/2024	53	1,825,881	34346.9		31,107		19,442		44,323			(11,665)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/23/2024	76	2,623,388	34346.9		51,336		32,085		64,554			(19,251)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/26/2024	65	2,224,811	34346.9		44,597		27,873		56,140			(16,724)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/25/2023	08/27/2024	53	1,834,954	34346.9		33,543		20,964		41,872			(12,579)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/23/2024	11,628	2,380,787	204.75		52,044		32,528		52,014			(19,517)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2024	4,231	866,251	204.75		19,006		11,878		19,000			(7,127)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/16/2024	555	576,678	1039.69		16,476		10,297		20,961			(6,178)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/16/2023	08/15/2025	626	650,637	1039.69		24,991		20,305		30,618			(4,686)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/27/2024	1,798	368,187	204.75		8,089		5,056		8,086			(3,033)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/25/2025	6,626	1,356,651	204.75		39,994		32,495		40,346			(7,499)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/23/2024	2,160	514,283	238.12		11,983		7,489		11,235			(4,494)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/25/2025	2,612	621,860	238.12		20,273		16,472		19,389			(3,801)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/23/2024	871	2,206,865	2534.65		48,110		30,069		53,649			(18,041)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2023	08/25/2025	1,420	3,598,744	2534.65		109,042		88,597		115,027			(20,445)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	7,073	2,406,840	340.3		53,432		33,395		59,997			(20,037)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	3,331	1,133,590	340.3		25,166		15,729		28,343			(9,437)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	3,811	1,296,837	340.3		28,919		18,075		32,457			(10,845)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/28/2023	08/28/2024	8,254	36,591,215	4433.31		1,180,269		737,668		1,481,874			(442,601)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/28/2023	08/28/2024	4,533	20,097,597	4433.31		320,511		200,320		42,231			(120,192)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	08/28/2024	506	2,241,669	4433.31		23,089		14,431		26,809			(8,658)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/28/2023	08/28/2024	2,294	7,437,618	3242.17		225,690		141,056		162,456			(84,634)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2023	08/28/2024	3,603	739,115	205.13		16,194		10,121		15,447			(6,073)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2023	08/28/2025	3,322	681,484	205.13		20,077		16,312		19,623			(3,764)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2023	08/28/2024	451	1,147,794	2544.05		25,137		15,710		25,466			(9,426)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/28/2023	08/28/2025	1,080	2,748,774	2544.05		83,288		67,671		82,502			(15,616)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	4,221	1,439,709	341.09		31,962		19,976		34,089			(11,986)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	2,434	830,318	341.09		25,408		20,644		25,124			(4,764)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2023	08/28/2024	5,650	1,469,580	260.1		31,155		19,472		37,709			(11,683)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/28/2023	08/28/2025	3,370	876,520	260.1		24,543		19,941		28,175			(4,602)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/28/2023	08/28/2024	422	433,660	1028.44		9,016		5,635		10,739			(3,381)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/28/2023	08/28/2025	493	506,997	1028.44		14,125		11,477		16,263			(2,648)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2023	08/29/2024	10,443	46,970,209	4497.63		1,558,452		974,032		1,844,624			(584,419)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	2,294	10,358,984	4514.87		229,534		143,459		274,079			(86,075)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/31/2023	08/30/2024	11,070	49,898,818	4507.66		1,522,346		951,466		1,793,552			(570,880)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2023	08/31/2024	5,082	22,906,835	4507.66		389,771		243,607		65,375			(146,164)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/31/2023	08/30/2024	672	3,028,797	4507.66		31,197		19,498		35,108			(11,699)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/31/2023	08/30/2024	2,450	7,975,058	3254.69		251,346		157,092		173,872			(94,255)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/31/2023	08/30/2024	430	444,971	1035.05		9,251		5,782		9,341			(3,469)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/31/2023	08/29/2025	368	380,828	1035.05		10,633		8,639		10,914			(1,994)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/31/2023	08/30/2024	1,104	1,160,561	1050.99		33,111		20,694		35,095			(12,417)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	08/31/2023	08/29/2025	541	568,364	1050.99		21,825		17,733		23,528			(4,092)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	6,795	2,312,351	340.3		70,758		57,491		72,644			(13,267)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1,089	370,427	340.3		11,335		9,210		11,642			(2,125)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1,284	436,925	340.3		13,370		10,863		13,738			(2,507)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/25/2023	08/23/2024	11,023	2,863,614	259.78		60,422		37,764		75,541			(22,658)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/25/2023	08/26/2024	4,018	1,043,713	259.78		22,127		13,829		27,605			(8,298)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/25/2023	08/27/2024	4,138	1,074,901	259.78		22,788		14,242		28,454			(8,545)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/25/2023	08/25/2025	8,777	2,280,130	259.78		63,616		51,688		74,854			(11,928)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/25/2023	08/27/2025	5,027	1,305,892	259.78		36,565		29,709		42,907			(6,856)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/25/2023	08/23/2024	539	553,162	1026.29		11,450		7,157		14,364			(4,294)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2024	2,740	4,933,909	1800.62		92,877		58,048		68,520			(34,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	08/28/2023	08/28/2025	1,232	2,218,009	1800.62		67,871		55,145		56,801			(12,726)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	37	1,291,515	34559.98		26,100		16,313		38,097			(9,788)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	59	2,048,790	34559.98		40,117		25,073		49,205			(15,044)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/28/2023	08/28/2024	561	584,126	1041.55		16,671		10,419		20,826			(6,252)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	1,149	5,167,729	4497.63		119,187		74,492		140,841			(44,695)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	4,351	19,570,695	4497.63		300,259		187,662		13,165			(112,597)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/29/2023	08/29/2024	1,705	5,555,898	3257.66		181,114		113,197		119,406			(67,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/29/2023	08/29/2024	3,955	7,153,836	1808.95		138,005		86,253		87,141			(51,752)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	08/29/2023	08/29/2025	1,757	3,177,596	1808.95		95,010		77,196		74,341			(17,814)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/29/2023	08/29/2024	23	797,035	34852.67		19,660		12,287		26,897			(7,372)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/29/2023	08/29/2024	64	2,228,970	34852.67		40,773		25,483		49,963			(15,290)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/25/2023	08/23/2024	643	667,316	1038.48		19,019		11,887		24,946			(7,132)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	08/25/2023	08/25/2025	870	903,625	1038.48		34,609		28,120		43,344			(6,489)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	08/28/2023	08/28/2024	1,349	5,982,747	4433.31		121,349		75,843		160,495			(45,506)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	08/29/2023	08/29/2024	343	1,544,776	4497.63		16,066		10,041		17,994			(6,025)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	11,083	2,285,193	206.18		50,114		31,321		41,352			(18,793)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	2,763	569,698	206.18		16,823		13,669		14,915			(3,154)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	2,960	710,148	239.88		16,546		10,342		12,700			(6,205)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	6,634	1,591,353	239.88		51,878		42,151		43,403			(9,727)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1,235	3,161,690	2560.52		69,241		43,276		58,789			(25,965)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	2,923	7,484,066	2560.52		227,516		184,856		200,123			(42,659)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4RODT8PU41	08/29/2023	08/29/2024	8,551	2,927,413	342.35		64,989		40,618		63,271			(24,371)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4RODT8PU41	08/29/2023	08/29/2025	6,433	2,202,479	342.35		67,396		54,759		62,616			(12,637)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/29/2023	08/29/2024	12,828	3,355,996	261.62		71,147		44,467		73,509			(26,680)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/29/2023	08/29/2025	14,751	3,859,322	261.62		108,061		87,800		111,238			(20,261)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	908	938,805	1034.03		19,490		12,181		20,211			(7,309)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2025	684	707,550	1034.03		19,698		16,005		20,640			(3,693)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2024	880	923,912	1049.52		26,322		16,451		28,655			(9,871)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/29/2023	08/29/2025	1,075	1,128,010	1049.52		43,180		35,084		47,536			(8,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2023	08/30/2024	11,495	51,896,348	4514.87		1,772,521		1,107,826		2,070,003			(664,695)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/30/2024	3,905	7,055,667	1806.76		129,168		80,730		86,631			(48,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/31/2023	08/29/2025	1,080	1,951,985	1806.76		59,651		48,466		46,788			(11,185)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWD171265Z06	08/31/2023	08/31/2024	27	941,899	34721.91		17,098		10,686		23,989			(6,412)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWD171265Z06	08/31/2023	08/30/2024	40	1,389,830	34721.91		35,441		22,150		44,571			(13,290)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2023	08/30/2024	10,275	2,117,838	206.12		46,402		29,001		38,714			(17,401)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	3,410	702,816	206.12		20,747		16,857		18,502			(3,890)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2023	08/30/2024	516	1,322,624	2563.44		28,965		18,103		23,840			(10,862)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	399	1,021,962	2563.44		31,068		25,242		26,759			(5,825)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2023	08/30/2024	11,955	4,097,324	342.73		90,961		56,850		86,187			(34,110)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2023	08/29/2025	11,135	3,816,307	342.73		116,779		94,883		106,439			(21,896)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/31/2023	08/30/2024	19,493	5,110,681	262.17		108,346		67,717		105,570			(40,630)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/31/2023	08/29/2025	9,032	2,367,958	262.17		66,303		53,871		65,546			(12,432)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2023	08/29/2025	434	1,961,306	4514.87		91,504		74,347		97,968			(17,157)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/30/2023	08/30/2024	5,369	24,239,471	4514.87		453,998		283,749		64,288			(170,249)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2023	08/30/2024	408	1,843,878	4514.87		130,694		81,684		19,619			(49,010)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/30/2023	08/30/2024	502	2,266,177	4514.87		23,115		14,447		26,184			(8,668)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	3,803	12,400,967	3260.72		436,385		272,741		292,713			(163,644)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	08/30/2024	5,323	9,637,183	1810.38		163,387		102,117		104,495			(61,270)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	08/29/2025	1,896	3,432,353	1810.38		105,373		85,616		79,033			(19,757)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWD171265Z06	08/30/2023	08/30/2024	106	3,689,813	34890.24		66,452		41,532		91,013			(24,919)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWD171265Z06	08/30/2023	08/30/2024	88	3,085,980	34890.24		62,436		39,022		77,020			(23,413)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2023	08/30/2024	13,211	2,725,221	206.28		59,791		37,370		48,699			(22,422)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	4,271	881,003	206.28		26,034		21,152		22,852			(4,881)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2023	08/30/2024	1,227	294,383	239.89		6,889		4,305		5,268			(2,583)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	487	116,836	239.89		3,821		3,104		3,184			(716)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2023	08/30/2024	1,099	2,814,191	2561.77		61,631		38,519		51,683			(23,112)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	1,123	2,875,933	2561.77		87,428		71,036		76,215			(16,393)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	12,246	4,193,842	342.47		93,103		58,190		89,949			(34,914)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	10,682	3,658,394	342.47		111,947		90,957		103,381			(20,990)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/30/2023	08/30/2024	16,610	4,349,417	261.85		92,208		57,630		93,079			(34,578)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/30/2023	08/29/2025	10,815	2,831,818	261.85		79,291		64,424		80,281			(14,867)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/30/2024	932	965,547	1035.75		20,064		12,540		19,901			(7,524)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/29/2025	433	448,528	1035.75		12,514		10,168		12,698			(2,346)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/30/2024	336	353,601	1051.97		10,081		6,301		10,503			(3,780)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	08/30/2023	08/29/2025	756	794,830	1051.97		30,498		24,779		32,511			(5,718)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/31/2023	08/31/2024	1,600	7,210,329	4507.66		155,837		97,398		187,473			(58,439)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	85,671	8,567,093	100		159,000		99,375		174,699			(59,625)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	165,682	16,236,809	98		175,000		109,375		77,387			(65,625)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2023	08/09/2024	65,493	6,549,290	100		135,300		84,563		136,853			(50,738)				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2023	08/09/2024	144,236	14,135,151	98		146,600		91,625		82,369			(54,975)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	101,695	10,169,495	100		201,000		125,625		250,913			(75,375)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/16/2023	08/16/2024	148,849	14,587,242	98		160,500		100,313		69,043			(60,188)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2023	08/23/2024	77,678	7,767,781	100		140,500		87,813		173,888			(52,688)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	150,988	14,796,780	98		155,000		96,875		67,960			(58,125)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	79,337	7,933,740	100		163,000		101,875		187,170			(61,125)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	157,761	15,460,535	98		158,000		98,750		87,658			(59,250)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	1,530	6,864,972	4487.46		115,175		81,582		150,010			(33,593)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/11/2023	09/11/2024	8,060	36,169,373	4487.46		1,091,341		773,033		1,313,572			(318,308)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/01/2024	1,401	6,327,351	4515.77		132,329		93,733		156,854			(38,596)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/02/2024	1,379	6,228,063	4515.77		135,952		96,299		169,791			(39,653)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/03/2024	1,555	7,020,311	4515.77		151,688		107,445		189,767			(44,242)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	08/30/2024	18,270	3,755,509	205.56		82,208		58,231		74,229			(23,977)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	09/04/2024	3,113	639,890	205.56		14,090		9,981		12,741			(4,110)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	4,110	844,930	205.56		24,942		21,305		23,415			(3,637)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	09/02/2025	2,802	576,067	205.56		17,046		14,560		16,004			(2,486)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	08/30/2024	2,727	653,235	239.51		15,220		10,781		12,245			(4,439)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	1,255	300,488	239.51		9,796		8,367		8,438			(1,429)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	08/30/2024	828	2,124,429	2565.91		46,525		32,955		37,239			(13,570)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	1,328	3,407,665	2565.91		103,593		88,486		87,645			(15,107)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	11,961	4,096,628	342.5		90,945		64,419		87,667			(26,526)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	09/04/2024	1,312	5,923,258	4515.77		102,751		72,782		127,194			(29,969)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	2,572	881,081	342.5		19,648		13,917		18,949			(5,731)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	9,718	3,328,536	342.5		101,853		87,000		93,918			(14,854)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	2,007	687,384	342.5		21,103		18,025		19,433			(3,077)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	2,676	916,550	342.5		28,138		24,035		25,924			(4,103)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	08/30/2024	15,124	3,964,677	262.14		83,655		59,255		82,185			(24,399)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	09/03/2024	3,245	850,573	262.14		18,032		12,773		17,720			(5,259)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	08/29/2025	7,826	2,051,541	262.14		57,443		49,066		56,922			(8,377)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	09/02/2025	2,380	623,855	262.14		17,468		14,921		17,347			(2,547)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/01/2023	09/03/2025	1,671	437,961	262.14		12,307		10,512		12,184			(1,795)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/11/2023	09/11/2024	5,224	23,443,248	4487.46		398,452		282,237		497,476			(116,215)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/11/2023	09/11/2024	508	2,281,771	4487.46		23,730		16,809		26,519			(6,921)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/11/2023	09/11/2024	2,767	8,955,703	3236.06		284,989		201,867		234,445			(83,122)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	08/30/2024	14,725	66,493,763	4515.77		1,828,518		1,295,200		2,141,030			(533,318)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	08/30/2024	1,020	1,056,031	1035.78		21,944		15,544		21,749			(6,400)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	08/29/2025	582	602,852	1035.78		16,832		14,377		17,058			(2,455)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	08/30/2024	1,285	1,351,447	1052.03		38,543		27,301		40,100			(11,242)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	08/29/2025	893	938,972	1052.03		36,057		30,798		38,379			(5,258)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/05/2023	09/05/2024	944	4,244,896	4496.83		81,474		57,711		101,759			(23,763)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	08/29/2025	90	405,136	4515.77		21,665		18,505		23,778			(3,159)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/06/2023	09/06/2024	1,553	6,937,100	4465.48		129,948		92,046		172,155			(37,901)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/06/2023	09/06/2024	10,991	49,081,181	4465.48		1,696,636		1,201,783		2,069,730			(494,852)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/06/2023	09/05/2025	277	1,235,595	4465.48		87,393		74,648		99,560			(12,745)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/06/2023	09/06/2024	5,013	22,386,064	4465.48		397,924		281,863		434,207			(116,061)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/06/2023	09/06/2024	2,500	8,076,388	3230.99		287,094		203,358		244,495			(83,736)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/06/2023	09/06/2024	5,383	9,647,043	1791.97		154,525		109,455		135,339			(45,070)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024	99	3,403,121	34443.19		61,733		43,728		94,782			(18,005)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024	93	3,211,580	34443.19		67,030		47,480		84,294			(19,550)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/03/2024	4,928	22,251,893	4515.77		644,135		456,262		757,880			(187,873)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/06/2024	348	1,552,359	4465.48		80,925		57,322		31,744			(23,603)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	587	2,620,899	4465.48		26,812		18,992		30,810			(7,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/06/2023	09/05/2025	2,045	3,664,104	1791.97		111,711		95,420		103,556			(16,291)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	12,459	2,539,150	203.8		55,658		39,425		63,774			(16,234)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	3,333	679,237	203.8		20,017		17,098		22,081			(2,919)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	4,870	1,158,209	237.81		26,986		19,115		26,754			(7,871)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	930	2,359,896	2537.77		51,682		36,608		56,431			(15,074)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	2,447	6,208,963	2537.77		188,132		160,696		195,419			(27,436)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	09/06/2023	09/06/2024	9,692	3,307,218	341.22		73,420		52,006		78,333			(21,414)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	09/06/2023	09/05/2025	5,497	1,875,717	341.22		57,397		49,027		56,589			(8,370)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/06/2023	09/06/2024	14,948	3,899,712	260.89		82,674		58,561		93,105			(24,113)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/06/2023	09/05/2025	11,747	3,064,709	260.89		85,505		73,036		93,480			(12,470)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/06/2024	1,904	1,962,829	1030.73		40,827		28,919		46,386			(11,908)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/01/2023	09/04/2024	5,809	26,231,400	4515.77		741,041		524,904		872,473			(216,137)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/05/2025	1,646	1,696,346	1030.73		47,328		40,426		52,561			(6,902)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/06/2024	1,454	1,519,111	1044.87		43,295		30,667		51,656			(12,628)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2023	09/05/2025	657	686,746	1044.87		26,302		22,467		30,719			(3,836)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2023	09/07/2024	1,553	6,913,428	4451.14		161,708		114,543		220,493			(47,165)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/07/2023	09/06/2024	7,876	35,055,363	4451.14		1,054,819		747,164		1,302,916			(307,656)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2023	09/09/2024	2,029	9,042,696	4457.49		181,072		128,259		244,907			(52,813)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	1,486	6,623,677	4457.49		136,149		96,439		186,396			(39,710)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	8,247	36,760,398	4457.49		1,041,082		737,433		1,271,624			(303,649)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2024	7,490	33,385,656	4457.49		815,173		577,415		1,003,088			(237,759)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2024	5,668	25,264,920	4457.49		653,925		463,197		807,591			(190,728)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/08/2024	4,300	19,168,905	4457.49		303,750		215,156		340,467			(88,594)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/09/2024	7,814	34,830,563	4457.49		567,125		401,713		585,928			(165,411)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/01/2024	4,077	18,409,091	4515.77		315,472		223,460		86,724			(92,013)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/10/2024	4,825	21,505,566	4457.49		325,748		230,738		470,764			(95,010)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/08/2024	83	371,505	4457.49		21,141		14,975		11,113			(6,166)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/10/2024	219	977,038	4457.49		60,508		42,860		37,173			(17,648)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/06/2024	427	1,902,092	4457.49		19,671		13,934		22,431			(5,738)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/09/2024	784	3,496,886	4457.49		36,137		25,597		41,174			(10,540)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/08/2023	09/10/2024	306	1,365,068	4457.49		14,105		9,991		16,065			(4,114)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/06/2024	2,177	7,032,772	3230.62		210,340		148,991		176,526			(61,349)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/02/2024	3,180	14,358,764	4515.77		240,587		170,416		140,961			(70,171)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/07/2024	4,526	20,147,697	4451.14		344,723		244,179		409,052			(100,544)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2024	5,417	17,501,204	3230.62		559,603		396,386		478,505			(163,218)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2024	2,296	4,112,732	1791.22		79,525		56,331		69,004			(23,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	582	1,042,952	1791.22		31,184		26,637		29,800			(4,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2024	2,535	4,540,245	1791.22		88,206		62,480		76,357			(25,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	1,242	2,225,550	1791.22		66,544		56,840		63,640			(9,704)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/08/2024	26	898,289	34576.59		20,661		14,635		29,841			(6,026)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/09/2024	71	2,466,709	34576.59		47,963		33,974		59,185			(13,989)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/10/2024	67	2,321,837	34576.59		42,432		30,056		52,041			(12,376)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	10,602	2,166,788	204.37		47,409		33,582		50,634			(13,828)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	3,648	745,624	204.37		16,374		11,598		17,485			(4,776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/03/2024	3,557	16,063,323	4515.77		253,844		179,806		105,578			(74,038)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/04/2024	4,836	21,837,934	4515.77		341,880		242,165		189,531			(99,715)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/07/2023	09/06/2024	442	1,967,660	4451.14		20,464		14,495		23,261			(5,969)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/07/2023	09/06/2024	2,107	6,813,516	3233.15		216,882		153,625		180,046			(63,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2023	09/06/2024	3,644	6,532,874	1792.9		115,340		81,699		98,973			(33,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2023	09/05/2025	1,125	2,016,748	1792.9		61,511		52,540		56,446			(8,970)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2024	1,481	4,784,529	3230.62		144,763		102,540		122,155			(42,223)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/06/2024	3,412	6,110,886	1791.22		116,901		82,805		101,221			(34,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2023	09/08/2025	694	1,242,840	1791.22		37,037		31,635		35,484			(5,401)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/09/2024	58	2,018,882	34576.59		33,920		24,026		47,180			(9,893)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/10/2024	33	1,132,543	34576.59		17,716		12,549		24,503			(5,167)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/08/2023	09/06/2024	64	2,205,350	34576.59		41,395		29,322		50,962			(12,074)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	4,101	838,099	204.37		18,430		13,054		19,677			(5,375)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	4,200	858,352	204.37		25,356		21,658		26,600			(3,698)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	642	1,626,610	2532.83		35,460		25,118		40,863			(10,343)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	821	2,078,947	2532.83		63,200		53,983		67,756			(9,217)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/06/2024	11,810	4,026,600	340.95		89,391		63,318		97,221			(26,072)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/09/2024	3,101	1,057,172	340.95		23,575		16,699		25,604			(6,876)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/10/2024	2,308	786,896	340.95		17,548		12,430		19,077			(5,118)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/08/2025	11,891	4,054,126	340.95		124,056		105,965		124,100			(18,092)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/08/2023	09/10/2025	1,165	397,251	340.95		12,196		10,417		12,170			(1,779)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	09/01/2024	77	347,548	4515.77		15,118		10,709		297			(4,410)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	236	1,066,776	4515.77		72,060		51,043		27,288			(21,018)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	51	1,770,655	34500.73		41,215		29,194		49,165			(12,021)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/06/2024	16,678	4,343,871	260.46		91,656		64,923		108,357			(26,733)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/09/2024	3,337	869,183	260.46		18,427		13,052		21,742			(5,374)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/10/2024	3,022	787,106	260.46		16,687		11,820		19,708			(4,867)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/08/2025	5,265	1,371,218	260.46		38,394		32,795		43,178			(5,599)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	09/09/2025	1,731	450,792	260.46		12,622		10,781		14,201			(1,841)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	346	356,573	1029.9		7,417		5,254		8,601			(2,163)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	386	402,707	1043.69		11,477		8,130		13,975			(3,348)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/08/2023	09/08/2025	620	646,796	1043.69		24,837		21,215		29,384			(3,622)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/01/2023	08/30/2024	952	4,298,703	4515.77		44,277		31,363		49,648			(12,914)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/01/2023	09/03/2024	289	1,305,714	4515.77		13,449		9,526		15,050			(3,923)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/01/2023	09/04/2024	602	2,717,774	4515.77		27,993		19,828		31,311			(8,165)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	08/30/2024	6,557	21,354,104	3256.48		664,058		470,374		452,236			(193,684)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	15,735	3,215,340	204.34		70,416		49,878		75,427			(20,538)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	2,749	561,826	204.34		16,557		14,142		17,429			(2,415)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	2,140	508,944	237.87		11,858		8,400		11,678			(3,459)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	1,838	437,293	237.87		14,256		12,177		13,993			(2,079)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	2,024	5,129,159	2534.11		112,329		79,566		127,228			(32,763)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	09/03/2024	1,917	6,241,575	3256.48		187,517		132,824		126,874			(54,692)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/01/2023	09/04/2024	2,527	8,229,667	3256.48		239,257		169,474		159,647			(69,783)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	3,172	8,038,776	2534.11		243,575		208,054		259,356			(35,521)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	10,933	3,726,375	340.84		82,726		58,597		90,675			(24,128)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	11,374	3,876,799	340.84		118,630		101,330		119,162			(17,300)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/07/2023	09/06/2024	16,774	4,370,169	260.53		92,211		65,316		108,188			(26,895)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/07/2023	09/05/2025	4,519	1,177,463	260.53		32,969		28,161		36,831			(4,808)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	463	476,826	1029.43		9,918		7,025		11,635			(2,893)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	773	805,764	1043.03		22,964		16,266		28,281			(6,698)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2023	09/05/2025	1,016	1,060,155	1043.03		40,604		34,683		48,466			(5,921)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	08/30/2024	4,251	7,682,863	1807.48		136,651		96,794		91,360			(39,857)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	08/29/2025	1,140	2,059,796	1807.48		63,236		54,014		48,981			(9,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/02/2025	210	378,861	1807.48		11,593		9,902		9,043			(1,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/03/2024	2,094	3,785,031	1807.48		71,055		50,330		47,333			(20,724)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2024	1,630	7,264,229	4457.49		157,851		111,811		213,641			(46,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/03/2025	1,319	2,383,408	1807.48		72,932		62,296		56,941			(10,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/04/2024	2,110	3,813,241	1807.48		68,540		48,549		46,045			(19,991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2023	09/04/2025	1,013	1,830,520	1807.48		56,197		48,002		43,773			(8,195)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/01/2024	18	640,218	34837.71		14,661		10,385		20,798			(4,276)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/02/2024	42	1,472,489	34837.71		25,435		18,017		34,985			(7,419)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/03/2024	41	1,430,156	34837.71		26,904		19,057		37,260			(7,847)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/04/2024	18	635,434	34837.71		7,307		5,176		9,411			(2,131)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	08/30/2024	110	3,836,763	34837.71		72,499		51,353		88,429			(21,146)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/03/2024	41	1,439,774	34837.71		25,323		17,937		30,648			(7,386)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/01/2023	09/04/2024	45	1,552,471	34837.71		24,271		17,192		29,026			(7,079)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	7,378	33,176,053	4496.83		1,115,171		789,913		1,331,378			(325,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2025	249	1,118,987	4496.83		60,504		51,680		66,117			(8,823)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2024	4,640	20,864,910	4496.83		318,432		225,556		192,403			(92,876)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	347	1,561,457	4496.83		16,067		11,381		18,129			(4,686)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/05/2023	09/05/2024	1,733	5,605,931	3235.66		178,120		126,168		142,940			(51,952)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/05/2023	09/05/2024	3,108	5,578,626	1794.83		112,115		79,415		91,562			(32,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/05/2023	09/05/2025	1,280	2,298,162	1794.83		70,179		59,945		63,031			(10,234)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/05/2023	09/05/2024	13	452,966	34641.97		11,229		7,954		16,673			(3,275)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/05/2023	09/05/2024	35	1,195,500	34641.97		22,364		15,841		27,012			(6,523)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2024	1,303	5,568,959	4273.53		111,366		78,884		186,117			(32,482)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	09/26/2023	09/26/2024	9,926	42,420,921	4273.53		1,437,314		1,018,098		2,080,042			(419,217)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2024	5,024	21,471,871	4273.53		292,962		207,515		301,714			(85,447)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2023	09/26/2024	3,360	10,652,160	3170.64		366,817		259,829		484,853			(106,988)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2023	09/26/2024	3,324	5,827,284	1753.19		112,796		79,897		170,977			(32,899)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2023	09/26/2025	1,621	2,841,122	1753.19		86,086		73,532		118,594			(12,554)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/26/2023	09/26/2024	18	616,442	33618.88		14,240		10,087		21,728			(4,153)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/26/2023	09/26/2024	42	1,424,363	33618.88		30,384		21,522		38,574			(8,862)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	3,434	1,149,720	334.81		35,066		29,953		47,099			(5,114)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2023	09/26/2024	15,487	3,933,735	254		83,395		59,072		174,683			(24,324)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2023	09/26/2025	7,331	1,861,943	254		51,948		44,372		89,612			(7,576)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2024	984	994,165	1010.38		20,679		14,647		37,522			(6,031)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2025	534	539,038	1010.38		15,034		12,841		23,291			(2,192)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2024	2,272	2,308,947	1016.14		65,897		46,677		125,020			(19,220)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/26/2023	09/26/2025	720	731,904	1016.14		28,083		23,988		45,588			(4,095)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2023	09/27/2024	2,616	11,182,549	4274.51		241,957		171,386		404,028			(70,571)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/27/2023	09/27/2024	10,885	46,526,397	4274.51		1,546,734		1,095,603		2,204,822			(451,131)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2024	2,644	540,108	204.27		11,850		8,394		12,769			(3,456)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2025	1,492	355,654	238.34		11,594		9,903		10,984			(1,691)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2024	558	1,420,703	2545.84		31,113		22,039		31,241			(9,075)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2025	784	1,995,207	2545.84		60,654		51,809		59,417			(8,845)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/05/2023	09/05/2024	2,362	807,039	341.62		17,916		12,691		18,554			(5,226)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/05/2023	09/05/2025	3,787	1,293,577	341.62		39,583		33,811		38,264			(5,773)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/05/2023	09/05/2024	3,839	1,003,874	261.51		21,282		15,075		22,432			(6,207)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/05/2023	09/05/2025	8,573	2,242,011	261.51		62,776		53,621		65,385			(9,155)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2023	09/05/2024	350	361,404	1033.76		7,517		5,325		7,905			(2,193)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2023	09/05/2024	348	364,662	1049.17		10,393		7,362		11,484			(3,031)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/05/2023	09/05/2025	569	597,219	1049.17		22,933		19,589		25,374			(3,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2024	2,720	4,877,623	1793.43		104,044		73,698		85,351			(30,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2025	835	1,497,886	1793.43		42,540		36,336		41,891			(6,204)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2023	09/11/2024	54	1,866,477	34663.72		30,791		21,811		43,914			(8,981)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2023	09/11/2024	49	1,691,991	34663.72		31,135		22,054		37,279			(9,081)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2024	5,243	1,071,520	204.36		23,498		16,645		25,218			(6,854)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2025	1,816	371,193	204.36		10,950		9,353		11,531			(1,597)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2025	1,815	432,573	238.35		14,102		12,045		13,403			(2,057)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2024	342	866,578	2531.81		18,978		13,443		22,098			(5,535)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2025	712	1,803,088	2531.81		54,814		46,820		59,256			(7,994)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/11/2023	09/11/2024	3,586	1,223,353	341.18		27,158		19,237		29,211			(7,921)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/11/2023	09/11/2025	1,352	461,407	341.18		14,119		12,060		13,984			(2,059)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/11/2023	09/11/2024	5,013	1,306,817	260.66		27,705		19,624		32,073			(8,080)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/11/2023	09/11/2025	3,651	951,623	260.66		26,645		22,760		29,571			(3,886)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	451	465,740	1032.78		9,692		6,865		10,519			(2,827)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2023	09/11/2025	721	744,961	1032.78		20,829		17,792		22,362			(3,038)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/11/2023	09/11/2024	363	379,989	1047.81		10,849		7,684		12,349			(3,164)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1,107	4,939,482	4461.9		97,878		69,330		132,997			(28,548)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/12/2023	09/12/2024	7,878	35,149,256	4461.9		1,101,421		780,173		1,352,252			(321,248)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/12/2023	09/12/2025	103	457,822	4461.9		10,561		9,021		11,606			(1,540)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	4,627	20,646,519	4461.9		307,973		218,147		410,155			(89,825)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/12/2023	09/12/2024	444	1,978,986	4461.9		20,779		14,719		23,227			(6,061)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/12/2023	09/12/2024	2,559	8,268,915	3231.04		261,406		185,163		221,593			(76,243)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2023	09/12/2024	3,081	5,516,598	1790.38		105,575		74,783		93,917			(30,793)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	9,203	1,879,798	204.27		41,205		29,187		44,800			(12,018)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	1,932	394,561	204.27		11,636		9,939		12,360			(1,697)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	2,236	531,940	237.9		12,394		8,779		12,268			(3,615)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	1,274	3,223,565	2529.99		70,596		50,006		83,752			(20,591)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	1,376	3,480,613	2529.99		105,463		90,083		115,839			(15,380)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	7,903	2,691,464	340.56		59,751		42,323		67,189			(17,427)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	3,741	1,273,998	340.56		38,984		33,299		39,812			(5,685)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/12/2023	09/12/2024	12,124	3,152,269	260		66,828		47,337		82,777			(19,492)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/12/2023	09/12/2025	7,397	1,923,271	260		53,852		45,998		62,657			(7,853)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/12/2023	09/12/2024	953	981,944	1030.06		20,424		14,467		23,746			(5,957)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/12/2023	09/12/2025	488	502,398	1030.06		14,037		11,990		15,800			(2,047)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/12/2023	09/12/2024	787	821,359	1043.95		23,450		16,610		28,565			(6,840)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2023	09/12/2025	1,083	1,938,599	1790.38		58,546		50,008		56,005			(8,538)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	13	442,053	34645.99		5,075		3,595		6,619			(1,480)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	34	1,188,426	34645.99		19,249		13,635		23,469			(5,614)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/12/2023	09/12/2025	1,763	1,840,880	1043.95		70,745		60,428		83,545			(10,317)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/13/2023	09/13/2024	2,043	9,125,677	4467.44		203,243		143,964		280,144			(59,279)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2023	09/13/2024	10,841	48,432,503	4467.44		1,591,343		1,127,201		1,944,797			(464,142)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/13/2023	09/13/2024	5,881	26,272,142	4467.44		495,507		350,984		561,752			(144,523)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/13/2023	09/13/2024	3,148	10,158,092	3227.15		363,240		257,295		327,350			(105,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2023	09/13/2024	4,490	8,027,016	1787.95		137,344		97,285		128,536			(40,059)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	424	1,893,441	4467.44		93,543		79,902		105,782			(13,642)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	206	920,471	4467.44		44,992		31,869		20,252			(13,123)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	09/13/2023	09/13/2024	509	2,274,798	4467.44		23,885		16,919		26,627			(6,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/13/2023	09/12/2025	1,779	3,181,482	1787.95		97,035		82,884		94,238			(14,151)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	83	2,886,657	34575.53		53,433		37,848		82,608			(15,585)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	86	2,985,210	34575.53		63,932		45,285		81,900			(18,647)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	4,677	956,441	204.51		28,186		24,076		29,341			(4,111)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	1,859	442,244	237.89		14,417		12,315		14,193			(2,103)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/13/2023	09/13/2024	427	1,078,536	2527.19		23,620		16,731		28,814			(6,889)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	909	2,296,686	2527.19		69,590		59,441		77,868			(10,148)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE81BXP4R0TD8PU41	09/13/2023	09/13/2024	9,112	3,101,414	340.37		68,851		48,770		78,525			(20,082)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE81BXP4R0TD8PU41	09/13/2023	09/12/2025	6,466	2,200,797	340.37		67,344		57,523		69,410			(9,821)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/13/2023	09/13/2024	13,651	3,548,669	259.96		75,232		53,289		93,587			(21,943)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/13/2023	09/12/2025	6,173	1,604,802	259.96		44,934		38,382		52,410			(6,553)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/13/2023	09/13/2024	465	478,871	1030.43		9,961		7,055		11,489			(2,905)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/14/2023	09/14/2024	1,717	7,735,368	4505.1		169,139		119,807		220,598			(49,332)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/14/2023	09/13/2024	8,880	40,004,729	4505.1		1,172,683		830,650		1,389,609			(342,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/14/2023	09/14/2024	5,192	23,390,367	4505.1		410,421		290,715		338,853			(119,706)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	374	1,686,483	4505.1		17,354		12,292		19,436			(5,062)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/14/2023	09/13/2024	3,293	10,684,454	3244.47		344,749		244,197		271,054			(100,552)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	55	1,919,443	34624.3		32,753		23,200		40,094			(9,553)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/19/2023	09/19/2024	1,196	5,312,882	4443.95		102,392		72,528		146,144			(29,864)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	9,749	43,325,250	4443.95		1,482,922		1,050,403		1,857,628			(432,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2025	84	375,241	4443.95		9,156		7,821		9,551			(1,335)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/19/2023	09/19/2024	5,642	25,074,855	4443.95		354,898		251,386		268,016			(103,512)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	09/19/2023	09/19/2024	572	2,540,344	4443.95		26,551		18,807		29,918			(7,744)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/19/2023	09/19/2024	3,470	6,195,132	1785.39		117,698		83,370		112,772			(34,329)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/19/2023	09/19/2025	1,899	3,390,491	1785.39		101,376		86,592		103,608			(14,784)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/19/2023	09/19/2024	25	867,941	34517.73		10,213		7,235		13,896			(2,979)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	09/19/2023	09/19/2024	48	1,653,921	34517.73		42,216		29,903		53,104			(12,313)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024	1,719	1,766,138	1027.56		36,736		26,021		45,672			(10,715)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2025	348	357,263	1027.56		9,932		8,484		11,753			(1,448)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024	1,535	1,596,704	1040.42		45,506		32,233		59,345			(13,273)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2025	1,327	1,380,916	1040.42		52,889		45,176		65,534			(7,713)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	2,944	12,959,972	4402.2		272,061		192,710		406,209			(79,351)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024	11,341	49,925,188	4402.2		1,551,626		1,099,068		1,986,252			(452,558)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	9,178	1,876,990	204.51		41,144		29,143		43,440			(12,000)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/13/2023	09/12/2025	195	200,557	1030.43		5,602		4,785		6,268			(817)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/13/2023	09/13/2024	726	758,775	1044.48		21,663		15,345		26,179			(6,318)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/13/2023	09/12/2025	1,179	1,231,257	1044.48		47,293		40,396		55,530			(6,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2023	09/13/2024	3,417	6,140,933	1797.27		111,086		78,686		89,707			(32,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2023	09/12/2025	984	1,768,795	1797.27		53,418		45,628		47,550			(7,790)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	14,966	3,061,708	204.58		67,051		47,495		70,226			(19,557)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	3,212	657,113	204.58		19,365		16,541		20,036			(2,824)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	769	1,946,101	2531.44		42,620		30,189		49,902			(12,431)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	1,244	3,149,558	2531.44		95,432		81,515		103,814			(13,917)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/14/2023	09/13/2024	15,849	5,408,408	341.24		120,067		85,047		128,862			(35,019)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/14/2023	09/12/2025	11,826	4,035,596	341.24		123,489		105,480		121,999			(18,009)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/14/2023	09/13/2024	18,157	4,720,393	259.98		99,600		70,550		124,312			(29,050)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/14/2023	09/12/2025	13,247	3,443,969	259.98		96,087		82,074		112,361			(14,013)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/13/2024	1,190	1,231,681	1034.76		25,594		18,129		26,527			(7,465)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/12/2025	731	756,897	1034.76		21,125		18,044		21,974			(3,081)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/13/2024	2,750	2,888,946	1050.63		82,393		58,362		89,557			(24,031)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/14/2023	09/12/2025	465	488,371	1050.63		18,749		16,014		20,468			(2,734)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/15/2024	2,401	10,685,266	4450.32		205,245		145,382		289,303			(59,863)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/16/2024	1,504	6,693,743	4450.32		133,093		94,274		188,813			(38,819)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/17/2024	1,646	7,323,735	4450.32		136,788		96,891		194,397			(39,896)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2023	09/14/2024	49	1,727,195	34907.11		28,129		19,924		40,025			(8,204)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	64	2,226,651	34907.11		51,294		36,333		61,741			(14,961)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/13/2024	8,382	37,302,834	4450.32		906,606		642,179		1,106,318			(264,427)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/16/2024	7,062	31,429,971	4450.32		808,973		573,022		1,002,302			(235,950)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/15/2023	09/17/2024	6,276	27,929,379	4450.32		707,161		500,906		885,613			(206,255)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/15/2024	5,763	25,646,831	4450.32		435,123		308,212		493,650			(126,911)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2024	5,329	23,717,130	4450.32		374,484		265,260		537,957			(109,225)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/15/2024	297	1,323,469	4450.32		67,852		48,062		34,853			(19,790)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2024	129	573,831	4450.32		34,200		24,225		22,706			(9,975)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2024	79	352,924	4450.32		21,564		15,274		14,675			(6,289)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/15/2023	09/13/2024	475	2,115,098	4450.32		22,209		15,731		24,923			(6,477)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/15/2023	09/16/2024	491	2,186,242	4450.32		22,737		16,105		25,723			(6,632)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/15/2023	09/17/2024	459	2,041,705	4450.32		21,234		15,041		24,011			(6,193)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/13/2024	3,611	11,662,531	3229.49		348,540		246,882		301,104			(101,657)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2024	2,573	8,308,116	3229.49		245,451		173,861		212,350			(71,590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/13/2024	2,008	3,591,183	1788.71		70,331		49,818		63,943			(20,513)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/15/2025	656	1,173,926	1788.71		35,570		30,383		34,580			(5,187)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2024	2,725	4,873,644	1788.71		90,729		64,266		83,761			(26,463)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2024	5,522	24,575,242	4450.32		372,801		264,068		540,534			(108,734)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2024	3,269	10,557,337	3229.49		320,880		227,290		279,092			(93,590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/16/2025	565	1,010,055	1788.71		30,605		26,141		29,775			(4,463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2024	3,123	5,586,179	1788.71		108,088		76,562		99,252			(31,526)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2023	09/17/2025	1,224	2,189,200	1788.71		66,552		56,846		64,583			(9,705)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/15/2023	09/15/2024	21	722,443	34618.24		16,556		11,727		24,144			(4,829)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/15/2023	09/16/2024	48	1,674,125	34618.24		30,181		21,378		43,591			(8,803)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/15/2023	09/17/2024	62	2,142,960	34618.24		36,981		26,195		44,063			(10,786)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/15/2023	09/17/2024	59	2,042,616	34618.24		29,955		21,218		42,202			(8,737)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/15/2023	09/13/2024	78	2,698,053	34618.24		51,403		36,410		62,377			(14,992)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/15/2023	09/16/2024	36	1,236,788	34618.24		24,190		17,134		29,412			(7,055)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/18/2023	09/18/2025	2,444	499,193	204.29		14,706		12,562		15,659			(2,145)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/18/2023	09/18/2025	3,081	733,318	238.05		23,906		20,420		23,342			(3,486)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/18/2023	09/18/2024	406	1,024,478	2522.96		22,436		15,892		28,611			(6,544)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/18/2023	09/18/2025	1,506	3,799,666	2522.96		115,130		98,340		132,818			(16,790)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2023	09/18/2024	8,000	2,066,930	258.36		43,819		31,038		63,690			(12,781)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/18/2023	09/18/2025	7,264	1,876,782	258.36		52,362		44,726		68,522			(7,636)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2024	530	544,754	1028.57		11,331		8,026		13,741			(3,305)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2025	365	375,721	1028.57		10,445		8,922		12,149			(1,523)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2024	800	833,121	1041.85		23,744		16,819		30,208			(6,925)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/18/2024	9,179	40,879,558	4453.53		1,324,247		938,008		1,663,603			(386,239)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	3,214	10,367,765	3225.45		362,971		257,104		333,857			(105,866)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/19/2023	09/19/2024	12,195	2,485,456	203.81		54,481		38,591		63,196			(15,890)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/19/2023	09/19/2024	5,220	1,240,694	237.68		28,908		20,477		29,591			(8,432)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/19/2023	09/19/2024	2,918	7,345,704	2517.41		160,871		113,950		216,133			(46,921)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/19/2023	09/19/2025	3,445	8,671,686	2517.41		262,752		224,434		314,353			(38,318)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	15,473	5,250,457	339.32		116,560		82,563		143,514			(33,997)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	8,000	2,714,616	339.32		83,067		70,953		90,271			(12,114)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2023	09/19/2024	17,965	4,631,786	257.83		98,194		69,554		149,746			(28,640)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/19/2023	09/19/2025	9,574	2,468,438	257.83		68,869		58,826		93,343			(10,043)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025	336	1,477,195	4402.2		102,563		87,606		123,429			(14,957)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/20/2023	09/20/2024	6,689	29,445,043	4402.2		506,408		358,705		432,466			(147,702)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2023	09/20/2024	267	1,175,376	4402.2		56,374		39,932		19,946			(16,443)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	467	2,055,301	4402.2		21,375		15,141		24,558			(6,234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2023	09/20/2024	3,235	10,417,422	3220.54		380,381		269,437		365,030			(110,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2023	09/20/2024	5,285	9,420,149	1782.4		168,192		119,136		171,628			(49,056)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2023	09/19/2025	753	1,342,831	1782.4		39,242		33,520		40,702			(5,723)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	56	1,939,251	34440.88		44,046		31,199		69,114			(12,847)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	4,228	863,258	204.16		25,414		21,708		27,398			(3,706)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	1,208	286,506	237.27		9,311		7,954		9,666			(1,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2023	09/20/2024	856	2,153,206	2514.93		47,155		33,402		64,848			(13,754)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	1,610	4,050,239	2514.93		122,722		104,825		149,179			(17,897)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	11,116	3,771,274	339.28		83,722		59,303		103,442			(24,419)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	09/20/2023	09/19/2025	7,075	2,400,321	339.28		73,210		62,533		79,971			(10,676)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/20/2023	09/20/2024	15,362	3,943,315	256.7		83,598		59,215		140,750			(24,383)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/20/2023	09/19/2025	4,901	1,258,067	256.7		35,100		29,981		51,186			(5,119)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	757	775,125	1023.28		16,123		11,420		22,149			(4,702)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2023	09/21/2024	1,441	6,240,281	4330		140,585		99,581		223,270			(41,004)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	10,951	47,415,953	4330		1,435,355		1,016,710		1,948,428			(418,645)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/22/2023	09/23/2024	7,163	30,944,626	4320.06		763,489		540,805		1,043,570			(222,684)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/22/2023	09/24/2024	6,372	27,527,595	4320.06		721,936		511,371		1,011,412			(210,565)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/22/2024	6,205	26,806,980	4320.06		435,492		308,473		546,178			(127,018)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2024	5,398	23,319,271	4320.06		360,398		255,282		439,428			(105,116)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/24/2024	4,372	18,887,289	4320.06		262,370		185,846		385,369			(76,525)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/22/2023	09/24/2024	457	1,976,244	4320.06		20,108		14,243		24,182			(5,865)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	4,205	13,411,319	3189.18		412,909		292,477		485,965			(120,432)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	3,165	10,093,434	3189.18		306,811		217,324		362,113			(89,487)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	2,138	6,819,089	3189.18		203,653		144,254		240,230			(59,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/20/2024	3,603	6,356,896	1764.51		126,101		89,321		164,793			(36,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/22/2025	810	1,428,733	1764.51		43,576		37,221		53,621			(6,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/23/2024	2,782	4,909,500	1764.51		91,027		64,478		119,958			(26,550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/23/2025	806	1,421,603	1764.51		43,359		37,036		53,383			(6,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/24/2024	2,663	4,698,647	1764.51		90,963		64,432		119,444			(26,531)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/20/2024	59	2,007,449	33963.84		40,117		28,416		51,225			(11,701)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/23/2024	68	2,314,383	33963.84		41,483		29,384		52,151			(12,099)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/24/2024	39	1,316,957	33963.84		22,347		15,829		27,979			(6,518)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/13/2024	11,096	2,265,658	204.19		49,550		35,098		54,605			(14,452)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2024	6,289	1,284,167	204.19		28,187		19,966		31,053			(8,221)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2024	4,007	818,201	204.19		17,984		12,739		19,807			(5,245)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/15/2025	2,581	526,960	204.19		15,535		13,269		16,648			(2,265)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2025	6,580	1,343,645	204.19		39,638		33,857		42,470			(5,780)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2025	2,017	411,917	204.19		12,160		10,386		13,027			(1,773)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/13/2024	2,844	676,828	238		15,770		11,170		15,459			(4,600)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/13/2024	646	1,628,683	2522.48		35,505		25,150		45,502			(10,356)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/15/2023	09/15/2025	1,036	2,612,367	2522.48		79,155		67,611		91,479			(11,543)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2023	09/18/2025	1,342	1,397,714	1041.85		53,532		45,726		65,207			(7,807)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/18/2023	09/18/2024	1,425	6,344,193	4453.53		124,213		87,984		175,212			(36,229)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/18/2023	09/18/2025	102	455,743	4453.53		10,915		9,323		11,567			(1,592)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/18/2023	09/18/2024	6,032	26,865,568	4453.53		415,216		294,111		408,087			(121,105)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	146	5,013,428	34440.88		102,235		72,416		128,019			(29,818)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2023	09/20/2024	10,060	2,053,861	204.16		45,021		31,890		50,069			(13,131)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/19/2025	360	368,718	1023.28		10,250		8,756		13,007			(1,495)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	1,153	1,192,318	1034.35		33,981		24,070		48,942			(9,911)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2023	09/19/2025	1,125	1,163,326	1034.35		44,555		38,058		59,187			(6,498)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/15/2023	09/13/2024	13,661	4,652,558	340.57		103,287		73,161		116,177			(30,125)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/15/2023	09/17/2024	2,056	700,216	340.57		15,615		11,060		17,552			(4,554)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/15/2023	09/12/2025	6,259	2,131,576	340.57		65,013		55,532		66,578			(9,481)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/15/2023	09/16/2025	7,495	2,552,619	340.57		78,110		66,719		79,859			(11,391)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/15/2023	09/17/2025	2,946	1,003,149	340.57		30,696		26,220		31,396			(4,477)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/13/2024	13,003	3,362,289	258.58		70,944		50,252		101,162			(20,692)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/16/2024	6,978	1,804,394	258.58		38,253		27,096		54,397			(11,157)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/17/2024	2,318	599,332	258.58		12,706		9,000		18,080			(3,706)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/15/2023	09/15/2025	4,560	1,179,024	258.58		32,895		28,098		42,361			(4,797)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/18/2023	09/18/2024	338	1,504,818	4453.53		15,750		11,156		17,667			(4,594)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2024	3,158	10,189,986	3227.2		318,607		225,680		284,429			(92,927)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2023	09/20/2024	3,380	10,799,115	3194.99		346,614		245,518		390,506			(101,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2023	09/20/2024	4,451	7,868,858	1767.99		149,485		105,885		186,965			(43,600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2023	09/19/2025	854	1,509,119	1767.99		45,726		39,058		54,708			(6,668)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2023	09/20/2024	9,899	2,004,054	202.44		43,869		31,074		59,978			(12,795)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	3,894	788,398	202.44		23,155		19,778		28,913			(3,377)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2023	09/20/2024	2,414	568,068	235.29		13,236		9,375		17,354			(3,860)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2023	09/20/2024	754	1,883,256	2496.44		41,243		29,214		66,670			(12,029)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	483	1,205,581	2496.44		36,409		31,099		49,866			(5,310)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/21/2023	09/20/2024	11,757	3,964,054	337.16		88,002		62,335		124,744			(25,667)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/21/2023	09/19/2025	8,096	2,729,482	337.16		83,249		71,109		100,394			(12,141)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/21/2023	09/20/2024	16,146	4,114,668	254.84		86,819		61,497		171,034			(25,322)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/21/2023	09/19/2025	9,160	2,334,175	254.84		65,123		55,626		106,668			(9,497)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	773	785,266	1015.59		16,334		11,570		26,550			(4,764)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	776	794,554	1023.48		22,645		16,040		38,554			(6,605)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/19/2025	1,638	1,676,293	1023.48		64,034		54,696		96,259			(9,338)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	2,290	9,895,091	4320.06		207,701		147,121		336,776			(60,579)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2023	09/24/2024	2,073	8,955,994	4320.06		192,269		136,191		317,773			(56,078)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/22/2023	09/20/2024	9,204	39,762,794	4320.06		1,141,937		808,872		1,549,412			(333,065)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/22/2023	09/22/2025	157	676,655	4320.06		36,062		30,803		42,491			(5,259)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/15/2023	09/16/2025	6,498	1,680,254	258.58		47,047		40,186		60,391			(6,861)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/15/2023	09/17/2025	3,434	888,074	258.58		24,866		21,240		31,930			(3,626)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/13/2024	350	360,001	1027.98		7,470		5,291		9,164			(2,179)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/13/2024	958	997,219	1041		28,401		20,117		36,491			(8,284)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/15/2023	09/15/2025	925	963,230	1041		37,017		31,619		45,318			(5,398)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	7,187	1,468,144	204.29		32,182		22,795		35,138			(9,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2024	3,451	6,165,140	1786.63		115,400		81,741		110,042			(33,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2025	1,545	2,760,602	1786.63		83,922		71,684		83,246			(12,239)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	34	1,179,250	34624.3		23,206		16,438		32,695			(6,768)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2023	09/21/2024	5,904	25,566,063	4330		409,147		289,813		491,834			(119,335)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/21/2023	09/20/2024	428	1,852,409	4330		19,089		13,521		22,647			(5,568)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2023	09/21/2024	14	483,100	34070.42		10,725		7,597		16,672			(3,128)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/21/2023	09/20/2024	32	1,092,613	34070.42		27,971		19,813		35,558			(8,158)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2024	1,371	5,922,494	4320.06		132,343		93,743		216,877			(38,600)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2024	228	986,744	4320.06		52,838		37,427		28,493			(15,411)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2024	376	1,623,338	4320.06		91,294		64,667		50,397			(26,627)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/22/2023	09/20/2024	400	1,726,896	4320.06		17,577		12,450		21,173			(5,127)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/22/2023	09/23/2024	668	2,886,646	4320.06		29,372		20,805		35,339			(8,567)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2023	09/24/2025	851	1,501,899	1764.51		45,958		39,256		56,430			(6,702)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWD1T71265Z06	09/22/2023	09/22/2024	46	1,578,446	33963.84		30,454		21,572		45,490			(8,882)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/23/2024	34	1,138,500	33963.84		19,034		13,482		27,825			(5,551)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/22/2023	09/24/2024	50	1,703,121	33963.84		25,271		17,900		36,086			(7,371)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/20/2024	5,521	1,118,766	202.64		24,456		17,323		32,722			(7,133)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2024	4,744	961,263	202.64		21,090		14,939		28,184			(6,151)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/24/2024	2,955	598,816	202.64		13,156		9,319		17,571			(3,837)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/22/2025	1,892	383,446	202.64		11,289		9,642		13,850			(1,646)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2025	2,753	557,838	202.64		16,428		14,033		20,158			(2,396)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/20/2024	482	1,205,558	2498.92		26,281		18,616		41,790			(7,665)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2024	551	1,375,739	2498.92		30,129		21,341		47,766			(8,788)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/22/2023	09/22/2025	1,719	4,294,793	2498.92		130,132		111,155		175,131			(18,978)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/22/2023	09/20/2024	9,173	3,092,171	337.09		68,646		48,624		97,738			(20,022)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2024	1,472	6,386,737	4337.44		134,864		95,529		213,778			(39,335)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2024	7,933	34,410,698	4337.44		988,312		700,054		1,356,807			(288,258)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/25/2023	09/25/2024	4,822	20,913,958	4337.44		297,121		210,461		278,930			(86,660)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/25/2023	09/25/2024	526	2,279,723	4337.44		23,147		16,396		27,739			(6,751)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2023	09/25/2024	3,090	9,865,061	3192.06		320,624		227,109		374,365			(93,515)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/25/2023	09/25/2025	1,241	417,705	336.54		12,740		10,882		15,832			(1,858)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/25/2023	09/25/2024	4,357	1,109,501	254.67		23,521		16,661		46,784			(6,860)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2024	941	955,949	1015.62		19,884		14,084		32,394			(5,799)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/25/2023	09/25/2025	381	386,524	1015.62		10,780		9,208		15,419			(1,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/22/2023	09/24/2024	2,439	822,131	337.09		18,334		12,986		26,050			(5,347)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/22/2023	09/22/2025	6,072	2,046,768	337.09		62,631		53,497		75,592			(9,134)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/22/2023	09/24/2025	3,516	1,185,310	337.09		36,270		30,981		43,802			(5,289)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/20/2024	9,037	2,304,860	255.04		48,633		34,448		94,310			(14,184)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/23/2024	4,895	1,248,513	255.04		26,468		18,749		51,133			(7,720)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/24/2024	4,154	1,059,433	255.04		22,460		15,909		43,403			(6,551)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/22/2025	5,468	1,394,603	255.04		38,909		33,235		63,003			(5,674)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/23/2025	3,606	919,619	255.04		25,657		21,916		41,554			(3,742)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/22/2023	09/24/2025	2,045	521,600	255.04		14,553		12,430		23,575			(2,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2023	09/25/2024	3,115	5,499,802	1765.31		105,099		74,445		136,580			(30,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2023	09/25/2025	1,200	2,118,624	1765.31		64,406		55,014		79,051			(9,393)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/25/2023	09/25/2024	28	946,299	34006.88		17,793		12,603		26,239			(5,190)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/25/2023	09/25/2024	57	1,940,012	34006.88		35,414		25,085		44,063			(10,329)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2024	4,754	959,933	201.91		21,042		14,905		30,607			(6,137)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2024	1,983	465,893	234.98		10,855		7,689		14,734			(3,166)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2025	2,150	505,314	234.98		16,423		14,028		20,116			(2,395)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2024	340	848,818	2495.81		18,589		13,167		30,285			(5,422)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2025	692	1,726,426	2495.81		52,311		44,682		71,830			(7,629)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/25/2023	09/25/2024	3,147	1,059,210	336.54		23,514		16,656		34,750			(6,858)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/26/2023	09/26/2024	384	1,639,643	4273.53		16,544		11,718		20,301			(4,825)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2024	10,597	2,131,324	201.12		46,719		33,092		74,090			(13,626)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2025	3,695	743,072	201.12		21,876		18,686		30,375			(3,190)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2024	2,499	584,541	233.87		13,620		9,647		20,529			(3,972)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2025	1,467	343,036	233.87		11,149		9,523		14,728			(1,626)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2024	1,345	3,345,123	2486.6		73,258		51,891		128,794			(21,367)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2025	2,362	5,874,519	2486.6		177,998		152,040		258,506			(25,958)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/26/2023	09/26/2024	9,351	3,130,932	334.81		69,507		49,234		114,080			(20,273)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2023	09/22/2025	416	421,672	1014.45		11,722		10,013		17,109			(1,710)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2023	09/20/2024	414	423,506	1021.88		12,070		8,550		21,042			(3,520)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2023	09/22/2025	1,004	1,026,290	1021.88		39,204		33,487		60,031			(5,717)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/27/2023	09/26/2025	225	963,686	4274.51		58,937		50,342		76,009			(8,595)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2023	09/27/2024	5,768	24,653,503	4274.51		392,919		278,317		348,792			(114,601)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2023	09/27/2024	190	813,883	4274.51		50,062		35,461		23,844			(14,601)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/27/2023	09/27/2024	519	2,216,684	4274.51		22,223		15,742		27,425			(6,482)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	2,675	8,472,371	3166.67		303,891		215,256		410,814			(88,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2023	09/27/2024	5,129	8,980,340	1750.73		161,931		114,701		251,759			(47,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2023	09/26/2025	1,464	2,562,943	1750.73		78,426		66,989		109,372			(11,437)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2023	09/27/2024	144	4,830,222	33550.27		92,353		65,417		150,407			(26,936)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2023	09/27/2024	11,595	2,318,808	199.99		50,828		36,003		90,655			(14,825)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	3,276	655,237	199.99		19,277		16,466		29,228			(2,811)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2023	09/27/2024	743	1,846,868	2484.42		40,446		28,650		72,393			(11,797)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	709	1,761,580	2484.42		53,376		45,592		78,534			(7,784)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/27/2023	09/27/2024	7,878	2,633,416	334.28		58,462		41,410		99,020			(17,051)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/27/2023	09/26/2025	8,739	2,921,209	334.28		89,097		76,104		122,491			(12,993)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/27/2023	09/27/2024	13,808	3,504,373	253.8		74,293		52,624		158,008			(21,669)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2023	09/27/2024	107	3,583,081	33550.27		77,436		54,851		100,967			(22,586)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/27/2023	09/26/2025	10,839	2,750,928	253.8		76,751		65,558		133,975			(11,193)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/27/2023	09/27/2024	848	856,492	1010.4		17,815		12,619		32,328			(5,196)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/27/2023	09/26/2025	573	578,930	1010.4		16,141		13,787		25,007			(2,354)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/27/2023	09/27/2024	1,063	1,079,751	1016.19		30,816		21,828		58,451			(8,988)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/27/2023	09/26/2025	529	537,224	1016.19		20,597		17,593		33,444			(3,004)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2023	09/28/2024	1,850	7,956,399	4299.7		180,320		127,727		294,677			(52,593)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/28/2023	09/27/2024	8,326	35,801,257	4299.7		1,065,698		754,870		1,491,913			(310,829)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/28/2023	09/28/2024	5,532	23,786,434	4299.7		352,398		249,616		255,858			(102,783)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/28/2023	09/27/2024	614	2,639,480	4299.7		26,578		18,826		32,434			(7,752)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2023	09/27/2024	3,413	10,830,288	3173.59		340,461		241,160		451,542			(99,301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2023	09/27/2024	3,359	5,892,594	1754.29		113,854		80,647		171,303			(33,207)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2023	09/26/2025	734	1,287,371	1754.29		39,136		33,429		53,206			(5,707)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2023	09/28/2024	41	1,370,033	33666.34		30,762		21,790		49,693			(8,972)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2023	09/27/2024	66	2,233,788	33666.34		49,053		34,746		60,840			(14,307)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	7,511	1,503,386	200.17		32,909		23,311		57,716			(9,598)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	2,418	484,029	200.17		14,230		12,155		21,297			(2,075)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	1,774	414,666	233.69		9,662		6,844		14,815			(2,818)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	652	1,626,051	2493.8		35,611		25,224		59,053			(10,386)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	1,365	3,404,586	2493.8		102,819		87,824		143,445			(14,994)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/28/2023	09/27/2024	8,601	2,875,555	334.32		63,837		45,218		107,873			(18,619)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	09/28/2023	09/26/2025	6,204	2,073,977	334.32		63,256		54,031		86,813			(9,225)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/28/2023	09/27/2024	12,044	3,063,160	254.34		64,633		45,781		132,566			(18,851)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	09/28/2023	09/26/2025	4,072	1,035,554	254.34		28,892		24,679		48,833			(4,213)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/28/2023	09/27/2024	911	921,713	1012.28		19,153		13,567		33,498			(5,586)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/28/2023	09/27/2024	689	701,638	1018.84		20,004		14,169		36,577			(5,834)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/28/2023	09/26/2025	367	373,841	1018.84		14,326		12,236		22,625			(2,089)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/29/2024	2,483	10,648,078	4288.05		213,553		151,267		348,162			(62,286)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/30/2024	2,282	9,783,583	4288.05		209,627		148,486		343,080			(61,141)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/29/2023	09/27/2024	10,580	45,369,564	4288.05		1,132,408		802,123		1,559,531			(330,286)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/29/2023	09/30/2024	8,128	34,851,952	4288.05		871,965		617,642		1,219,355			(254,323)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	09/29/2023	10/01/2024	6,472	27,751,302	4288.05		713,392		505,319		1,032,210			(208,073)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	10/01/2024	1,793	7,687,413	4288.05		174,917		123,900		294,614			(51,017)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2024	6,787	29,101,408	4288.05		424,973		301,022		346,412			(123,950)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2024	4,139	17,746,613	4288.05		233,732		165,560		400,901			(68,172)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2024	107	460,687	4288.05		26,397		18,698		11,180			(7,699)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2024	66	281,904	4288.05		11,896		8,427		3,471			(3,470)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2024	201	862,702	4288.05		54,264		38,437		37,955			(15,827)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/29/2023	09/27/2024	698	2,993,679	4288.05		30,069		21,299		36,904			(8,770)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2023	09/27/2024	4,703	14,898,591	3167.83		465,597		329,798		640,583			(135,799)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2023	09/30/2024	3,928	12,443,055	3167.83		371,208		262,939		514,420			(108,269)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2023	10/01/2024	2,179	6,903,277	3167.83		223,930		158,617		308,044			(65,313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	09/30/2024	2,202	3,854,908	1750.84		77,270		54,733		121,862			(22,537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	09/30/2025	545	954,362	1750.84		29,108		24,863		40,764			(4,245)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	10/01/2024	3,678	6,440,455	1750.84		122,616		86,853		193,103			(35,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	10/01/2025	1,852	3,242,189	1750.84		98,887		84,466		138,550			(14,421)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/29/2024	58	1,949,132	33507.5		30,495		21,601		44,903			(8,894)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/30/2024	83	2,770,511	33507.5		57,017		40,387		73,105			(16,630)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	10/01/2024	45	1,520,807	33507.5		25,160		17,821		31,430			(7,338)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2024	5,731	24,576,658	4288.05		335,905		237,933		382,211			(97,972)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/29/2023	09/30/2024	461	1,975,303	4288.05		19,826		14,043		24,314			(5,783)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	09/29/2023	10/01/2024	410	1,758,972	4288.05		17,653		12,504		21,640			(5,149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	09/27/2024	4,911	8,599,188	1750.84		157,230		111,371		246,128			(45,859)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2023	09/29/2025	878	1,537,534	1750.84		46,895		40,056		65,642			(6,839)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/30/2024	54	1,802,755	33507.5		30,462		21,577		45,602			(8,885)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	10/01/2024	46	1,550,745	33507.5		28,383		20,104		43,142			(8,278)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	09/29/2023	09/27/2024	87	2,927,329	33507.5		58,141		41,183		74,331			(16,958)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/27/2024	12,359	2,472,792	200.08		54,080		38,307		95,802			(15,773)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2024	4,163	832,865	200.08		18,281		12,949		32,311			(5,332)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2024	2,646	529,437	200.08		11,637		8,243		20,549			(3,394)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	4,394	879,214	200.08		25,902		22,124		38,985			(3,777)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/27/2024	1,031	240,663	233.45		5,607		3,972		8,786			(1,636)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	1,570	366,616	233.45		11,952		10,209		16,205			(1,743)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/27/2024	723	1,801,200	2492.51		39,266		27,814		66,115			(11,453)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	1,042	2,596,171	2492.51		78,664		67,192		110,350			(11,472)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	10,496	3,512,409	334.65		77,975		55,233		129,246			(22,743)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	3,466	1,159,851	334.65		25,749		18,239		42,733			(7,510)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	2,322	776,904	334.65		17,325		12,272		28,636			(5,053)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	7,511	2,513,707	334.65		76,919		65,702		103,776			(11,217)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	1,210	405,031	334.65		12,394		10,586		16,725			(1,807)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	3,600	1,204,860	334.65		36,869		31,492		49,764			(5,377)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	09/27/2024	11,674	2,971,516	254.55		62,699		44,412		126,542			(18,287)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	09/30/2024	4,794	1,220,335	254.55		25,871		18,325		52,010			(7,546)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	10/01/2024	2,822	718,263	254.55		15,227		10,786		30,620			(4,441)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	09/29/2025	5,760	1,466,272	254.55		40,909		34,943		68,321			(5,966)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	09/30/2025	1,456	370,602	254.55		10,340		8,832		17,272			(1,508)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/29/2023	10/01/2025	1,973	502,335	254.55		14,065		12,014		23,416			(2,051)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2023	09/27/2024	1,119	1,131,348	1011.42		23,487		16,636		41,838			(6,850)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2023	09/29/2025	459	463,988	1011.42		12,950		11,061		19,756			(1,889)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2023	09/27/2024	1,034	1,052,218	1017.64		29,967		21,227		55,801			(8,740)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/29/2023	09/29/2025	280	285,184	1017.64		10,951		9,354		17,498			(1,597)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	83,163	8,316,323	100		170,000		120,417		204,134			(49,583)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	186,601	18,286,890	98		171,000		121,125		76,985			(49,875)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/27/2023	09/27/2024	95,254	9,525,358	100		183,000		129,625		237,493			(53,375)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/27/2023	09/27/2024	140,204	13,740,038	98		143,000		101,292		39,709			(41,708)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2023	09/06/2024	68,940	6,894,033	100		147,500		104,479		179,401			(43,021)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2023	09/06/2024	133,719	13,104,508	98		138,500		98,104		54,937			(40,396)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2023	09/13/2024	76,492	7,649,203	100		152,000		107,667		180,108			(44,333)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2023	09/13/2024	171,865	16,842,731	98		163,000		115,458		75,086			(47,542)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/30/2023	10/30/2025	1,145	2,796,455	2441.32		84,733		75,906		160,066			(8,826)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	4,308	1,433,802	332.79		31,830		25,199		59,292			(6,631)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	2,112	702,985	332.79		21,511		19,271		31,638			(2,241)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/30/2023	10/30/2024	8,261	2,072,046	250.82		43,927		34,776		115,523			(9,152)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/30/2023	10/30/2025	3,965	994,629	250.82		27,850		24,949		57,604			(2,901)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2023	10/30/2024	1,639	1,634,038	997.11		33,988		26,907		79,685			(7,081)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2023	10/30/2024	3,885	3,875,829	997.64		110,461		87,448		270,762			(23,013)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/30/2023	10/30/2025	2,520	2,513,945	997.64		96,284		86,254		190,580			(10,030)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/30/2023	10/30/2024	1,587	6,613,229	4166.82		136,245		107,861		276,008			(28,384)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/30/2023	10/30/2024	8,513	35,472,119	4166.82		951,488		753,261		1,532,264			(198,227)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	6,916	1,370,319	198.15		30,079		23,812		64,120			(6,266)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	3,188	631,745	198.15		13,879		10,988		29,569			(2,892)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	4,191	830,528	198.15		24,459		21,911		42,537			(2,548)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	3,968	786,296	198.15		23,164		20,751		40,280			(2,413)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	2,437	562,762	230.97		13,112		10,381		25,458			(2,732)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	1,665	4,116,804	2472.06		89,746		71,049		178,085			(18,697)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	221	546,707	2472.06		11,973		9,479		23,670			(2,494)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	2,473	6,112,549	2472.06		185,210		165,917		293,755			(19,293)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	10/06/2023	10/04/2024	10,455	3,493,677	334.17		77,560		61,401		132,569			(16,158)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/06/2023	10/07/2025	2,474	630,254	254.78		17,584		15,752		29,014			(1,832)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/06/2023	10/08/2025	1,677	427,352	254.78		11,966		10,719		19,678			(1,246)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2023	10/04/2024	984	996,293	1012.77		20,623		16,327		35,975			(4,297)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2023	10/04/2024	643	655,237	1019.56		18,674		14,784		33,930			(3,890)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2023	10/06/2025	1,425	1,453,356	1019.56		55,664		49,865		87,564			(5,798)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/06/2024	2,260	9,738,743	4308.5		201,307		159,368		330,891			(41,939)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/07/2024	2,663	11,472,421	4308.5		239,201		189,367		396,991			(49,834)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2023	10/09/2024	1,105	4,790,734	4335.66		91,729		72,618		148,777			(19,110)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2023	10/09/2024	6,592	28,581,420	4335.66		850,600		673,392		1,200,533			(177,208)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/09/2023	10/09/2024	4,703	20,391,713	4335.66		269,685		213,501		597,550			(56,184)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/09/2023	10/09/2024	506	2,193,837	4335.66		21,938		17,368		26,529			(4,570)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/09/2023	10/09/2024	2,355	7,435,115	3156.52		223,073		176,600		338,746			(46,474)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/09/2023	10/09/2024	2,538	4,421,748	1741.95		84,405		66,821		147,212			(17,584)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/23/2023	10/23/2024	4,970	1,253,775	252.24		26,580		21,043		63,511			(5,538)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/23/2023	10/23/2025	553	554,896	1002.72		15,493		13,879		26,987			(1,614)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/23/2023	10/23/2024	713	716,961	1005.49		20,484		16,216		45,297			(4,267)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	1,073	4,525,010	4217.04		91,794		72,670		172,947			(19,124)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	3,876	12,210,787	3150.38		437,935		346,698		677,167			(91,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2023	10/18/2024	4,269	7,411,422	1736.2		130,746		103,507		238,387			(27,239)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	12,130	4,023,046	331.65		122,703		109,921		189,502			(12,782)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/19/2023	10/18/2024	14,737	3,717,982	252.29		78,821		62,400		187,661			(16,421)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/19/2023	10/17/2025	9,577	2,416,250	252.29		67,413		60,391		128,871			(7,022)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/19/2023	10/18/2024	839	845,901	1008.53		17,595		13,929		33,415			(3,666)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/19/2023	10/18/2024	638	646,892	1013.64		18,436		14,595		36,623			(3,841)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/19/2023	10/17/2025	1,038	1,052,601	1013.64		40,209		36,021		67,719			(4,188)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2023	10/19/2024	1,877	8,031,122	4278		184,362		145,954		310,523			(38,409)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/19/2023	10/18/2024	8,611	36,836,951	4278		1,045,629		827,790		1,464,802			(217,839)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	5,027	998,349	198.6		29,451		26,383		49,660			(3,068)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	2,700	536,196	198.6		15,818		14,170		26,678			(1,648)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	2,414	479,424	198.6		14,143		12,670		23,858			(1,473)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	1,709	393,219	230.15		9,162		7,253		19,080			(1,909)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	2,716	625,153	230.15		20,380		18,257		34,236			(2,123)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	385	941,173	2447.4		20,612		16,318		48,758			(4,294)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	217	531,207	2447.4		11,633		9,210		27,532			(2,424)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	489	1,196,509	2447.4		36,254		32,478		66,184			(3,776)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	8,299	2,754,771	331.93		61,156		48,415		118,922			(12,741)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2023	10/20/2025	1,456	1,465,482	1006.7		56,128		50,281		101,313			(5,847)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2023	10/20/2024	1,655	6,991,236	4224.16		158,097		125,160		283,494			(32,937)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	2,183	9,222,085	4224.16		189,808		150,265		334,532			(39,543)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2024	1,589	6,714,123	4224.16		135,605		107,354		233,272			(28,251)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024	9,164	38,709,453	4224.16		1,044,010		826,508		1,490,331			(217,502)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	7,463	31,524,453	4224.16		717,977		568,399		1,016,477			(149,579)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2024	6,564	27,725,511	4224.16		668,803		529,469		985,338			(139,334)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	13,824	2,743,485	198.46		60,082		47,565		125,458			(12,517)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	3,929	779,799	198.46		22,926		20,538		39,216			(2,388)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	2,864	658,018	229.73		15,332		12,138		33,045			(3,194)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	3,226	741,060	229.73		24,084		21,576		41,654			(2,509)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	2,342	5,709,069	2437.4		125,029		98,981		316,478			(26,048)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	4,991	12,165,697	2437.4		368,621		330,223		710,360			(38,398)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	10/25/2023	10/25/2024	9,355	3,110,363	332.49		69,050		54,665		130,536			(14,385)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	10/25/2023	10/24/2025	6,784	2,255,504	332.49		68,793		61,627		102,691			(7,166)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	10/02/2023	10/02/2024	8,033	34,447,188	4288.39		1,077,172		852,761		1,569,617			(224,411)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	10/02/2023	10/02/2025	98	419,570	4288.39		40,782		36,534		51,512			(4,248)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/02/2023	10/02/2024	5,272	22,610,357	4288.39		313,366		248,082		744,455			(65,285)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/02/2023	10/02/2024	3,121	9,839,260	3152.78		311,061		246,257		473,484			(64,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2023	10/02/2024	3,625	6,313,476	1741.73		118,042		93,450		206,329			(24,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2023	10/02/2025	2,175	3,788,368	1741.73		115,545		103,509		175,444			(12,036)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	34	1,126,816	33433.35		18,777		14,865		28,335			(3,912)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	53	1,766,525	33433.35		32,728		25,909		41,945			(6,818)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/02/2023	10/02/2024	8,139	1,616,402	198.6		35,415		28,037		72,453			(7,378)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/02/2023	10/02/2025	5,508	1,278,325	232.1		41,546		37,218		61,730			(4,328)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/02/2023	10/02/2024	751	1,861,516	2479.05		40,767		32,274		76,267			(8,493)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/02/2023	10/02/2025	2,984	7,397,444	2479.05		224,143		200,794		340,995			(23,348)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	10/02/2023	10/02/2024	4,051	1,353,630	334.11		30,051		23,790		51,502			(6,261)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	10/02/2023	10/02/2025	2,111	705,188	334.11		21,508		19,268		29,829			(2,240)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2023	10/02/2024	8,312	2,110,355	253.9		44,740		35,419		94,574			(9,321)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/02/2023	10/02/2025	4,621	1,173,159	253.9		32,731		29,322		56,875			(3,409)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	439	444,095	1011.08		9,237		7,313		16,574			(1,924)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2025	541	546,933	1011.08		15,205		13,621		23,428			(1,584)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	675	686,803	1017.17		19,574		15,496		36,756			(4,078)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2025	532	540,738	1017.17		20,710		18,553		33,376			(2,157)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	9,570	40,476,541	4229.45		1,287,228		1,019,056		1,914,676			(268,173)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2024	5,611	23,730,640	4229.45		304,738		241,251		832,801			(63,487)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	314	1,328,398	4229.45		13,032		10,317		16,576			(2,715)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/03/2023	10/03/2024	2,858	8,982,244	3142.42		273,788		216,749		440,627			(57,039)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2023	10/03/2024	3,185	5,527,600	1735.74		110,467		87,453		208,636			(23,014)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/02/2023	10/02/2024	450	1,929,373	4288.39		19,294		15,274		23,723			(4,020)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1,597	6,755,582	4229.45		139,492		110,431		245,059			(29,061)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2025	97	408,142	4229.45		9,404		8,424		10,990			(980)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2023	10/03/2025	1,376	2,388,461	1735.74		72,609		65,046		116,468			(7,563)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2023	10/03/2024	46	1,504,992	33002.38		26,641		21,090		43,142			(5,550)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2023	10/03/2024	57	1,874,225	33002.38		36,298		28,736		45,432			(7,562)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2024	9,125	1,804,120	197.72		39,528		31,293		87,672			(8,235)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2025	2,102	415,567	197.72		12,222		10,949		21,932			(1,273)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2024	3,070	708,317	230.69		16,504		13,066		32,752			(3,438)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2025	2,270	523,760	230.69		17,022		15,249		27,624			(1,773)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2024	1,699	4,182,974	2461.47		91,607		72,522		195,699			(19,085)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2025	2,659	6,546,197	2461.47		198,350		177,688		333,948			(20,661)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2024	8,459	2,814,490	332.73		62,482		49,465		115,816			(13,017)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	3,092	1,028,702	332.73		31,375		28,107		46,190			(3,268)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/03/2023	10/03/2024	11,777	2,976,080	252.7		63,093		49,949		145,532			(13,144)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	10/03/2023	10/03/2025	6,832	1,726,499	252.7		48,169		43,152		89,732			(5,018)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1,463	6,273,416	4288.39		130,431		103,258		218,519			(27,173)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2024	1,469	1,477,212	1005.65		30,726		24,325		61,299			(6,401)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2025	715	718,917	1005.65		19,986		17,904		33,369			(2,082)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2024	1,473	1,487,499	1009.53		42,394		33,562		88,488			(8,832)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2023	10/03/2025	968	977,154	1009.53		37,327		33,439		65,348			(3,888)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	3,189	13,597,960	4263.75		301,898		239,003		515,962			(62,895)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	11,026	47,010,465	4263.75		1,542,456		1,221,111		2,196,357			(321,345)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/03/2025	286	1,219,977	4263.75		87,895		78,739		116,324			(9,156)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	6,386	27,226,410	4263.75		410,330		324,845		1,054,175			(85,485)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2023	10/04/2024	421	1,795,937	4263.75		93,724		74,198		87,317			(19,526)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/04/2023	10/04/2024	428	1,823,327	4263.75		18,051		14,290		22,544			(3,761)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2023	10/04/2024	3,776	11,901,356	3152.08		418,012		330,926		629,207			(87,086)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2023	10/04/2024	4,462	7,767,626	1740.82		133,022		105,309		229,121			(27,713)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2023	10/03/2025	1,273	2,216,175	1740.82		67,815		60,751		103,485			(7,064)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2023	10/04/2024	95	3,153,415	33129.55		62,997		49,873		105,316			(13,124)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2023	10/04/2024	104	3,442,921	33129.55		70,891		56,122		91,358			(14,769)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2023	10/04/2024	9,483	1,880,921	198.35		41,230		32,640		86,341			(8,590)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2025	3,445	683,414	198.35		20,106		18,012		34,480			(2,094)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2023	10/04/2024	1,602	370,833	231.47		8,640		6,840		16,110			(1,800)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2023	10/04/2024	1,021	2,523,510	2471.16		55,265		43,751		109,907			(11,514)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2025	2,452	6,060,183	2471.16		183,624		164,496		292,541			(19,127)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/04/2023	10/04/2024	7,798	2,596,571	332.98		57,644		45,635		105,404			(12,009)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/04/2023	10/03/2025	4,818	1,604,358	332.98		48,933		43,836		71,272			(5,097)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/04/2023	10/04/2024	11,443	2,902,502	253.65		61,533		48,714		132,485			(12,819)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/04/2023	10/03/2025	8,075	2,048,190	253.65		57,145		51,192		100,734			(5,953)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/05/2023	10/05/2024	1,923	8,187,221	4258.19		180,631		142,999		303,844			(37,631)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2023	10/04/2024	9,843	41,911,949	4258.19		1,250,379		989,883		1,794,998			(260,496)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	889	897,127	1008.58		18,660		14,773		35,203			(3,888)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2023	10/03/2025	370	373,493	1008.58		10,383		9,302		16,608			(1,082)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	1,662	1,684,836	1013.65		48,018		38,014		94,794			(10,004)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2023	10/03/2025	699	708,898	1013.65		27,080		24,259		45,422			(2,821)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2023	10/03/2025	120	512,637	4258.19		11,893		10,654		13,704			(1,239)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2023	10/05/2024	5,356	22,808,374	4258.19		313,262		247,999		820,403			(65,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2023	10/04/2024	4,922	8,536,117	1734.45		168,860		133,681		323,037			(35,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2023	10/03/2025	1,307	2,266,904	1734.45		68,687		61,532		111,750			(7,155)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2023	10/05/2024	21	704,777	33119.57		15,082		11,940		25,456			(3,142)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2023	10/04/2024	65	2,168,811	33119.57		49,572		39,245		63,484			(10,328)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/05/2023	10/03/2025	7,293	1,852,697	254.03		51,690		46,306		89,101			(5,384)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/04/2024	846	852,808	1008.33		17,738		14,043		33,627			(3,696)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/03/2025	511	514,986	1008.33		14,317		12,825		22,985			(1,491)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/04/2024	1,185	1,200,736	1013.31		34,221		27,092		67,874			(7,129)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2023	10/03/2025	438	443,996	1013.31		17,005		15,234		28,550			(1,771)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/05/2023	10/03/2024	573	2,421,710	4229.45		87,001		68,876		116,581			(18,125)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2023	10/04/2024	7,051	1,397,131	198.15		30,555		24,190		65,322			(6,366)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2024	4,434	1,481,576	334.17		32,891		26,039		56,284			(6,852)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	4,215	1,408,452	334.17		31,408		24,865		53,527			(6,543)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	5,297	1,770,142	334.17		53,989		48,365		74,745			(5,624)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/06/2023	10/07/2025	2,016	673,757	334.17		20,617		18,469		28,456			(2,148)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/06/2023	10/08/2025	2,913	973,440	334.17		29,787		26,684		41,122			(3,103)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/04/2024	11,356	2,893,171	254.78		61,046		48,328		121,282			(12,718)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/07/2024	4,111	1,047,307	254.78		22,203		17,577		43,941			(4,626)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/08/2024	5,210	1,327,332	254.78		28,139		22,277		55,706			(5,862)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/06/2023	10/06/2025	9,783	2,492,559	254.78		69,542		62,298		114,723			(7,244)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/08/2024	1,546	6,660,493	4308.5		128,023		101,351		218,412			(26,671)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/06/2023	10/04/2024	8,857	38,160,012	4308.5		972,540		769,927		1,341,523			(202,612)				
S&P Digital		N/A	Equity/Index	GOLD W22LRQWP2IHZNBB6K528	10/05/2023	10/04/2024	293	1,245,589	4258.19		12,331		9,762		15,423			(2,569)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/05/2023	10/04/2024	2,112	6,634,839	3141.03		205,776		162,906		339,785			(42,870)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/04/2024	15,926	3,158,786	198.34		69,209		54,790		145,134			(14,419)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	3,904	774,291	198.34		22,803		20,428		39,094			(2,375)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	1,824	422,683	231.7		13,737		12,306		20,941			(1,431)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/04/2024	643	1,588,173	2471.27		34,781		27,535		69,113			(7,246)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	566	1,397,621	2471.27		42,348		37,937		67,424			(4,411)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/05/2023	10/04/2024	12,473	4,157,528	333.32		92,297		73,069		165,581			(19,229)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/05/2023	10/03/2025	8,399	2,799,628	333.32		85,389		76,494		122,570			(8,895)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/05/2023	10/04/2024	19,619	4,983,879	254.03		105,658		83,646		221,138			(22,012)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/09/2023	10/09/2025	1,450	2,525,100	1741.95		77,268		69,219		117,063			(8,049)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/09/2023	10/09/2024	34	1,131,033	33604.65		19,853		15,717		29,633			(4,136)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/09/2023	10/09/2024	48	1,608,115	33604.65		28,183		22,311		35,477			(5,871)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	9,512	1,898,718	199.62		41,582		32,919		77,398			(8,663)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	1,895	378,271	199.62		11,159		9,997		17,413			(1,162)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	3,610	840,352	232.76		27,311		24,466		39,003			(2,845)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	884	2,197,151	2485		48,118		38,093		86,135			(10,025)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	1,489	3,701,029	2485		112,141		100,460		165,042			(11,681)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/09/2023	10/09/2024	10,585	2,705,933	255.65		57,366		45,415		106,138			(11,951)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/09/2023	10/09/2025	5,068	1,295,701	255.65		36,150		32,384		56,612			(3,766)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2023	10/09/2024	565	573,413	1015.25		11,927		9,442		19,737			(2,485)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2023	10/09/2025	431	437,188	1015.25		12,202		10,931		17,622			(1,271)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2023	10/09/2024	1,089	1,114,235	1023.07		31,811		25,184		55,007			(6,627)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/09/2023	10/09/2025	1,007	1,029,755	1023.07		39,532		35,414		59,809			(4,118)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	9,873	1,972,422	199.77		43,196		34,197		79,264			(8,999)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	3,139	626,997	199.77		18,496		16,570		28,549			(1,927)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	1,646	382,671	232.49		8,955		7,089		15,318			(1,866)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	259	645,545	2488.57		14,137		11,192		24,609			(2,945)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	150	373,468	2488.57		11,353		10,171		16,309			(1,183)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	10/10/2023	10/10/2024	13,404	4,497,946	335.56		99,854		79,051		157,791			(20,803)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	10/10/2023	10/10/2025	11,531	3,869,218	335.56		118,398		106,065		153,848			(12,333)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2023	10/10/2024	13,955	3,570,844	255.88		75,702		59,931		137,531			(15,771)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/10/2023	10/10/2025	7,339	1,877,891	255.88		52,581		47,104		80,902			(5,477)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/06/2023	10/07/2024	6,997	30,144,866	4308.5		745,688		590,336		1,026,099			(155,352)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/10/2023	10/10/2024	1,207	1,227,871	1017.19		25,564		20,238		40,621			(5,326)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/10/2023	10/10/2025	530	538,811	1017.19		15,065		13,496		21,090			(1,569)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/10/2023	10/10/2024	1,045	1,071,523	1025.81		30,613		24,236		50,852			(6,378)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/10/2023	10/10/2025	1,888	1,936,928	1025.81		74,514		66,752		109,249			(7,762)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	1,154	5,028,066	4358.24		111,793		88,503		177,080			(23,290)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2023	10/10/2024	9,451	41,190,236	4358.24		1,189,721		941,862		1,620,507			(247,859)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/11/2023	10/11/2024	3,111	13,618,562	4376.95		263,660		208,731		405,993			(54,929)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	11,669	51,076,615	4376.95		1,515,472		1,199,749		1,996,847			(315,723)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/11/2023	10/11/2024	6,348	27,786,571	4376.95		472,941		374,412		1,011,048			(98,529)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/11/2023	10/11/2024	3,735	11,827,361	3166.98		429,351		339,903		606,865			(89,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2023	10/11/2024	5,891	10,293,055	1747.19		177,949		140,877		288,026			(37,073)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2023	10/10/2025	2,485	4,342,292	1747.19		132,874		119,033		192,438			(13,841)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2023	10/11/2024	97	3,287,281	33804.87		62,779		49,700		99,713			(13,079)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2024	6,614	28,495,321	4308.5		727,915		576,266		1,038,230			(151,649)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	5,562	24,241,276	4358.24		348,690		276,046		852,360			(72,644)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2025	428	1,871,675	4376.95		96,709		86,636		115,683			(10,074)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	266	1,165,333	4376.95		60,799		48,133		46,205			(12,666)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/11/2023	10/11/2024	401	1,756,728	4376.95		17,743		14,047		20,956			(3,696)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2023	10/11/2024	87	2,929,751	33804.87		62,744		49,672		79,043			(13,072)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/12/2023	10/11/2024	9,914	43,122,219	4349.61		1,240,968		982,433		1,678,884			(258,535)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/10/2023	10/10/2024	274	1,196,223	4358.24		12,082		9,565		14,360			(2,517)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2024	2,191	6,939,192	3166.84		223,960		177,301		320,758			(46,658)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/12/2024	4,682	20,363,538	4349.61		308,904		244,549		726,473			(64,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/10/2025	1,491	2,591,632	1737.96		78,703		70,504		124,364			(8,198)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/12/2023	10/12/2024	22	751,405	33631.14		17,132		13,563		26,418			(3,569)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/12/2023	10/11/2024	57	1,906,470	33631.14		36,425		28,837		45,824			(7,589)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	16,595	3,300,352	198.88		72,278		57,220		144,523			(15,058)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	3,880	771,585	198.88		22,685		20,322		37,521			(2,363)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	2,000	463,721	231.9		10,805		8,554		19,514			(2,251)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	1,981	459,363	231.9		14,929		13,374		22,527			(1,555)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	778	1,927,342	2476.33		42,209		33,415		80,886			(8,793)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	1,756	4,347,517	2476.33		131,730		118,008		204,036			(13,722)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/12/2023	10/11/2024	14,354	4,819,929	335.79		107,002		84,710		166,878			(22,292)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/12/2023	10/10/2025	9,848	3,306,703	335.79		100,854		90,349		130,145			(10,506)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/12/2023	10/11/2024	15,719	4,009,552	255.08		84,602		66,976		164,589			(17,625)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/12/2023	10/10/2025	10,073	2,569,502	255.08		71,689		64,221		116,258			(7,468)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	1,276	1,296,824	1016.26		26,948		21,334		43,766			(5,614)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	507	518,953	1024.5		14,801		11,717		25,121			(3,083)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/10/2025	918	940,844	1024.5		36,091		32,331		53,826			(3,759)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	1,826	7,901,508	4327.78		158,889		125,787		256,550			(33,102)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2023	10/15/2024	1,550	6,706,945	4327.78		136,315		107,916		228,868			(28,399)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/06/2024	5,972	25,729,340	4308.5		373,438		295,638		936,609			(77,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2024	2,636	4,605,870	1747.38		85,312		67,538		140,636			(17,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2023	10/10/2025	596	1,040,924	1747.38		31,956		28,628		46,054			(3,329)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	30	1,015,562	33739.3		18,060		14,298		26,931			(3,763)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/12/2023	10/11/2024	448	1,948,470	4349.61		19,680		15,580		23,442			(4,100)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	3,076	9,692,694	3150.72		294,587		233,214		465,666			(61,372)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/12/2023	10/11/2024	4,391	7,631,536	1737.96		142,776		113,031		259,781			(29,745)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2023	10/13/2024	2,048	8,861,736	4327.78		188,641		149,341		296,946			(39,300)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/13/2023	10/11/2024	15,896	68,792,526	4327.78		1,760,841		1,393,999		2,358,210			(366,842)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	6,188	26,780,920	4327.78		768,364		608,289		1,079,675			(160,076)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/14/2024	5,117	22,143,402	4327.78		292,938		231,909		684,587			(61,029)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/15/2024	4,924	21,309,156	4327.78		299,463		237,075		686,707			(62,388)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/07/2024	6,078	26,188,166	4308.5		358,699		283,970		925,493			(74,729)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/08/2024	5,977	25,750,268	4308.5		360,091		285,072		910,452			(75,019)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	79	2,651,714	33739.3		55,658		44,063		70,854			(11,595)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	1,157	5,059,909	4373.63		97,880		77,489		156,167			(20,392)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/16/2023	10/16/2024	8,086	35,363,952	4373.63		1,184,164		937,463		1,629,505			(246,701)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/13/2024	4,990	21,597,244	4327.78		311,625		246,703		755,535			(64,922)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2024	123	534,262	4327.78		29,972		23,728		26,561			(6,244)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2024	356	1,541,126	4327.78		86,969		68,850		78,884			(18,118)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/13/2023	10/11/2024	813	3,518,024	4327.78		35,532		28,130		42,599			(7,403)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/13/2023	10/15/2024	2,094	6,597,075	3150.92		199,050		157,581		316,643			(41,469)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/11/2024	5,670	9,853,399	1737.81		169,065		133,843		306,690			(35,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/13/2025	558	969,795	1737.81		29,385		26,324		46,652			(3,061)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/14/2025	1,232	2,140,963	1737.81		64,871		58,114		103,032			(6,757)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/15/2024	3,484	6,055,328	1737.81		110,746		87,674		202,968			(23,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2023	10/15/2025	1,420	2,467,277	1737.81		75,005		67,192		118,782			(7,813)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/13/2024	19	637,998	33670.29		14,483		11,465		22,369			(3,017)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/14/2024	53	1,801,016	33670.29		30,484		24,133		45,376			(6,351)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/15/2024	34	1,146,948	33670.29		19,318		15,293		28,741			(4,025)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/06/2023	10/06/2024	227	976,800	4308.5		55,092		43,614		49,557			(11,477)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	11,546	2,309,480	200.02		50,578		40,041		90,586			(10,537)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	3,035	607,035	200.02		17,908		16,042		27,125			(1,865)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	1,960	457,051	233.18		10,695		8,467		17,251			(2,228)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	9,990	2,329,569	233.18		75,944		68,033		105,265			(7,911)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/11/2023	10/11/2024	1,689	4,210,568	2492.35		92,211		73,001		155,764			(19,211)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	3,356	8,364,812	2492.35		253,454		227,052		357,114			(26,401)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	11,282	3,793,678	336.25		84,220		66,674		127,785			(17,546)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	9,844	3,310,142	336.25		101,290		90,739		127,634			(10,551)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/13/2023	10/15/2024	358	1,550,576	4327.78		15,661		12,398		18,740			(3,263)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/13/2023	10/11/2024	6,431	20,265,032	3150.92		610,283		483,141		967,930			(127,142)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/11/2024	140	4,700,217	33670.29		90,960		72,010		115,173			(18,950)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/13/2023	10/15/2024	42	1,413,743	33670.29		26,612		21,068		33,574			(5,544)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/11/2024	11,531	2,306,342	200.01		50,509		39,986		90,553			(10,523)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/15/2024	2,206	441,189	200.01		9,706		7,684		17,353			(2,022)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/10/2025	3,024	604,898	200.01		17,784		15,932		27,050			(1,853)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/14/2025	4,755	951,078	200.01		28,057		25,134		42,579			(2,923)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/15/2025	3,427	685,519	200.01		20,223		18,116		30,699			(2,107)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/11/2024	1,845	429,220	232.66		10,001		7,917		16,944			(2,084)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/11/2024	296	734,343	2477.18		16,009		12,674		30,619			(3,335)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2023	10/10/2025	349	864,293	2477.18		26,188		23,460		40,363			(2,728)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	9,878	3,309,678	335.04		73,475		58,168		119,763			(15,307)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	5,437	1,821,732	335.04		40,625		32,161		66,038			(8,463)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2023	10/10/2025	5,304	1,777,037	335.04		54,200		48,554		72,299			(5,646)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	3,059	1,024,803	335.04		31,359		28,092		41,733			(3,267)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	9,155	3,067,351	335.04		93,861		84,084		124,942			(9,777)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/13/2023	10/11/2024	15,686	3,993,876	254.61		84,271		66,714		170,006			(17,556)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/13/2023	10/15/2024	3,635	925,411	254.61		19,619		15,531		39,436			(4,087)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	5,492	1,398,198	254.61		39,010		34,946		65,082			(4,064)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/13/2023	10/14/2025	1,616	411,358	254.61		11,518		10,318		19,163			(1,200)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/06/2023	10/08/2024	252	1,084,631	4308.5		65,394		51,770		60,245			(13,624)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/06/2023	10/04/2024	641	2,760,613	4308.5		27,882		22,073		33,724			(5,809)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/06/2023	10/07/2024	389	1,675,599	4308.5		16,756		13,265		20,440			(3,491)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/06/2023	10/08/2024	481	2,073,329	4308.5		20,733		16,414		25,280			(4,319)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/04/2024	4,578	14,402,842	3146.07		430,778		341,032		691,543			(89,745)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/11/2023	10/11/2024	16,397	4,199,088	256.1		89,021		70,475		158,953			(18,546)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/11/2023	10/10/2025	14,288	3,659,001	256.1		102,452		91,780		155,509			(10,672)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/11/2023	10/11/2024	1,037	1,056,085	1018.79		21,988		17,407		33,803			(4,581)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/11/2023	10/10/2025	361	367,377	1018.79		10,265		9,195		14,028			(1,069)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/11/2023	10/11/2024	795	817,457	1028.07		23,355		18,489		37,541			(4,866)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/11/2023	10/10/2025	1,763	1,812,390	1028.07		69,668		62,411		99,733			(7,257)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/13/2023	10/15/2025	7,928	2,018,604	254.61		56,521		50,633		94,058			(5,888)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/13/2023	10/11/2024	626	635,168	1013.94		13,186		10,439		22,479			(2,747)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/13/2023	10/10/2025	373	381,118	1021.24		14,616		13,093		22,583			(1,522)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/16/2023	10/16/2024	5,354	23,415,323	4373.63		341,251		270,157		753,000			(71,094)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/16/2023	10/16/2024	2,828	8,952,166	3165.31		289,928		229,526		422,321			(60,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2023	10/16/2024	2,934	5,119,981	1744.96		102,601		81,226		176,001			(21,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2023	10/16/2025	1,222	2,132,580	1744.96		64,830		58,077		96,617			(6,753)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	33	1,112,916	33984.54		17,761		14,061		25,617			(3,700)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	6,428	1,284,374	199.8		28,128		22,268		51,594			(5,860)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2025	2,820	563,464	199.8		16,622		14,891		25,641			(1,731)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	566	1,401,960	2479.15		30,703		24,306		57,678			(6,396)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2025	1,075	2,664,209	2479.15		80,726		72,317		123,193			(8,409)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/16/2023	10/16/2024	3,247	1,087,024	334.8		24,132		19,104		39,973			(5,027)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/16/2023	10/16/2025	3,160	1,057,832	334.8		32,370		28,998		43,553			(3,372)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/16/2023	10/16/2024	7,768	1,978,619	254.72		41,947		33,208		83,637			(8,739)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/16/2023	10/16/2025	2,798	712,708	254.72		19,885		17,813		32,998			(2,071)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2024	1,098	1,118,364	1018.23		23,262		18,416		36,336			(4,846)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2025	557	567,399	1018.23		15,774		14,131		21,902			(1,643)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2024	640	657,168	1027.3		18,729		14,827		30,627			(3,902)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2023	10/16/2025	361	370,604	1027.3		14,194		12,716		20,612			(1,479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/07/2024	3,633	11,431,238	3146.07		365,331		289,221		580,540			(76,111)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2023	10/12/2024	2,042	8,880,390	4349.61		195,611		154,859		311,866			(40,752)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/16/2023	10/16/2024	313	1,368,923	4373.63		13,963		11,054		16,310			(2,909)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	59	2,000,934	33984.54		34,966		27,681		43,619			(7,285)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	13,113	2,610,190	199.05		57,163		45,254		112,722			(11,909)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	2,494	496,348	199.05		14,593		13,073		23,880			(1,520)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	5,856	1,350,737	230.64		31,472		24,915		63,080			(6,557)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	1,971	454,521	230.64		14,772		13,233		24,147			(1,539)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	2,238	5,535,806	2473.48		121,234		95,977		237,858			(25,257)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	2,351	5,814,093	2473.48		176,167		157,816		277,878			(18,351)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/17/2023	10/17/2024	9,597	3,201,703	333.61		71,078		56,270		126,021			(14,808)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/17/2023	10/17/2025	7,866	2,624,034	333.61		80,033		71,696		113,773			(8,337)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/17/2023	10/17/2024	16,614	4,217,004	253.82		89,400		70,775		190,757			(18,625)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/17/2023	10/17/2024	1,299	5,679,813	4373.2		117,631		93,125		189,263			(24,507)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10,581	46,274,126	4373.2		1,382,730		1,094,661		1,819,566			(288,069)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	201	879,448	4373.2		20,139		18,042		22,708			(2,098)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	10/17/2023	10/17/2024	5,569	24,353,249	4373.2		330,387		261,557		746,896			(68,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2023	10/17/2024	4,823	8,431,766	1748.25		149,821		118,608		244,235			(31,213)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2023	10/17/2025	884	1,545,962	1748.25		46,997		42,102		68,093			(4,896)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/17/2023	10/17/2024	16	528,526	33997.65		12,685		10,042		18,235			(2,643)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/17/2023	10/17/2024	49	1,649,156	33997.65		33,650		26,639		42,691			(7,010)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/08/2024	2,381	7,490,735	3146.07		220,877		174,861		355,965			(46,016)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/04/2024	2,483	4,313,311	1736.97		75,039		59,406		135,978			(15,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/06/2025	1,553	2,698,358	1736.97		82,300		73,727		130,370			(8,573)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/17/2023	10/17/2025	6,417	1,628,763	253.82		45,442		40,709		79,555			(4,734)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2023	10/17/2024	1,662	1,692,834	1018.28		35,211		27,875		54,978			(7,336)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2023	10/17/2024	2,665	2,737,801	1027.38		78,027		61,772		127,528			(16,256)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2023	10/17/2025	773	793,875	1027.38		30,405		27,238		44,130			(3,167)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/17/2023	10/17/2024	272	1,191,519	4373.2		12,153		9,622		14,192			(2,532)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	2,382	7,554,740	3171.76		244,516		193,575		339,190			(50,941)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	12,397	2,464,858	198.82		53,980		42,734		108,801			(11,246)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	2,205	438,477	198.82		12,891		11,548		21,452			(1,343)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	1,430	329,045	230.08		7,667		6,070		16,051			(1,597)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	1,826	420,198	230.08		13,614		12,196		23,089			(1,418)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	779	1,915,129	2459.57		41,941		33,204		91,139			(8,738)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	1,254	3,084,332	2459.57		93,147		83,444		159,486			(9,703)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	11,683	3,885,291	332.55		86,253		68,284		162,198			(17,969)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	8,209	2,729,903	332.55		83,262		74,589		123,826			(8,673)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/18/2023	10/18/2024	15,787	3,991,449	252.82		84,619		66,990		194,000			(17,629)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/18/2023	10/17/2025	6,362	1,608,484	252.82		44,877		40,202		83,203			(4,675)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/18/2023	10/18/2024	2,864	12,359,110	4314.6		282,582		223,711		457,947			(58,871)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	10/19/2023	10/17/2025	91	391,369	4278		8,861		7,938		10,371			(923)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/19/2023	10/19/2024	5,652	24,181,261	4278		330,789		261,875		722,341			(68,914)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/07/2024	2,025	3,517,035	1736.97		61,663		48,817		112,479			(12,846)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/07/2025	541	939,731	1736.97		28,662		25,676		45,421			(2,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/08/2024	4,020	6,982,592	1736.97		127,778		101,158		234,659			(26,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2023	10/08/2025	1,670	2,901,312	1736.97		88,490		79,272		140,287			(9,218)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/06/2024	35	1,157,569	33407.58		27,189		21,525		43,116			(5,664)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/18/2024	785	794,534	1012.65		16,526		13,083		28,960			(3,443)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/17/2025	795	804,663	1012.65		22,370		20,039		33,820			(2,330)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/18/2024	581	592,178	1019.43		16,877		13,361		30,947			(3,516)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2023	10/17/2025	1,624	1,655,686	1019.43		63,413		56,807		100,241			(6,605)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/18/2023	10/18/2024	13,446	58,012,604	4314.6		1,712,965		1,356,097		2,294,923			(356,868)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/19/2023	10/18/2024	421	1,802,805	4278		18,208		14,415		22,059			(3,793)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	2,855	8,947,878	3134.55		264,009		209,007		466,791			(55,002)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	8,863	1,760,250	198.6		38,549		30,518		79,299			(8,031)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	3,771	748,933	198.6		16,477		13,044		33,771			(3,433)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	3,396	674,412	198.6		14,837		11,746		30,420			(3,091)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	6,862	2,277,777	331.93		69,700		62,440		106,097			(7,260)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/20/2023	10/18/2024	10,307	2,599,735	252.23		54,854		43,426		131,712			(11,428)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/20/2023	10/21/2024	3,660	923,205	252.23		19,572		15,494		46,793			(4,077)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/20/2023	10/22/2024	4,282	1,080,020	252.23		22,896		18,126		54,749			(4,770)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/20/2023	10/20/2025	8,325	2,099,789	252.23		58,584		52,482		112,383			(6,103)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/20/2023	10/21/2025	3,417	861,882	252.23		24,133		21,619		46,135			(2,514)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	10/20/2023	10/22/2025	2,785	702,480	252.23		19,669		17,621		37,608			(2,049)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2023	10/18/2024	464	465,793	1003.6		9,642		7,633		20,183			(2,009)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2023	10/18/2024	371	373,129	1006.7		10,634		8,419		23,169			(2,215)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/07/2024	60	2,011,804	33407.58		38,694		30,633		59,608			(8,061)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/08/2024	32	1,059,885	33407.58		17,548		13,892		26,410			(3,656)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/04/2024	62	2,062,318	33407.58		41,871		33,148		54,420			(8,723)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/07/2024	94	3,147,904	33407.58		65,532		51,880		85,253			(13,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2023	10/18/2024	3,549	6,129,611	1727.22		113,418		89,789		233,691			(23,629)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2023	10/17/2025	836	1,443,770	1727.22		43,602		39,060		75,946			(4,542)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2023	10/19/2024	44	1,480,645	33414.17		29,600		23,434		44,154			(6,167)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2023	10/20/2024	5,903	24,935,997	4224.16		329,241		260,649		816,879			(68,592)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2023	10/21/2024	5,987	25,290,099	4224.16		309,473		244,999		739,868			(64,473)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2023	10/22/2024	5,547	23,430,515	4224.16		316,910		250,887		726,083			(66,023)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/20/2023	10/22/2024	439	1,853,851	4224.16		18,539		14,676		22,954			(3,862)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	3,799	11,871,292	3124.9		365,262		289,166		678,712			(76,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/21/2024	2,739	8,559,142	3124.9		248,732		196,913		471,639			(51,819)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/20/2025	602	1,035,722	1721.64		31,279		28,021		57,043			(3,258)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/21/2024	2,443	4,206,029	1721.64		69,691		55,172		149,146			(14,519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/21/2025	687	1,181,940	1721.64		35,695		31,976		65,117			(3,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/22/2024	2,664	4,586,182	1721.64		88,274		69,884		192,808			(18,390)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/22/2025	1,186	2,041,538	1721.64		61,654		55,232		112,511			(6,422)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/06/2023	10/08/2024	47	1,560,047	33407.58		28,650		22,681		36,843			(5,969)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	76	2,552,891	33414.17		49,470		39,164		62,290			(10,306)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2024	365	1,542,662	4224.16		90,047		71,287		82,479			(18,760)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	231	975,792	4224.16		46,858		37,096		33,361			(9,762)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/20/2023	10/18/2024	457	1,932,029	4224.16		19,320		15,295		23,966			(4,025)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/20/2023	10/21/2024	519	2,193,664	4224.16		21,937		17,367		27,174			(4,570)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/22/2024	2,217	6,929,299	3124.9		197,061		156,007		374,779			(41,054)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024	2,900	4,992,645	1721.64		96,632		76,500		211,451			(20,132)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/20/2024	57	1,872,913	33127.28		35,723		28,281		54,077			(7,442)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/21/2024	56	1,866,169	33127.28		36,317		28,751		54,959			(7,566)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/22/2024	20	676,017	33127.28		7,774		6,155		10,734			(1,620)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/18/2024	79	2,604,883	33127.28		51,986		41,156		65,752			(10,830)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2024	4,520	898,261	198.75		19,672		15,574		39,974			(4,098)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2024	617	1,511,183	2449.43		33,095		26,200		77,271			(6,895)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2025	1,919	4,701,226	2449.43		142,447		127,609		257,328			(14,838)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	10/23/2023	10/23/2024	8,936	2,966,242	331.94		65,851		52,132		128,150			(13,719)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	10/23/2023	10/23/2025	7,231	2,400,410	331.94		73,453		65,801		111,816			(7,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	458	1,974,605	4314.6		116,182		104,080		145,310			(12,102)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/18/2023	10/18/2024	6,897	29,755,982	4314.6		466,272		369,132		994,971			(97,140)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/21/2024	57	1,896,015	33127.28		39,972		31,645		50,781			(8,328)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/20/2023	10/22/2024	59	1,951,893	33127.28		31,366		24,831		38,712			(6,535)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	7,575	31,942,611	4217.04		862,117		682,509		1,297,347			(179,608)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2024	1,868	1,877,889	1005.28		39,079		30,937		79,043			(8,141)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2025	529	532,122	1005.28		14,852		13,304		24,960			(1,547)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2024	2,343	2,364,361	1009.08		67,526		53,458		142,606			(14,068)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2025	779	786,287	1009.08		30,193		27,048		53,113			(3,145)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	1,532	6,507,207	4247.68		127,279		100,762		224,579			(26,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2023	10/24/2024	9,496	40,335,987	4247.68		1,155,125		914,474		1,664,058			(240,651)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2024	5,122	21,599,969	4217.04		274,164		217,046		628,688			(57,117)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2024	4,607	19,568,886	4247.68		245,839		194,622		559,770			(51,216)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2023	10/25/2024	18,009	4,507,963	250.32		95,569		75,659		259,546			(19,910)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2023	10/24/2025	9,129	2,285,204	250.32		63,757		57,116		135,909			(6,641)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/25/2024	1,058	1,057,987	999.88		22,017		17,430		49,111			(4,587)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/24/2025	672	671,658	999.88		18,733		16,781		33,999			(1,951)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/25/2024	942	943,651	1001.51		26,951		21,336		62,754			(5,615)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/24/2025	749	750,044	1001.51		28,772		25,775		54,670			(2,997)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/25/2023	10/25/2024	2,936	12,291,190	4186.77		260,007		205,839		465,198			(54,168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/25/2024	12,910	54,049,152	4186.77		1,526,703		1,208,640		2,245,569			(318,063)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/26/2023	10/25/2024	11,510	3,823,954	332.22		84,892		67,206		162,834			(17,686)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/26/2023	10/24/2025	10,074	3,346,838	332.22		102,079		91,445		154,114			(10,633)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/26/2023	10/25/2024	17,477	4,377,248	250.45		92,798		73,465		249,845			(19,333)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	9,179	2,298,775	250.45		64,136		57,455		135,728			(6,681)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/25/2024	1,159	1,153,822	995.24		23,988		18,990		58,030			(4,997)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/25/2024	1,249	1,242,990	995		35,475		28,084		89,568			(7,391)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/24/2025	2,251	2,239,919	995		85,946		76,993		174,023			(8,953)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	582	2,512,478	4314.6		134,847		106,754		115,094			(28,093)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/18/2023	10/18/2024	481	2,075,210	4314.6		21,167		16,757		25,140			(4,410)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/23/2023	10/23/2024	540	2,275,841	4217.04		22,758		18,017		28,215			(4,741)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2023	10/23/2024	2,748	8,566,747	3117.7		273,257		216,328		522,144			(56,929)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/24/2023	10/24/2024	358	1,519,545	4247.68		15,179		12,016		18,687			(3,162)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2024	2,277	7,119,901	3126.5		214,440		169,765		397,135			(44,675)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/26/2023	10/26/2024	1,842	7,619,254	4137.23		172,853		136,842		332,083			(36,011)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/25/2024	11,082	45,847,933	4137.23		1,345,777		1,065,407		2,103,728			(280,370)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	3,620	719,051	198.62		21,212		19,002		35,772			(2,210)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	3,741	743,029	198.62		21,919		19,636		36,982			(2,283)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	2,923	674,677	230.78		15,720		12,445		31,273			(3,275)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	1,121	2,734,748	2440.46		59,891		47,414		148,578			(12,477)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	203	494,960	2440.46		10,840		8,581		26,901			(2,258)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	1,579	3,853,575	2440.46		116,763		104,600		221,487			(12,163)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/27/2023	10/25/2024	9,267	3,081,729	332.55		68,414		54,161		128,915			(14,253)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/27/2023	10/28/2024	4,480	1,489,834	332.55		33,223		26,302		62,377			(6,922)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/27/2023	10/29/2024	6,513	2,165,801	332.55		48,297		38,235		90,705			(10,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2023	10/17/2025	1,454	2,524,097	1736.2		75,012		67,198		119,353			(7,814)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	136	4,578,893	33665.08		86,707		68,643		129,923			(18,064)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2023	10/23/2024	2,698	4,631,618	1716.89		90,990		72,034		208,567			(18,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2023	10/23/2025	1,183	2,030,644	1716.89		61,732		55,301		116,223			(6,430)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	29	949,309	32936.41		19,257		15,245		29,423			(4,012)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2023	10/23/2024	34	1,108,383	32936.41		20,913		16,556		26,769			(4,357)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2024	3,573	6,150,020	1721.48		118,947		94,167		259,902			(24,781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2023	10/24/2025	1,605	2,763,377	1721.48		83,730		75,008		152,583			(8,722)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2023	10/24/2024	46	1,531,496	33141.38		24,051		19,040		35,264			(5,011)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2023	10/24/2024	50	1,643,786	33141.38		31,223		24,718		39,606			(6,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/26/2023	10/24/2025	95	392,642	4137.23		8,667		7,764		10,749			(903)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/26/2023	10/26/2024	6,478	26,798,946	4137.23		342,626		271,246		798,049			(71,380)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	3,823	1,271,350	332.55		38,903		34,851		57,767			(4,052)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	1,204	400,333	332.55		12,250		10,974		18,193			(1,276)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	4,271	1,420,405	332.55		43,464		38,937		64,562			(4,528)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/25/2024	11,429	2,863,023	250.51		60,410		47,824		162,848			(12,585)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/28/2024	5,556	1,391,748	250.51		29,505		23,358		79,179			(6,147)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/29/2024	6,190	1,550,558	250.51		32,872		26,024		88,220			(6,848)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/27/2025	4,453	1,115,572	250.51		31,236		27,982		65,696			(3,254)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/28/2025	1,496	374,808	250.51		10,495		9,401		22,075			(1,093)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/27/2023	10/29/2025	4,460	1,117,306	250.51		31,285		28,026		65,811			(3,259)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/28/2024	2,367	9,747,234	4117.37		203,439		161,056		404,912			(42,383)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/29/2024	1,784	7,345,379	4117.37		139,552		110,479		280,983			(29,073)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	133	4,472,505	33665.08		97,562		77,237		123,858			(20,325)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/25/2023	10/24/2025	369	1,545,778	4186.77		84,225		75,452		116,221			(8,773)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/25/2023	10/25/2024	6,636	27,785,235	4186.77		399,988		316,657		889,319			(83,331)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	10/26/2023	10/25/2024	386	1,597,823	4137.23		15,659		12,396		20,158			(3,262)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/26/2023	10/25/2024	2,186	6,823,258	3120.93		200,423		158,668		389,464			(41,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2023	10/25/2024	5,168	8,878,706	1717.9		156,865		124,185		347,327			(32,680)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/25/2024	1,313	1,304,751	993.65		27,100		21,454		67,397			(5,646)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/27/2025	575	570,993	993.65		15,954		14,292		31,487			(1,662)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/27/2024	2,407	9,910,197	4117.37		220,148		174,284		431,717			(45,864)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/25/2024	10,706	44,081,337	4117.37		1,155,620		914,866		1,799,250			(240,754)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2024	5,296	22,067,628	4166.82		251,422		199,042		591,191			(52,380)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	13,576	2,700,487	198.92		59,141		46,820		118,337			(12,321)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2025	6,106	1,214,626	198.92		35,831		32,099		59,092			(3,732)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2024	207	507,396	2450.87		11,112		8,797		25,694			(2,315)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2025	871	2,135,112	2450.87		64,694		57,955		115,977			(6,739)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	9,056	3,016,473	333.08		66,966		53,015		122,557			(13,951)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	4,391	1,462,477	333.08		44,752		40,090		64,947			(4,662)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	10/24/2023	10/24/2024	16,585	4,189,432	252.61		88,816		70,313		206,915			(18,503)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	10/24/2023	10/24/2025	8,106	2,047,656	252.61		57,130		51,179		107,332			(5,951)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/26/2023	10/24/2025	902	1,549,467	1717.9		47,104		42,197		88,010			(4,907)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/26/2023	10/26/2024	23	761,165	32784.3		13,717		10,859		20,746			(2,858)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	10/26/2023	10/25/2024	56	1,842,245	32784.3		41,434		32,802		53,161			(8,632)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/30/2023	10/30/2024	510	2,126,534	4166.82		20,840		16,498		26,592			(4,342)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/30/2023	10/30/2024	3,183	9,922,550	3117.13		312,088		247,069		608,557			(65,018)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/30/2023	10/30/2024	3,572	6,125,378	1714.76		111,446		88,228		259,043			(23,218)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/31/2023	10/31/2024	1,484	6,222,097	4193.8		120,545		95,431		223,190			(25,114)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/31/2023	10/31/2024	9,199	38,576,758	4193.8		1,138,943		901,663		1,769,548			(237,280)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/31/2023	10/31/2025	106	444,211	4193.8		9,816		8,794		11,978			(1,023)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	10/31/2023	10/31/2024	4,481	18,793,440	4193.8		217,580		172,251		499,711			(45,329)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/31/2023	10/31/2024	469	1,968,836	4193.8		19,491		15,431		24,456			(4,061)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2024	2,925	9,146,469	3126.82		270,541		214,178		509,930			(56,363)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/25/2023	10/25/2024	374	1,566,027	4186.77		82,856		65,594		65,943			(17,262)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	10/25/2023	10/25/2024	303	1,270,344	4186.77		12,576		9,956		15,848			(2,620)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/25/2023	10/25/2024	4,326	13,496,287	3120.12		497,755		394,056		903,274			(103,699)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/27/2023	10/25/2024	9,959	1,977,965	198.62		43,317		34,293		89,139			(9,024)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/27/2023	10/28/2024	5,410	1,074,629	198.62		23,642		18,716		48,475			(4,925)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	10/27/2023	10/29/2024	5,142	1,021,332	198.62		22,469		17,788		46,085			(4,681)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	10/27/2023	10/28/2024	6,564	27,024,775	4117.37		599,014		474,219		923,946			(124,795)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	10/30/2023	10/30/2025	1,424	2,441,799	1714.76		73,987		66,280		142,382			(7,707)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/30/2023	10/30/2024	32	1,063,080	32928.96		17,927		14,192		27,074			(3,735)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/30/2023	10/30/2024	41	1,339,937	32928.96		22,309		17,661		27,840			(4,648)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2024	3,389	5,829,331	1719.84		108,604		85,978		240,493			(22,626)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2023	10/31/2025	2,103	3,616,724	1719.84		109,587		98,171		202,751			(11,415)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2023	10/31/2024	25	827,336	33052.87		14,415		11,412		21,672			(3,003)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	8,055	1,602,015	198.89		35,084		27,775		70,563			(7,309)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	2,767	636,397	230.03		14,892		11,789		31,318			(3,102)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	1,373	3,356,392	2444.82		73,505		58,191		177,275			(15,314)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2025	1,711	4,182,584	2444.82		126,732		113,531		235,012			(13,201)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/31/2023	10/31/2024	5,176	1,723,008	332.89		38,251		30,282		70,888			(7,969)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/31/2023	10/31/2025	3,297	1,097,416	332.89		33,581		30,083		49,190			(3,498)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	10,524	2,086,068	198.22		45,685		36,167		97,295			(9,518)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	4,280	848,327	198.22		24,941		22,343		43,334			(2,598)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	706	1,727,206	2447.41		37,826		29,945		89,474			(7,880)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	228	557,893	2447.41		16,848		15,093		30,843			(1,755)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	10/19/2023	10/18/2024	11,774	3,904,926	331.65		86,689		68,629		171,117			(18,060)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/29/2024	7,390	30,427,080	4117.37		791,824		626,861		1,290,888			(164,963)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2023	10/31/2024	37	1,224,655	33052.87		25,264		20,000		31,835			(5,263)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2023	10/31/2024	9,813	2,466,151	251.31		52,282		41,390		133,202			(10,892)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/31/2023	10/31/2025	7,183	1,805,090	251.31		50,362		45,116		101,829			(5,246)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2024	2,116	2,114,170	999.02		43,975		34,813		99,775			(9,161)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2025	858	857,435	999.02		23,837		21,354		43,985			(2,483)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2024	1,142	1,142,684	1000.32		32,566		25,782		77,252			(6,785)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2023	10/31/2025	3,723	3,724,304	1000.32		142,641		127,782		275,075			(14,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2023	10/25/2024	5,514	9,470,971	1717.7		162,490		128,638		360,630			(33,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2023	10/24/2025	2,199	3,777,306	1717.7		114,452		102,530		214,888			(11,922)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/25/2023	10/25/2024	95	3,153,275	33035.93		57,224		45,303		89,247			(11,922)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	10/27/2023	10/29/2025	101	417,099	4117.37		9,170		8,215		11,456			(955)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2024	6,925	28,512,931	4117.37		374,764		296,688		828,975			(78,076)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/25/2023	10/25/2024	109	3,589,824	33035.93		78,814		62,395		101,895			(16,420)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	6,150	25,321,544	4117.37		310,321		245,671		704,573			(64,650)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	6,139	25,275,605	4117.37		293,469		232,330		692,511			(61,139)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2024	99	407,880	4117.37		24,065		19,051		20,634			(5,014)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	225	925,002	4117.37		41,737		33,042		26,330			(8,695)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	199	820,474	4117.37		46,603		36,894		39,534			(9,709)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	760	3,128,678	4117.37		30,223		23,927		39,641			(6,296)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/25/2024	14,001	2,786,724	199.04		61,029		48,315		120,799			(12,714)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	6,551	1,303,851	199.04		38,333		34,340		62,882			(3,993)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	5,191	1,197,128	230.62		38,907		34,854		63,808			(4,053)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/25/2024	520	1,271,838	2443.86		27,853		22,050		67,552			(5,803)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	698	1,705,850	2443.86		51,687		46,303		96,238			(5,384)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	642	2,641,322	4117.37		25,542		20,220		33,421			(5,321)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	331	1,363,177	4117.37		13,182		10,436		17,241			(2,746)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/25/2024	3,352	10,401,593	3103.47		304,438		241,014		647,766			(63,425)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/28/2024	3,661	11,360,736	3103.47		337,270		267,005		714,664			(70,264)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/29/2024	2,650	8,222,647	3103.47		234,503		185,648		503,803			(48,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/25/2024	2,939	5,019,996	1708.02		95,338		75,476		236,361			(19,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/27/2025	660	1,127,097	1708.02		34,151		30,594		69,146			(3,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/28/2024	3,271	5,586,918	1708.02		99,179		78,517		244,432			(20,662)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/28/2025	881	1,504,298	1708.02		45,580		40,832		92,311			(4,748)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/29/2024	3,589	6,130,030	1708.02		122,411		96,909		309,453			(25,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2023	10/29/2025	1,585	2,707,943	1708.02		82,051		73,504		166,216			(8,547)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/27/2024	40	1,312,839	32417.59		26,010		20,591		40,167			(5,419)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	49	1,603,698	32417.59		28,298		22,402		43,108			(5,895)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	37	1,195,592	32417.59		18,768		14,858		28,182			(3,910)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	69	2,229,698	32417.59		48,442		38,350		63,007			(10,092)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	97	3,150,356	32417.59		64,838		51,330		83,902			(13,508)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	36	1,177,721	32417.59		13,815		10,937		17,193			(2,878)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	6,742	1,340,036	198.75		29,347		23,233		59,770			(6,114)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	1,895	376,581	198.75		11,109		9,952		18,573			(1,157)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	2,746	632,514	230.32		20,620		18,472		34,386			(2,148)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	848	2,069,212	2441.32		45,316		35,875		111,849			(9,441)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	96,232	9,623,152	100		188,000		148,833		257,348			(39,167)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	172,942	16,948,304	98		175,000		138,542		35,868			(36,458)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/11/2023	10/11/2024	89,474	8,947,397	100		177,500		140,521		232,055			(36,979)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/11/2023	10/11/2024	144,057	14,117,585	98		153,500		121,521		41,614			(31,979)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	90,167	9,016,722	100		185,000		146,458		261,517			(38,542)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	144,894	14,199,610	98		152,000		120,333		23,195			(31,667)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2023	10/25/2024	79,964	7,996,380	100		152,000		120,333		208,307			(31,667)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2023	10/25/2024	141,186	13,836,270	98		154,000		121,917		23,899			(32,083)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2023	11/08/2024	9,324	40,863,761	4382.78		1,200,357		1,050,313		1,612,616			(150,045)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/13/2023	11/13/2024	1,504	6,634,283	4411.55		114,704		100,366		178,924			(14,338)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	1,613	7,333,564	4547.38		136,571		119,500		189,302			(17,071)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	9,229	41,969,348	4547.38		1,162,688		1,017,352		1,383,223			(145,336)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/21/2023	11/21/2024	1,043	4,732,765	4538.19		81,912		71,673		112,337			(10,239)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/21/2023	11/21/2024	6,771	30,726,682	4538.19		897,609		785,408		1,073,843			(112,201)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	4,298	19,506,094	4538.19		287,186		251,288		471,607			(35,898)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	249	1,131,200	4538.19		11,550		10,106		12,520			(1,444)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	2,332	7,459,073	3198.96		237,727		208,011		322,396			(29,716)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2024	2,939	5,155,354	1753.93		98,837		86,483		157,735			(12,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2023	11/21/2025	1,337	2,344,317	1753.93		71,971		67,472		99,833			(4,498)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	41	1,435,656	35088.29		26,541		23,224		31,235			(3,318)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	6,592	1,336,756	202.78		29,409		25,733		40,371			(3,676)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2023	11/21/2025	4,949	1,003,588	202.78		29,706		27,850		36,722			(1,857)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2023	11/21/2025	1,606	377,043	234.8		12,329		11,559		15,588			(771)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2023	11/21/2024	573	1,437,134	2506.33		31,473		27,539		48,445			(3,934)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2023	11/21/2025	894	2,240,580	2506.33		68,338		64,067		89,134			(4,271)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	11/21/2023	11/21/2024	4,980	1,685,950	338.57		37,597		32,897		50,568			(4,700)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	11/21/2023	11/21/2025	3,165	1,071,499	338.57		32,895		30,839		37,669			(2,056)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/21/2023	11/21/2024	9,936	2,559,137	257.57		54,254		47,472		87,439			(6,782)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/21/2023	11/21/2025	4,283	1,103,126	257.57		30,998		29,060		43,245			(1,937)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/21/2023	11/21/2024	1,243	1,272,819	1023.87		26,500		23,188		37,631			(3,313)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/21/2023	11/21/2025	657	672,865	1023.87		18,827		17,650		24,121			(1,177)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/21/2023	11/21/2024	1,062	1,099,902	1035.4		31,413		27,487		46,625			(3,927)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/21/2023	11/21/2025	1,195	1,237,094	1035.4		47,603		44,628		63,845			(2,975)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2023	11/22/2024	16,220	3,289,147	202.78		72,361		63,316		99,406			(9,045)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	4,360	884,083	202.78		26,169		24,533		32,349			(1,636)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2023	11/22/2024	3,448	809,654	234.83		18,946		16,578		27,232			(2,368)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	3,018	708,710	234.83		23,175		21,726		29,243			(1,448)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2023	11/22/2024	1,401	3,513,477	2506.98		76,945		67,327		117,875			(9,618)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	1,530	3,835,299	2506.98		116,593		109,306		151,977			(7,287)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	11/22/2023	11/22/2024	16,715	5,662,939	338.8		126,284		110,498		167,609			(15,785)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	11/22/2023	11/21/2025	20,044	6,790,876	338.8		208,480		195,450		236,267			(13,030)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/22/2023	11/22/2024	19,120	4,927,796	257.73		104,469		91,411		166,226			(13,059)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/22/2023	11/21/2025	14,335	3,694,501	257.73		103,446		96,981		143,366			(6,465)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/22/2023	11/22/2024	1,179	1,208,765	1025.15		25,154		22,010		34,809			(3,144)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/01/2023	10/31/2025	8,820	2,229,935	252.83		62,438		58,536		115,586			(3,902)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	11/01/2024	1,318	1,321,470	1002.45		27,487		24,051		58,713			(3,436)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	10/31/2025	286	286,350	1002.45		7,961		7,463		14,004			(498)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	11/01/2024	796	799,917	1005.13		22,798		19,948		50,917			(2,850)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2023	10/31/2025	994	998,773	1005.13		38,253		35,862		70,330			(2,391)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/01/2023	11/01/2024	2,791	11,826,790	4237.86		231,166		202,271		406,016			(28,896)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2023	11/01/2024	8,291	1,655,783	199.7		36,262		31,729		67,610			(4,533)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	8,098	1,617,128	199.7		47,705		44,724		74,438			(2,982)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	3,280	759,146	231.47		24,748		23,201		38,504			(1,547)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2023	11/01/2024	473	1,162,664	2455.89		25,462		22,279		56,949			(3,183)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	747	1,833,717	2455.89		55,562		52,089		97,031			(3,473)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	11/01/2023	11/01/2024	9,524	3,172,667	333.11		70,433		61,629		129,019			(8,804)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	11/01/2023	10/31/2025	7,718	2,571,046	333.11		78,674		73,757		114,178			(4,917)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/01/2023	11/01/2024	13,231	3,345,089	252.83		70,916		62,051		162,953			(8,864)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11,882	50,354,125	4237.86		1,476,348		1,291,804		2,151,622			(184,543)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2023	11/01/2024	1,838	426,761	232.18		9,944		8,701		17,749			(1,243)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2023	11/01/2024	662	1,634,800	2470.96		35,802		31,327		71,893			(4,475)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	543	1,342,580	2470.96		40,814		38,264		65,313			(2,551)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	15,509	5,192,188	334.79		115,267		100,858		192,326			(14,408)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	10,990	3,679,485	334.79		112,592		105,555		152,068			(7,037)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/02/2023	11/01/2024	15,574	3,952,787	253.8		83,799		73,324		179,578			(10,475)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/02/2023	10/31/2025	5,527	1,402,769	253.8		39,278		36,823		68,739			(2,455)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024	738	744,157	1008.87		15,478		13,544		29,372			(1,935)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/02/2023	10/31/2025	391	394,676	1008.87		10,972		10,286		17,610			(686)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/02/2023	11/01/2024	8,404	36,287,975	4317.78		1,079,236		944,331		1,526,979			(134,904)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/01/2024	11,481	2,932,098	255.38		62,160		54,390		118,372			(7,770)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/04/2024	8,922	2,278,419	255.38		48,302		42,265		92,073			(6,038)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/05/2024	2,635	672,806	255.38		14,331		12,539		27,198			(1,791)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/03/2025	7,130	1,820,768	255.38		51,164		47,966		81,327			(3,198)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/04/2025	1,671	426,661	255.38		11,989		11,240		19,062			(749)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/03/2023	11/05/2025	1,437	366,917	255.38		10,310		9,666		16,396			(644)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/01/2024	615	622,588	1011.78		12,888		11,277		23,239			(1,611)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/03/2025	444	449,003	1011.78		12,482		11,702		19,214			(780)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/01/2024	611	622,109	1018.26		17,730		15,514		33,276			(2,216)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2023	11/03/2024	2,130	9,283,717	4358.34		180,378		157,830		289,681			(22,547)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2023	11/04/2024	1,877	8,182,494	4358.34		165,163		144,518		277,453			(20,645)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2023	11/05/2024	1,532	6,676,825	4358.34		127,927		111,936		214,482			(15,991)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/02/2023	11/01/2024	739	749,754	1014.15		21,368		18,697		42,408			(2,671)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/02/2023	11/02/2024	2,182	9,422,071	4317.78		197,849		173,118		333,140			(24,731)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/02/2023	10/31/2025	87	375,836	4317.78		8,428		7,901		9,821			(527)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/02/2023	11/02/2024	5,641	24,355,607	4317.78		366,430		320,626		741,332			(45,804)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/03/2023	11/03/2025	420	427,858	1018.26		16,387		15,363		26,362			(1,024)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/03/2023	11/01/2024	9,123	39,760,038	4358.34		1,013,711		886,998		1,347,782			(126,714)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2023	11/06/2024	8,391	36,635,025	4365.98		1,022,356		894,561		1,428,510			(127,794)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	399	1,691,037	4237.86		86,241		80,851		111,769			(5,390)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2023	11/01/2024	735	3,173,951	4317.78		31,105		27,217		38,177			(3,888)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	11/01/2024	2,457	7,743,788	3152.34		227,224		198,821		381,284			(28,403)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2024	5,448	23,787,367	4365.98		350,283		306,498		689,411			(43,785)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	3,080	5,348,923	1736.45		111,079		97,194		212,187			(13,885)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2025	892	1,548,117	1736.45		47,072		44,130		76,030			(2,942)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/06/2023	11/06/2024	27	917,648	34095.86		17,006		14,881		24,519			(2,126)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/06/2023	11/06/2024	66	2,236,689	34095.86		39,454		34,522		49,418			(4,932)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2023	11/01/2024	6,075	25,743,461	4237.86		400,642		350,561		823,764			(50,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	11/01/2024	4,043	7,007,769	1733.35		131,809		115,333		255,546			(16,476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/02/2023	10/31/2025	1,135	1,967,719	1733.35		59,667		55,938		98,927			(3,729)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/02/2023	11/02/2024	25	856,082	33839.08		15,289		13,378		22,663			(1,911)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/02/2023	11/01/2024	50	1,700,841	33839.08		33,008		28,882		41,813			(4,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/03/2023	11/04/2024	7,732	33,700,140	4358.34		789,370		690,699		1,044,314			(98,671)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/06/2023	11/06/2024	513	2,240,661	4365.98		22,295		19,508		26,518			(2,787)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	2,803	8,858,473	3159.9		259,093		226,706		424,642			(32,387)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2024	5,310	1,068,464	201.2		23,506		20,568		37,709			(2,938)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	1,862	374,733	201.2		11,092		10,399		15,433			(693)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	1,756	407,951	232.33		13,340		12,506		19,655			(834)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2024	194	481,272	2478.82		10,540		9,222		19,994			(1,317)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	250	618,994	2478.82		18,817		17,641		28,832			(1,176)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/06/2023	11/06/2024	20,637	6,920,886	335.36		154,336		135,044		248,705			(19,292)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/06/2023	11/06/2025	11,525	3,864,943	335.36		118,654		111,238		156,039			(7,416)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/06/2023	11/06/2024	6,534	1,663,357	254.58		35,263		30,855		71,440			(4,408)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/06/2023	11/06/2025	3,508	893,023	254.58		25,005		23,442		41,854			(1,563)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/07/2023	11/07/2024	9,522	3,197,815	335.85		71,311		62,397		111,777			(8,914)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/07/2023	11/07/2025	5,134	1,724,292	335.85		52,936		49,627		68,157			(3,308)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2023	11/07/2024	12,459	3,184,480	255.59		67,511		59,072		126,757			(8,439)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/07/2023	11/07/2025	9,523	2,433,955	255.59		68,151		63,891		107,452			(4,259)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2024	939	950,886	1012.85		19,816		17,339		34,859			(2,477)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/07/2023	11/07/2025	1,254	1,270,248	1012.85		35,592		33,368		53,567			(2,225)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/07/2023	11/07/2024	2,038	2,077,871	1019.78		59,427		51,999		109,163			(7,428)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/07/2023	11/07/2025	762	776,980	1019.78		29,945		28,073		47,175			(1,872)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	509	2,158,277	4237.86		118,971		104,100		91,283			(14,871)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	11/03/2023	11/05/2024	6,804	29,654,592	4358.34		689,090		602,953		938,978			(86,136)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	812	821,430	1012.23		17,119		14,979		30,464			(2,140)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	699	712,186	1018.9		20,369		17,822		37,852			(2,546)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/06/2023	11/06/2025	526	536,368	1018.9		20,677		19,385		32,857			(1,292)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	12,372	2,490,962	201.34		54,801		47,951		86,712			(6,850)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	2,040	410,713	201.34		12,157		11,397		16,739			(760)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	2,603	606,485	232.97		14,192		12,418		23,705			(1,774)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	664	1,649,651	2483.51		36,127		31,611		66,164			(4,516)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	379	941,903	2483.51		28,634		26,844		42,712			(1,790)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/07/2023	11/07/2024	977	4,276,095	4378.38		81,091		70,955		132,105			(10,136)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/07/2023	11/07/2024	8,011	35,074,209	4378.38		949,595		830,896		1,287,031			(118,699)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/01/2023	11/01/2024	464	1,967,420	4237.86		19,477		17,043		24,167			(2,435)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/01/2023	11/01/2024	3,730	11,669,877	3128.71		423,507		370,569		755,754			(52,938)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	8,902	1,798,067	201.99		39,378		34,455		58,274			(4,922)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	5,150	1,040,244	201.99		22,885		20,025		33,780			(2,861)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	4,043	816,639	201.99		24,173		22,662		31,595			(1,511)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	6,290	1,270,541	201.99		37,608		35,258		49,173			(2,351)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	502	1,250,454	2488.97		27,385		23,962		47,964			(3,423)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	148	368,876	2488.97		8,115		7,101		14,167			(1,014)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	406	1,010,977	2488.97		30,734		28,813		44,355			(1,921)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/03/2023	11/03/2024	5,871	25,588,897	4358.34		423,687		370,726		807,466			(52,961)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/07/2023	11/07/2025	236	1,031,625	4378.38		24,553		23,018		26,465			(1,535)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/07/2023	11/07/2024	5,227	22,886,693	4378.38		303,234		265,330		611,971			(37,904)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	2,305	10,101,418	4382.78		195,475		171,041		315,024			(24,434)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/08/2023	11/07/2025	351	1,538,438	4382.78		77,476		72,633		92,241			(4,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/01/2023	11/01/2024	4,242	7,298,466	1720.61		130,313		114,024		282,084			(16,289)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/03/2023	11/04/2024	5,599	24,400,398	4358.34		332,510		290,947		674,188			(41,564)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/07/2023	11/07/2024	439	1,921,020	4378.38		19,594		17,145		22,639			(2,449)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/07/2023	11/07/2024	2,747	8,668,811	3155.62		285,112		249,473		466,410			(35,639)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/22/2023	11/21/2025	1,699	1,741,282	1025.15		48,669		45,627		61,188			(3,042)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/22/2023	11/22/2024	1,494	1,550,025	1037.23		44,253		38,722		63,993			(5,532)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/22/2023	11/21/2025	454	470,541	1037.23		18,088		16,957		23,801			(1,130)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/22/2023	11/22/2024	2,182	9,943,611	4556.62		192,960		168,840		257,422			(24,120)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2023	11/26/2024	3,153	639,206	202.75		14,063		12,305		19,477			(1,758)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2023	11/24/2025	1,895	384,125	202.75		11,370		10,659		14,128			(711)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2023	11/26/2025	2,249	455,988	202.75		13,497		12,654		16,784			(844)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2024	1,710	400,938	234.5		9,382		8,209		13,913			(1,173)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2024	373	934,078	2504.51		20,550		17,981		32,023			(2,569)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/24/2023	11/22/2024	2,277	586,385	257.5		12,431		10,877		20,172			(1,554)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/24/2023	11/25/2024	2,066	531,884	257.5		11,276		9,866		18,323			(1,409)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/24/2023	11/26/2024	2,525	650,161	257.5		13,848		12,117		22,408			(1,731)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/24/2023	11/24/2025	4,179	1,075,978	257.5		30,235		28,345		42,421			(1,890)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2023	11/24/2024	1,531	6,980,093	4559.34		140,670		123,086		186,033			(17,584)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2023	11/25/2024	1,352	6,164,395	4559.34		122,019		106,767		166,301			(15,252)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2023	10/31/2025	903	1,553,382	1720.61		47,533		44,563		86,554			(2,971)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/01/2023	11/01/2024	87	2,882,245	33274.58		58,006		50,756		91,006			(7,251)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/01/2023	11/01/2024	86	2,855,638	33274.58		53,753		47,034		68,051			(6,719)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2023	11/05/2024	4,745	20,680,518	4358.34		285,820		250,092		579,769			(35,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/07/2023	11/07/2024	4,570	7,924,386	1733.84		150,650		131,819		290,637			(18,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/07/2023	11/07/2025	2,197	3,808,487	1733.84		115,866		108,624		191,190			(7,242)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2023	11/07/2024	58	1,978,996	34152.6		37,616		32,914		45,523			(4,702)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/03/2023	11/03/2024	302	1,317,430	4358.34		72,464		63,406		60,756			(9,058)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/03/2023	11/04/2024	172	749,069	4358.34		38,741		33,898		23,411			(4,843)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	494	2,154,806	4358.34		20,902		18,289		25,615			(2,613)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2024	405	1,766,730	4358.34		17,137		14,995		20,975			(2,142)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2024	503	2,191,453	4358.34		21,257		18,600		26,006			(2,657)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2023	11/08/2024	6,299	27,607,889	4382.78		453,271		396,612		839,647			(56,659)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	10,091	3,396,421	336.58		103,930		97,435		130,003			(6,496)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/09/2023	11/08/2024	17,876	4,545,495	254.28		96,364		84,319		199,716			(12,046)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	10,732	2,728,901	254.28		76,409		71,634		130,199			(4,776)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/09/2023	11/08/2024	828	836,632	1010.62		17,410		15,234		32,034			(2,176)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/09/2023	11/07/2025	902	911,332	1010.62		25,490		23,897		39,714			(1,593)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/09/2023	11/08/2024	451	458,963	1016.65		13,108		11,469		25,177			(1,638)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/09/2023	11/07/2025	757	769,847	1016.65		29,624		27,772		48,293			(1,851)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/09/2023	11/09/2024	1,882	8,183,674	4347.35		188,594		165,019		311,780			(23,574)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/09/2023	11/08/2024	9,733	42,311,548	4347.35		1,178,442		1,031,137		1,611,869			(147,305)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/09/2023	11/07/2025	85	368,679	4347.35		8,516		7,984		9,541			(532)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/09/2023	11/09/2024	4,777	20,767,445	4347.35		336,052		294,045		635,982			(42,006)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/03/2023	11/01/2024	4,420	13,986,627	3164.04		413,779		362,057		661,064			(51,722)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/13/2023	11/13/2024	8,054	35,531,514	4411.55		887,042		776,162		1,170,191			(110,880)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/13/2023	11/13/2024	4,786	21,114,037	4411.55		301,626		263,923		571,227			(37,703)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/13/2023	11/13/2024	637	2,809,610	4411.55		28,658		25,076		32,683			(3,582)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	11/13/2023	11/13/2024	2,654	8,378,352	3157.06		252,770		221,173		419,449			(31,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/13/2023	11/13/2024	3,388	5,871,283	1733.06		111,737		97,770		219,974			(13,967)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	2,926	586,486	200.43		12,844		11,239		22,432			(1,606)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	532	1,318,572	2479.97		28,877		25,267		54,439			(3,610)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2025	1,460	3,621,823	2479.97		110,103		103,222		167,890			(6,881)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	2,052	688,093	335.39		15,276		13,366		24,760			(1,909)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/13/2023	11/13/2024	5,139	1,310,185	254.94		27,776		24,304		54,912			(3,472)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/13/2023	11/13/2025	2,563	653,510	254.94		18,298		17,155		30,038			(1,144)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/13/2023	11/13/2024	868	880,844	1015.22		18,322		16,031		30,915			(2,290)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/13/2023	11/13/2025	619	628,565	1015.22		17,537		16,441		25,636			(1,096)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/13/2023	11/13/2025	1,640	1,677,893	1023.15		64,263		60,247		98,511			(4,016)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	10,401	2,089,734	200.91		45,765		40,045		75,750			(5,721)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	4,511	906,332	200.91		26,737		25,066		38,091			(1,671)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/03/2023	11/04/2024	3,506	11,091,823	3164.04		326,313		285,524		523,255			(40,789)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/03/2023	11/05/2024	2,318	7,335,176	3164.04		198,267		173,483		322,328			(24,783)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	423	1,854,754	4382.78		98,966		86,595		67,224			(12,371)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/09/2023	11/08/2024	398	1,728,888	4347.35		17,289		15,128		20,558			(2,161)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024	2,726	8,577,979	3146.67		257,360		225,190		450,451			(32,170)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	6,505	1,302,605	200.25		28,527		24,961		50,589			(3,566)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	5,013	1,003,885	200.25		22,085		19,325		39,041			(2,761)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2024	2,288	458,260	200.25		10,082		8,822		17,830			(1,260)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	8,922	1,786,531	200.25		52,703		49,409		79,161			(3,294)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2025	2,915	583,695	200.25		17,219		16,143		25,871			(1,076)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	2,919	678,512	232.47		15,809		13,833		27,662			(1,976)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	545	1,352,035	2480.58		29,610		25,908		55,468			(3,701)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	1,142	2,833,945	2480.58		86,152		80,767		130,807			(5,384)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/10/2023	11/08/2024	8,512	2,858,590	335.84		63,461		55,528		100,024			(7,933)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/03/2023	11/01/2024	2,662	4,631,422	1739.52		88,017		77,015		161,227			(11,002)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/03/2023	11/03/2025	817	1,420,862	1739.52		42,910		40,228		67,934			(2,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/03/2023	11/04/2024	2,371	4,124,144	1739.52		69,470		60,786		123,356			(8,684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/03/2023	11/04/2025	1,314	2,285,498	1739.52		69,022		64,708		109,316			(4,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/03/2023	11/05/2024	3,055	5,313,398	1739.52		107,878		94,393		201,067			(13,485)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/08/2023	11/08/2024	467	2,048,175	4382.78		20,891		18,280		24,094			(2,611)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/08/2023	11/08/2024	3,488	11,006,413	3155.25		381,116		333,476		618,933			(47,639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/09/2023	11/08/2024	4,356	7,528,507	1728.4		138,081		120,821		282,530			(17,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/09/2023	11/07/2025	1,146	1,980,065	1728.4		60,590		56,803		103,910			(3,787)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/09/2023	11/09/2024	19	631,128	33891.94		14,642		12,812		21,647			(1,830)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/09/2023	11/08/2024	66	2,248,913	33891.94		47,162		41,267		57,279			(5,895)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/10/2023	11/11/2024	4,932	1,656,392	335.84		36,938		32,320		58,039			(4,617)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/10/2023	11/10/2025	5,606	1,882,618	335.84		57,608		54,008		74,502			(3,601)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/10/2023	11/11/2025	1,434	481,563	335.84		14,736		13,815		19,062			(921)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	11/10/2023	11/12/2025	2,283	766,690	335.84		23,537		22,066		30,355			(1,471)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/10/2023	11/08/2024	9,484	2,419,097	255.06		51,043		44,663		100,264			(6,380)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/10/2023	11/11/2024	7,730	1,971,534	255.06		41,797		36,572		81,789			(5,225)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/10/2023	11/12/2024	2,192	559,075	255.06		11,852		10,371		23,200			(1,482)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/10/2023	11/10/2025	3,369	859,399	255.06		24,063		22,559		39,178			(1,504)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/11/2025	1,676	427,596	255.06		11,973		11,224		19,497			(748)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2023	11/10/2024	2,406	10,621,382	4415.24		213,069		186,435		330,943			(26,634)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2023	11/11/2024	1,847	8,156,472	4415.24		152,640		133,560		228,562			(19,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/13/2023	11/13/2025	1,031	1,786,546	1733.06		54,241		50,851		90,459			(3,390)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2023	11/13/2024	23	789,285	34337.87		14,870		13,012		20,888			(1,859)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2023	11/13/2024	55	1,878,880	34337.87		37,515		32,826		45,220			(4,689)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2023	11/05/2025	1,264	2,199,222	1739.52		66,417		62,265		105,231			(4,151)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/03/2024	35	1,191,222	34061.32		22,360		19,565		32,243			(2,795)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/04/2024	36	1,240,741	34061.32		22,384		19,586		32,059			(2,798)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/05/2024	24	825,737	34061.32		9,422		8,244		12,542			(1,178)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/01/2024	48	1,639,164	34061.32		30,917		27,053		38,132			(3,865)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2023	11/04/2024	65	2,206,099	34061.32		42,436		37,132		52,266			(5,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/08/2024	6,083	10,543,314	1733.37		192,885		168,775		371,141			(24,111)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/08/2023	11/07/2025	1,099	1,905,368	1733.37		56,562		53,027		93,170			(3,535)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2023	11/12/2025	2,585	659,381	255.06		18,463		17,309		30,072			(1,154)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/08/2024	608	617,937	1015.82		12,841		11,236		21,374			(1,605)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/10/2025	385	390,713	1015.82		10,932		10,249		15,778			(683)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/08/2024	1,137	1,163,984	1023.98		33,185		29,037		57,704			(4,148)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/10/2025	1,105	1,131,802	1023.98		43,563		40,840		65,803			(2,723)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2023	11/12/2024	1,650	7,283,842	4415.24		138,428		121,124		214,009			(17,303)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/08/2024	8,561	37,800,177	4415.24		939,206		821,806		1,200,688			(117,401)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	13,076	2,645,105	202.29		58,192		50,918		83,761			(7,274)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	5,567	1,126,231	202.29		33,336		31,253		42,727			(2,084)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	4,163	975,290	234.26		22,822		19,969		34,288			(2,853)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	1,681	393,772	234.26		12,876		12,072		16,818			(805)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	973	2,437,077	2505.63		53,372		46,700		82,308			(6,671)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	1,427	3,574,518	2505.63		109,023		102,209		142,464			(6,814)				
Bespoke Index Option		N/A	Equity/Index	SG Q2RNE8IBXP4ROTD8PU41	11/14/2023	11/14/2024	8,898	2,998,694	337.02		66,871		58,512		98,251			(8,359)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	11/14/2023	11/14/2025	5,900	1,988,552	337.02		61,049		57,233		74,783			(3,816)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/14/2023	11/14/2024	13,437	3,458,987	257.43		73,331		64,164		119,192			(9,166)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/14/2023	11/14/2025	7,234	1,862,271	257.43		52,330		49,059		73,521			(3,271)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/15/2023	11/15/2024	2,248	10,120,589	4502.88		201,245		176,089		287,747			(25,156)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/15/2023	11/15/2024	8,955	40,323,396	4502.88		1,178,046		1,030,790		1,438,623			(147,256)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/16/2023	11/16/2024	1,133	5,109,188	4508.24		106,605		93,279		153,762			(13,326)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/16/2023	11/15/2024	8,556	38,573,039	4508.24		1,098,856		961,499		1,335,954			(137,357)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/03/2023	11/05/2024	55	1,869,338	34061.32		31,210		27,308		38,109			(3,901)				
Dow Index Option MAV		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/08/2023	11/08/2024	115	3,910,433	34112.27		63,609		55,658		101,877			(7,951)				
Dow Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/08/2023	11/08/2024	97	3,306,473	34112.27		72,378		63,331		88,385			(9,047)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/10/2023	11/10/2025	111	490,341	4415.24		11,150		10,453		12,436			(697)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/10/2023	11/11/2024	6,749	29,798,796	4415.24		679,768		594,797		867,695			(84,971)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2024	1,431	1,461,417	1021.18		30,397		26,598		45,487			(3,800)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2025	403	411,895	1021.18		11,451		10,735		15,353			(716)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2024	1,238	1,277,012	1031.56		36,395		31,845		56,994			(4,549)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2025	1,672	1,724,808	1031.56		66,060		61,931		92,572			(4,129)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	1,144	5,142,780	4495.7		96,274		84,240		140,107			(12,034)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/14/2023	11/14/2024	6,588	29,618,286	4495.7		832,834		728,730		1,034,470			(104,104)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/16/2023	11/16/2024	5,371	24,214,686	4508.24		406,979		356,107		674,056			(50,872)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/16/2023	11/15/2024	2,869	9,154,946	3191		271,058		237,176		387,313			(33,882)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/16/2023	11/15/2024	4,154	7,273,894	1750.89		132,708		116,119		215,398			(16,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/16/2023	11/14/2025	722	1,264,059	1750.89		39,059		36,618		55,097			(2,441)				
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/16/2023	11/15/2024	54	1,900,307	34945.47		40,833		35,729		48,088			(5,104)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	11/14/2023	11/14/2025	119	536,327	4495.7		12,262		11,496		13,258			(766)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	4,617	20,757,238	4495.7		295,491		258,554		522,751			(36,936)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024	646	2,912,923	4508.24		29,129		25,488		32,698			(3,641)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	9,493	1,922,049	202.46		42,285		36,999		59,815			(5,286)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	2,635	533,462	202.46		15,790		14,804		19,968			(987)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	2,524	591,357	234.3		13,838		12,108		20,732			(1,730)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	817	2,046,097	2503.37		44,810		39,208		70,427			(5,601)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	367	918,839	2503.37		28,025		26,273		37,124			(1,752)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/16/2023	11/15/2024	8,069	2,726,825	337.95		60,536		52,969		84,587			(7,567)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/16/2023	11/14/2025	4,449	1,503,606	337.95		46,161		43,276		54,245			(2,885)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/10/2023	11/12/2024	6,165	27,218,041	4415.24		699,515		612,076		929,092			(87,439)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/14/2023	11/14/2024	266	1,197,980	4495.7		12,339		10,797		13,518			(1,542)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	1,929	6,146,099	3185.82		190,379		166,582		275,590			(23,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2023	11/14/2025	305	1,374,127	4502.88		84,728		79,433		95,430			(5,296)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/15/2024	5,830	26,253,116	4502.88		482,851		422,495		777,640			(60,356)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/16/2023	11/15/2024	13,212	3,399,410	257.3		72,067		63,059		118,396			(9,008)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/16/2023	11/14/2025	3,986	1,025,659	257.3		28,821		27,020		40,809			(1,801)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024	939	959,242	1022.07		19,952		17,458		29,329			(2,494)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2023	11/15/2024	604	623,770	1032.83		17,777		15,555		27,345			(2,222)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2023	11/14/2025	391	404,210	1032.83		15,481		14,514		21,396			(968)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2023	11/17/2024	2,165	9,774,164	4514.02		197,585		172,887		274,035			(24,698)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2023	11/18/2024	1,959	8,841,971	4514.02		165,876		145,142		233,366			(20,735)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	1,559	7,036,416	4514.02		129,237		113,083		185,797			(16,155)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/06/2023	11/06/2024	1,518	6,628,322	4365.98		123,024		107,646		199,470			(15,378)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	6,415	1,290,652	201.19		28,394		24,845		45,647			(3,549)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	2,187	440,016	201.19		13,024		12,210		18,141			(814)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	3,594	838,642	233.36		19,624		17,171		31,736			(2,453)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	4,493	1,048,594	233.36		34,289		32,146		47,344			(2,143)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2024	6,399	28,252,548	4415.24		413,234		361,580		797,920			(51,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2024	3,865	6,759,027	1748.58		121,107		105,968		201,378			(15,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	11/14/2025	2,034	3,557,005	1748.58		109,556		102,709		158,168			(6,847)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	7,953	35,901,536	4514.02		896,370		784,323		1,069,313			(112,046)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024	5,231	23,788,759	4547.38		352,147		308,129		613,928			(44,018)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/20/2023	11/20/2024	433	1,969,418	4547.38		20,285		17,749		21,721			(2,536)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/20/2023	11/20/2024	2,689	8,597,298	3196.65		259,874		227,389		358,210			(32,484)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	43	1,526,159	35151.04		28,629		25,051		32,577			(3,579)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2024	4,159	841,627	202.34		18,516		16,201		26,618			(2,314)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/08/2023	11/08/2024	1,384	3,439,781	2484.73		75,331		65,915		136,732			(9,416)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/08/2023	11/07/2025	1,636	4,066,086	2484.73		123,609		115,883		183,079			(7,726)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	7,361	2,477,596	336.6		55,003		48,127		82,944			(6,875)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	7,140	2,403,408	336.6		73,544		68,948		91,913			(4,597)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/08/2023	11/08/2024	12,775	3,263,552	255.47		69,187		60,539		131,101			(8,648)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/08/2023	11/07/2025	5,927	1,514,243	255.47		42,399		39,749		67,313			(2,650)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/08/2023	11/08/2024	802	812,040	1013.03		16,923		14,808		29,679			(2,115)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/08/2023	11/07/2025	240	242,897	1013.03		6,801		6,376		10,216			(425)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/08/2023	11/08/2024	558	568,675	1020.03		16,258		14,226		29,788			(2,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2024	6,165	27,219,816	4415.24		385,454		337,272		745,702			(48,182)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/14/2023	11/14/2024	28	961,989	34827.7		18,700		16,362		26,388			(2,337)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/14/2023	11/14/2024	45	1,572,394	34827.7		32,549		28,481		38,337			(4,069)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/15/2023	11/15/2024	488	2,199,378	4502.88		132,600		116,025		86,998			(16,575)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	11/15/2023	11/15/2024	418	1,880,107	4502.88		19,365		16,944		21,149			(2,421)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/17/2025	102	461,052	4514.02		11,111		10,417		11,324			(694)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/18/2024	7,240	32,680,347	4514.02		798,411		698,609		958,298			(99,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/20/2023	11/20/2024	3,653	6,403,537	1752.93		125,322		109,657		200,735			(15,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/20/2023	11/20/2025	471	825,753	1752.93		25,516		23,921		35,456			(1,595)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/20/2023	11/20/2024	37	1,284,953	35151.04		22,679		19,844		31,255			(2,835)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2024	2,252	528,443	234.7		12,366		10,820		17,952			(1,546)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2024	171	427,893	2506.73		9,371		8,200		14,369			(1,171)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2025	294	736,346	2506.73		22,459		21,055		29,212			(1,404)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	3,188	1,078,630	338.32		24,053		21,047		32,823			(3,007)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1,862	630,004	338.32		19,341		18,132		22,393			(1,209)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/20/2023	11/20/2024	4,614	1,190,128	257.91		25,231		22,077		39,510			(3,154)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L10QEMIK50	11/20/2023	11/20/2025	2,964	764,361	257.91		21,479		20,136		29,316			(1,342)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/20/2023	11/20/2024	953	976,235	1024.73		20,355		17,810		28,323			(2,544)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/20/2023	11/20/2025	817	837,711	1024.73		23,498		22,029		29,619			(1,469)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU	549300Y6K4T30BM4LN29	11/08/2023	11/07/2025	831	847,157	1020.03		32,632		30,593		51,301			(2,040)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/09/2023	11/08/2024	14,922	2,993,575	200.61		65,559		57,364		112,220			(8,195)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	6,323	1,268,447	200.61		37,419		35,080		54,658			(2,339)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	957	2,368,176	2474.69		51,863		45,380		101,531			(6,483)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	1,291	3,195,754	2474.69		97,151		91,079		152,455			(6,072)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4ROTD8PU41	11/09/2023	11/08/2024	13,677	4,603,543	336.58		102,199		89,424		154,297			(12,775)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2024	3,733	16,483,552	4415.24		236,641		207,061		454,283			(29,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/15/2024	3,218	10,270,914	3192.1		344,254		301,223		475,863			(43,032)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/20/2023	11/20/2024	1,317	1,364,860	1036.62		39,049		34,168		56,777			(4,881)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	269	1,189,381	4415.24		65,690		57,479		46,354			(8,211)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/10/2023	11/08/2024	666	2,941,257	4415.24		29,707		25,993		34,239			(3,713)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/10/2023	11/11/2024	609	2,688,188	4415.24		27,151		23,757		31,256			(3,394)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/10/2023	11/12/2024	483	2,131,492	4415.24		21,528		18,837		24,774			(2,691)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/08/2024	3,049	9,625,614	3157.29		290,141		253,874		478,280			(36,268)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/15/2024	4,847	8,490,896	1751.76		147,004		128,629		233,998			(18,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2023	11/14/2025	1,511	2,647,213	1751.76		82,064		76,935		114,517			(5,129)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2023	11/19/2024	7,228	32,627,977	4514.02		814,091		712,330		983,384			(101,761)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/11/2024	2,495	7,876,478	3157.29		224,445		196,389		376,240			(28,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/12/2024	2,821	8,905,903	3157.29		275,704		241,241		451,728			(34,463)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2023	11/15/2024	78	2,739,982	34991.21		49,229		43,075		68,340			(6,154)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/15/2023	11/15/2024	105	3,661,726	34991.21		76,809		67,207		91,750			(9,601)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/17/2024	5,422	24,475,754	4514.02		390,359		341,564		657,373			(48,795)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/08/2024	3,306	5,732,960	1733.97		105,596		92,396		205,352			(13,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/10/2025	862	1,494,487	1733.97		45,432		42,593		75,027			(2,840)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/11/2024	2,069	3,587,901	1733.97		69,328		60,662		137,703			(8,666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/11/2025	842	1,459,772	1733.97		44,231		41,467		73,311			(2,764)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2024	5,656	25,529,747	4514.02		377,962		330,717		630,613			(47,245)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/12/2024	2,264	3,925,381	1733.97		75,696		66,234		148,758			(9,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2023	11/12/2025	1,051	1,823,241	1733.97		55,427		51,962		91,598			(3,464)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/10/2024	47	1,596,934	34283.1		27,391		23,967		38,190			(3,424)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/11/2024	27	926,872	34283.1		17,022		14,894		24,021			(2,128)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/12/2024	39	1,333,465	34283.1		21,923		19,183		30,284			(2,740)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2024	4,461	20,138,489	4514.02		280,878		245,768		455,772			(35,110)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/08/2024	61	2,084,448	34283.1		42,709		37,370		51,513			(5,339)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/11/2024	58	2,000,169	34283.1		37,482		32,797		44,818			(4,685)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/10/2023	11/12/2024	55	1,890,124	34283.1		36,868		32,260		44,235			(4,609)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2023	11/15/2024	9,880	1,992,555	201.68		43,836		38,357		67,294			(5,480)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2025	3,160	637,313	201.68		18,864		17,685		25,359			(1,179)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2023	11/15/2024	1,649	4,121,518	2499.94		90,261		78,979		145,847			(11,283)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2025	874	2,184,832	2499.94		66,419		62,268		90,113			(4,151)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	10,524	3,551,476	337.48		79,198		69,298		113,304			(9,900)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	14,706	4,962,864	337.48		152,360		142,837		182,854			(9,522)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/15/2023	11/15/2024	17,169	4,412,706	257.02		93,549		81,856		157,343			(11,694)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2024	98	440,896	4514.02		22,045		19,289		11,360			(2,756)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2024	183	825,970	4514.02		47,080		41,195		26,483			(5,885)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/17/2023	11/15/2024	744	3,357,644	4514.02		33,983		29,735		37,603			(4,248)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/17/2023	11/18/2024	481	2,169,723	4514.02		21,929		19,188		24,275			(2,741)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/17/2023	11/19/2024	212	955,080	4514.02		9,650		8,444		10,682			(1,206)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/15/2024	4,035	12,887,835	3194.36		382,524		334,709		533,805			(47,816)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/15/2023	11/14/2025	10,949	2,814,009	257.02		78,792		73,868		114,002			(4,925)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/15/2024	1,052	1,075,268	1021.79		22,366		19,570		33,068			(2,796)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/14/2025	601	614,107	1021.79		17,072		16,005		22,675			(1,067)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/15/2024	1,506	1,554,720	1032.43		44,310		38,771		68,557			(5,539)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/15/2023	11/14/2025	938	968,102	1032.43		37,078		34,761		51,469			(2,317)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2024	3,732	11,922,659	3194.36		356,433		311,879		497,698			(44,554)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2024	1,537	4,910,013	3194.36		132,080		115,570		187,175			(16,510)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/15/2024	1,947	3,411,237	1752.47		65,884		57,649		105,129			(8,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/17/2025	479	839,148	1752.47		25,846		24,230		36,127			(1,615)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2024	2,843	4,982,004	1752.47		97,775		85,553		157,386			(12,222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/18/2025	633	1,108,533	1752.47		34,143		32,009		47,746			(2,134)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2024	3,699	6,481,748	1752.47		121,091		105,954		193,777			(15,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2023	11/19/2025	904	1,583,915	1752.47		48,785		45,736		68,252			(3,049)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/17/2024	30	1,045,219	34947.28		19,231		16,827		26,236			(2,404)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/18/2024	39	1,355,844	34947.28		24,089		21,078		32,643			(3,011)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/19/2024	48	1,683,281	34947.28		26,487		23,176		35,024			(3,311)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/15/2024	92	3,197,970	34947.28		64,789		56,690		76,562			(8,099)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/18/2024	107	3,754,724	34947.28		62,817		54,965		73,029			(7,852)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/17/2023	11/19/2024	56	1,971,080	34947.28		38,374		33,577		45,254			(4,797)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/15/2024	6,095	1,233,206	202.33		27,007		23,631		38,912			(3,376)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2024	5,112	1,034,288	202.33		22,754		19,910		32,702			(2,844)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2024	3,716	751,953	202.33		16,543		14,475		23,791			(2,068)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/17/2025	1,872	378,738	202.33		11,211		10,510		14,339			(701)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2025	2,566	519,157	202.33		15,367		14,407		19,663			(960)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2025	1,905	446,682	234.46		14,651		13,735		18,861			(916)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/15/2024	175	437,968	2504.57		9,592		8,393		14,928			(1,199)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2024	291	728,339	2504.57		16,023		14,021		24,866			(2,003)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2023	11/17/2025	483	1,209,372	2504.57		36,886		34,580		48,559			(2,305)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	4,572	1,547,936	338.58		34,364		30,069		46,224			(4,296)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	4,708	1,594,099	338.58		35,548		31,105		47,693			(4,444)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	2,093	708,700	338.58		15,804		13,829		21,217			(1,976)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	5,981	2,024,923	338.58		62,165		58,280		71,069			(3,885)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	3,278	1,110,013	338.58		34,077		31,948		38,970			(2,130)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	1,421	481,025	338.58		14,767		13,845		16,893			(923)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/17/2023	11/15/2024	6,293	1,620,091	257.44		34,346		30,053		55,781			(4,293)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/17/2023	11/18/2024	6,546	1,685,305	257.44		35,728		31,262		58,110			(4,466)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/19/2024	2,467	635,226	257.44		13,530		11,839		21,914			(1,691)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/17/2025	4,203	1,082,143	257.44		30,408		28,508		42,717			(1,901)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2023	11/18/2025	1,981	510,018	257.44		14,332		13,436		20,139			(896)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2023	11/15/2024	574	587,256	1022.32		12,215		10,688		17,862			(1,527)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2023	11/17/2025	304	310,422	1022.32		8,692		8,149		11,381			(543)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2023	11/15/2024	1,506	1,556,001	1033.2		44,346		38,803		67,843			(5,543)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	16,438	74,903,740	4556.62		2,075,743		1,816,275		2,406,761			(259,468)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2023	11/26/2024	489	2,230,245	4559.34		23,262		20,354		27,731			(2,908)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/24/2023	11/22/2024	6,750	30,773,503	4559.34		785,996		687,746		905,938			(98,249)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/27/2024	687	3,128,040	4550.43		42,633		37,304		53,848			(5,329)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/27/2023	11/27/2024	4,245	19,317,851	4550.43		562,800		492,450		681,936			(70,350)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/27/2023	11/27/2024	3,227	14,684,143	4550.43		223,655		195,698		329,798			(27,957)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/27/2023	11/27/2024	146	665,518	4550.43		6,921		6,056		7,315			(865)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/27/2023	11/27/2024	604	1,937,008	3205.11		57,113		49,974		75,881			(7,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/27/2024	2,649	4,651,281	1755.71		91,543		80,100		140,870			(11,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/26/2025	532	934,221	1755.71		28,425		26,648		39,261			(1,777)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/27/2023	11/27/2024	32	1,144,845	35333.47		20,807		18,206		24,046			(2,601)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2023	11/27/2024	3,284	667,180	203.18		14,678		12,843		19,384			(1,835)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2023	11/27/2024	163	407,955	2508.9		8,934		7,817		13,511			(1,117)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/27/2023	11/26/2025	150	376,280	2508.9		11,477		10,759		14,764			(717)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/27/2023	11/27/2024	9,088	3,073,965	338.25		68,549		59,981		94,333			(8,569)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/27/2023	11/26/2025	5,000	1,691,330	338.25		51,924		48,679		60,413			(3,245)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	9,735	1,984,861	203.89		43,468		38,035		53,332			(5,434)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	3,710	756,510	203.89		22,393		20,993		25,385			(1,400)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	2,329	548,810	235.67		12,842		11,237		17,187			(1,605)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	1,094	2,745,782	2510.83		60,133		52,616		89,511			(7,517)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	3,097	7,775,324	2510.83		237,147		222,326		301,732			(14,822)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/28/2023	11/27/2024	8,123	2,753,168	338.94		61,120		53,480		81,059			(7,640)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	11/28/2023	11/26/2025	5,192	1,759,908	338.94		54,029		50,652		60,938			(3,377)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2023	11/27/2024	14,949	3,861,968	258.35		81,874		71,640		124,117			(10,234)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/28/2023	11/28/2025	10,421	2,692,126	258.35		75,649		70,921		100,704			(4,728)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/27/2024	1,700	1,741,508	1024.62		36,223		31,695		50,899			(4,528)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/28/2025	1,791	1,834,757	1024.62		51,006		47,818		65,188			(3,188)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/27/2024	1,818	1,884,008	1036.51		53,694		46,982		78,912			(6,712)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2023	11/28/2025	1,749	1,812,401	1036.51		69,415		65,077		92,664			(4,338)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/28/2023	11/28/2024	360	1,638,001	4554.89		24,541		21,473		31,182			(3,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2023	11/27/2024	7,508	34,199,666	4554.89		1,115,038		975,658		1,322,430			(139,380)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/24/2023	11/25/2024	5,919	26,988,444	4559.34		566,202		495,426		645,757			(70,775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2024	1,105	3,541,318	3204.24		123,172		107,775		164,527			(15,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2023	11/27/2024	3,949	6,931,051	1754.97		118,839		103,984		181,956			(14,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2023	11/28/2025	1,324	2,324,101	1754.97		71,350		66,891		98,395			(4,459)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/28/2023	11/27/2024	22	780,680	35416.98		19,571		17,125		23,560			(2,446)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	11,249	2,296,466	204.14		50,522		44,207		60,103			(6,315)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	5,106	1,042,287	204.14		30,956		29,021		34,266			(1,935)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	7,170	1,693,344	236.18		39,624		34,671		50,695			(4,953)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	3,970	937,650	236.18		30,755		28,833		35,457			(1,922)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	1,757	4,419,692	2516.04		97,233		85,079		138,160			(12,154)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	1,475	3,710,185	2516.04		113,532		106,436		139,472			(7,096)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/29/2023	11/27/2024	8,951	3,047,847	340.5		67,662		59,204		81,521			(8,458)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/29/2023	11/26/2025	6,611	2,251,033	340.5		69,107		64,788		72,574			(4,319)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/29/2023	11/29/2024	16,567	4,289,886	258.94		90,946		79,577		131,213			(11,368)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	11/29/2023	11/28/2025	11,687	3,026,195	258.94		85,339		80,005		108,944			(5,334)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/29/2024	1,693	1,734,621	1024.34		36,080		31,570		51,069			(4,510)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/28/2025	1,212	1,241,588	1024.34		34,516		32,359		44,305			(2,157)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/29/2024	1,528	1,583,684	1036.12		45,135		39,493		66,812			(5,642)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2023	11/28/2025	1,077	1,115,415	1036.12		42,720		40,050		57,273			(2,670)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/29/2023	11/29/2024	1,933	8,794,145	4550.58		193,834		169,605		273,342			(24,229)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/22/2023	11/21/2025	771	3,514,188	4556.62		203,661		190,932		219,564			(12,729)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/24/2023	11/26/2024	2,987	13,619,100	4559.34		288,406		252,356		335,434			(36,051)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2023	11/28/2025	243	1,107,571	4554.89		39,240		36,787		40,114			(2,452)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	11/28/2023	11/28/2024	2,510	11,430,748	4554.89		179,703		157,240		263,237			(22,463)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/28/2023	11/27/2024	231	1,052,534	4554.89		10,841		9,486		11,548			(1,355)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	10,029	45,636,907	4550.58		1,330,188		1,163,915		1,573,114			(166,274)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/29/2023	11/29/2024	5,866	26,691,531	4550.58		433,269		379,111		657,249			(54,159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2023	11/29/2024	3,320	10,632,157	3202.33		357,471		312,787		492,395			(44,684)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/29/2023	11/29/2024	75	2,658,879	35430.42		48,047		42,041		53,460			(6,006)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	6,019	27,428,215	4556.62		465,054		406,922		712,367			(58,132)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2024	4,285	19,537,978	4559.34		326,502		285,689		490,915			(40,813)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2023	11/28/2025	244	1,112,071	4550.58		32,302		30,283		33,742			(2,019)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	330	1,503,814	4550.58		85,515		74,825		47,429			(10,689)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/29/2023	11/29/2024	353	1,605,808	4550.58		16,540		14,472		17,640			(2,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2023	11/29/2024	5,456	9,567,194	1753.66		165,533		144,842		262,014			(20,692)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2023	11/28/2025	2,271	3,982,224	1753.66		122,652		114,987		170,527			(7,666)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/29/2023	11/29/2024	78	2,765,173	35430.42		47,269		41,360		68,433			(5,909)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/30/2023	11/30/2024	1,885	8,612,179	4567.8		188,737		165,145		248,999			(23,592)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/30/2023	11/29/2024	9,619	43,939,163	4567.8		1,250,831		1,094,477		1,452,882			(156,354)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/23/2024	5,025	22,898,324	4556.62		375,963		328,968		583,244			(46,995)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2024	5,070	23,117,989	4559.34		344,362		301,317		539,893			(43,045)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/22/2023	11/22/2024	426	1,940,882	4556.62		95,579		83,631		52,782			(11,947)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/22/2023	11/22/2024	1,083	4,934,802	4556.62		51,322		44,907		54,179			(6,415)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	2,463	11,230,128	4559.34		145,252		127,095		226,628			(18,156)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2024	269	1,227,096	4559.34		71,017		62,140		41,275			(8,877)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	91	415,009	4559.34		21,705		18,992		10,742			(2,713)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/24/2023	11/22/2024	447	2,035,911	4559.34		20,970		18,349		22,326			(2,621)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/24/2023	11/25/2024	430	1,958,306	4559.34		20,171		17,649		21,456			(2,521)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/30/2023	11/30/2024	4,653	21,253,474	4567.8		347,496		304,059		523,891			(43,437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/30/2023	11/29/2024	2,525	8,119,507	3215.95		249,736		218,519		322,197			(31,217)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	2,932	5,162,661	1760.85		93,000		81,375		134,690			(11,625)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2023	11/28/2025	1,005	1,769,330	1760.85		53,770		50,409		71,130			(3,361)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/30/2023	11/30/2024	50	1,809,042	35950.89		31,303		27,390		38,444			(3,913)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	11/30/2023	11/29/2024	77	2,774,895	35950.89		64,780		56,682		74,101			(8,097)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2023	11/29/2024	7,674	1,565,565	204.02		34,442		30,137		41,530			(4,305)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2023	11/29/2024	203	510,115	2515.41		11,172		9,775		16,030			(1,396)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2023	11/28/2025	484	1,216,629	2515.41		37,107		34,788		45,912			(2,319)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/30/2023	11/27/2024	7,972	2,712,449	340.25		60,216		52,689		73,691			(7,527)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/30/2023	11/26/2025	5,894	2,005,454	340.25		61,567		57,719		65,407			(3,848)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/30/2023	11/29/2024	12,302	3,183,958	258.82		67,500		59,062		98,382			(8,437)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10QEMIK50	11/30/2023	11/28/2025	6,466	1,673,611	258.82		47,028		44,089		60,715			(2,939)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/30/2023	11/29/2024	844	866,292	1025.91		18,019		15,767		24,676			(2,252)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/30/2023	11/28/2025	722	740,821	1025.91		20,595		19,308		25,797			(1,287)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/30/2023	11/29/2024	907	942,176	1038.34		26,852		23,496		38,465			(3,357)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	4,995	15,998,834	3202.9		523,798		458,323		694,070			(65,475)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	11/24/2023	11/26/2024	199	905,070	4559.34		9,322		8,157		9,914			(1,165)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/22/2024	2,666	8,553,798	3208		239,101		209,213		311,621			(29,888)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/25/2024	2,904	9,316,760	3208		263,521		230,581		343,823			(32,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/22/2023	11/22/2024	8,066	14,162,630	1755.83		231,851		202,870		350,613			(28,981)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/26/2024	364	1,167,622	3208		31,176		27,279		40,933			(3,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/22/2024	1,955	3,437,646	1758.1		68,563		59,993		103,983			(8,570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/24/2025	294	516,039	1758.1		15,791		14,804		21,216			(987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/25/2024	1,719	3,022,808	1758.1		57,765		50,544		87,487			(7,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/25/2025	515	905,801	1758.1		27,808		26,070		37,258			(1,738)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2023	11/26/2024	2,128	3,741,537	1758.1		71,026		62,148		107,544			(8,878)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	11/30/2023	11/29/2024	586	2,675,433	4567.8		27,557		24,112		29,174			(3,445)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/22/2023	11/21/2025	2,062	3,621,312	1755.83		112,623		105,584		151,670			(7,039)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	115	4,059,087	35273.03		72,148		63,130		97,403			(9,019)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/22/2023	11/23/2024	27	950,048	35273.03		21,395		18,721		29,641			(2,674)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	137	4,837,848	35273.03		96,371		84,325		114,885			(12,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	11/24/2023	11/26/2025	621	1,091,491	1758.1		33,618		31,517		44,917			(2,101)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/24/2023	11/24/2024	28	993,060	35390.15		17,815		15,588		23,696			(2,227)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	53	1,858,773	35390.15		29,339		25,671		38,022			(3,667)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/24/2023	11/22/2024	55	1,963,682	35390.15		37,030		32,401		43,060			(4,629)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	65	2,293,801	35390.15		38,558		33,738		44,087			(4,820)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2024	32	1,144,040	35390.15		19,558		17,113		22,407			(2,445)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	3,145	637,577	202.75		13,963		12,218		19,373			(1,745)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	11/22/2023	11/23/2024	1,522	6,936,946	4556.62		150,337		131,545		201,865			(18,792)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/01/2023	11/01/2024	86,907	8,690,713	100		169,500		148,313		229,954			(21,188)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/01/2023	11/01/2024	152,888	14,983,031	98		157,000		137,375		32,374			(19,625)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/08/2023	11/08/2024	82,880	8,287,958	100		161,000		140,875		202,351			(20,125)				
UST 3.875% 08/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/08/2023	11/08/2024	151,105	14,808,249	98		153,000		133,875		52,283			(19,125)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/15/2023	11/15/2024	86,150	8,615,011	100		170,500		149,188		211,406			(21,313)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/15/2023	11/15/2024	172,530	16,907,943	98		179,500		157,063		68,883			(22,438)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	138,606	13,860,568	100		253,000		221,375		300,287			(31,625)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	204,995	20,089,536	98		200,000		175,000		98,730			(25,000)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/29/2023	11/29/2024	70,976	7,097,621	100		151,500		132,563		171,341			(18,938)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	11/29/2023	11/29/2024	126,131	12,360,816	98		134,500		117,688		74,133			(16,813)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	2,792	574,901	205.93		12,648		12,121		12,472			(527)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	543	1,394,291	2566.14		30,674		29,396		28,301			(1,278)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2025	865	2,219,673	2566.14		68,366		66,942		61,090			(1,424)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4ROTD8PU41	12/18/2023	12/18/2024	3,132	1,079,257	344.57		24,067		23,065		22,625			(1,003)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/18/2023	12/18/2024	5,560	1,467,818	264.02		31,265		29,962		28,510			(1,303)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3OBM4LN29	12/18/2023	12/18/2024	1,121	1,168,637	1042.56		24,436		23,418		23,373			(1,018)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU	549300Y6K4T3OBM4LN29	12/18/2023	12/18/2025	553	576,027	1042.56		16,302		15,962		15,463			(340)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2024	1,397	1,483,943	1062.09		42,589		40,815		42,597			(1,775)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/18/2023	12/18/2025	441	468,503	1062.09		18,239		17,859		18,103			(380)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2024	1,300	6,164,954	4740.56		108,489		103,968		112,359			(4,520)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	8,903	42,204,299	4740.56		1,172,975		1,124,101		1,158,898			(48,874)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	2,435	502,198	206.28		15,016		14,703		13,941			(313)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	4,936	1,182,948	239.66		27,799		26,641		25,814			(1,158)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	912	2,346,099	2571.8		51,614		49,464		45,149			(2,151)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	1,136	2,922,387	2571.8		90,010		88,134		77,476			(1,875)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/19/2023	12/19/2024	4,871	1,681,835	345.29		37,505		35,942		33,639			(1,563)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/19/2023	12/19/2025	2,576	889,411	345.29		27,483		26,910		23,069			(573)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2023	12/19/2024	9,666	2,556,647	264.49		54,457		52,188		47,423			(2,269)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2023	12/19/2025	5,082	1,344,080	264.49		38,037		37,245		33,412			(792)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	2,119	2,214,672	1045.21		46,265		44,337		41,652			(1,928)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2025	825	862,430	1045.21		24,355		23,848		22,153			(507)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	825	879,760	1065.87		25,214		24,163		23,760			(1,051)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/19/2023	12/19/2025	344	366,468	1065.87		14,234		13,937		13,553			(297)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	7,452	1,531,097	205.46		33,684		32,281		34,396			(1,404)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	8,028	1,649,479	205.46		36,289		34,777		37,176			(1,512)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	2,729	560,652	205.46		12,390		11,874		12,650			(516)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	5,690	1,169,159	205.46		34,841		34,115		34,473			(726)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	2,337	480,216	205.46		14,310		14,012		14,167			(298)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	2,870	680,236	237.02		22,380		21,914		24,320			(466)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	540	1,367,486	2531.15		29,948		28,700		37,564			(1,248)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	1,695	4,289,671	2531.15		131,264		128,529		146,957			(2,735)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/01/2023	11/27/2024	7,217	2,460,639	340.96		54,626		52,350		63,939			(2,276)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/01/2023	12/02/2024	5,439	1,854,331	340.96		41,352		39,629		48,374			(1,723)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/01/2023	12/03/2024	3,450	1,176,156	340.96		26,346		25,248		30,706			(1,098)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/01/2023	12/01/2025	5,748	1,959,761	340.96		60,361		59,103		61,963			(1,258)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/01/2023	12/02/2025	1,185	404,046	340.96		12,445		12,185		12,780			(259)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/01/2023	12/03/2025	1,748	596,089	340.96		18,419		18,035		18,860			(384)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	11/29/2024	12,532	3,259,617	260.11		69,104		66,225		89,998			(2,879)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/02/2024	6,423	1,670,743	260.11		35,587		34,104		46,228			(1,483)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2023	12/01/2024	1,998	9,180,593	4594.63		171,157		164,026		218,483			(7,132)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2023	12/02/2024	1,983	9,111,611	4594.63		164,141		157,302		208,740			(6,839)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2023	12/03/2024	1,511	6,942,385	4594.63		130,319		124,889		168,008			(5,430)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	967	2,443,441	2525.82		75,014		73,451		86,663			(1,563)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/04/2023	12/04/2024	2,675	913,280	341.44		20,366		19,518		23,151			(849)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/04/2023	12/04/2024	2,843	737,470	259.43		15,634		14,983		21,685			(651)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	1,339	6,120,959	4569.78		106,006		101,589		141,015			(4,417)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/03/2024	5,609	1,459,011	260.11		31,077		29,782		40,398			(1,295)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/01/2025	5,741	1,493,190	260.11		42,108		41,231		49,843			(877)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/02/2025	1,678	436,592	260.11		12,312		12,055		14,579			(256)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2023	12/03/2025	2,902	754,937	260.11		21,289		20,846		25,219			(444)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	11/29/2024	953	980,398	1028.63		20,392		19,543		26,347			(850)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	12/01/2025	912	938,511	1028.63		26,091		25,547		31,350			(544)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	11/29/2024	490	510,648	1042.21		14,553		13,947		19,671			(606)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2023	12/01/2025	2,574	2,682,794	1042.21		102,751		100,610		128,965			(2,141)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	11/29/2024	9,740	44,753,216	4594.63		1,167,153		1,118,522		1,321,033			(48,631)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	12/04/2023	12/04/2024	7,362	33,642,461	4569.78		938,451		899,349		1,111,177			(39,102)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2023	12/05/2025	5,115	1,329,521	259.92		37,492		36,711		45,001			(781)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	2,494	2,557,719	1025.75		53,354		51,131		73,424			(2,223)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	1,017	1,043,349	1025.75		29,381		28,769		36,524			(612)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	1,343	1,394,236	1038.14		39,917		38,254		57,350			(1,663)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	856	888,470	1038.14		34,410		33,694		44,748			(717)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	5,681	1,164,325	204.94		25,615		24,548		28,000			(1,067)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	3,770	772,724	204.94		23,027		22,547		23,853			(480)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	2,305	546,045	236.93		12,777		12,245		15,343			(532)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	978	231,678	236.93		7,622		7,463		8,352			(159)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	897	2,268,683	2528.77		49,911		47,831		63,958			(2,080)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	609	1,538,851	2528.77		47,089		46,108		53,604			(981)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/06/2023	12/06/2024	8,327	2,855,547	342.93		63,679		61,025		65,897			(2,653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/06/2023	12/05/2025	3,612	1,238,777	342.93		38,154		37,359		35,763			(795)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2023	12/06/2024	13,325	3,461,770	259.79		73,390		70,332		98,802			(3,058)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	2,109	9,595,883	4549.34		181,408		173,849		244,898			(7,559)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/02/2024	5,876	26,997,814	4594.63		605,226		580,009		681,463			(25,218)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	4,790	21,890,277	4569.78		289,014		276,972		473,867			(12,042)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2023	12/05/2025	4,024	1,045,278	259.79		29,477		28,863		35,690			(614)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/06/2024	971	993,625	1023.58		20,727		19,863		29,862			(864)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/05/2025	1,018	1,042,438	1023.58		29,334		28,723		37,739			(611)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/06/2024	676	700,160	1035.07		20,039		19,204		30,144			(835)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/05/2025	471	487,203	1035.07		18,855		18,462		25,373			(393)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	11,639	52,948,721	4549.34		1,679,789		1,609,798		2,003,212			(69,991)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	2,957	606,057	204.93		18,061		17,684		18,724			(376)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/07/2023	12/06/2024	620	1,570,145	2531.48		34,543		33,104		43,238			(1,439)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	697	1,764,614	2531.48		53,997		52,872		60,430			(1,125)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/07/2023	12/06/2024	10,291	3,530,496	343.07		78,730		75,450		80,733			(3,280)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/07/2023	12/05/2025	8,754	3,003,204	343.07		92,499		90,572		86,126			(1,927)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/07/2023	12/06/2024	11,542	3,007,390	260.56		63,757		61,100		80,199			(2,657)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2025	5,284	1,376,883	260.56		38,828		38,019		44,690			(809)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/06/2024	1,147	1,178,045	1027.48		24,586		23,561		32,628			(1,024)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/05/2025	733	753,278	1027.48		21,235		20,793		25,666			(442)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/06/2024	9,050	41,497,451	4585.59		1,195,002		1,145,210		1,380,268			(49,792)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2023	12/04/2024	447	2,040,498	4569.78		20,201		19,359		22,201			(842)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2023	12/04/2024	2,275	7,360,343	3234.79		211,175		202,376		249,303			(8,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2023	12/04/2024	2,863	5,067,848	1770.09		84,757		81,225		110,150			(3,532)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/07/2023	12/06/2024	774	804,936	1040.6		23,053		22,093		31,948			(961)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2023	12/07/2024	1,551	7,113,389	4585.59		157,456		150,896		204,376			(6,561)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/07/2023	12/07/2024	5,194	23,817,768	4585.59		389,151		372,937		595,576			(16,215)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/08/2025	1,549	365,975	236.32		12,041		11,790		13,775			(251)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/06/2024	492	1,241,831	2526.18		27,196		26,063		35,797			(1,133)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2024	191	482,952	2526.18		10,625		10,182		13,951			(443)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/08/2025	1,141	2,883,419	2526.18		88,233		86,394		102,205			(1,838)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/08/2023	12/06/2024	4,700	1,606,766	341.88		35,670		34,184		39,674			(1,486)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/08/2023	12/09/2024	4,394	1,502,110	341.88		33,497		32,101		37,183			(1,396)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/08/2023	12/10/2024	2,537	867,340	341.88		19,342		18,536		21,488			(806)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/08/2023	12/08/2025	4,256	1,455,068	341.88		44,816		43,882		44,191			(934)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/08/2023	12/09/2025	2,421	827,586	341.88		25,490		24,959		25,144			(531)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/03/2024	6,690	30,737,552	4594.63		773,526		741,296		886,314			(32,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2023	12/04/2025	800	1,416,193	1770.09		44,185		43,265		52,554			(921)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2023	12/04/2024	26	950,275	36204.44		15,407		14,765		18,407			(642)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/04/2023	12/04/2024	49	1,779,521	36204.44		31,268		29,965		34,057			(1,303)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/05/2023	12/05/2024	1,130	5,161,423	4567.18		88,821		85,120		117,537			(3,701)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/05/2023	12/05/2024	7,471	34,119,876	4567.18		849,825		814,416		976,851			(35,409)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/07/2023	12/06/2024	465	2,134,270	4585.59		21,556		20,658		23,049			(898)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2023	12/06/2024	2,137	6,908,320	3232.57		203,897		195,402		247,828			(8,496)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	6,649	2,273,056	341.88		70,237		68,774		69,086			(1,463)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/06/2024	5,466	1,421,597	260.1		30,138		28,882		39,485			(1,256)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/09/2024	5,095	1,325,296	260.1		28,229		27,053		36,888			(1,176)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/10/2024	2,548	662,768	260.1		14,117		13,529		18,460			(588)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/08/2025	2,921	759,816	260.1		21,427		20,980		25,449			(446)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2023	12/10/2025	2,466	641,524	260.1		18,155		17,777		21,503			(378)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/08/2023	12/06/2024	833	857,449	1029.4		17,861		17,116		22,792			(744)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2024	5,769	26,504,799	4594.63		424,259		406,582		651,567			(17,677)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	5,531	25,414,910	4594.63		370,378		354,946		589,174			(15,432)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	4,264	19,589,217	4594.63		265,983		254,900		434,359			(11,083)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	9,464	1,936,045	204.58		42,593		40,818		48,473			(1,775)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	672	1,697,506	2527.79		37,345		35,789		48,226			(1,556)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2025	1,918	4,848,959	2527.79		148,863		145,762		169,948			(3,101)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	7,727	2,642,882	342.03		58,936		56,481		64,581			(2,456)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	3,008	1,028,879	342.03		31,792		31,130		30,993			(662)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2023	12/05/2024	13,156	3,419,607	259.92		72,838		69,803		96,405			(3,035)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2025	417	1,895,830	4549.34		104,957		102,771		115,993			(2,187)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/06/2023	12/06/2024	7,248	32,971,821	4549.34		548,874		526,004		842,773			(22,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2023	12/06/2024	3,846	6,799,545	1768.06		130,163		124,739		176,122			(5,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2023	12/05/2025	1,139	2,014,228	1768.06		62,240		60,943		76,178			(1,297)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/07/2023	12/07/2024	16	565,278	36117.38		13,284		12,731		16,154			(554)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/07/2023	12/06/2024	64	2,302,834	36117.38		51,324		49,185		57,700			(2,138)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/08/2023	12/08/2024	2,104	9,686,800	4604.37		177,056		169,678		225,561			(7,377)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/08/2023	12/09/2024	1,730	7,966,384	4604.37		137,831		132,088		175,701			(5,743)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/08/2023	12/10/2024	1,230	5,661,704	4604.37		113,088		108,376		148,743			(4,712)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2024	8,340	38,401,944	4604.37		946,085		906,665		1,053,828			(39,420)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2024	1,302	1,342,777	1030.94		27,930		26,766		34,667			(1,164)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2025	441	454,918	1030.94		12,647		12,383		14,713			(263)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2024	945	987,852	1045.53		28,154		26,981		36,553			(1,173)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2023	12/11/2025	630	659,018	1045.53		25,240		24,715		30,664			(526)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/11/2023	12/11/2024	1,120	5,175,821	4622.44		97,489		93,427		123,962			(4,062)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/01/2024	220	1,008,735	4594.63		53,362		51,139		31,709			(2,223)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/01/2023	12/03/2024	192	881,427	4594.63		49,448		47,388		29,550			(2,060)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/01/2023	11/29/2024	910	4,180,312	4594.63		42,639		40,863		45,039			(1,777)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/01/2023	12/02/2024	444	2,038,249	4594.63		20,790		19,924		21,944			(866)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/01/2023	12/03/2024	421	1,932,607	4594.63		19,713		18,891		20,802			(821)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	97	444,318	4567.18		10,148		9,936		10,685			(211)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/05/2023	12/05/2024	4,713	21,525,204	4567.18		279,716		268,061		466,648			(11,655)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/05/2023	12/05/2024	467	2,132,582	4567.18		21,752		20,846		23,223			(906)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	2,137	6,886,631	3222.74		195,667		187,515		250,320			(8,153)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2024	6,742	31,163,183	4622.44		840,758		805,727		940,174			(35,032)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2024	6,902	2,364,272	342.57		52,723		50,526		56,148			(2,197)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	4,087	1,399,988	342.57		43,120		42,221		41,228			(898)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/12/2023	12/12/2024	13,703	3,577,737	261.09		75,848		72,688		91,359			(3,160)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/12/2023	12/12/2025	8,472	2,211,817	261.09		62,373		61,074		69,477			(1,299)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024	2,332	2,409,867	1033.18		50,366		48,268		59,293			(2,099)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2025	986	1,018,337	1033.18		28,615		28,019		31,790			(596)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024	2,762	2,896,544	1048.71		82,841		79,389		102,178			(3,452)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2025	457	479,227	1048.71		18,498		18,113		21,527			(385)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	11/29/2024	3,959	12,792,623	3231.56		365,632		350,398		441,308			(15,235)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/02/2024	2,971	9,599,545	3231.56		258,024		247,273		314,294			(10,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2024	2,798	4,933,200	1763.22		91,279		87,476		129,135			(3,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/05/2023	12/05/2025	1,369	2,413,405	1763.22		73,877		72,338		95,330			(1,539)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	12	420,275	36124.56		4,879		4,676		5,496			(203)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	53	1,930,232	36124.56		33,908		32,495		37,173			(1,413)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/06/2023	12/06/2024	584	2,655,801	4549.34		132,562		127,039		64,558			(5,523)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024	506	2,304,146	4549.34		23,272		22,302		25,274			(970)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	3,650	11,768,450	3224.13		397,747		381,174		499,385			(16,573)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/06/2024	3,358	684,511	203.84		15,059		14,432		18,636			(627)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2024	5,771	1,176,261	203.84		25,878		24,800		32,103			(1,078)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/10/2024	2,470	503,416	203.84		11,125		10,662		13,751			(464)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/08/2025	3,641	742,259	203.84		22,045		21,586		25,118			(459)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/10/2025	3,176	647,385	203.84		19,292		18,890		21,926			(402)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/06/2024	2,687	634,958	236.32		14,858		14,239		18,884			(619)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2024	6,408	29,505,981	4604.37		667,802		639,977		745,228			(27,825)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/13/2023	12/13/2024	10,189	2,098,996	206.01		46,178		44,254		44,855			(1,924)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	3,096	637,762	206.01		18,942		18,547		18,049			(395)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/03/2024	2,127	6,874,671	3231.56		185,616		177,882		225,765			(7,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2023	12/06/2024	5,553	9,794,039	1763.71		166,833		159,881		233,137			(6,951)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2024	6,846	31,522,422	4604.37		794,815		761,698		901,442			(33,117)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2023	12/11/2024	5,501	25,425,986	4622.44		384,924		368,886		579,450			(16,039)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/11/2023	12/11/2024	578	2,671,851	4622.44		27,253		26,117		28,338			(1,136)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/13/2023	12/13/2024	4,766	1,137,103	238.6		26,608		25,500		27,397			(1,109)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	2,034	485,367	238.6		15,969		15,636		15,625			(333)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/13/2023	12/13/2024	1,519	3,882,977	2556.01		85,425		81,866		86,255			(3,559)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	1,777	4,543,109	2556.01		139,019		136,123		133,287			(2,896)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	9,634	3,313,655	343.95		73,895		70,816		72,008			(3,079)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	2,003	688,885	343.95		21,218		20,776		19,000			(442)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/13/2023	12/13/2024	18,967	4,991,118	263.15		105,812		101,403		105,026			(4,409)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/13/2023	12/12/2025	8,274	2,177,196	263.15		61,397		60,118		59,323			(1,279)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/13/2024	2,617	2,720,559	1039.65		56,860		54,491		57,898			(2,369)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/14/2023	12/13/2024	15,918	3,284,719	206.35		72,264		69,253		67,387			(3,011)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/14/2023	12/12/2025	5,499	1,134,631	206.35		33,925		33,219		31,186			(707)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/14/2023	12/13/2024	310	797,362	2570.87		17,542		16,811		15,373			(731)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/14/2023	12/12/2025	403	1,035,500	2570.87		31,893		31,229		27,511			(664)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	11/29/2024	3,174	5,615,885	1769.13		93,839		89,929		123,230			(3,910)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/01/2025	333	589,960	1769.13		18,289		17,908		22,049			(381)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/02/2024	1,222	2,162,051	1769.13		41,027		39,318		54,522			(1,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/03/2024	3,034	5,366,848	1769.13		106,046		101,627		140,716			(4,419)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2023	12/05/2025	1,490	2,628,286	1763.71		78,497		76,861		98,896			(1,635)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024	92	3,304,095	36054.43		65,105		62,392		84,897			(2,713)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024	58	2,085,613	36054.43		44,641		42,780		48,264			(1,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2024	5,866	27,011,168	4604.37		414,603		397,328		635,706			(17,275)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	2,108	6,830,064	3239.48		194,007		185,923		224,458			(8,084)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/11/2023	12/11/2024	3,889	6,887,312	1770.77		133,504		127,941		174,098			(5,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/11/2023	12/11/2025	1,194	2,115,182	1770.77		64,600		63,254		78,305			(1,346)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	13	478,330	36404.93		5,204		4,987		6,057			(217)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/12/2025	1,320	1,372,263	1039.65		38,561		37,757		38,543			(803)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/13/2024	691	730,737	1057.92		20,899		20,028		22,316			(871)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/12/2025	691	730,881	1057.92		28,285		27,696		29,549			(589)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	2,537	11,944,074	4707.09		231,363		221,723		256,051			(9,640)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	11,258	3,884,130	345.01		86,616		83,007		78,652			(3,609)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	7,070	2,439,227	345.01		75,372		73,802		63,921			(1,570)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/14/2023	12/13/2024	18,293	4,831,466	264.11		102,910		98,622		92,459			(4,288)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/14/2023	12/12/2025	9,695	2,560,462	264.11		72,461		70,951		65,161			(1,510)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024	871	906,403	1041.09		18,944		18,154		18,655			(789)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/12/2025	614	638,888	1041.09		18,081		17,704		17,519			(377)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024	1,010	1,070,725	1059.98		30,730		29,449		31,626			(1,280)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2023	12/12/2025	387	410,640	1059.98		15,974		15,641		16,209			(333)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2023	12/14/2024	1,715	8,092,241	4719.55		157,235		150,684		170,696			(6,551)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/14/2023	12/13/2024	8,696	41,039,371	4719.55		1,062,292		1,018,030		1,080,974			(44,262)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2023	12/04/2025	836	1,479,433	1769.13		46,010		45,052		55,382			(959)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/01/2024	56	2,041,008	36245.5		38,753		37,138		47,400			(1,615)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/02/2024	40	1,460,976	36245.5		26,769		25,653		32,580			(1,115)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/03/2024	18	661,164	36245.5		7,504		7,192		8,535			(313)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	11/29/2024	100	3,633,952	36245.5		72,680		69,652		79,870			(3,028)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2024	4,724	21,749,767	4604.37		309,792		296,884		484,016			(12,908)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	43	1,573,628	36404.93		25,260		24,207		27,429			(1,052)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/12/2023	12/12/2024	1,399	6,496,980	4643.7		110,825		106,208		134,691			(4,618)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/12/2023	12/12/2024	7,644	35,496,747	4643.7		973,546		932,982		1,064,760			(40,564)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2023	12/15/2025	5,548	1,141,790	205.82		34,140		33,428		32,894			(711)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2023	12/13/2024	357	915,662	2566.96		20,145		19,305		18,336			(839)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2023	12/16/2024	191	489,984	2566.96		10,780		10,330		9,845			(449)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2023	12/15/2025	903	2,318,181	2566.96		71,400		69,912		63,344			(1,487)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/15/2023	12/13/2024	6,959	2,400,004	344.86		53,520		51,290		49,091			(2,230)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/15/2023	12/16/2024	5,667	1,954,218	344.86		43,774		41,951		40,101			(1,824)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/15/2023	12/17/2024	3,089	1,065,244	344.86		23,861		22,867		21,882			(994)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/15/2023	12/15/2025	8,263	2,849,428	344.86		88,332		86,492		75,321			(1,840)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/15/2023	12/16/2025	5,930	2,044,949	344.86		63,393		62,073		54,081			(1,321)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/02/2024	72	2,603,403	36245.5		44,467		42,614		48,449			(1,853)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2023	12/03/2024	64	2,316,533	36245.5		40,925		39,220		44,663			(1,705)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/08/2023	12/10/2024	5,371	24,730,860	4604.37		368,794		353,427		567,227			(15,366)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2024	7,209	1,472,958	204.31		32,405		31,055		38,260			(1,350)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2025	3,891	794,951	204.31		23,610		23,118		25,937			(492)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2024	2,971	702,698	236.48		16,443		15,758		20,705			(685)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2024	697	1,767,310	2535.12		38,881		37,261		47,365			(1,620)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2025	1,545	3,916,906	2535.12		119,857		117,360		131,488			(2,497)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/13/2024	10,320	48,574,997	4707.09		1,434,073		1,374,320		1,470,158			(59,753)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/14/2023	12/14/2024	6,057	28,585,826	4719.55		468,844		449,309		631,500			(19,535)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/15/2023	12/17/2025	2,989	1,030,638	344.86		31,950		31,284		27,269			(666)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/15/2023	12/13/2024	8,971	2,369,183	264.1		50,227		48,134		45,406			(2,093)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/15/2023	12/16/2024	6,666	1,760,361	264.1		37,496		35,933		33,854			(1,562)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/15/2023	12/17/2024	3,046	804,545	264.1		17,137		16,423		15,490			(714)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/15/2023	12/15/2025	8,254	2,179,833	264.1		61,689		60,404		55,624			(1,285)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/15/2023	12/16/2025	5,062	1,336,975	264.1		37,970		37,179		34,135			(791)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/15/2023	12/17/2025	1,729	456,671	264.1		12,969		12,699		11,666			(270)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2023	12/13/2024	1,097	1,140,714	1040.26		23,841		22,848		23,936			(993)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2023	12/15/2025	399	414,591	1040.26		11,733		11,488		11,546			(244)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/07/2023	12/06/2024	9,179	1,881,153	204.93		41,385		39,661		45,291			(1,724)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/08/2023	12/08/2024	238	1,096,299	4604.37		60,122		57,617		33,343			(2,505)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	12/08/2023	12/06/2024	541	2,490,633	4604.37		25,404		24,346		26,669			(1,059)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	12/08/2023	12/09/2024	504	2,320,472	4604.37		23,669		22,683		24,830			(986)				
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	12/08/2023	12/10/2024	456	2,097,344	4604.37		21,393		20,502		22,438			(891)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/08/2023	12/06/2024	3,586	11,585,454	3230.53		344,343		329,995		416,621			(14,348)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	12/12/2023	12/12/2025	142	657,589	4643.7		15,092		14,777		15,371			(314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	5,070	23,541,526	4643.7		339,661		325,508		509,975			(14,153)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/14/2023	12/13/2024	470	2,216,918	4719.55		22,391		21,458		22,333			(933)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E57ODZIWZ7FF32TIWEFA76	12/14/2023	12/13/2024	2,647	8,687,660	3282.06		240,347		230,332		224,750			(10,014)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/15/2023	12/13/2024	496	525,157	1058.8		15,072		14,444		15,812			(628)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/15/2023	12/15/2025	390	412,760	1058.8		16,056		15,722		16,545			(335)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/15/2023	12/15/2024	2,007	9,471,217	4719.19		196,212		188,036		208,672			(8,175)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/15/2023	12/16/2024	1,896	8,948,374	4719.19		156,670		150,142		171,250			(6,528)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/15/2023	12/17/2024	1,541	7,272,268	4719.19		137,596		131,863		150,841			(5,733)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/08/2023	12/09/2024	2,505	8,092,951	3230.53		213,132		204,251		262,118			(8,880)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/12/2023	12/12/2024	373	1,731,515	4643.7		17,835		17,091		18,173			(743)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2024	2,504	8,128,826	3246.91		229,712		220,141		254,283			(9,571)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/14/2023	12/13/2024	4,451	7,982,334	1793.24		153,955		147,540		151,013			(6,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/14/2023	12/12/2025	1,299	2,329,976	1793.24		71,411		69,924		69,854			(1,488)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	12/14/2023	12/14/2024	44	1,623,398	37248.35		27,404		26,262		28,139			(1,142)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/15/2023	12/13/2024	9,413	44,423,844	4719.19		1,054,658		1,010,714		1,063,635			(43,944)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	5,410	25,648,529	4740.56		368,312		352,965		493,264			(15,346)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/19/2023	12/19/2024	1,242	5,920,115	4768.37		100,447		96,262		100,184			(4,185)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	6,904	32,921,199	4768.37		994,378		952,946		950,800			(41,432)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	2,835	579,507	204.39		12,749		12,218		14,811			(531)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	1,686	398,253	236.17		9,319		8,931		11,987			(388)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	312	787,038	2525.82		17,315		16,593		22,725			(721)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	12/08/2023	12/10/2024	1,888	6,098,226	3230.53		174,043		166,791		211,469			(7,252)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/06/2024	2,156	3,808,506	1766.68		59,744		57,255		80,923			(2,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/08/2025	937	1,655,643	1766.68		50,994		49,931		63,501			(1,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/09/2024	2,855	5,043,774	1766.68		96,910		92,872		133,827			(4,038)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2024	3,039	5,393,778	1774.57		103,723		99,402		130,322			(4,322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2023	12/12/2025	1,804	3,201,454	1774.57		97,964		95,924		114,535			(2,041)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/12/2023	12/12/2024	18	665,511	36577.94		7,720		7,398		8,251			(322)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/12/2023	12/12/2024	49	1,787,990	36577.94		30,876		29,589		32,367			(1,286)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/12/2025	197	927,744	4707.09		55,800		54,638		54,858			(1,163)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2023	12/13/2024	6,064	28,545,605	4707.09		492,266		471,755		654,749			(20,511)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/14/2023	12/13/2024	60	2,244,677	37248.35		50,106		48,018		48,018			(2,088)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/18/2023	12/18/2024	392	1,856,047	4740.56		19,117		18,321		18,458			(797)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/18/2023	12/18/2024	2,534	8,300,550	3275.07		228,095		218,591		223,611			(9,504)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/09/2025	499	880,999	1766.68		27,135		26,569		33,808			(565)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/10/2024	2,997	5,294,589	1766.68		105,419		101,027		145,283			(4,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2023	12/10/2025	1,093	1,930,357	1766.68		59,648		58,405		74,114			(1,243)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	12/08/2023	12/08/2024	42	1,535,599	36247.87		25,802		24,727		33,613			(1,075)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	12/08/2023	12/09/2024	29	1,058,814	36247.87		16,187		15,512		20,813			(674)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	9,098	1,872,473	205.82		41,194		39,478		40,928			(1,716)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	5,530	1,138,269	205.82		25,156		24,108		24,961			(1,048)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	3,888	800,128	205.82		17,683		16,946		17,565			(737)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/15/2023	12/16/2024	6,367	30,047,176	4719.19		740,263		709,419		749,023			(30,844)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2023	12/18/2024	3,853	6,891,334	1788.34		130,156		124,733		138,314			(5,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2023	12/18/2025	1,229	2,198,383	1788.34		68,809		67,376		69,375			(1,434)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/18/2023	12/18/2024	44	1,637,457	37306.02		18,895		18,108		18,580			(787)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	4,680	22,318,032	4768.37		324,780		311,248		413,747			(13,533)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/19/2023	12/19/2024	376	1,790,572	4768.37		18,443		17,674		17,498			(768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/19/2023	12/19/2024	3,918	7,022,539	1792.42		126,164		120,907		125,587			(5,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/19/2023	12/19/2025	832	1,490,579	1792.42		45,740		44,787		45,259			(953)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	54	2,013,490	37557.92		33,200		31,817		31,332			(1,383)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	8,138	1,675,254	205.86		37,023		35,480		36,723			(1,543)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2023	12/10/2024	26	945,510	36247.87		14,686		14,074		18,930			(612)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2023	12/06/2024	78	2,841,218	36247.87		54,124		51,869		57,447			(2,255)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2023	12/09/2024	56	2,016,251	36247.87		36,357		34,842		38,348			(1,515)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2023	12/10/2024	53	1,938,323	36247.87		35,635		34,150		37,668			(1,485)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/13/2023	12/13/2024	374	1,760,851	4707.09		84,236		80,726		35,825			(3,510)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/13/2023	12/13/2024	236	1,108,885	4707.09		11,422		10,946		11,252			(476)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	3,457	11,314,458	3273.35		370,443		355,008		358,672			(15,435)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/15/2023	12/17/2024	6,751	31,857,144	4719.19		846,232		810,973		860,106			(35,260)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/18/2023	12/18/2024	65	2,410,643	37306.02		38,220		36,627		36,574			(1,592)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/19/2023	12/19/2024	1,977	6,491,779	3283.05		192,186		184,179		179,225			(8,008)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	2,899	596,784	205.86		17,844		17,472		17,171			(372)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	1,968	470,285	238.99		15,566		15,242		14,784			(324)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	570	1,461,989	2566.8		32,164		30,824		29,555			(1,340)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	857	2,199,971	2566.8		67,759		66,347		60,316			(1,412)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	9,024	3,109,431	344.56		69,340		66,451		65,362			(2,889)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	7,822	2,695,127	344.56		83,279		81,544		72,414			(1,735)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/20/2023	12/20/2024	13,398	3,534,952	263.84		75,294		72,157		70,050			(3,137)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/20/2023	12/19/2025	11,168	2,946,642	263.84		83,390		81,653		76,746			(1,737)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/20/2023	12/20/2024	1,069	1,110,361	1038.26		23,240		22,272		24,575			(968)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/19/2025	714	741,309	1038.26		20,986		20,549		21,382			(437)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	682	720,083	1055.97		20,681		19,819		22,857			(862)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/19/2025	366	386,779	1055.97		15,065		14,751		16,052			(314)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2023	12/20/2024	12,152	4,195,456	345.24		93,559		89,660		84,289			(3,898)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	11,615	4,010,057	345.24		124,312		121,722		104,262			(2,590)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2023	12/20/2024	18,325	4,847,432	264.53		103,250		98,948		89,675			(4,302)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2023	12/19/2025	8,487	2,245,050	264.53		63,759		62,431		55,655			(1,328)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/20/2024	795	829,330	1043.07		17,341		16,619		16,427			(723)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/19/2025	543	566,174	1043.07		16,045		15,711		15,078			(334)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/20/2024	613	651,863	1062.82		18,708		17,929		18,534			(780)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/19/2025	341	362,241	1062.82		14,120		13,826		13,886			(294)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	6,885	1,420,168	206.28		31,244		29,942		29,587			(1,302)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2023	12/21/2024	1,557	7,388,492	4746.75		165,390		158,499		171,250			(6,891)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/21/2023	12/20/2024	8,818	41,855,907	4746.75		1,286,976		1,233,352		1,269,731			(53,624)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/21/2023	12/21/2024	6,768	32,126,639	4746.75		499,198		478,399		666,252			(20,800)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	450	2,135,416	4746.75		21,568		20,669		21,155			(899)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024	2,147	7,037,309	3277.22		194,225		186,132		194,188			(8,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2023	12/20/2024	4,422	7,908,781	1788.7		144,333		138,319		152,902			(6,014)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2023	12/19/2025	1,513	2,705,628	1788.7		83,874		82,127		85,144			(1,747)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/21/2024	13	498,684	37404.35		11,629		11,144		11,604			(485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2023	12/13/2024	5,935	10,616,801	1788.75		193,646		185,577		202,074			(8,069)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2024	5,856	27,636,831	4719.19		421,539		403,975		577,478			(17,564)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/21/2023	12/20/2024	67	2,523,436	37404.35		56,515		54,160		54,900			(2,355)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/20/2024	11,919	2,460,840	206.46		54,138		51,883		50,233			(2,256)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2024	4,900	1,011,645	206.46		22,357		21,426		20,723			(932)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	3,069	633,714	206.46		19,011		18,615		17,351			(396)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	2,724	653,752	240.01		21,639		21,188		19,125			(451)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/20/2024	943	2,425,759	2572.15		53,367		51,143		46,580			(2,224)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2024	291	748,329	2572.15		16,538		15,849		14,421			(689)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	477	1,226,539	2572.15		37,900		37,110		32,498			(790)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2023	12/20/2024	8,836	3,051,306	345.33		68,044		65,209		60,934			(2,835)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2023	12/23/2024	3,126	1,079,653	345.33		24,184		23,177		21,630			(1,008)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2023	12/22/2025	8,022	2,770,265	345.33		85,878		84,089		71,816			(1,789)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2023	12/23/2025	1,950	673,329	345.33		20,873		20,438		17,463			(435)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/22/2024	1,878	8,930,264	4754.63		179,340		171,867		186,608			(7,472)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/23/2024	1,784	8,480,496	4754.63		158,886		152,265		165,301			(6,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2023	12/12/2025	1,583	2,831,198	1788.75		87,484		85,661		88,648			(1,823)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/13/2024	136	5,037,242	37090.24		82,143		78,720		90,603			(3,423)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2023	12/13/2024	97	3,595,501	37090.24		66,868		64,082		62,058			(2,786)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	5,914	27,907,346	4719.19		424,393		406,710		578,950			(17,683)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2023	12/20/2024	14,386	3,806,307	264.58		81,074		77,696		70,030			(3,378)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2023	12/23/2024	6,848	1,811,765	264.58		38,591		36,983		33,453			(1,608)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2023	12/22/2025	4,195	1,109,873	264.58		31,520		30,864		27,452			(657)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/20/2024	1,089	1,136,578	1043.82		23,743		22,754		22,120			(989)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/22/2025	658	687,284	1043.82		19,498		19,092		18,104			(406)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/20/2024	556	591,637	1063.89		16,962		16,255		16,529			(707)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/24/2024	610	2,901,799	4754.63		54,467		52,198		55,610			(2,269)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/20/2024	10,348	49,200,754	4754.63		1,367,405		1,310,430		1,347,005			(56,975)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/26/2023	12/26/2024	405	1,933,858	4774.75		27,487		26,341		27,154			(1,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2023	12/26/2024	3,197	15,267,096	4774.75		384,753		368,721		366,451			(16,031)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/26/2023	12/26/2024	252	1,205,336	4774.75		12,222		11,713		11,731			(509)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/26/2023	12/26/2024	728	2,396,160	3292.88		74,038		70,953		67,985			(3,085)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2023	12/26/2024	645	1,157,681	1795.89		24,659		23,631		24,040			(1,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/26/2023	12/26/2025	790	1,417,889	1795.89		43,813		42,900		41,827			(913)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/26/2023	12/26/2024	20	751,466	37545.33		7,966		7,634		7,089			(332)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	11,413	2,367,116	207.41		52,313		50,134		43,415			(2,180)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	3,976	811,029	204		17,843		17,099		21,785			(743)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	4,481	1,058,400	236.21		34,716		33,992		40,192			(723)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	435	1,101,895	2531.61		24,242		23,232		30,424			(1,010)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	892	2,257,126	2531.61		69,068		67,629		77,431			(1,439)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/11/2023	12/11/2024	2,884	986,303	341.96		21,995		21,078		24,332			(916)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/11/2023	12/11/2024	6,125	1,596,424	260.63		33,844		32,434		42,466			(1,410)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/11/2023	12/11/2025	2,903	756,517	260.63		21,334		20,889		24,499			(444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	5,681	26,810,749	4719.19		422,539		404,933		567,744			(17,606)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2024	2,300	10,982,529	4774.75		143,472		137,494		194,090			(5,978)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	2,594	537,919	207.41		16,138		15,801		13,594			(336)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	1,210	291,616	241.05		6,853		6,567		5,571			(286)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	1,556	4,016,736	2581.65		88,368		84,686		70,900			(3,682)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	3,502	9,040,634	2581.65		278,452		272,650		225,125			(5,801)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/27/2023	12/27/2024	7,244	2,509,248	346.39		56,207		53,865		47,016			(2,342)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/27/2023	12/23/2025	4,283	1,483,489	346.39		45,840		44,885		36,537			(955)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/27/2023	12/27/2024	17,689	4,699,644	265.68		100,102		95,931		78,001			(4,171)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/27/2023	12/26/2025	16,023	4,257,015	265.68		120,899		118,380		97,464			(2,519)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/27/2024	2,525	2,640,805	1046.04		55,193		52,893		49,179			(2,300)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	12/27/2023	12/27/2024	1,702	8,140,011	4781.58		167,603		160,619		161,198			(6,983)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2023	12/27/2024	10,467	50,048,583	4781.58		1,515,663		1,452,510		1,436,184			(63,153)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	383	1,805,762	4719.19		100,211		96,036		44,837			(4,175)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/15/2023	12/13/2024	565	2,664,691	4719.19		27,713		26,558		26,850			(1,155)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/15/2023	12/16/2024	766	3,612,973	4719.19		37,575		36,009		36,396			(1,566)				
S&P Digital		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/15/2023	12/17/2024	350	1,653,291	4719.19		17,194		16,478		16,654			(716)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2023	12/13/2024	4,472	14,632,499	3271.73		405,732		388,826		403,105			(16,905)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/23/2024	6,622	31,486,474	4754.63		800,148		766,808		786,849			(33,339)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/26/2025	2,228	2,330,747	1046.04		65,960		64,586		59,275			(1,374)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/27/2024	1,764	1,881,861	1067.09		54,009		51,759		50,310			(2,250)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2023	12/26/2025	1,722	1,837,099	1067.09		71,647		70,154		67,247			(1,493)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	328	1,568,001	4781.58		73,339		71,811		68,983			(1,528)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	UBS BFM8T61CT2L10CEMIK50	12/27/2023	12/27/2024	5,707	27,288,497	4781.58		469,153		449,605		556,119			(19,548)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	306	1,464,470	4781.58		72,029		69,028		25,339			(3,001)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	12/27/2023	12/27/2024	2,289	7,542,364	3295.08		235,477		225,666		215,549			(9,812)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	5,220	9,378,612	1796.81		155,633		149,148		146,221			(6,485)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	99	3,740,628	37656.52		70,852		67,900		62,373			(2,952)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2024	3,363	11,003,135	3271.73		297,960		285,545		296,723			(12,415)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	GOLD	W22LROWP2IHZNBB6K528	12/27/2023	12/27/2024	329	1,572,984	4781.58		16,044		15,376		15,242			(669)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/27/2023	12/26/2025	1,950	3,503,718	1796.81		107,851		105,605		102,436			(2,247)				
Dow Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/27/2023	12/27/2024	77	2,909,372	37656.52		49,197		47,148		46,861			(2,050)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	12/28/2023	12/27/2024	16,579	3,433,800	207.12		75,887		72,725		65,260			(3,162)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	6,694	1,386,542	207.12		41,596		40,730		35,939			(867)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	2,575	620,201	240.85		20,529		20,101		17,100			(428)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	12/28/2023	12/27/2024	606	1,562,784	2577.28		34,381		32,949		28,793			(1,433)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	903	2,328,509	2577.28		71,718		70,224		59,735			(1,494)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	14,157	4,902,521	346.29		109,326		104,771		92,484			(4,555)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/28/2023	12/23/2025	16,066	5,563,424	346.29		171,910		168,328		137,697			(3,581)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/28/2023	12/27/2024	23,126	6,134,392	265.26		130,663		125,218		106,263			(5,444)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/28/2023	12/26/2025	18,246	4,839,996	265.26		137,456		134,592		114,237			(2,864)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	12/28/2023	12/28/2024	2,195	10,499,257	4783.35		209,451		200,724		202,414			(8,727)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/28/2023	12/27/2024	11,143	53,299,102	4783.35		1,523,498		1,460,019		1,445,029			(63,479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	12/15/2023	12/17/2024	2,186	7,153,413	3271.73		189,410		181,518		188,669			(7,892)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/22/2023	12/24/2024	3,832	18,218,064	4754.63		502,111		481,190		491,502			(20,921)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/28/2023	12/27/2024	945	988,995	1046.17		20,670		19,809		18,361			(861)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/28/2023	12/26/2025	780	815,847	1046.17		23,088		22,607		20,703			(481)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/28/2023	12/27/2024	1,270	1,355,131	1067.28		38,892		37,272		36,115			(1,621)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/28/2023	12/26/2025	764	815,245	1067.28		31,795		31,132		29,775			(662)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	2,734	945,523	345.79		29,311		28,701		24,051			(611)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	1,337	462,263	345.79		14,330		14,032		11,764			(299)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/29/2023	12/27/2024	11,818	3,131,878	265.01		66,709		63,929		55,640			(2,780)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/29/2023	12/30/2024	5,027	1,332,227	265.01		28,376		27,194		23,755			(1,182)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/29/2023	12/29/2025	7,599	2,013,858	265.01		57,194		56,002		48,482			(1,192)				
Bespoke Index Option		N/A	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/29/2023	12/30/2025	1,683	445,958	265.01		12,665		12,401		10,742			(264)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	681	711,704	1044.77		14,875		14,255		13,658			(620)				
Blackrock Adaptive US Equity Index 5%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/29/2023	12/29/2025	341	355,879	1044.77		10,071		9,862		9,263			(210)				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	398	423,761	1065.29		12,162		11,655		11,669			(507)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/29/2023	12/30/2024	2,344	11,182,133	4769.83		199,842		191,515		201,271			(8,327)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	1,937	9,240,032	4769.83		166,509		159,572		168,710			(6,938)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU	549300Y6K4T3QBM4LN29	12/29/2023	12/27/2024	7,901	37,688,344	4769.83		1,071,833		1,027,173		1,036,879			(44,660)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/13/2024	2,188	3,910,428	1787.32		73,611		70,544		78,479			(3,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/15/2025	398	710,918	1787.32		22,181		21,719		22,610			(462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/16/2024	2,719	4,858,964	1787.32		87,794		84,136		93,870			(3,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/16/2025	566	1,011,592	1787.32		31,562		30,904		32,194			(658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/17/2024	2,795	4,996,119	1787.32		95,472		91,494		102,271			(3,978)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/22/2024	7,340	34,899,754	4754.63		501,424		480,532		686,273			(20,893)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/29/2024	1,681	8,019,489	4769.83		165,789		158,881		167,316			(6,908)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/30/2024	8,630	41,163,057	4769.83		995,335		953,863		963,099			(41,472)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/31/2024	6,954	33,170,662	4769.83		905,143		867,429		874,526			(37,714)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/29/2024	6,453	30,777,389	4769.83		463,888		444,559		598,589			(19,329)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/30/2024	7,453	35,549,511	4769.83		500,485		479,631		664,417			(20,854)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/31/2024	4,710	22,465,130	4769.83		323,076		309,615		425,008			(13,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2023	12/17/2025	789	1,409,798	1787.32		44,127		43,207		44,896			(919)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/15/2023	12/15/2024	35	1,319,517	37305.16		20,437		19,585		20,729			(852)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/15/2023	12/16/2024	64	2,378,652	37305.16		37,409		35,850		39,136			(1,559)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/15/2023	12/17/2024	29	1,064,797	37305.16		18,620		17,844		20,273			(776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2024	6,531	31,053,365	4754.63		445,016		426,473		609,465			(18,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/28/2023	12/26/2025	160	764,577	4783.35		17,520		17,155		16,845			(365)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2023	12/28/2024	9,212	44,064,670	4783.35		683,967		655,468		839,957			(28,499)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/29/2025	183	872,425	4769.83		20,034		19,617		19,331			(417)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	12/29/2023	12/29/2024	447	2,132,669	4769.83		111,266		106,630		43,596			(4,636)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	427	2,035,083	4769.83		20,554		19,698		19,870			(856)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/30/2024	804	3,836,785	4769.83		38,752		37,137		37,463			(1,615)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2023	12/31/2024	559	2,665,303	4769.83		26,920		25,798		26,025			(1,122)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/27/2024	3,218	10,602,923	3294.65		280,698		269,003		257,806			(11,696)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/30/2024	5,221	17,200,713	3294.65		452,174		433,334		416,023			(18,841)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/31/2024	3,637	11,984,149	3294.65		314,703		301,591		289,535			(13,113)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/15/2023	12/13/2024	62	2,311,701	37305.16		43,720		41,899		42,856			(1,822)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/15/2023	12/16/2024	75	2,797,013	37305.16		47,598		45,615		45,942			(1,983)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/15/2023	12/17/2024	29	1,086,528	37305.16		18,563		17,789		17,906			(773)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2024	3,387	16,105,681	4754.63		218,842		209,723		308,982			(9,118)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2023	12/27/2024	746	3,566,933	4783.35		36,383		34,867		34,522			(1,516)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/28/2023	12/27/2024	4,537	14,957,118	3296.45		406,007		389,090		366,807			(16,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/27/2024	2,706	4,860,350	1796.03		91,082		87,287		87,342			(3,795)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/29/2025	441	792,453	1796.03		24,438		23,929		23,393			(509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/30/2024	3,775	6,780,657	1796.03		133,563		127,998		128,379			(5,565)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/30/2024	57	2,146,090	37689.54		32,386		31,037		31,427			(1,349)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/31/2024	18	683,218	37689.54		15,163		14,532		14,899			(632)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/27/2024	70	2,624,776	37689.54		51,064		48,936		44,922			(2,128)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/30/2024	73	2,769,330	37689.54		52,018		49,851		45,524			(2,167)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/29/2023	12/31/2024	95	3,590,197	37689.54		62,474		59,871		54,243			(2,603)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	12/20/2023	12/20/2024	2,664	12,517,882	4698.35		233,408		223,682		261,565			(9,725)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/22/2023	12/22/2024	217	1,030,608	4754.63		54,622		52,346		23,067			(2,276)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/22/2023	12/24/2024	188	895,341	4754.63		51,572		49,423		18,103			(2,149)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2023	12/20/2024	464	2,206,825	4754.63		22,289		21,360		21,755			(929)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2023	12/23/2024	537	2,553,495	4754.63		25,790		24,716		25,172			(1,075)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/28/2023	12/27/2024	4,216	7,577,138	1797.29		122,225		117,133		114,450			(5,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3OBM4LN29	12/28/2023	12/26/2025	1,001	1,798,966	1797.29		55,315		54,162		52,349			(1,152)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/28/2024	43	1,608,336	37710.1		25,362		24,306		23,962			(1,057)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/30/2025	914	1,641,218	1796.03		50,638		49,583		48,482			(1,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2024	3,123	5,609,266	1796.03		111,807		107,148		107,560			(4,659)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/31/2025	974	1,749,107	1796.03		53,988		52,863		51,704			(1,125)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/29/2023	12/29/2024	51	1,920,652	37689.54		37,005		35,463		36,115			(1,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	11,445	53,772,549	4698.35		1,557,191		1,492,308		1,616,160			(64,883)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2023	12/24/2024	229	1,089,010	4754.63		10,999		10,541		10,735			(458)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/20/2024	4,410	14,488,974	3285.14		370,949		355,493		354,884			(15,456)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2024	3,712	12,195,392	3285.14		318,259		304,998		305,203			(13,261)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/28/2023	12/27/2024	98	3,699,186	37710.1		66,007		63,256		57,835			(2,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2024	1,557	5,115,747	3285.14		144,845		138,810		138,570			(6,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/20/2024	2,999	5,376,020	1792.75		98,587		94,480		98,904			(4,108)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/22/2025	949	1,701,015	1792.75		52,731		51,633		51,588			(1,099)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2024	2,559	4,586,761	1792.75		90,478		86,708		91,194			(3,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/23/2025	269	483,142	1792.75		15,026		14,713		14,663			(313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2024	2,133	3,824,672	1792.75		71,947		68,949		72,249			(2,998)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	7,560	1,565,311	207.06		34,437		33,002		29,968			(1,435)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	6,255	1,295,125	207.06		28,622		27,430		24,887			(1,193)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	4,713	975,771	207.06		29,273		28,663		25,469			(610)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	2,461	591,459	240.38		13,840		13,263		12,116			(577)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	605	1,557,612	2574.31		34,267		32,840		29,536			(1,428)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	230	592,960	2574.31		18,322		17,941		15,548			(382)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	12/29/2023	12/27/2024	7,083	2,449,179	345.79		54,617		52,341		47,787			(2,276)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/29/2023	12/30/2024	3,547	1,226,532	345.79		27,474		26,330		24,010			(1,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/19/2025	371	1,741,828	4698.35		77,226		75,617		77,810			(1,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2023	12/24/2025	562	1,008,116	1792.75		31,453		30,798		30,615			(655)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/22/2024	45	1,691,825	37385.97		27,426		26,283		27,481			(1,143)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/23/2024	47	1,770,696	37385.97		28,179		27,005		28,168			(1,174)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/20/2024	71	2,664,031	37385.97		46,765		44,816		44,731			(1,949)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	7,170	33,685,230	4698.35		576,400		552,383		791,046			(24,017)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/23/2024	89	3,343,793	37385.97		60,262		57,751		57,615			(2,511)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/22/2023	12/24/2024	20	732,936	37385.97		8,946		8,573		8,208			(373)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	406	1,909,091	4698.35		101,020		96,811		42,901			(4,209)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	787	3,697,956	4698.35		37,693		36,123		37,681			(1,571)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/20/2023	12/20/2024	3,867	12,619,663	3263.62		409,078		392,033		438,736			(17,045)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	5,135	9,148,066	1781.54		159,387		152,746		181,054			(6,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/19/2025	1,513	2,694,670	1781.54		82,759		81,035		90,739			(1,724)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	91	3,388,941	37082		57,513		55,117		59,825			(2,396)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	2,244	539,633	240.47		17,862		17,490		15,303			(372)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	979	2,521,596	2575.72		77,665		76,047		65,375			(1,618)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/20/2023	12/20/2024	123	4,552,273	37082		74,865		71,746		74,274			(3,119)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	11,673	2,405,835	206.1		52,928		50,723		51,266			(2,205)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	1,795	369,963	206.1		11,062		10,831		10,429			(230)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	2,449	587,669	239.97		13,810		13,235		12,440			(575)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	443	1,138,393	2571.76		25,045		24,001		21,942			(1,044)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	370	950,595	2571.76		29,278		28,668		25,208			(610)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024	122,107	12,210,699	100		223,000		213,708		233,966			(9,292)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	156,392	15,326,434	98		159,000		152,375		111,295			(6,625)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	97,880	9,788,039	100		183,500		175,854		187,401			(7,646)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	177,031	17,349,045	98		175,500		168,188		124,909			(7,313)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	98,502	9,850,184	100		181,000		173,458		159,755			(7,542)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	186,729	18,299,460	98		177,000		169,625		167,901			(7,375)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	76,664	7,666,365	100		153,000		146,625		126,537			(6,375)				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	130,585	12,797,341	98		141,012		135,150		130,723			(5,882)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										44,036,267	962,964,979		523,300,923	XXX	1,210,231,308			(473,476,756)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										44,036,267	962,964,979		523,300,923	XXX	1,210,231,308			(473,476,756)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										44,036,267	962,964,979		523,300,923	XXX	1,210,231,308			(473,476,756)			XXX	XXX
0499999999. Total Purchased Options										44,036,267	962,964,979		523,300,923	XXX	1,210,231,308			(473,476,756)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	(21)	(102,850)	4793.06	(9,853)			(5,830)		(11,739)			1,971				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2022	01/05/2024	(86)	(159,666)	1857.24	(6,115)			(127)					3,058				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2022	01/10/2024	(16)	(28,750)	1850.29	(1,075)			(22)					538				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2022	01/11/2024	(577)	(1,070,002)	1854.36	(40,566)			(845)		(1)			20,283				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2022	01/12/2024	(128)	(237,491)	1853.58	(9,262)			(193)					4,631				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/12/2024	(40)	(73,872)	1850.38	(2,778)			(58)					1,389				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2024	(183)	(339,882)	1854.6	(12,983)			(270)					6,492				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2022	01/18/2024	(39)	(72,085)	1843.01	(2,718)			(57)		(4)			1,359				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2024	(57)	(259,493)	4532.76	(9,990)			(208)		(13,319)			4,995				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2024	(89)	(163,930)	1838.31	(6,147)			(128)		(20)			3,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2022	01/19/2024	(29)	(53,525)	1828.52	(2,055)			(43)		(20)			1,028				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/19/2024	(17)	(30,676)	1821.75	(1,163)			(24)		(22)			581				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2022	01/24/2024	(30)	(53,981)	1823.6	(2,100)			(44)		(47)			1,050				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2022	01/25/2024	(146)	(265,576)	1817.36	(10,039)			(209)		(394)			5,019				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2024	(106)	(461,490)	4349.93	(17,223)			(359)		(30,519)			8,611				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2024	(587)	(1,062,996)	1810.3	(40,819)			(850)		(2,662)			20,410				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2022	01/26/2024	(133)	(240,075)	1811.39	(9,147)			(191)		(560)			4,573				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/26/2024	(8)	(13,944)	1819.35	(535)			(11)		(19)			268				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2022	01/31/2024	(24)	(44,689)	1825.99	(1,747)			(36)		(47)			874				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2027	(26)	(111,439)	4349.93	(13,769)			(8,376)		(18,217)			2,754				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2022	02/01/2024	(112)	(204,377)	1829.53	(8,032)			(502)		(176)			4,016				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2024	(101)	(461,267)	4589.38	(17,309)			(1,082)		(19,795)			8,655				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2024	(67)	(122,704)	1835.46	(4,675)			(292)		(71)			2,338				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2022	02/02/2024	(26)	(48,094)	1829.21	(1,847)			(115)		(45)			923				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/02/2024	(34)	(61,595)	1820.86	(2,482)			(155)		(101)			1,241				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2022	02/07/2024	(80)	(145,051)	1820.23	(5,512)			(344)		(292)			2,756				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2022	02/08/2024	(75)	(136,438)	1824.69	(5,362)			(335)		(218)			2,681				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2024	(18)	(83,409)	4587.18	(3,253)			(203)		(3,647)			1,626				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2024	(111)	(203,700)	1832.28	(8,026)			(502)		(209)			4,013				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2022	02/09/2024	(240)	(436,500)	1820.95	(17,722)			(1,108)		(896)			8,861				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/09/2024	(13)	(23,915)	1813.8	(966)			(60)		(73)			483				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2022	02/14/2024	(93)	(167,725)	1808.68	(6,508)			(407)		(722)			3,254				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2022	02/15/2024	(27)	(49,107)	1814.36	(1,891)			(118)		(165)			945				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2024	(166)	(744,462)	4475.01	(28,587)			(1,787)		(41,782)			14,294				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2024	(70)	(127,394)	1815.83	(4,956)			(310)		(406)			2,478				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/16/2024	(216)	(390,922)	1806.31	(14,034)			(877)		(1,930)			7,017				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2022	02/22/2024	(177)	(318,839)	1801.13	(12,212)			(763)		(2,099)			6,106				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2024	(13)	(55,399)	4225.5	(2,687)			(168)		(4,723)			1,343				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2024	(61)	(109,265)	1793.26	(4,196)			(262)		(965)			2,098				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2022	02/23/2024	(167)	(299,878)	1792.78	(11,125)			(695)		(2,693)			5,563				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/23/2024	(83)	(149,729)	1812.41	(5,735)			(358)		(632)			2,867				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2022	02/28/2024	(12)	(21,932)	1807.75	(831)			(52)		(120)			416				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2027	(248)	(1,137,986)	4587.18	(130,641)			(81,650)		(146,907)			26,128				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2022	03/01/2024	(178)	(319,868)	1798.83	(12,091)			(1,259)		(2,477)			6,046				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/01/2024	(76)	(334,737)	4386.54	(7,314)			(762)		(12,069)			3,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/01/2024	(109)	(197,849)	1809.63	(8,033)			(837)		(1,030)			4,016				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2022	03/01/2024	(11)	(20,323)	1812.45	(713)			(74)		(95)			357				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/04/2024	(9)	(15,520)	1812.35	(565)			(59)		(75)			282				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2022	03/07/2024	(125)	(225,038)	1803.44	(8,304)			(865)		(1,569)			4,152				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/08/2024	(62)	(111,172)	1801.91	(4,024)			(419)		(824)			2,012				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2024	(13)	(24,250)	1797.18	(897)			(93)		(210)			449				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/08/2024	(38)	(162,672)	4277.88	(21,593)			(2,249)		(20,377)			10,797				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/08/2024	(204)	(368,133)	1803.71	(12,774)			(1,331)		(2,566)			6,387				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/11/2024	(16)	(28,878)	1797.65	(1,051)			(109)		(252)			526				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2022	03/14/2024	(349)	(627,433)	1799.5	(23,090)			(2,405)		(5,279)			11,545				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2022	03/15/2024	(238)	(429,883)	1806.2	(15,734)			(1,639)		(2,932)			7,867				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/15/2024	(63)	(273,611)	4357.86	(23,184)			(2,415)		(24,443)			11,592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/15/2024	(104)	(187,853)	1810.74	(6,894)			(718)		(1,097)			3,447				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2022	03/15/2024	(24)	(44,232)	1816.45	(1,610)			(168)		(210)			805				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/18/2024	(18)	(33,344)	1818.06	(1,217)			(127)		(155)			609				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2022	03/21/2024	(182)	(330,630)	1819.07	(12,167)			(1,267)		(1,528)			6,084				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2022	03/22/2024	(16)	(28,631)	1821.81	(1,056)			(110)		(121)			528				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/22/2024	(79)	(353,518)	4456.24	(14,063)			(1,465)		(19,652)			7,031				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/22/2024	(167)	(303,608)	1816.91	(11,082)			(1,154)		(1,533)			5,541				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2022	03/22/2024	(39)	(70,325)	1821.69	(2,518)			(262)		(299)			1,259				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/25/2024	(27)	(50,198)	1827.21	(1,812)			(189)		(180)			906				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2022	03/28/2024	(20)	(36,375)	1828.37	(1,240)			(129)		(130)			620				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2022	03/28/2024	(714)	(1,309,609)	1834.78	(46,098)			(4,802)		(3,653)			23,049				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/28/2024	(34)	(156,764)	4602.45	(7,101)			(740)		(7,658)			3,551				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/28/2024	(345)	(632,876)	1833.94	(22,467)			(2,340)		(1,824)			11,234				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2022	03/28/2024	(9)	(16,393)	1826.43	(584)			(61)		(63)			292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2024	(36)	(66,114)	1830.4	(2,268)			(331)		(238)			1,134				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/05/2024	(34)	(152,649)	4481.15	(5,892)			(859)		(8,199)			2,946				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/05/2024	(96)	(176,682)	1831.99	(6,308)			(920)		(608)			3,154				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2022	04/05/2024	(18)	(33,954)	1836.09	(1,161)			(169)		(100)			581				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/08/2024	(69)	(126,414)	1837.75	(4,336)			(632)		(365)			2,168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2024	(50)	(92,150)	1831.7	(3,170)			(462)		(343)			1,585				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2024	(166)	(304,499)	1831.08	(10,657)			(1,554)		(1,171)			5,329				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/12/2024	(78)	(345,619)	4446.59	(24,514)			(3,575)		(23,340)			12,257				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/12/2024	(70)	(127,768)	1834.52	(4,302)			(627)		(436)			2,151				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2024	(90)	(165,130)	1838.01	(5,713)			(833)		(539)			2,857				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/19/2024	(88)	(391,424)	4459.45	(35,499)			(5,177)		(28,990)			17,750				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/19/2024	(237)	(437,750)	1845.92	(15,015)			(2,190)		(1,077)			7,507				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2022	04/19/2024	(48)	(88,103)	1841.92	(2,855)			(416)		(251)			1,427				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/22/2024	(179)	(327,375)	1826.07	(11,131)			(1,623)		(1,634)			5,565				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2024	(278)	(507,534)	1826.74	(16,952)			(2,472)		(2,545)			8,476				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2024	(102)	(184,475)	1816.49	(6,272)			(915)		(1,265)			3,136				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(807)	(203,023)	251.69	(6,903)			(1,007)		(142)			3,451				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(148)	(395,998)	2675.67	(12,553)			(1,831)		(506)			6,277				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(40)	(166,728)	4183.96	(6,369)			(929)		(10,409)			3,184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(171)	(311,288)	1819.48	(10,117)			(1,475)		(1,958)			5,058				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(6,397)	(1,602,659)	250.54	(54,490)			(7,947)		(1,695)			27,245				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(987)	(2,638,960)	2672.62	(83,655)			(12,200)		(3,824)			41,828				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(189)	(341,976)	1806.84	(10,955)			(1,598)		(3,109)			5,478				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	(6,414)	(1,600,000)	249.47	(54,400)			(10,200)		(2,425)			27,200				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	(982)	(2,625,000)	2672.38	(83,213)			(15,602)		(4,056)			41,606				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2022	05/03/2024	(91)	(164,828)	1807.52	(5,340)			(1,001)		(1,504)			2,670				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(391)	(98,176)	251.07	(3,328)			(624)		(95)			1,664				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(152)	(409,019)	2698.87	(12,925)			(2,423)		(310)			6,463				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(54)	(230,307)	4300.17	(18,694)			(3,505)		(20,580)			9,347				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(494)	(900,390)	1821.05	(29,443)			(5,521)		(5,686)			14,721				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2022	05/03/2024	(52)	(93,938)	1809.26	(2,997)			(562)		(819)			1,498				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/06/2024	(43)	(77,990)	1808.1	(2,503)			(469)		(712)			1,252				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2024	(399)	(719,248)	1802.34	(23,088)			(4,329)		(7,688)			11,544				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(605)	(1,612,247)	2665.77	(51,108)			(9,583)		(3,197)			25,554				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2022	05/10/2024	(15)	(26,117)	1798.99	(825)			(155)		(304)			413				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(79)	(141,718)	1799.14	(4,521)			(848)		(1,642)			2,260				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	(38)	(101,500)	2661.7	(3,218)			(603)		(222)			1,609				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	(47)	(185,162)	3935.18	(7,425)			(1,392)		(7,073)			3,713				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/13/2024	(179)	(322,525)	1804.26	(10,256)			(1,923)		(3,350)			5,128				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	(293)	(783,431)	2676.66	(24,913)			(4,671)		(1,286)			12,457				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	(305)	(551,343)	1804.77	(17,753)			(3,329)		(5,734)			8,877				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	(366)	(979,989)	2677.01	(31,066)			(5,825)		(1,614)			15,533				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/17/2024	(186)	(498,407)	2677.94	(15,800)			(2,962)		(803)			7,900				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(62)	(166,592)	2675.44	(5,281)			(990)		(285)			2,640				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	(180)	(326,536)	1810.27	(10,612)			(1,990)		(2,983)			5,306				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(529)	(132,157)	249.7	(4,493)			(843)		(230)			2,247				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(75)	(293,948)	3923.68	(14,051)			(2,635)		(25,062)			7,025				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(4)	(7,813)	1791.76	(248)			(47)		(110)			124				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/20/2024	(93)	(165,842)	1789.95	(5,290)			(992)		(2,444)			2,645				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2024	(788)	(2,111,257)	2678.81	(66,927)			(12,549)		(3,579)			33,463				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(70)	(188,569)	2693.57	(5,996)			(1,124)		(227)			2,998				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	(137)	(369,939)	2700.96	(11,764)			(2,206)		(370)			5,882				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	(96)	(173,906)	1803.11	(5,652)			(1,060)		(1,945)			2,826				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/24/2024	(247)	(667,500)	2707.84	(21,227)			(3,980)		(560)			10,613				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(33)	(132,186)	3978.73	(5,816)			(1,091)		(9,952)			2,908				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(27)	(48,963)	1797.75	(1,577)			(296)		(618)			788				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2024	(39)	(69,456)	1796.22	(2,223)			(417)		(906)			1,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2024	(36)	(64,803)	1805.75	(2,035)			(382)		(702)			1,017				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(1,376)	(342,753)	249.18	(11,654)			(2,671)		(798)			5,827				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(159)	(426,325)	2680.84	(13,515)			(3,097)		(755)			6,757				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(41)	(167,616)	4101.23	(6,436)			(1,475)		(10,449)			3,218				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(144)	(259,037)	1800.83	(8,419)			(1,929)		(3,132)			4,209				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	05/31/2024	(91)	(164,568)	1806.23	(5,381)			(1,233)		(1,762)			2,691				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2024	(276)	(499,728)	1807.56	(16,241)			(3,722)		(5,340)			8,121				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(454)	(112,552)	247.93	(3,816)			(874)		(373)			1,908				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(71)	(191,056)	2675.58	(6,037)			(1,384)		(409)			3,019				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(53)	(219,205)	4115.77	(8,461)			(1,939)		(13,561)			4,231				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(250)	(451,359)	1802.58	(14,534)			(3,331)		(5,387)			7,267				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(2,782)	(685,000)	246.25	(23,153)			(5,306)		(3,319)			11,577				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(798)	(2,109,250)	2643.45	(66,441)			(15,226)		(8,886)			33,221				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(119)	(212,794)	1786.59	(6,980)			(1,600)		(3,561)			3,490				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2022	06/13/2024	(136)	(241,131)	1773.88	(7,740)			(1,774)		(5,131)			3,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2024	(56)	(99,161)	1769.77	(3,183)			(729)		(2,269)			1,592				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(419)	(102,360)	244.3	(3,429)			(786)		(740)			1,715				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(437)	(1,142,168)	2610.84	(35,636)			(8,167)		(8,769)			17,818				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(633)	(1,122,112)	1771.98	(35,122)			(8,049)		(24,725)			17,561				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/17/2024	(9)	(16,014)	1762.31	(492)			(113)		(416)			246				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	(782)	(2,040,793)	2608.87	(63,877)			(14,638)		(16,677)			31,938				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	(200)	(353,579)	1769.32	(10,926)			(2,504)		(8,247)			5,463				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(1,210)	(297,463)	245.79	(10,025)			(2,297)		(1,691)			5,012				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(262)	(684,250)	2615.32	(21,485)			(4,924)		(5,038)			10,743				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(21)	(36,860)	1769.92	(1,150)			(264)		(851)			575				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	(352)	(921,760)	2620.58	(28,943)			(6,633)		(6,221)			14,472				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	(92)	(162,588)	1773.7	(5,105)			(1,170)		(3,522)			2,553				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	(242)	(635,020)	2627.89	(19,940)			(4,569)		(3,845)			9,970				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	(32)	(57,289)	1783.92	(1,816)			(416)		(1,042)			908				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2024	(148)	(387,813)	2625.7	(12,177)			(2,791)		(2,473)			6,089				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(231)	(604,732)	2622.6	(18,989)			(4,352)		(4,080)			9,494				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(52)	(92,150)	1778.59	(2,912)			(667)		(1,859)			1,456				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(3,433)	(845,922)	246.39	(28,508)			(6,533)		(4,469)			14,254				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(1,390)	(3,651,928)	2627.71	(114,671)			(26,279)		(22,631)			57,335				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(82)	(314,984)	3818.83	(11,954)			(2,739)		(20,344)			5,977				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(400)	(712,090)	1778.03	(23,143)			(5,304)		(14,505)			11,571				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2022	06/28/2024	(13)	(23,038)	1776.39	(746)			(171)		(483)			373				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(206)	(545,933)	2645.13	(17,306)			(4,687)		(2,546)			8,653				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(133)	(236,680)	1781.32	(7,810)			(2,115)		(4,579)			3,905				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(16)	(29,100)	1778.59	(969)			(262)		(595)			485				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(394)	(1,042,252)	2646.66	(32,935)			(8,920)		(4,841)			16,468				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/05/2024	(37)	(141,348)	3845.08	(20,255)			(5,486)		(37,325)			10,128				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/05/2024	(104)	(184,300)	1779.91	(5,990)			(1,622)		(3,683)			2,995				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(21)	(37,386)	1778.8	(1,204)			(326)		(770)			602				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(320)	(843,645)	2633.32	(26,575)			(7,197)		(5,075)			13,287				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2024	(48)	(86,067)	1776.89	(2,780)			(753)		(1,834)			1,390				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(207)	(51,443)	248.05	(1,739)			(471)		(215)			869				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(236)	(620,587)	2634.97	(19,486)			(5,278)		(3,651)			9,743				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(1)	(2,104)	1775	(68)			(18)		(46)			34				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(206)	(541,651)	2629.54	(16,954)			(4,592)		(3,482)			8,477				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(95)	(167,850)	1772.94	(5,505)			(1,491)		(3,818)			2,753				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(55)	(97,398)	1778.27	(3,165)			(857)		(2,040)			1,583				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(33)	(87,465)	2635.23	(2,746)			(744)		(520)			1,373				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2024	(13)	(23,038)	1774.46	(746)			(202)		(516)			373				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2024	(93)	(245,708)	2631.6	(7,715)			(2,090)		(1,577)			3,858				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/19/2024	(52)	(92,150)	1787.88	(2,976)			(806)		(1,649)			1,488				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(747)	(184,266)	246.7	(6,210)			(1,682)		(1,034)			3,105				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(220)	(579,965)	2630.29	(18,211)			(4,932)		(3,801)			9,105				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(305)	(810,240)	2653.52	(25,604)			(6,934)		(3,677)			12,802				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(208)	(371,618)	1788.59	(12,486)			(3,382)		(6,610)			6,243				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2024	(32)	(57,784)	1790.41	(1,855)			(502)		(1,002)			927				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/26/2024	(13)	(23,227)	1801.02	(732)			(198)		(333)			366				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(49)	(87,366)	1789.93	(2,822)			(764)		(1,531)			1,411				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(650)	(1,722,385)	2650.47	(54,255)			(14,694)		(8,406)			27,128				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(1,064)	(265,250)	249.37	(8,965)			(2,428)		(939)			4,483				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(78)	(207,649)	2662.66	(6,541)			(1,772)		(824)			3,270				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(325)	(870,139)	2677.53	(27,496)			(7,447)		(2,702)			13,748				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(6)	(10,912)	1804.67	(352)			(95)		(147)			176				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(245)	(441,313)	1804.55	(14,387)			(4,496)		(6,010)			7,193				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(494)	(1,322,832)	2678.84	(41,801)			(13,063)		(4,091)			20,901				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2024	(32)	(58,200)	1799.88	(1,880)			(587)		(867)			940				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(11)	(44,227)	4155.17	(2,782)			(869)		(3,825)			1,391				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(178)	(320,983)	1802.64	(10,271)			(3,210)		(4,543)			5,136				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(249)	(62,277)	250.03	(2,099)			(656)		(203)			1,049				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(431)	(1,150,431)	2666.73	(36,124)			(11,289)		(4,428)			18,062				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(580)	(1,045,497)	1801.73	(33,770)			(10,553)		(15,051)			16,885				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(74)	(198,167)	2672.51	(6,222)			(1,945)		(690)			3,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(218)	(393,177)	1802.99	(12,621)			(3,944)		(5,573)			6,310				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(383)	(1,018,417)	2658.72	(31,978)			(9,993)		(4,563)			15,989				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2024	(515)	(1,372,798)	2663.73	(43,106)			(13,471)		(5,749)			21,553				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(242)	(643,056)	2660.04	(20,192)			(6,310)		(2,878)			10,096				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(277)	(499,291)	1803.29	(16,227)			(5,071)		(7,111)			8,113				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(796)	(198,291)	249.22	(6,682)			(2,088)		(789)			3,341				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(96)	(255,000)	2667.14	(8,007)			(2,502)		(1,014)			4,004				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(59)	(157,383)	2659.53	(4,926)			(1,539)		(711)			2,463				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(82)	(149,040)	1813.8	(4,695)			(1,467)		(1,739)			2,347				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(99)	(265,220)	2666.37	(8,301)			(2,594)		(1,086)			4,151				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(96)	(174,433)	1821.85	(5,530)			(1,728)		(1,750)			2,765				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(1,412)	(351,984)	249.23	(11,862)			(3,707)		(1,449)			5,931				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(22)	(39,977)	1824.01	(1,255)			(392)		(388)			628				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/16/2024	(38)	(68,953)	1824.07	(2,200)			(687)		(671)			1,100				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(233)	(621,353)	2669.49	(19,448)			(6,078)		(2,467)			9,724				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(236)	(431,635)	1826.77	(13,640)			(4,262)		(3,972)			6,820				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(626)	(155,499)	248.25	(5,225)			(1,633)		(767)			2,612				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(65)	(173,699)	2661.54	(5,437)			(1,699)		(786)			2,718				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(37)	(158,742)	4274.04	(11,307)			(3,533)		(14,311)			5,653				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(249)	(454,404)	1823.8	(13,950)			(4,359)		(4,444)			6,975				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(280)	(743,260)	2652.78	(23,264)			(7,270)		(3,925)			11,632				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(19)	(33,950)	1819	(1,046)			(327)		(369)			523				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2024	(396)	(1,046,728)	2643.58	(32,763)			(10,238)		(6,451)			16,381				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(526)	(129,480)	246.12	(4,338)			(1,355)		(943)			2,169				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(503)	(1,328,092)	2638.06	(41,436)			(12,949)		(8,926)			20,718				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(6)	(26,405)	4140.77	(3,979)			(1,244)		(4,949)			1,990				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(223)	(403,372)	1809.76	(12,908)			(4,034)		(5,289)			6,454				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/23/2024	(136)	(247,474)	1815.62	(7,672)			(2,397)		(2,906)			3,836				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(225)	(594,228)	2638.74	(18,540)			(5,794)		(4,000)			9,270				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(164)	(295,621)	1799.88	(9,549)			(2,984)		(4,661)			4,774				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(462)	(1,214,750)	2630.95	(37,900)			(11,844)		(9,254)			18,950				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(21)	(37,588)	1798.29	(1,146)			(358)		(613)			573				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(129)	(231,680)	1792.64	(6,997)			(2,186)		(4,165)			3,498				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(405)	(1,063,234)	2626.24	(33,067)			(10,333)		(8,687)			16,533				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(871)	(213,720)	245.4	(7,138)			(2,231)		(1,790)			3,569				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(123)	(321,705)	2621.28	(10,005)			(3,127)		(2,816)			5,003				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(23)	(40,354)	1789	(1,299)			(406)		(770)			650				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(134)	(349,750)	2613.97	(10,877)			(3,852)		(3,381)			5,439				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(20)	(36,375)	1790.24	(1,164)			(412)		(680)			582				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	08/30/2024	(20)	(52,290)	2616.84	(1,626)			(576)		(486)			813				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(40)	(158,762)	3979.87	(7,684)			(2,721)		(12,557)			3,842				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(136)	(244,463)	1796.18	(7,774)			(2,753)		(4,202)			3,887				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(450)	(110,030)	244.38	(3,675)			(1,302)		(1,098)			1,837				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(175)	(457,472)	2616.02	(14,227)			(5,039)		(4,391)			7,114				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(150)	(270,357)	1797.77	(8,408)			(2,978)		(4,525)			4,204				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(397)	(96,750)	243.91	(3,231)			(1,144)		(1,033)			1,616				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(89)	(231,750)	2616.33	(7,207)			(2,553)		(2,215)			3,604				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(48)	(87,300)	1802.92	(2,741)			(971)		(1,347)			1,371				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(238)	(624,415)	2618.54	(19,419)			(6,878)		(5,846)			9,710				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(538)	(1,401,120)	2602.97	(43,435)			(15,383)		(16,219)			21,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(68)	(121,036)	1788.47	(3,764)			(1,333)		(2,388)			1,882				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/13/2024	(258)	(673,249)	2604.56	(20,803)			(7,368)		(7,638)			10,402				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(207)	(368,752)	1778.97	(11,505)			(4,075)		(8,416)			5,753				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(519)	(1,347,372)	2595.98	(41,499)			(14,698)		(17,012)			20,750				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/16/2024	(140)	(363,090)	2597	(11,219)			(3,974)		(4,557)			5,610				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(138)	(357,475)	2594.23	(11,010)			(3,899)		(4,671)			5,505				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(54)	(95,554)	1780.81	(2,914)			(1,032)		(2,141)			1,457				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(256)	(61,677)	241.26	(2,041)			(723)		(971)			1,021				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(71)	(183,529)	2584.92	(5,653)			(2,002)		(2,683)			2,826				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(1)	(4,183)	3789.93	(665)			(236)		(1,217)			333				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(139)	(246,380)	1768.61	(7,687)			(2,722)		(6,590)			3,844				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(197)	(510,042)	2583.48	(15,709)			(5,564)		(7,584)			7,855				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(32)	(56,396)	1759.37	(1,731)			(613)		(1,715)			866				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(758)	(181,892)	239.88	(6,002)			(2,126)		(3,404)			3,001				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(1,471)	(3,763,614)	2559.33	(115,543)			(40,921)		(73,514)			57,771				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(360)	(631,487)	1754.33	(19,387)			(6,866)		(20,554)			9,693				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(329)	(835,769)	2543.26	(25,658)			(9,087)		(19,331)			12,829				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(224)	(568,657)	2537.67	(17,458)			(6,183)		(13,912)			8,729				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(97)	(169,750)	1751.35	(5,228)			(1,852)		(5,742)			2,614				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(15)	(55,859)	3719.04	(2,664)			(944)		(4,597)			1,332				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(80)	(139,987)	1758.96	(4,354)			(1,542)		(4,296)			2,177				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(1,362)	(326,014)	239.38	(10,758)			(3,810)		(6,509)			5,379				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(78)	(199,723)	2561.32	(6,131)			(2,172)		(3,841)			3,066				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/27/2024	(16)	(27,160)	1751.24	(856)			(303)		(920)			428				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/30/2024	(11)	(27,930)	2540.87	(860)			(305)		(664)			430				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(68)	(118,698)	1757.92	(3,727)			(1,475)		(3,714)			1,864				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(136)	(348,075)	2557.82	(10,721)			(4,244)		(7,000)			5,360				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2024	(67)	(172,375)	2569.45	(5,309)			(2,102)		(3,070)			2,655				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(678)	(161,975)	239.07	(5,345)			(2,116)		(3,386)			2,673				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(504)	(1,292,758)	2563.36	(39,688)			(15,710)		(24,567)			19,844				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(33)	(124,787)	3783.28	(7,921)			(3,135)		(13,540)			3,960				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(173)	(305,356)	1766.74	(9,497)			(3,759)		(8,514)			4,748				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/04/2024	(119)	(210,490)	1761.89	(6,483)			(2,566)		(6,260)			3,242				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/04/2024	(154)	(393,103)	2557.1	(12,068)			(4,777)		(7,975)			6,034				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/07/2024	(56)	(143,832)	2548.4	(4,416)			(1,748)		(3,199)			2,208				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/07/2024	(46)	(80,673)	1754.09	(2,501)			(990)		(2,659)			1,250				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2024	(344)	(603,757)	1754.35	(18,475)			(7,313)		(19,888)			9,237				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2024	(349)	(888,765)	2543.44	(27,196)			(10,765)		(20,829)			13,598				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2024	(235)	(413,054)	1755.52	(12,763)			(5,052)		(13,420)			6,382				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2024	(9)	(22,472)	2543.63	(690)			(273)		(526)			345				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(11)	(37,793)	3577.03	(6,338)			(2,509)		(13,798)			3,169				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(183)	(320,100)	1751.99	(9,923)			(3,928)		(10,867)			4,962				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(647)	(154,049)	238.06	(5,068)			(2,006)		(3,630)			2,534				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(703)	(1,788,527)	2544.1	(54,729)			(21,664)		(41,693)			27,364				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/11/2024	(13)	(23,719)	1761.19	(709)			(281)		(717)			355				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/11/2024	(26)	(67,077)	2547.94	(2,046)			(810)		(1,506)			1,023				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2024	(44)	(112,455)	2545.77	(3,441)			(1,362)		(2,595)			1,721				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2024	(41)	(71,919)	1761.04	(2,186)			(865)		(2,191)			1,093				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2024	(48)	(123,117)	2550.37	(3,767)			(1,491)		(2,719)			1,884				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(491)	(115,949)	236.25	(3,803)			(1,505)		(3,313)			1,902				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(133)	(337,747)	2541.71	(10,301)			(4,078)		(8,116)			5,151				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(5)	(20,299)	3695.16	(3,420)			(1,354)		(6,597)			1,710				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(15)	(25,711)	1763.21	(789)			(312)		(762)			395				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/18/2024	(59)	(149,940)	2534.56	(4,558)			(1,804)		(3,855)			2,279				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/18/2024	(84)	(147,888)	1758.26	(4,498)			(1,780)		(4,671)			2,248				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(613)	(144,500)	235.68	(4,740)			(1,876)		(4,375)			2,370				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(263)	(669,007)	2545.11	(20,405)			(8,077)		(15,605)			10,202				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(49)	(87,300)	1766.38	(2,654)			(1,051)		(2,491)			1,327				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2024	(301)	(767,898)	2549.05	(23,421)			(9,271)		(17,296)			11,710				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(253)	(450,012)	1775.83	(13,770)			(5,451)		(11,362)			6,885				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(691)	(1,768,849)	2558.24	(54,127)			(21,425)		(36,417)			27,063				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(352)	(902,158)	2561.24	(27,606)			(10,927)		(18,020)			13,803				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(9)	(33,449)	3830.6	(2,028)			(803)		(3,427)			1,014				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(287)	(510,997)	1777.81	(15,637)			(6,189)		(12,554)			7,818				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/25/2024	(171)	(439,040)	2564.74	(13,435)			(5,318)		(8,462)			6,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/25/2024	(109)	(193,515)	1778.54	(5,864)			(2,321)		(4,706)			2,932				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/28/2024	(162)	(416,526)	2568.38	(12,746)			(5,045)		(7,763)			6,373				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2024	(272)	(697,608)	2562.45	(21,277)			(8,422)		(13,869)			10,639				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2024	(169)	(301,431)	1784.95	(9,073)			(3,591)		(6,752)			4,537				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2024	(56)	(143,563)	2561.69	(4,379)			(1,916)		(2,880)			2,189				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2024	(69)	(122,862)	1784.06	(3,723)			(1,629)		(2,791)			1,861				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(340)	(604,451)	1776.06	(18,254)			(7,986)		(15,343)			9,127				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(653)	(154,570)	236.78	(5,054)			(2,211)		(4,254)			2,527				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(340)	(870,206)	2555.99	(26,541)			(11,612)		(18,475)			13,271				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/01/2024	(27)	(69,965)	2548.26	(2,127)			(931)		(1,602)			1,063				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2024	(29)	(52,201)	1785.59	(1,561)			(683)		(1,170)			780				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2024	(132)	(336,816)	2550.51	(10,239)			(4,480)		(7,593)			5,120				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2024	(284)	(726,180)	2558.62	(22,076)			(9,658)		(15,146)			11,038				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(8)	(29,700)	3748.57	(1,118)			(489)		(1,886)			559				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(38)	(68,319)	1781.95	(2,070)			(906)		(1,613)			1,035				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(154)	(394,124)	2553.65	(11,981)			(5,242)		(8,629)			5,991				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/08/2024	(132)	(238,256)	1800.8	(7,172)			(3,138)		(4,278)			3,586				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/08/2024	(324)	(837,078)	2587.4	(25,615)			(11,206)		(12,973)			12,807				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/11/2024	(17)	(31,350)	1804.21	(962)			(421)		(537)			481				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/11/2024	(322)	(833,537)	2585.78	(25,506)			(11,159)		(13,207)			12,753				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2024	(121)	(314,382)	2588.03	(9,620)			(4,209)		(4,894)			4,810				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(727)	(174,621)	240.26	(5,745)			(2,513)		(3,411)			2,873				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(64)	(164,836)	2592.55	(5,044)			(2,207)		(2,444)			2,522				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(28)	(108,900)	3958.79	(10,367)			(4,536)		(16,986)			5,184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(9)	(16,296)	1801.5	(499)			(218)		(293)			249				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/15/2024	(170)	(441,000)	2587.4	(13,451)			(5,885)		(6,911)			6,725				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(111)	(199,857)	1802.74	(6,176)			(2,702)		(3,545)			3,088				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(7,876)	(1,883,952)	239.19	(61,794)			(27,035)		(41,440)			30,897				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(459)	(1,187,414)	2586.07	(36,335)			(15,897)		(18,962)			18,167				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2024	(12)	(31,135)	2585.69	(953)			(417)		(501)			476				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2024	(105)	(271,355)	2591.75	(8,276)			(3,621)		(4,105)			4,138				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2024	(44)	(79,790)	1808.77	(2,426)			(1,061)		(1,300)			1,213				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(36)	(143,781)	4027.26	(17,073)			(7,469)		(26,384)			8,536				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(181)	(327,374)	1809.42	(9,658)			(4,225)		(5,281)			4,829				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(222)	(53,394)	240.25	(1,751)			(766)		(1,055)			876				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(137)	(356,492)	2595.28	(10,909)			(4,773)		(5,192)			5,454				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/27/2024	(76)	(196,000)	2591.4	(5,978)			(2,615)		(3,000)			2,989				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(1,465)	(352,654)	240.7	(11,567)			(5,061)		(6,709)			5,784				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(396)	(1,029,899)	2600.63	(31,412)			(13,743)		(14,325)			15,706				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2024	(98)	(252,938)	2588.36	(7,740)			(3,386)		(4,010)			3,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2024	(2)	(3,750)	1803.87	(112)			(49)		(67)			56				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(329)	(596,576)	1811.32	(18,434)			(8,065)		(9,468)			9,217				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(441)	(1,694,929)	3839.5	(101,394)			4,225		(212,703)			101,394				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(7)	(21,603)	3121.73	(987)			41		(940)			987				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(84)	(149,760)	1792.36	(3,205)			134		(493)			3,205				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	11/29/2024	(135)	(352,800)	2609.95	(10,796)			(5,173)		(4,429)			5,398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/02/2024	(123)	(223,197)	1813.74	(6,629)			(3,176)		(3,431)			3,314				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(119)	(214,613)	1806.17	(6,395)			(3,064)		(3,722)			3,198				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(204)	(529,045)	2599.25	(16,189)			(7,757)		(7,545)			8,094				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2024	(150)	(390,021)	2599.06	(11,935)			(5,719)		(5,583)			5,967				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2024	(81)	(145,500)	1802.9	(4,540)			(2,175)		(2,653)			2,270				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(18)	(69,805)	3933.92	(8,141)			(3,901)		(13,053)			4,071				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(69)	(124,559)	1802.76	(3,849)			(1,844)		(2,276)			1,924				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(484)	(1,261,794)	2604.69	(38,737)			(18,562)		(16,998)			19,369				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(126)	(30,324)	241.09	(998)			(478)		(562)			499				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(83)	(215,048)	2594.04	(6,602)			(3,163)		(3,262)			3,301				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(147)	(265,269)	1801.6	(7,879)			(3,775)		(4,954)			3,939				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2024	(197)	(512,307)	2595.73	(15,728)			(7,536)		(7,670)			7,864				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2024	(479)	(864,913)	1806.92	(25,774)			(12,350)		(15,012)			12,887				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2024	(781)	(2,034,345)	2605.93	(62,658)			(30,024)		(27,368)			31,329				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2024	(50)	(89,634)	1809.79	(2,689)			(1,288)		(1,493)			1,345				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(787)	(190,386)	242.02	(6,283)			(3,010)		(3,204)			3,141				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(173)	(451,298)	2603.76	(13,900)			(6,660)		(6,215)			6,950				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(103)	(410,386)	3995.32	(44,219)			(21,188)		(72,417)			22,110				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(16)	(28,373)	1806.81	(877)			(420)		(494)			438				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/13/2024	(139)	(362,287)	2599.22	(11,122)			(5,329)		(5,236)			5,561				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/16/2024	(9)	(24,157)	2593.37	(742)			(355)		(373)			371				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2024	(49)	(87,300)	1790.27	(2,750)			(1,318)		(1,940)			1,375				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(61)	(235,314)	3878.44	(25,887)			(12,404)		(44,678)			12,944				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(51)	(91,860)	1795.9	(2,848)			(1,365)		(1,891)			1,424				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(1,142)	(275,113)	240.97	(9,079)			(4,350)		(5,247)			4,539				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(147)	(379,731)	2584.89	(11,658)			(5,586)		(6,429)			5,829				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/20/2024	(255)	(658,274)	2578.86	(20,209)			(9,683)		(11,837)			10,105				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/20/2024	(394)	(705,942)	1792.83	(21,955)			(10,520)		(15,166)			10,977				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2024	(527)	(1,359,593)	2578.42	(41,740)			(20,000)		(24,555)			20,870				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2024	(176)	(314,644)	1790.64	(9,439)			(4,523)		(6,965)			4,720				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(910)	(218,678)	240.24	(7,216)			(3,458)		(4,520)			3,608				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(111)	(285,559)	2577.67	(8,767)			(4,201)		(5,215)			4,383				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2024	(9)	(15,308)	1796.35	(468)			(224)		(316)			234				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/27/2024	(807)	(2,068,554)	2562.81	(63,298)			(30,330)		(43,755)			31,649				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/27/2024	(52)	(93,530)	1790.28	(2,946)			(1,412)		(2,100)			1,473				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(9)	(16,017)	1795.8	(479)			(229)		(333)			239				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(298)	(767,308)	2572.2	(23,480)			(11,251)		(14,849)			11,740				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/30/2024	(119)	(305,497)	2569.16	(9,348)			(4,479)		(6,107)			4,674				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2027	(27)	(102,850)	3878.44	(11,859)			(9,388)		(16,335)			2,372				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(82)	(210,478)	2571.41		(4,631)		(193)		(639)			4,438				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2025	(215)	(552,955)	2571.41		(16,920)		(8,813)		(10,874)			8,108				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(70)	(182,288)	2610.58		(4,010)		(167)		(274)			3,843				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2025	(295)	(771,142)	2610.58		(23,674)		(12,330)		(10,751)			11,344				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(94)	(247,115)	2615.13		(5,437)		(227)		(205)			5,210				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(567)	(2,280,005)	4019.81		(154,414)		(6,434)		(293,904)			147,980				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(245)	(441,501)	1801.87		(9,316)		(388)		(1,693)			8,928				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(693)	(2,782,514)	4016.95		(175,525)		(7,314)		(337,310)			168,211				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(14)	(42,669)	3147.84		(1,941)		(81)		(1,624)			1,861				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(586)	(1,056,399)	1801.8		(22,290)		(929)		(4,177)			21,361				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2025	(297)	(536,006)	1801.8		(16,402)		(8,543)		(10,686)			7,859				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(33)	(85,280)	2617.01		(1,876)		(78)		(68)			1,798				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2025	(304)	(796,068)	2617.01		(24,519)		(12,770)		(10,277)			11,749				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(1,015)	(247,935)	244.3		(5,826)		(243)		(203)			5,584				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(205)	(49,997)	244.3		(1,650)		(859)		(701)			791				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(164)	(430,676)	2618.24		(9,475)		(395)		(342)			9,080				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(247)	(647,311)	2618.24		(19,937)		(10,384)		(8,250)			9,553				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(1,690)	(6,789,155)	4016.22		(339,557)		(14,148)		(631,492)			325,409				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(67)	(269,460)	4016.22		(4,355)		(2,268)		(6,151)			2,087				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(2)	(6,058)	4016.22		(199)		(8)		(198)			190				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(222)	(699,324)	3145.3		(29,344)		(1,223)		(24,577)			28,122				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(278)	(499,985)	1800.12		(10,500)		(437)		(2,227)			10,062				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(243)	(436,956)	1800.12		(13,502)		(7,032)		(8,913)			6,470				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(902)	(3,664,506)	4060.43		(122,968)		(5,124)		(212,776)			117,844				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/24/2025	(65)	(265,697)	4060.43		(28,321)		(14,750)		(44,910)			13,570				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(3)	(8,547)	3146.59		(358)		(15)		(289)			343				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(529)	(952,674)	1800.64		(20,006)		(834)		(4,220)			19,173				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(552)	(2,112,531)	3824.14		(155,010)		(6,459)		(339,106)			148,552				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(11)	(35,126)	3123.78		(1,588)		(66)		(1,509)			1,522				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(209)	(375,223)	1792.66		(8,067)		(336)		(1,285)			7,731				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(230)	(55,420)	241.05		(1,297)		(54)		(80)			1,243				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(622)	(150,000)	241.05		(4,935)		(2,570)		(2,894)			2,365				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(31)	(81,064)	2583.86		(1,783)		(74)		(98)			1,709				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(210)	(541,331)	2583.86		(16,565)		(8,627)		(9,439)			7,937				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(1,201)	(4,625,981)	3852.97		(219,501)		(9,146)		(440,211)			210,355				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(108)	(339,630)	3132.88		(13,693)		(571)		(11,156)			13,123				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(78)	(139,795)	1797.66		(3,057)		(127)		(301)			2,930				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(15)	(27,459)	1797.66		(819)		(426)		(563)			392				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(295)	(760,320)	2579.66		(16,727)		(697)		(1,487)			16,030				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/03/2025	(126)	(324,625)	2579.66		(9,934)		(5,174)		(5,898)			4,760				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(968)	(3,687,284)	3808.1		(126,831)		(5,285)		(250,775)			121,547				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(5)	(17,429)	3808.1		(168)		(7)		(261)			161				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(14)	(44,514)	3121.78		(1,901)		(79)		(1,733)			1,822				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(403)	(722,278)	1791.07		(15,385)		(641)		(3,184)			14,744				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/27/2025	(76)	(199,256)	2617.69		(6,117)		(3,186)		(2,569)			2,931				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(1,226)	(4,776,794)	3895.08		(173,748)		(7,239)		(331,485)			166,508				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(948)	(3,693,397)	3895.08		(147,953)		(6,165)		(288,872)			141,788				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(34)	(107,214)	3141.49		(4,497)		(187)		(3,517)			4,310				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(71)	(223,140)	3141.49		(9,751)		(406)		(7,867)			9,345				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(918)	(1,654,954)	1802.15		(35,251)		(1,469)		(2,326)			33,782				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(275)	(496,000)	1802.15		(10,565)		(440)		(944)			10,125				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(70)	(183,348)	2603.38		(4,034)		(168)		(85)			3,866				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2025	(452)	(1,176,000)	2603.38		(36,103)		(18,804)		(17,014)			17,299				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(498)	(1,938,042)	3892.09		(129,005)		(5,375)		(266,420)			123,629				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(246)	(442,958)	1799.78		(9,524)		(397)		(1,132)			9,127				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2025	(189)	(341,043)	1799.78		(10,675)		(5,560)		(6,844)			5,115				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(1,115)	(270,000)	242.2		(8,910)		(4,641)		(4,659)			4,269				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(95)	(246,525)	2600.59		(5,424)		(226)		(167)			5,198				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(769)	(2,000,376)	2600.59		(61,412)		(31,985)		(29,829)			29,426				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(790)	(3,097,822)	3919.25		(140,793)		(5,866)		(272,520)			134,927				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(353)	(635,465)	1802.1		(13,726)		(572)		(1,405)			13,154				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(596)	(1,073,374)	1802.1		(32,201)		(16,771)		(20,890)			15,430				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(1,014)	(246,411)	242.96		(5,766)		(240)		(157)			5,526				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(220)	(53,557)	242.96		(1,767)		(921)		(851)			847				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(566)	(1,476,433)	2608.11		(45,327)		(23,608)		(20,377)			21,719				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(1,914)	(7,789,214)	4070.56		(288,733)		(12,031)		(502,843)			276,703				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(940)	(3,827,054)	4070.56		(168,255)		(7,011)		(300,860)			161,244				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(70)	(220,550)	3145.97		(9,285)		(387)		(7,508)			8,898				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(1,422)	(5,644,319)	3969.61		(221,619)		(9,234)		(409,094)			212,385				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(75)	(237,091)	3145.97		(10,456)		(436)		(8,765)			10,020				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(1,499)	(2,698,932)	1800.06		(56,947)		(2,373)		(12,336)			54,575				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/27/2025	(6)	(11,292)	1800.06		(351)		(183)		(231)			168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(297)	(534,832)	1800.06		(11,231)		(468)		(2,602)			10,763				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(18)	(71,310)	3969.61		(10,732)		(5,590)		(17,915)			5,142				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(2)	(9,072)	3969.61		(91)		(4)		(136)			87				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(139)	(437,213)	3152.65		(17,046)		(710)		(11,179)			16,336				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(508)	(918,638)	1807.44		(19,659)		(819)		(1,323)			18,840				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(74)	(132,874)	1807.44		(4,146)		(2,159)		(2,399)			1,986				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(97)	(252,900)	2617.67		(5,564)		(232)		(55)			5,332				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(594)	(2,385,052)	4017.77		(146,036)		(6,085)		(281,495)			139,951				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(12)	(38,351)	3142.67		(1,722)		(72)		(1,560)			1,650				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(90)	(161,892)	1797.5		(3,464)		(144)		(911)			3,320				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(741)	(2,952,129)	3983.17		(96,638)		(4,027)		(174,453)			92,611				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(340)	(614,895)	1806.71		(13,282)		(553)		(1,024)			12,728				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/10/2025	(32)	(58,200)	1806.71		(1,746)		(909)		(1,062)			837				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(1,023)	(4,171,816)	4076.6		(247,869)		(10,328)		(452,229)			237,541				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(615)	(1,110,817)	1805.89		(23,327)		(972)		(4,155)			22,355				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2025	(54)	(96,677)	1805.89		(3,016)		(1,571)		(1,841)			1,445				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(143)	(373,989)	2614.49		(8,228)		(343)		(107)			7,885				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(97)	(255,244)	2622.53		(5,615)		(234)		(227)			5,381				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2025	(1,236)	(3,242,062)	2622.53		(99,531)		(51,839)		(40,039)			47,692				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(3,305)	(13,217,698)	3999.09		(549,862)		(22,911)		(1,021,548)			526,951				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(477)	(1,907,743)	3999.09		(132,100)		(5,504)		(256,816)			126,596				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(8)	(30,862)	3999.09		(310)		(13)		(462)			298				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(52)	(163,342)	3155.62		(6,966)		(290)		(4,814)			6,676				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(64)	(202,484)	3155.62		(8,600)		(358)		(5,966)			8,241				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(576)	(1,042,652)	1808.7		(22,313)		(930)		(1,441)			21,383				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(216)	(391,260)	1808.7		(8,334)		(347)		(708)			7,987				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2025	(136)	(354,317)	2611.87		(10,913)		(5,684)		(4,763)			5,229				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(762)	(3,040,455)	3990.97		(181,408)		(7,559)		(349,246)			173,849				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(8)	(26,014)	3153.34		(1,121)		(47)		(850)			1,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(755)	(1,363,755)	1806.5		(29,184)		(1,216)		(3,091)			27,968				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(287)	(752,392)	2619.14		(16,553)		(690)		(323)			15,863				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(230)	(602,210)	2619.14		(18,548)		(9,660)		(7,501)			8,888				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(772)	(3,032,392)	3928.86		(156,784)		(6,533)		(308,351)			150,252				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(5)	(19,732)	3928.86		(2,858)		(1,489)		(5,196)			1,370				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(1)	(3,677)	3928.86		(101)		(4)		(137)			97				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(33)	(102,797)	3139.23		(4,192)		(175)		(3,549)			4,017				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(294)	(527,870)	1798.19		(11,508)		(479)		(2,200)			11,028				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(32)	(56,735)	1798.19		(1,702)		(886)		(1,177)			816				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(49)	(128,700)	2612.39		(2,831)		(118)		(94)			2,713				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/17/2025	(80)	(209,051)	2612.39		(6,439)		(3,354)		(2,795)			3,085				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(1,432)	(5,582,046)	3898.85		(210,994)		(8,791)		(390,086)			202,203				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(3)	(10,364)	3127.16		(433)		(18)		(407)			415				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(393)	(703,743)	1791.06		(14,779)		(616)		(4,509)			14,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/17/2025	(81)	(145,500)	1791.06		(4,481)		(2,334)		(3,319)			2,147				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/17/2025	(80)	(208,775)	2614.02		(6,409)		(3,338)		(2,744)			3,071				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(1,959)	(7,782,420)	3972.61		(281,121)		(11,713)		(503,344)			269,408				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(765)	(3,040,849)	3972.61		(143,626)		(5,984)		(272,148)			137,641				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/20/2024	(6)	(25,254)	3972.61		(702)		(29)		(975)			673				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(5)	(18,856)	3972.61		(190)		(8)		(282)			183				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(2)	(6,233)	3140.17		(216)		(9)		(156)			207				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(71)	(221,472)	3140.17		(9,503)		(396)		(8,312)			9,107				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(863)	(1,551,174)	1798.29		(32,730)		(1,364)		(6,607)			31,366				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/20/2025	(168)	(302,640)	1798.29		(9,412)		(4,902)		(6,293)			4,510				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(237)	(426,018)	1798.29		(8,989)		(375)		(1,959)			8,614				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(97)	(23,760)	245.2		(556)		(69)		(17)			486				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(100)	(264,906)	2637.86		(5,828)		(728)		(112)			5,099				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(1,522)	(6,269,453)	4119.21		(312,148)		(39,018)		(542,602)			273,129				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(1)	(5,678)	4119.21		(166)		(21)		(75)			145				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(77)	(242,936)	3165.11		(10,137)		(1,267)		(7,223)			8,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(358)	(647,134)	1809.9		(13,719)		(1,715)		(1,989)			12,004				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(622)	(2,601,881)	4179.76		(109,712)		(13,714)		(181,157)			95,998				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(5)	(20,812)	4179.76		(616)		(77)		(512)			539				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(1)	(3,101)	3172.36		(128)		(16)		(83)			112				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(362)	(655,849)	1813.82		(14,035)		(1,754)		(1,655)			12,281				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(88)	(233,687)	2642.88		(5,141)		(643)		(80)			4,498				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(1,657)	(6,856,047)	4136.48		(276,969)		(34,621)		(469,636)			242,348				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(6)	(18,634)	3166.59		(790)		(99)		(532)			691				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(1,334)	(2,414,505)	1810.28		(50,946)		(6,368)		(7,458)			44,578				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/02/2024	(247)	(24,222)	98		(350)		(44)		(345)			307				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/05/2024	(1,261)	(5,214,100)	4136.48		(215,575)		(26,947)		(356,797)			188,628				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/05/2024	(251)	(453,704)	1810.28		(9,573)		(1,197)		(1,509)			8,377				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(23)	(61,182)	2614.28		(1,340)		(167)		(102)			1,172				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(674)	(2,770,967)	4111.08		(167,161)		(20,895)		(293,267)			146,266				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(4)	(14,120)	3161.29		(668)		(83)		(504)			584				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(381)	(689,079)	1806.55		(14,402)		(1,800)		(2,834)			12,602				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(274)	(66,524)	242.68		(1,557)		(195)		(200)			1,362				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(609)	(2,537,338)	4164		(133,924)		(16,741)		(222,128)			117,184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(175)	(316,429)	1808.48		(6,645)		(831)		(1,206)			5,814				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(256)	(62,049)	242.42		(1,452)		(181)		(211)			1,270				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(175)	(457,806)	2611.53		(10,026)		(1,253)		(904)			8,773				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(2,253)	(9,276,817)	4117.86		(395,917)		(49,490)		(676,984)			346,427				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(75)	(237,307)	3156.28		(10,251)		(1,281)		(7,882)			8,970				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(608)	(1,096,789)	1803.22		(22,923)		(2,865)		(5,482)			20,058				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2024	(1,208)	(4,928,541)	4081.5		(197,269)		(24,659)		(338,062)			172,610				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2024	(297)	(533,863)	1797.92		(11,211)		(1,401)		(3,419)			9,810				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(43)	(110,658)	2600.79		(2,423)		(303)		(334)			2,120				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(1,760)	(7,200,360)	4090.46		(283,218)		(35,402)		(479,768)			247,815				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024		(1,014)	4090.46		(10)		(1)		(15)			9				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(1,286)	(2,317,085)	1801.62		(49,354)		(6,169)		(12,647)			43,185				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/10/2024		(546)	4090.46		(12)		(1)		(18)			10				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(864)	(3,534,062)	4090.46		(189,906)		(23,738)		(324,260)			166,168				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(2)	(7,552)	4090.46		(179)		(22)		(187)			157				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(1)	(5,854)	4090.46		(60)		(8)		(86)			53				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(308)	(554,548)	1801.62		(11,867)		(1,483)		(3,162)			10,384				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2024	(827)	(3,421,769)	4137.29		(211,293)		(26,412)		(361,320)			184,881				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2024	(343)	(619,649)	1807.29		(13,075)		(1,634)		(2,794)			11,440				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(351)	(912,460)	2601.38		(19,983)		(2,498)		(3,000)			17,485				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(1,026)	(4,245,466)	4136.13		(196,240)		(24,530)		(326,546)			171,710				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(407)	(734,992)	1804.99		(15,214)		(1,902)		(3,730)			13,313				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(1,927)	(7,993,577)	4147.6		(442,709)		(55,339)		(753,113)			387,370				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(2)	(7,526)	4147.6		(210)		(26)		(86)			184				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(1)	(3,155)	4147.6		(33)		(4)		(46)			29				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(86)	(271,956)	3166.59		(11,709)		(1,464)		(8,136)			10,245				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(2,073)	(3,747,020)	1807.46		(78,313)		(9,789)		(17,321)			68,524				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(513)	(123,715)	241.09		(2,895)		(362)		(745)			2,533				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(202)	(526,131)	2600.79		(11,522)		(1,440)		(1,798)			10,082				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(241)	(626,692)	2595.73		(13,725)		(1,716)		(2,558)			12,009				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(734)	(3,001,008)	4090.41		(120,451)		(15,056)		(204,802)			105,395				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(27)	(86,717)	3162.26		(3,781)		(473)		(2,794)			3,308				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(485)	(876,135)	1804.75		(18,486)		(2,311)		(4,625)			16,176				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(116)	(301,832)	2595.8		(6,610)		(826)		(1,230)			5,784				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(1,770)	(7,221,588)	4079.09		(307,143)		(38,393)		(524,824)			268,750				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(24)	(76,038)	3164.76		(2,677)		(335)		(1,559)			2,342				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(1,637)	(2,955,434)	1805.95		(61,769)		(7,721)		(14,821)			54,047				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/19/2024	(4)	(15,448)	4079.09		(450)		(56)		(144)			393				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(860)	(3,507,097)	4079.09		(199,871)		(24,984)		(346,784)			174,887				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(4)	(17,856)	4079.09		(180)		(23)		(263)			158				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(62)	(197,258)	3164.76		(8,699)		(1,087)		(6,332)			7,612				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(323)	(583,871)	1805.95		(12,261)		(1,533)		(3,098)			10,729				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(685)	(2,738,484)	3997.34		(143,148)		(17,893)		(262,345)			125,254				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(17)	(53,999)	3145.99		(2,572)		(321)		(2,257)			2,250				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(283)	(507,686)	1794.3		(10,712)		(1,339)		(4,252)			9,373				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(1,036)	(247,436)	238.84		(5,765)		(721)		(2,881)			5,045				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(160)	(412,679)	2578.95		(9,038)		(1,130)		(2,906)			7,908				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(2,259)	(9,016,022)	3991.05		(462,396)		(57,799)		(833,238)			404,596				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(105)	(331,620)	3146.28		(14,704)		(1,838)		(12,475)			12,866				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(185)	(332,279)	1794.23		(7,011)		(876)		(2,814)			6,135				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(130)	(335,597)	2581.95		(7,350)		(919)		(2,212)			6,431				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(1,070)	(4,292,300)	4012.32		(165,111)		(20,639)		(289,060)			144,472				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(3)	(12,267)	4012.32		(125)		(16)		(181)			109				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(57)	(178,369)	3148.3		(7,706)		(963)		(6,311)			6,742				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(326)	(585,150)	1795.15		(12,288)		(1,536)		(4,841)			10,752				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(2,130)	(8,457,452)	3970.04		(348,780)		(43,597)		(642,142)			305,182				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(2)	(8,213)	3970.04		(83)		(10)		(121)			73				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(13)	(42,239)	3144.89		(1,525)		(191)		(1,155)			1,334				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(2,131)	(3,821,602)	1792.97		(80,636)		(10,079)		(34,094)			70,556				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(161)	(414,405)	2574		(9,075)		(1,134)		(3,327)			7,941				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/23/2024	(103)	(10,056)	98		(140)		(18)		(35)			123				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2024	(8)	(30,053)	3970.04		(697)		(87)		(502)			610				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(1,088)	(4,319,562)	3970.04		(195,446)		(24,431)		(366,581)			171,015				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(3)	(10,013)	3144.89		(485)		(61)		(442)			424				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(155)	(278,373)	1792.97		(5,902)		(738)		(2,543)			5,164				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(216)	(557,010)	2575.39		(12,199)		(1,525)		(4,474)			10,674				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(595)	(2,370,830)	3982.24		(150,245)		(18,781)		(289,428)			131,465				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(5)	(18,875)	3982.24		(193)		(24)		(278)			169				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(7)	(20,849)	3147.15		(1,003)		(125)		(907)			877				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(335)	(600,232)	1793.56		(12,665)		(1,583)		(5,420)			11,082				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(1,156)	(4,589,234)	3970.15		(254,178)		(31,772)		(484,126)			222,406				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(621)	(1,112,508)	1792.16		(23,474)		(2,934)		(10,597)			20,540				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(631)	(1,625,650)	2575.3		(35,602)		(4,450)		(13,191)			31,152				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	01/31/2025	(86)	(225,580)	2637.86		(6,925)		(3,895)		(2,366)			3,030				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	01/31/2025	(69)	(282,979)	4119.21		(19,472)		(10,953)		(28,349)			8,519				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	01/31/2025	(13)	(35,280)	2642.88		(1,087)		(611)		(350)			475				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(387)	(94,050)	243.17		(3,104)		(1,746)		(1,518)			1,358				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(403)	(1,059,025)	2628.84		(32,512)		(18,288)		(12,312)			14,224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(52)	(93,629)	1810.28		(2,931)		(1,648)		(1,685)			1,282				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2025	(115)	(300,094)	2614.28		(9,183)		(5,165)		(4,079)			4,018				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2025	(8)	(14,227)	1806.55		(445)		(250)		(271)			195				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2025	(321)	(839,889)	2614.66		(25,701)		(14,457)		(11,392)			11,244				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2025	(46)	(82,450)	1808.48		(2,564)		(1,442)		(1,530)			1,122				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(371)	(89,872)	242.42		(2,948)		(1,658)		(1,579)			1,290				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(1,132)	(2,957,399)	2611.53		(90,496)		(50,904)		(41,403)			39,592				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(58)	(240,777)	4117.86		(20,389)		(11,469)		(29,932)			8,920				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(278)	(501,117)	1803.22		(15,234)		(8,569)		(9,992)			6,665				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/07/2025	(537)	(1,398,940)	2603.28		(42,808)		(24,079)		(21,261)			18,728				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/07/2025	(27)	(48,907)	1797.92		(1,516)		(853)		(1,047)			663				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/10/2025	(612)	(1,591,336)	2600.79		(48,695)		(27,391)		(24,897)			21,304				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2025	(153)	(399,938)	2606.13		(12,198)		(6,861)		(5,967)			5,337				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2025	(40)	(72,790)	1807.29		(2,176)		(1,224)		(1,385)			952				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2025	(74)	(17,965)	241.62		(589)		(331)		(346)			258				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2025	(1,269)	(3,300,591)	2601.38		(100,668)		(56,626)		(51,657)			44,042				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(73)	(304,762)	4147.6		(27,996)		(15,748)		(40,052)			12,248				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(443)	(800,036)	1807.46		(24,241)		(13,636)		(15,211)			10,605				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(512)	(123,428)	241.09		(4,036)		(2,270)		(2,506)			1,766				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(560)	(1,455,545)	2600.79		(44,249)		(24,890)		(22,912)			19,359				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/14/2025	(39)	(70,620)	1804.75		(2,062)		(1,160)		(1,393)			902				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/14/2025	(371)	(963,903)	2595.8		(29,303)		(16,483)		(15,919)			12,820				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/14/2025	(54)	(96,959)	1805.95		(2,812)		(1,582)		(1,882)			1,230				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2025	(194)	(500,099)	2576.9		(15,203)		(8,552)		(9,935)			6,651				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2025	(64)	(114,257)	1794.3		(3,485)		(1,960)		(2,607)			1,525				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(563)	(134,493)	238.84		(4,398)		(2,474)		(3,410)			1,924				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(125)	(323,612)	2578.95		(9,838)		(5,534)		(6,311)			4,304				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(11)	(45,543)	3991.05		(6,731)		(3,786)		(11,383)			2,945				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(64)	(114,301)	1794.23		(3,452)		(1,942)		(2,610)			1,510				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/21/2025	(85)	(220,672)	2581.95		(6,708)		(3,773)		(4,188)			2,935				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2025	(248)	(444,194)	1792.97		(12,882)		(7,246)		(10,344)			5,636				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2025	(129)	(331,971)	2574		(10,092)		(5,677)		(6,793)			4,415				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2025	(63)	(163,145)	2575.39		(4,943)		(2,781)		(3,308)			2,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2025	(72)	(130,017)	1793.56		(3,770)		(2,121)		(3,016)			1,650				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(114)	(204,208)	1792.16		(6,085)		(3,423)		(4,826)			2,662				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(69)	(178,386)	2575.3		(5,405)		(3,040)		(3,624)			2,365				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2028	(186)	(766,195)	4117.86		(88,879)		(73,325)		(112,994)			15,554				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2028	(101)	(413,070)	4081.5		(47,792)		(39,429)		(61,527)			8,364				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2028	(36)	(145,131)	3991.05		(24,846)		(20,498)		(30,563)			4,348				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(322)	(76,772)	238.16		(1,804)		(376)		(1,079)			1,428				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(238)	(56,730)	238.16		(1,844)		(1,114)		(1,540)			730				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(108)	(277,630)	2570.6		(6,330)		(1,319)		(2,544)			5,011				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(194)	(499,117)	2570.6		(15,123)		(9,137)		(10,571)			5,986				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(1,931)	(7,629,963)	3951.39		(372,290)		(77,560)		(697,690)			294,730				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(88)	(346,337)	3951.39		(36,529)		(22,070)		(57,858)			14,459				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(2)	(7,193)	3951.39		(201)		(42)		(355)			159				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(142)	(445,293)	3140.11		(19,797)		(4,124)		(18,053)			15,673				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(1,160)	(2,075,060)	1789.08		(44,199)		(9,208)		(22,088)			34,991				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(154)	(275,448)	1789.08		(8,346)		(5,042)		(6,765)			3,304				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	02/28/2025	(114)	(294,000)	2568.25		(8,879)		(5,364)		(6,357)			3,515				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	03/01/2024	(1,108)	(4,409,953)	3981.35		(160,393)		(33,415)		(288,728)			126,977				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	03/01/2024	(749)	(1,344,077)	1794.21		(28,494)		(5,936)		(12,156)			22,558				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	02/28/2025	(519)	(932,040)	1794.21		(28,054)		(16,950)		(21,466)			11,105				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(238)	(614,195)	2578.36		(13,389)		(2,789)		(4,717)			10,600				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/03/2025	(171)	(442,117)	2578.36		(13,396)		(8,094)		(8,771)			5,303				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(1,421)	(5,749,666)	4045.64		(227,910)		(47,481)		(394,202)			180,429				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(921)	(3,726,900)	4045.64		(185,074)		(38,557)		(334,539)			146,517				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/05/2024	(789)	(3,190,065)	4045.64		(126,480)		(26,350)		(220,675)			100,130				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(4)	(11,506)	3160.11		(566)		(118)		(458)			448				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(122)	(386,967)	3160.11		(16,443)		(3,426)		(12,150)			13,017				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(1,056)	(1,901,010)	1800.01		(39,921)		(8,317)		(14,128)			31,604				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/03/2025	(101)	(182,183)	1800.01		(5,447)		(3,291)		(3,910)			2,156				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(415)	(747,762)	1800.01		(15,703)		(3,271)		(5,709)			12,432				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/05/2024	(593)	(1,067,444)	1800.01		(22,523)		(4,692)		(8,220)			17,831				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2025	(385)	(990,566)	2570.09		(30,014)		(18,134)		(21,211)			11,881				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2024	(941)	(3,810,904)	4048.42		(200,929)		(41,860)		(364,501)			159,069				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2024	(717)	(1,290,068)	1798.26		(27,349)		(5,698)		(10,621)			21,652				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2025	(52)	(93,719)	1798.26		(2,840)		(1,716)		(2,065)			1,124				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(185)	(44,048)	238.04		(1,432)		(865)		(1,216)			567				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(48)	(122,211)	2563.38		(2,664)		(555)		(1,353)			2,109				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(29)	(73,809)	2563.38		(2,229)		(1,347)		(1,677)			882				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(933)	(3,720,016)	3986.37		(161,724)		(33,692)		(293,479)			128,031				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(535)	(957,311)	1789.42		(20,295)		(4,228)		(10,466)			16,067				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(73)	(129,899)	1789.42		(3,949)		(2,386)		(3,201)			1,563				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(265)	(63,110)	238.04		(1,483)		(309)		(935)			1,174				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(593)	(141,094)	238.04		(4,586)		(2,770)		(3,894)			1,815				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(250)	(641,137)	2562.19		(14,041)		(2,925)		(7,304)			11,116				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(214)	(547,044)	2562.19		(16,521)		(9,981)		(12,553)			6,539				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(2,413)	(9,634,450)	3992.01		(453,707)		(94,522)		(814,561)			359,185				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(170)	(679,575)	3992.01		(72,264)		(43,659)		(111,381)			28,604				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2028	(49)	(193,767)	3992.01		(33,987)		(28,605)		(43,675)			5,381				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(7)	(28,430)	3992.01		(688)		(143)		(2,337)			545				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(155)	(487,988)	3144.69		(22,135)		(4,611)		(19,224)			17,523				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(1,521)	(2,723,248)	1790.06		(58,005)		(12,084)		(29,386)			45,921				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(392)	(701,197)	1790.06		(21,316)		(12,879)		(17,143)			8,438				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(161)	(412,811)	2561.12		(8,999)		(1,875)		(4,803)			7,124				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/07/2025	(179)	(459,396)	2561.12		(13,874)		(8,382)		(10,638)			5,492				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(1,082)	(4,239,899)	3918.32		(196,495)		(40,937)		(366,364)			155,559				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(818)	(1,456,347)	1781.41		(30,729)		(6,402)		(20,067)			24,327				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/07/2025	(11)	(18,915)	1781.41		(569)		(344)		(514)			225				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(59)	(151,048)	2571.17		(3,308)		(689)		(1,433)			2,619				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/10/2025	(129)	(331,968)	2571.17		(10,125)		(6,117)		(7,072)			4,008				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(1,342)	(5,183,491)	3861.59		(238,341)		(49,654)		(435,888)			188,687				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024	(935)	(3,609,342)	3861.59		(176,957)		(36,866)		(373,974)			140,091				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024	(1,232)	(4,758,868)	3861.59		(199,537)		(41,570)		(400,490)			157,967				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(27)	(105,200)	3861.59		(1,046)		(218)		(1,547)			828				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(22)	(69,756)	3115.86		(2,581)		(538)		(2,855)			2,043				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024		(1,359)	3115.86		(60)		(12)		(69)			47				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024		(1,224)	3115.86		(58)		(12)		(68)			46				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(1,439)	(2,552,433)	1773.19		(54,112)		(11,273)		(43,422)			42,838				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/10/2025	(78)	(138,803)	1773.19		(4,233)		(2,558)		(4,160)			1,676				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024	(278)	(492,726)	1773.19		(10,397)		(2,166)		(8,464)			8,231				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024	(469)	(831,383)	1773.19		(17,625)		(3,672)		(14,328)			13,953				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(511)	(121,846)	238.26		(4,045)		(2,444)		(3,316)			1,601				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(239)	(617,934)	2584.53		(13,656)		(2,845)		(4,543)			10,811				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(32)	(82,425)	2584.53		(2,547)		(1,539)		(1,566)			1,008				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(789)	(3,042,840)	3855.76		(178,793)		(37,248)		(409,818)			141,544				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(4)	(13,210)	3116.72		(555)		(116)		(737)			439				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(325)	(576,071)	1772.98		(12,213)		(2,544)		(10,009)			9,668				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(756)	(180,628)	238.82		(4,245)		(884)		(2,356)			3,360				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(18)	(47,236)	2581.63		(1,039)		(216)		(373)			823				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2025	(125)	(322,420)	2581.63		(9,898)		(5,980)		(6,293)			3,918				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(841)	(3,297,806)	3919.29		(167,697)		(34,937)		(336,788)			132,760				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(301)	(535,883)	1777.98		(11,361)		(2,367)		(8,271)			8,994				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2025	(9)	(15,215)	1777.98		(470)		(284)		(433)			186				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(1,871)	(7,283,630)	3891.93		(326,181)		(67,954)		(618,474)			258,227				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(34)	(132,301)	3891.93		(8,805)		(5,319)		(14,493)			3,485				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(2)	(8,958)	3891.93		(89)		(19)		(131)			71				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(127)	(394,990)	3117.49		(14,543)		(3,030)		(19,426)			11,513				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(581)	(1,029,563)	1772.96		(22,136)		(4,612)		(18,009)			17,524				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(1)	(1,319)	1772.96		(41)		(25)		(40)			16				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(346)	(82,328)	238.11		(1,943)		(405)		(1,237)			1,538				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(55)	(142,985)	2587.54		(3,174)		(661)		(998)			2,513				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(295)	(763,210)	2587.54		(23,659)		(14,294)		(14,128)			9,365				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(51)	(131,837)	2582.98		(2,914)		(607)		(1,018)			2,307				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/14/2025	(172)	(443,838)	2582.98		(13,715)		(8,286)		(8,560)			5,429				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(1,018)	(4,031,540)	3960.28		(152,701)		(31,813)		(279,986)			120,888				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(1,035)	(1,838,729)	1777.12		(39,349)		(8,198)		(29,098)			31,151				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/14/2025	(540)	(959,794)	1777.12		(28,410)		(17,164)		(27,585)			11,246				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(119)	(309,426)	2593.69		(6,838)		(1,425)		(1,876)			5,414				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(1,037)	(4,063,120)	3916.64		(178,703)		(37,230)		(327,438)			141,473				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(953)	(3,733,216)	3916.64		(157,042)		(32,717)		(308,023)			124,325				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(1,312)	(5,137,988)	3916.64		(328,962)		(68,534)		(702,738)			260,428				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/17/2024	(2)	(5,880)	3916.64		(115)		(24)		(318)			91				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(6)	(17,419)	3110.66		(632)		(132)		(852)			501				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(96)	(297,719)	3110.66		(12,646)		(2,635)		(17,156)			10,011				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(599)	(1,060,162)	1768.61		(22,581)		(4,704)		(20,493)			17,877				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/17/2025	(21)	(37,350)	1768.61		(1,150)		(695)		(1,186)			455				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(1,344)	(2,377,118)	1768.61		(51,108)		(10,648)		(46,310)			40,461				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(455)	(804,906)	1768.61		(17,466)		(3,639)		(15,721)			13,828				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(229)	(54,740)	239.1		(1,292)		(269)		(694)			1,023				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(61)	(157,124)	2592.33		(3,472)		(723)		(1,026)			2,749				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2025	(43)	(112,079)	2592.33		(3,474)		(2,099)		(2,002)			1,375				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(1,266)	(5,001,183)	3951.57		(297,221)		(61,921)		(580,522)			235,300				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(42)	(74,845)	1776.33		(1,602)		(334)		(1,228)			1,268				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(1,239)	(4,960,176)	4002.87		(298,854)		(62,261)		(548,774)			236,593				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(15)	(46,019)	3131.85		(1,901)		(396)		(2,173)			1,505				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(999)	(1,778,681)	1779.74		(38,064)		(7,930)		(26,974)			30,134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2025	(10)	(18,105)	1779.74		(552)		(334)		(508)			219				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(122)	(314,939)	2587.11		(6,960)		(1,450)		(2,325)			5,510				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2025	(486)	(1,256,749)	2587.11		(38,708)		(23,386)		(23,555)			15,322				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(350)	(84,149)	240.17		(1,977)		(412)		(867)			1,566				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(394)	(94,644)	240.17		(3,123)		(1,887)		(2,184)			1,236				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(134)	(346,795)	2589.91		(7,629)		(1,589)		(2,428)			6,040				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(288)	(744,891)	2589.91		(22,868)		(13,816)		(13,615)			9,052				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(1,576)	(6,206,541)	3936.97		(319,774)		(66,620)		(634,562)			253,155				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(5)	(17,973)	3936.97		(2,488)		(1,503)		(4,811)			985				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(1)	(2,950)	3936.97		(71)		(15)		(122)			57				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(141)	(440,572)	3115.41		(17,891)		(3,727)		(23,047)			14,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(460)	(815,047)	1770.16		(17,360)		(3,617)		(15,505)			13,744				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(54)	(94,928)	1770.16		(2,895)		(1,749)		(2,971)			1,146				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(147)	(381,153)	2598.65		(8,385)		(1,747)		(2,194)			6,638				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/21/2025	(371)	(964,255)	2598.65		(29,795)		(18,001)		(16,277)			11,794				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(1,835)	(7,243,992)	3948.72		(328,534)		(68,445)		(618,507)			260,089				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(812)	(1,435,085)	1767.34		(30,424)		(6,338)		(29,030)			24,086				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/21/2025	(46)	(80,753)	1767.34		(2,463)		(1,488)		(2,608)			975				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(959)	(3,806,372)	3970.99		(138,306)		(28,814)		(252,648)			109,493				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/25/2024	(1,352)	(5,369,951)	3970.99		(266,590)		(55,540)		(518,982)			211,050				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(1,074)	(4,264,347)	3970.99		(232,827)		(48,506)		(459,038)			184,322				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(65)	(202,717)	3122.28		(7,764)		(1,618)		(10,235)			6,147				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(41)	(127,705)	3122.28		(5,265)		(1,097)		(6,992)			4,168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(938)	(1,663,084)	1773.59		(35,091)		(7,311)		(29,286)			27,780				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/24/2025	(49)	(86,564)	1773.59		(2,554)		(1,543)		(2,613)			1,011				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/25/2024	(812)	(1,439,841)	1773.59		(30,525)		(6,359)		(25,582)			24,165				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(724)	(1,284,726)	1773.59		(27,365)		(5,701)		(22,893)			21,664				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(1,035)	(248,822)	240.51		(5,847)		(1,218)		(2,382)			4,629				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(648)	(1,688,148)	2603.87		(37,308)		(7,773)		(8,601)			29,536				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/24/2025	(177)	(462,090)	2603.87		(14,371)		(8,682)		(7,464)			5,689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2024	(740)	(2,945,269)	3977.53		(189,814)		(39,545)		(369,805)			150,269				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2024	(360)	(640,582)	1777.16		(13,837)		(2,883)		(10,551)			10,954				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2025	(154)	(273,366)	1777.16		(8,584)		(5,186)		(7,944)			3,398				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(922)	(3,660,203)	3971.27		(215,337)		(44,862)		(421,680)			170,475				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(84)	(262,936)	3134.25		(10,876)		(2,266)		(12,846)			8,610				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(332)	(591,284)	1779.42		(12,772)		(2,661)		(9,266)			10,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2025	(19)	(33,950)	1779.42		(1,063)		(642)		(962)			421				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(1,081)	(258,801)	239.43		(6,082)		(1,267)		(3,193)			4,815				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(249)	(645,707)	2591.44		(14,270)		(2,973)		(4,575)			11,297				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2025	(190)	(493,506)	2591.44		(15,249)		(9,213)		(8,974)			6,036				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(2,841)	(11,444,350)	4027.81		(584,548)		(121,781)		(1,047,045)			462,767				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(69)	(278,795)	4027.81		(22,560)		(13,630)		(33,577)			8,930				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(111)	(350,320)	3144.02		(14,018)		(2,920)		(15,398)			11,097				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(732)	(1,306,204)	1784.72		(28,606)		(5,960)		(17,991)			22,646				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(409)	(730,658)	1784.72		(21,993)		(13,287)		(19,464)			8,705				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(376)	(90,081)	239.88		(2,117)		(441)		(1,017)			1,676				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,013)	(242,955)	239.88		(8,042)		(4,859)		(5,799)			3,183				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(45)	(116,590)	2595.02		(2,565)		(534)		(765)			2,031				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,984)	(5,147,716)	2595.02		(158,550)		(95,790)		(90,639)			62,759				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2025	(55)	(142,057)	2597.53		(4,375)		(2,643)		(2,445)			1,732				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(1,420)	(5,752,430)	4050.83		(253,359)		(52,783)		(445,349)			200,576				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(6)	(19,731)	3147.65		(809)		(169)		(854)			640				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(856)	(1,528,706)	1786.54		(32,103)		(6,688)		(20,110)			25,415				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2025	(22)	(39,660)	1786.54		(1,198)		(724)		(1,034)			474				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(1,219)	(5,008,196)	4109.31		(169,747)		(35,364)		(279,080)			134,383				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(976)	(4,012,713)	4109.31		(180,093)		(37,519)		(308,411)			142,573				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(902)	(3,706,619)	4109.31		(214,323)		(44,651)		(376,148)			169,672				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(44)	(181,291)	4109.31		(4,278)		(891)		(8,858)			3,387				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(5)	(19,316)	4109.31		(197)		(41)		(275)			156				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(13)	(41,516)	3162.56		(1,681)		(350)		(1,606)			1,331				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(12)	(37,483)	3162.56		(1,635)		(341)		(1,611)			1,294				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(666)	(1,195,203)	1794.75		(25,577)		(5,329)		(12,646)			20,249				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/31/2025	(112)	(201,497)	1794.75		(6,267)		(3,786)		(4,773)			2,481				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(614)	(1,101,120)	1794.75		(23,454)		(4,886)		(11,902)			18,568				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(350)	(628,681)	1794.75		(13,454)		(2,803)		(6,831)			10,651				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(348)	(908,000)	2606.34		(19,976)		(4,162)		(4,624)			15,814				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/31/2025	(66)	(172,580)	2606.34		(5,315)		(3,211)		(2,751)			2,104				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(71)	(25,994)	98		(368)		(77)		(303)			291				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2024	(961)	(3,963,920)	4124.51		(244,462)		(71,301)		(424,446)			173,160				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2024	(324)	(581,919)	1796.26		(12,337)		(3,598)		(6,102)			8,738				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2024	(68)	(176,694)	2617.2		(3,887)		(1,134)		(740)			2,753				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2024	(80)	(209,082)	2622.24		(4,621)		(1,348)		(785)			3,273				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2024	(1,303)	(5,343,219)	4100.6		(263,214)		(76,771)		(452,626)			186,443				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2024	(253)	(452,186)	1790.31		(9,948)		(2,902)		(5,572)			7,047				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(49)	(11,971)	242.53		(283)		(82)		(80)			200				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(33)	(85,408)	2627.99		(1,888)		(551)		(282)			1,337				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(2,448)	(10,011,238)	4090.38		(471,132)		(137,414)		(808,568)			333,719				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(1)	(3,387)	4090.38		(86)		(25)		(220)			61				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(126)	(397,232)	3157.13		(15,790)		(4,606)		(16,739)			11,185				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2024	(753)	(1,347,731)	1790.43		(28,976)		(8,451)		(16,632)			20,525				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(102)	(268,372)	2628.13		(5,931)		(1,730)		(882)			4,201				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(1,685)	(6,915,496)	4105.02		(258,584)		(75,420)		(428,951)			183,164				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(1)	(2,157)	3156.84		(86)		(25)		(90)			61				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/05/2024	(1,535)	(2,747,475)	1790.02		(59,071)		(17,229)		(34,260)			41,842				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/08/2024	(837)	(3,435,517)	4105.02		(196,966)		(57,449)		(350,225)			139,518				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/08/2024	(343)	(613,663)	1790.02		(13,194)		(3,848)		(7,753)			9,346				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/09/2024	(1,728)	(7,092,451)	4105.02		(300,927)		(87,770)		(510,261)			213,156				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/09/2024	(12)	(38,057)	3156.84		(1,671)		(487)		(1,783)			1,183				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/09/2024	(475)	(849,427)	1790.02		(18,263)		(5,327)		(10,777)			12,936				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(1,658)	(400,508)	241.56		(9,412)		(2,745)		(3,444)			6,667				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(260)	(680,525)	2617.65		(14,972)		(4,367)		(3,020)			10,605				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(748)	(3,071,920)	4109.11		(172,759)		(50,388)		(295,124)			122,371				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(83)	(261,725)	3161.87		(11,568)		(3,374)		(11,890)			8,194				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2024	(92)	(164,194)	1791.89		(3,547)		(1,034)		(1,997)			2,512				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(1,370)	(5,627,245)	4108.94		(296,597)		(86,507)		(499,821)			210,089				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(8)	(23,764)	3167.25		(1,050)		(306)		(1,044)			744				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(586)	(1,051,224)	1794.7		(22,601)		(6,592)		(11,957)			16,009				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(709)	(171,369)	241.75		(4,027)		(1,175)		(1,425)			2,853				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2024	(79)	(206,757)	2616.69		(4,549)		(1,327)		(946)			3,222				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(55)	(145,173)	2619.3		(3,194)		(932)		(632)			2,262				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(1,647)	(6,740,900)	4091.95		(354,419)		(103,372)		(608,213)			251,047				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(68)	(215,099)	3164.35		(8,236)		(2,402)		(8,048)			5,834				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/12/2024	(797)	(1,429,656)	1792.81		(31,024)		(9,049)		(17,140)			21,975				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(912)	(221,265)	242.56		(5,200)		(1,517)		(1,555)			3,683				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(235)	(616,731)	2623.1		(13,568)		(3,957)		(2,462)			9,611				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(1,155)	(4,789,072)	4146.22		(203,872)		(59,463)		(332,938)			144,409				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/12/2024	(635)	(1,141,178)	1796.09		(24,649)		(7,189)		(12,584)			17,460				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/12/2024	(20)	(52,735)	2615.46		(1,160)		(338)		(250)			822				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/12/2024	(913)	(3,776,140)	4137.64		(139,243)		(40,613)		(222,010)			98,631				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/12/2024	(590)	(1,058,047)	1793.22		(22,960)		(6,697)		(12,555)			16,263				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/15/2024	(1,148)	(4,749,538)	4137.64		(233,864)		(68,210)		(395,326)			165,654				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/15/2024	(5)	(15,761)	3165.95		(653)		(190)		(637)			462				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/15/2024	(470)	(843,080)	1793.22		(18,295)		(5,336)		(10,138)			12,959				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/16/2024	(881)	(3,643,265)	4137.64		(194,459)		(56,717)		(331,703)			137,742				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/16/2024	(574)	(1,028,640)	1793.22		(22,424)		(6,540)		(12,424)			15,884				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2024	(388)	(1,013,495)	2610.81		(22,297)		(6,503)		(5,542)			15,794				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2024	(969)	(4,022,101)	4151.32		(246,217)		(71,813)		(414,892)			174,404				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2024	(1,370)	(2,461,688)	1796.91		(53,172)		(15,509)		(27,224)			37,664				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(226)	(54,480)	241.18		(1,280)		(373)		(529)			907				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(264)	(688,419)	2612.42		(15,145)		(4,417)		(3,667)			10,728				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(1,319)	(5,479,515)	4154.87		(317,235)		(92,527)		(521,899)			224,708				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/18/2024	(524)	(941,813)	1797.48		(20,396)		(5,949)		(10,314)			14,447				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(27)	(6,608)	240.64		(155)		(45)		(72)			110				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(237)	(619,062)	2608.1		(13,619)		(3,972)		(3,636)			9,647				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(1,623)	(6,742,784)	4154.52		(327,496)		(95,520)		(526,307)			231,977				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(111)	(289,819)	2612.26		(6,376)		(1,860)		(1,561)			4,516				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(134)	(425,383)	3177.52		(17,130)		(4,996)		(15,053)			12,134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/19/2024	(362)	(651,709)	1798.54		(14,272)		(4,163)		(6,980)			10,110				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(1,195)	(4,940,471)	4133.52		(221,637)		(64,644)		(352,980)			156,993				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(1,131)	(4,669,907)	4129.79		(203,237)		(59,278)		(328,706)			143,960				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(10)	(31,934)	3178.51		(1,439)		(420)		(1,332)			1,019				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/19/2024	(306)	(550,385)	1798.86		(11,833)		(3,451)		(5,847)			8,382				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(98)	(255,440)	2610.84		(5,620)		(1,639)		(1,418)			3,981				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(11)	(33,530)	3179.94		(1,281)		(374)		(1,098)			907				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/19/2024	(510)	(917,107)	1799.42		(19,718)		(5,751)		(9,603)			13,967				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/22/2024	(603)	(2,493,247)	4133.52		(134,833)		(39,326)		(230,511)			95,507				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/22/2024	(9)	(27,124)	3179.94		(1,131)		(330)		(1,014)			801				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/22/2024	(405)	(728,023)	1799.42		(15,652)		(4,565)		(7,736)			11,087				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/23/2024	(806)	(3,332,584)	4133.52		(188,844)		(55,079)		(324,941)			133,764				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/23/2024	(609)	(1,095,867)	1799.42		(23,561)		(6,872)		(11,700)			16,689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2024	(1,215)	(5,028,410)	4137.04		(319,986)		(93,329)		(535,214)			226,657				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2024	(4)	(13,178)	3186.21		(549)		(160)		(473)			389				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2024	(704)	(1,268,119)	1802.23		(27,518)		(8,026)		(12,663)			19,492				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(1,143)	(4,654,780)	4071.63		(286,155)		(83,462)		(505,985)			202,693				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(10)	(32,631)	3175.64		(1,284)		(374)		(1,275)			909				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(616)	(1,107,072)	1796		(24,142)		(7,042)		(12,984)			17,101				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(695)	(168,087)	241.76		(3,950)		(1,152)		(1,513)			2,798				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2024	(319)	(836,841)	2620.68		(18,411)		(5,370)		(3,958)			13,041				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(1,253)	(302,248)	241.13		(7,103)		(2,072)		(3,087)			5,031				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(247)	(645,280)	2612.2		(14,196)		(4,141)		(3,666)			10,056				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/26/2024	(421)	(1,103,290)	2623.18		(24,272)		(7,079)		(4,989)			17,193				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(1,749)	(7,094,107)	4055.99		(364,349)		(106,268)		(629,995)			258,081				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(107)	(337,453)	3162.19		(13,183)		(3,845)		(13,781)			9,338				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/26/2024	(909)	(1,625,631)	1788.15		(35,276)		(10,289)		(23,026)			24,987				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/26/2024	(286)	(747,413)	2613.42		(16,443)		(4,796)		(4,142)			11,647				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/26/2024	(932)	(3,852,787)	4135.35		(162,173)		(47,300)		(261,413)			114,873				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/26/2024	(603)	(1,086,812)	1800.95		(23,584)		(6,879)		(11,324)			16,705				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/26/2024	(1,071)	(4,465,031)	4169.48		(179,504)		(52,355)		(280,940)			127,148				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/26/2024	(696)	(1,257,005)	1806.11		(27,492)		(8,018)		(11,464)			19,473				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/29/2024	(464)	(1,935,084)	4169.48		(101,985)		(29,746)		(168,961)			72,240				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/29/2024	(28)	(90,583)	3194.81		(3,621)		(1,056)		(2,954)			2,565				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/29/2024	(605)	(1,091,978)	1806.11		(23,924)		(6,978)		(10,119)			16,946				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/30/2024	(781)	(3,257,651)	4169.48		(148,232)		(43,234)		(239,488)			104,998				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/30/2024	(254)	(458,638)	1806.11		(10,067)		(2,936)		(4,272)			7,131				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/03/2023	04/03/2025	(199)	(519,690)	2617.2		(16,058)		(10,371)		(7,516)			5,687				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2023	04/04/2025	(302)	(793,098)	2622.24		(24,586)		(15,878)		(10,950)			8,708				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(167)	(40,457)	242.53		(1,347)		(870)		(758)			477				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(148)	(388,243)	2627.99		(12,036)		(7,773)		(5,072)			4,263				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(38)	(156,581)	4090.38		(15,630)		(10,095)		(23,328)			5,536				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/04/2025	(68)	(121,688)	1790.43		(3,833)		(2,476)		(3,050)			1,358				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/04/2025	(254)	(667,139)	2628.13		(20,681)		(13,357)		(8,703)			7,325				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2023	04/04/2025	(139)	(247,981)	1790.02		(7,787)		(5,029)		(6,246)			2,758				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2025	(13)	(33,551)	2617.65		(1,037)		(670)		(488)			367				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/10/2023	04/10/2025	(5)	(8,178)	1791.89		(253)		(163)		(203)			89				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2025	(998)	(241,220)	241.75		(8,009)		(5,172)		(4,912)			2,836				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2023	04/11/2025	(684)	(1,789,422)	2616.69		(55,293)		(35,710)		(26,313)			19,583				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/11/2025	(96)	(252,393)	2619.3		(7,799)		(5,037)		(3,622)			2,762				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/11/2025	(13)	(52,447)	4091.95		(3,654)		(2,360)		(5,429)			1,294				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2023	04/11/2025	(100)	(178,968)	1792.81		(5,620)		(3,629)		(4,391)			1,990				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2023	04/11/2025	(200)	(524,745)	2623.1		(16,215)		(10,472)		(7,264)			5,743				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/14/2025	(30)	(77,184)	2615.46		(2,377)		(1,535)		(1,153)			842				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2023	04/14/2025	(82)	(146,804)	1793.22		(4,404)		(2,844)		(3,595)			1,560				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2025	(5)	(12,044)	2610.81		(371)		(240)		(189)			131				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/17/2023	04/17/2025	(93)	(167,573)	1796.91		(5,262)		(3,398)		(3,938)			1,864				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/17/2025	(48)	(124,409)	2612.42		(3,832)		(2,475)		(1,920)			1,357				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2023	04/17/2025	(188)	(338,544)	1797.48		(10,452)		(6,750)		(7,901)			3,702				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(274)	(66,000)	240.64		(2,178)		(1,407)		(1,500)			771				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(8)	(21,326)	2608.1		(655)		(423)		(342)			232				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/17/2025	(32)	(82,626)	2612.26		(2,537)		(1,638)		(1,277)			898				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/17/2025	(258)	(463,800)	1798.54		(13,914)		(8,986)		(10,686)			4,928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2023	04/17/2025	(58)	(105,145)	1798.86		(3,228)		(2,085)		(2,413)			1,143				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2023	04/18/2025	(75)	(313,015)	4154.52		(27,744)		(17,918)		(39,703)			9,826				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2023	04/21/2025	(152)	(397,097)	2610.84		(12,231)		(7,899)		(6,250)			4,332				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(116)	(28,000)	241.34		(927)		(599)		(601)			328				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(116)	(303,794)	2616.62		(9,357)		(6,043)		(4,554)			3,314				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/24/2023	04/24/2025	(149)	(269,018)	1802.23		(8,313)		(5,369)		(5,971)			2,944				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(111)	(198,760)	1796		(5,853)		(3,780)		(4,763)			2,073				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(550)	(132,900)	241.76		(4,412)		(2,850)		(2,747)			1,563				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2023	04/25/2025	(411)	(1,076,685)	2620.68		(33,270)		(21,487)		(15,568)			11,783				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/25/2025	(495)	(1,293,926)	2612.2		(39,982)		(25,822)		(20,224)			14,160				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/25/2025	(67)	(272,192)	4055.99		(22,963)		(14,830)		(34,386)			8,133				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2023	04/25/2025	(109)	(194,794)	1788.15		(6,039)		(3,900)		(5,120)			2,139				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/25/2025	(175)	(457,860)	2613.42		(14,102)		(9,108)		(7,077)			4,994				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2023	04/25/2025	(792)	(1,425,900)	1800.95		(44,203)		(28,548)		(32,182)			15,655				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/28/2025	(673)	(1,765,898)	2623.18		(54,390)		(35,127)		(25,056)			19,263				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2023	04/28/2025	(410)	(741,320)	1806.11		(22,388)		(14,459)		(15,757)			7,929				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2023	04/05/2028	(45)	(183,488)	4090.38		(28,979)		(24,874)		(37,038)			4,105				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(299)	(71,979)	240.43		(1,692)		(634)		(854)			1,057				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(705)	(169,400)	240.43		(5,607)		(3,855)		(3,979)			1,752				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(10)	(25,163)	2615.55		(554)		(208)		(138)			346				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(143)	(375,096)	2615.55		(11,553)		(7,943)		(5,734)			3,610				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(1,099)	(4,581,550)	4167.87		(302,571)		(113,464)		(501,938)			189,107				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(6)	(19,034)	3197.71		(733)		(275)		(567)			458				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2024	(267)	(482,133)	1807		(10,462)		(3,923)		(4,412)			6,539				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/01/2023	05/01/2025	(149)	(269,505)	1807		(8,436)		(5,799)		(5,685)			2,636				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(1,449)	(350,000)	241.57		(11,620)		(7,989)		(7,421)			3,631				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(167)	(436,900)	2615.07		(9,612)		(3,604)		(2,444)			6,007				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,079)	(261,290)	242.17		(6,140)		(2,303)		(2,266)			3,838				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(449)	(108,648)	242.17		(3,607)		(2,480)		(2,179)			1,127				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(209)	(545,763)	2613.78		(12,007)		(4,503)		(3,154)			7,504				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(39)	(101,724)	2613.78		(3,143)		(2,161)		(1,582)			982				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,530)	(6,260,626)	4090.75		(286,561)		(107,460)		(484,394)			179,101				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(275)	(719,205)	2615.07		(22,223)		(15,279)		(11,056)			6,945				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(99)	(403,200)	4090.75		(33,572)		(23,081)		(49,079)			10,491				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(56)	(145,824)	2615.77		(3,223)		(1,209)		(810)			2,014				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/02/2025	(84)	(220,500)	2615.77		(6,836)		(4,699)		(3,368)			2,136				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2028	(47)	(190,307)	4090.75		(33,216)		(29,064)		(40,954)			4,152				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024		(227)	4090.75		(5)		(2)		(8)			3				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024		(481)	4090.75		(5)		(2)		(7)			3				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(113)	(359,751)	3182.59		(14,545)		(5,454)		(13,578)			9,091				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/03/2024	(1,409)	(2,533,268)	1797.96		(54,465)		(20,424)		(29,320)			34,041				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2023	05/02/2025	(103)	(184,586)	1797.96		(5,667)		(3,896)		(4,352)			1,771				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(1,083)	(4,399,766)	4061.22		(199,591)		(74,847)		(339,123)			124,744				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(12)	(37,633)	3176.12		(1,544)		(579)		(1,592)			965				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2023	05/03/2024	(457)	(819,096)	1794.06		(17,611)		(6,604)		(10,394)			11,007				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(487)	(117,827)	241.88		(2,769)		(1,038)		(1,081)			1,731				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(328)	(859,866)	2617.92		(18,917)		(7,094)		(4,576)			11,823				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/05/2025	(134)	(350,084)	2617.92		(10,853)		(7,461)		(5,266)			3,391				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(823)	(3,404,089)	4136.25		(130,961)		(49,110)		(207,745)			81,851				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/06/2024	(511)	(2,114,596)	4136.25		(82,450)		(30,919)		(133,881)			51,531				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/03/2024	(487)	(877,013)	1801.13		(18,943)		(7,104)		(9,399)			11,840				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/05/2025	(119)	(214,939)	1801.13		(6,685)		(4,596)		(4,894)			2,089				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/06/2024	(119)	(213,664)	1801.13		(4,615)		(1,731)		(2,321)			2,884				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/07/2024	(594)	(1,069,902)	1801.13		(23,110)		(8,666)		(11,672)			14,444				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(1,197)	(4,931,824)	4119.58		(278,150)		(104,306)		(458,799)			173,844				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(7)	(21,431)	3187.04		(909)		(341)		(836)			568				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/07/2024	(745)	(3,083,102)	4136.25		(132,264)		(49,599)		(218,554)			82,665				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/06/2024	(7)	(22,568)	3189.09		(909)		(341)		(833)			568				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2023	05/07/2024	(2)	(6,370)	3189.09		(237)		(89)		(210)			148				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2024	(179)	(321,463)	1800.72		(7,020)		(2,633)		(3,464)			4,388				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2023	05/02/2025	(337)	(606,690)	1800.72		(18,954)		(13,031)		(13,837)			5,923				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(389)	(1,014,816)	2611.27		(22,427)		(8,410)		(6,360)			14,017				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2025	(480)	(1,253,404)	2611.27		(38,856)		(26,713)		(20,099)			12,142				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(1,178)	(4,874,076)	4138.12		(295,539)		(110,827)		(499,556)			184,712				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(9)	(27,903)	3186.75		(1,136)		(426)		(1,056)			710				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/08/2023	05/08/2024	(389)	(699,131)	1799.02		(15,171)		(5,689)		(8,057)			9,482				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(657)	(158,419)	240.97		(3,723)		(1,396)		(1,766)			2,327				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(1,474)	(355,135)	240.97		(11,790)		(8,106)		(8,011)			3,685				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(205)	(535,397)	2609.54		(11,779)		(4,417)		(3,488)			7,362				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(653)	(1,702,991)	2609.54		(52,622)		(36,178)		(27,768)			16,445				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(1,504)	(6,195,774)	4119.17		(354,832)		(133,062)		(583,241)			221,770				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(33)	(104,144)	3182.27		(4,239)		(1,589)		(4,087)			2,649				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2024	(579)	(1,039,555)	1796.24		(22,558)		(8,459)		(12,836)			14,099				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2023	05/09/2025	(69)	(124,391)	1796.24		(3,881)		(2,668)		(3,015)			1,213				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(53)	(137,714)	2618.8		(3,043)		(1,141)		(756)			1,902				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/09/2025	(59)	(155,603)	2618.8		(4,824)		(3,316)		(2,334)			1,507				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(1,889)	(7,816,515)	4137.64		(369,817)		(138,682)		(603,393)			231,136				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/09/2025	(27)	(112,434)	4137.64		(7,809)		(5,369)		(11,391)			2,440				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2028	(25)	(103,806)	4137.64		(16,822)		(14,720)		(21,212)			2,103				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(2)	(10,148)	4137.64		(330)		(124)		(800)			206				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(49)	(157,180)	3182.71		(6,315)		(2,368)		(6,184)			3,947				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/10/2024	(727)	(1,306,066)	1796.23		(28,864)		(10,824)		(16,192)			18,040				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2023	05/09/2025	(201)	(360,595)	1796.23		(11,178)		(7,685)		(8,742)			3,493				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/09/2025	(708)	(171,000)	241.49		(5,694)		(3,915)		(3,680)			1,779				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/10/2024	(97)	(254,812)	2618.19		(5,631)		(2,112)		(1,416)			3,520				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/09/2025	(760)	(1,988,609)	2618.19		(61,647)		(42,382)		(30,001)			19,265				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/10/2024	(1,079)	(4,457,220)	4130.62		(172,731)		(64,774)		(277,641)			107,957				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2023	05/10/2024	(448)	(804,378)	1794.06		(17,494)		(6,560)		(10,478)			10,934				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(970)	(3,999,203)	4124.08		(163,550)		(61,331)		(261,893)			102,219				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/13/2024	(534)	(2,201,481)	4124.08		(112,552)		(42,207)		(196,192)			70,345				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/14/2024	(587)	(2,421,517)	4124.08		(148,654)		(55,745)		(266,440)			92,909				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/13/2024	(8)	(26,764)	3181.26		(1,016)		(381)		(983)			635				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(597)	(1,071,053)	1794.89		(23,135)		(8,676)		(13,692)			14,459				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/12/2025	(1,189)	(2,133,398)	1794.89		(65,922)		(45,321)		(52,700)			20,601				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/13/2024	(267)	(479,635)	1794.89		(10,360)		(3,885)		(6,200)			6,475				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/14/2024	(506)	(908,527)	1794.89		(19,624)		(7,359)		(11,786)			12,265				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(770)	(185,387)	240.7		(4,357)		(1,634)		(2,176)			2,723				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/10/2024	(100)	(262,416)	2612.17		(5,773)		(2,165)		(1,637)			3,608				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2023	05/12/2025	(2)	(4,258)	2612.17		(132)		(91)		(68)			41				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2025	(108)	(281,300)	2609.44		(8,720)		(5,995)		(4,626)			2,725				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2024	(650)	(2,690,338)	4136.28		(158,972)		(59,615)		(277,608)			99,358				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2024	(38)	(121,811)	3182.29		(5,153)		(1,932)		(5,142)			3,220				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/15/2023	05/15/2024	(299)	(536,983)	1794.7		(11,688)		(4,383)		(7,021)			7,305				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(1,087)	(260,528)	239.73		(6,122)		(2,296)		(3,676)			3,827				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(448)	(1,165,026)	2599.12		(25,631)		(9,611)		(9,519)			16,019				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2025	(317)	(824,020)	2599.12		(25,462)		(17,505)		(14,844)			7,957				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(1,032)	(4,242,074)	4109.9		(259,472)		(97,302)		(441,192)			162,170				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2024	(654)	(1,169,077)	1787.08		(25,464)		(9,549)		(18,083)			15,915				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2023	05/16/2025	(83)	(148,389)	1787.08		(4,625)		(3,180)		(4,026)			1,445				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(420)	(100,982)	240.19		(3,353)		(2,305)		(2,458)			1,048				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(281)	(729,622)	2600.7		(16,052)		(6,019)		(5,828)			10,032				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(215)	(559,017)	2600.7		(17,274)		(11,876)		(9,934)			5,398				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(1,791)	(7,449,792)	4158.77		(373,426)		(140,035)		(595,337)			233,391				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/16/2025	(95)	(393,006)	4158.77		(40,231)		(27,659)		(57,201)			12,572				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2028	(30)	(122,745)	4158.77		(19,837)		(17,357)		(23,992)			2,480				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(57)	(180,990)	3178.3		(7,701)		(2,888)		(7,727)			4,813				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2023	05/17/2024	(771)	(1,381,893)	1791.93		(30,263)		(11,349)		(19,336)			18,915				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(1,019)	(4,277,845)	4198.05		(192,487)		(72,183)		(300,805)			120,304				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(16)	(52,159)	3180.84		(2,212)		(829)		(2,126)			1,382				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(1,095)	(1,964,086)	1793.11		(42,424)		(15,909)		(26,785)			26,515				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/16/2025	(142)	(254,140)	1793.11		(7,853)		(5,399)		(6,435)			2,454				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(805)	(193,064)	239.73		(4,518)		(1,694)		(2,733)			2,824				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/17/2024	(144)	(372,948)	2596.65		(8,205)		(3,077)		(3,195)			5,128				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2023	05/16/2025	(12)	(30,731)	2596.65		(947)		(651)		(565)			296				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(1,694)	(406,635)	240.07		(9,515)		(3,568)		(5,448)			5,947				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(466)	(1,207,583)	2593.5		(26,446)		(9,917)		(10,914)			16,529				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(131)	(338,845)	2593.5		(7,455)		(2,795)		(3,103)			4,659				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/19/2025	(252)	(652,927)	2593.5		(20,110)		(13,826)		(12,382)			6,284				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(1,035)	(4,340,118)	4191.98		(178,242)		(66,841)		(269,383)			111,401				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(939)	(3,937,844)	4191.98		(150,226)		(56,335)		(231,830)			93,891				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/21/2024	(598)	(2,507,429)	4191.98		(136,492)		(51,184)		(224,302)			85,307				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(1)	(4,447)	4191.98		(45)		(17)		(61)			28				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/21/2024	(43)	(136,860)	3180.28		(5,719)		(2,145)		(5,678)			3,574				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/17/2024	(947)	(1,697,944)	1792.53		(36,506)		(13,690)		(23,451)			22,816				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/19/2025	(44)	(79,525)	1792.53		(2,449)		(1,684)		(2,033)			765				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/20/2024	(437)	(782,535)	1792.53		(16,746)		(6,280)		(10,916)			10,466				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2023	05/21/2024	(167)	(299,608)	1792.53		(6,442)		(2,416)		(4,193)			4,026				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(1,268)	(5,316,150)	4192.63		(318,138)		(119,302)		(508,963)			198,836				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(14)	(45,881)	3175.63		(1,858)		(697)		(1,875)			1,161				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(592)	(1,058,822)	1789.14		(22,659)		(8,497)		(15,972)			14,162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2025	(217)	(388,708)	1789.14		(11,933)		(8,204)		(10,359)			3,729				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2024	(302)	(782,098)	2587.99		(17,206)		(6,452)		(7,905)			10,754				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/22/2023	05/22/2025	(268)	(693,274)	2587.99		(21,353)		(14,680)		(13,815)			6,673				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(1,372)	(328,044)	239.15		(7,709)		(2,891)		(5,176)			4,818				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(243)	(58,035)	239.15		(1,915)		(1,317)		(1,554)			598				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(743)	(1,917,796)	2581.36		(42,192)		(15,822)		(21,612)			26,370				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(193)	(498,701)	2581.36		(15,310)		(10,526)		(10,509)			4,784				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(1,386)	(5,746,051)	4145.58		(331,870)		(124,451)		(535,548)			207,418				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(5)	(14,694)	3164.93		(676)		(254)		(745)			423				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2024	(451)	(803,946)	1782.85		(17,222)		(6,458)		(13,822)			10,764				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2023	05/23/2025	(65)	(116,618)	1782.85		(3,563)		(2,450)		(3,338)			1,114				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(11)	(2,678)	237.8		(63)		(23)		(52)			39				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(85)	(218,920)	2574.55		(4,816)		(1,806)		(2,747)			3,010				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/23/2025	(165)	(424,454)	2574.55		(13,031)		(8,959)		(9,455)			4,072				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(2,301)	(9,469,981)	4115.24		(479,242)		(179,716)		(775,459)			299,526				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/23/2025	(21)	(87,130)	4115.24		(10,039)		(6,902)		(15,916)			3,137				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(157)	(493,891)	3152.13		(20,724)		(7,772)		(24,389)			12,953				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/24/2024	(878)	(1,559,425)	1775.38		(33,389)		(12,521)		(31,027)			20,868				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2023	05/23/2025	(34)	(60,310)	1775.38		(1,842)		(1,267)		(1,873)			576				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(1,173)	(4,867,506)	4151.28		(195,135)		(73,176)		(297,336)			121,959				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(5)	(15,514)	3145.11		(669)		(251)		(813)			418				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(857)	(1,517,850)	1771.17		(32,634)		(12,238)		(32,626)			20,396				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(236)	(417,585)	1771.17		(12,903)		(8,871)		(13,565)			4,032				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(2,028)	(481,632)	237.49		(15,846)		(10,894)		(14,795)			4,952				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/24/2024	(406)	(1,040,333)	2563.82		(22,783)		(8,544)		(15,273)			14,240				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2023	05/23/2025	(304)	(780,172)	2563.82		(23,951)		(16,467)		(18,933)			7,485				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(3,345)	(798,784)	238.8		(18,612)		(6,979)		(13,321)			11,632				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(296)	(70,616)	238.8		(2,316)		(1,592)		(1,948)			724				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(456)	(1,170,764)	2565.96		(25,640)		(9,615)		(16,669)			16,025				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(53)	(136,431)	2565.96		(4,161)		(2,861)		(3,255)			1,300				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(1,951)	(8,206,314)	4205.45		(362,842)		(136,066)		(539,722)			226,776				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/28/2024	(581)	(2,443,723)	4205.45		(107,659)		(40,372)		(165,500)			67,287				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/29/2024	(393)	(1,653,505)	4205.45		(106,987)		(40,120)		(174,513)			66,867				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/26/2024	(6)	(24,777)	4205.45		(818)		(307)		(251)			511				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(31)	(96,768)	3148.55		(3,621)		(1,358)		(4,209)			2,263				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/29/2024	(15)	(46,883)	3148.55		(2,012)		(755)		(2,393)			1,258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/24/2024	(1,658)	(2,939,820)	1772.86		(62,771)		(23,539)		(61,279)			39,232				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/23/2025	(285)	(504,998)	1772.86		(15,356)		(10,558)		(16,112)			4,799				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/28/2024	(457)	(810,978)	1772.86		(17,408)		(6,528)		(17,040)			10,880				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2023	05/29/2024	(156)	(276,770)	1772.86		(5,950)		(2,231)		(5,827)			3,719				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(1,441)	(6,058,246)	4205.52		(367,033)		(137,637)		(580,407)			229,395				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(154)	(483,313)	3143.46		(21,273)		(7,977)		(26,305)			13,295				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(248)	(438,296)	1768.97		(9,380)		(3,517)		(9,906)			5,862				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2025	(7)	(12,611)	1768.97		(388)		(267)		(421)			121				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2024	(210)	(541,271)	2571.6		(11,908)		(4,465)		(7,225)			7,442				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/30/2023	05/30/2025	(119)	(306,852)	2571.6		(9,390)		(6,455)		(7,043)			2,934				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1,889)	(7,894,139)	4179.83		(453,000)		(169,875)		(716,163)			283,125				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(76)	(316,661)	4179.83		(32,168)		(22,115)		(44,201)			10,052				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1)	(5,465)	4179.83		(178)		(67)		(96)			111				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(192)	(602,548)	3134.08		(25,351)		(9,506)		(33,533)			15,844				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(549)	(968,782)	1763.43		(20,753)		(7,782)		(24,108)			12,971				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(84)	(148,703)	1763.43		(4,542)		(3,123)		(5,261)			1,420				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(1,327)	(316,004)	238.2		(7,395)		(2,773)		(5,847)			4,622				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(1,597)	(380,412)	238.2		(12,554)		(8,631)		(11,088)			3,923				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/31/2024	(184)	(474,341)	2572.74		(10,435)		(3,913)		(6,245)			6,522				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2023	05/30/2025	(189)	(486,180)	2572.74		(14,926)		(10,261)		(11,058)			4,664				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	05/24/2023	05/24/2024	(99)	(408,407)	4115.24		(2,749)		(1,031)		(547)			1,718				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(728)	(3,167,280)	4348.33		(147,322)		(67,522)		(201,116)			79,799				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(831)	(3,615,329)	4348.33		(145,827)		(66,837)		(199,700)			78,990				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/25/2024	(714)	(3,104,686)	4348.33		(138,854)		(63,641)		(191,870)			75,212				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2024	(3)	(12,707)	4348.33		(414)		(190)		(206)			224				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024		(1,262)	3200.6		(54)		(25)		(48)			29				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(11)	(35,210)	3200.6		(1,581)		(725)		(1,425)			856				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/25/2024	(41)	(131,836)	3200.6		(5,426)		(2,487)		(4,797)			2,939				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2024	(88)	(227,664)	2580.41		(4,986)		(2,285)		(2,895)			2,701				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2025	(21)	(54,809)	2580.41		(1,672)		(1,219)		(1,201)			453				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(700)	(168,388)	240.51		(5,523)		(4,027)		(4,142)			1,496				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2024	(255)	(658,630)	2586.63		(14,424)		(6,611)		(7,693)			7,813				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(400)	(1,034,264)	2586.63		(31,545)		(23,002)		(21,587)			8,543				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(459)	(823,525)	1794.91		(17,294)		(7,926)		(12,059)			9,368				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(35)	(62,627)	1794.91		(1,835)		(1,338)		(1,610)			497				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(436)	(783,280)	1794.91		(16,449)		(7,539)		(11,567)			8,910				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/25/2024	(1,177)	(2,111,922)	1794.91		(44,350)		(20,327)		(31,275)			24,023				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2024	(669)	(2,928,002)	4378.41		(145,859)		(66,852)		(196,491)			79,007				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2024	(414)	(748,200)	1805.31		(15,877)		(7,277)		(9,031)			8,600				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2023	06/27/2025	(257)	(463,903)	1805.31		(13,993)		(10,203)		(10,629)			3,790				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(1,312)	(5,743,215)	4376.86		(274,011)		(125,589)		(367,350)			148,423				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(45)	(196,034)	4376.86		(24,336)		(17,745)		(30,882)			6,591				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(113)	(362,305)	3215.35		(16,589)		(7,603)		(13,917)			8,986				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(975)	(1,755,953)	1801.88		(37,051)		(16,982)		(22,822)			20,069				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(84)	(151,807)	1801.88		(4,402)		(3,210)		(3,619)			1,192				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(443)	(106,662)	240.65		(2,496)		(1,144)		(1,488)			1,352				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(136)	(32,688)	240.65		(1,069)		(779)		(794)			289				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/28/2024	(187)	(483,460)	2590.65		(10,588)		(4,853)		(5,346)			5,735				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2023	06/27/2025	(146)	(378,232)	2590.65		(11,536)		(8,412)		(7,643)			3,124				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2024	(762)	(3,300,183)	4328.82		(189,699)		(86,945)		(272,884)			102,753				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(1,286)	(308,765)	240.19		(7,194)		(3,297)		(4,607)			3,897				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(468)	(112,500)	240.19		(3,667)		(2,674)		(2,843)			993				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(1,025)	(2,649,410)	2583.92		(58,022)		(26,593)		(32,253)			31,429				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(228)	(588,614)	2583.92		(17,894)		(13,048)		(12,555)			4,846				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2024	(670)	(1,206,520)	1799.9		(25,458)		(11,668)		(16,223)			13,790				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/26/2023	06/26/2025	(144)	(258,300)	1799.9		(7,620)		(5,556)		(6,292)			2,064				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	06/29/2023	06/28/2024	(42)	(184,506)	4396.44		(1,123)		(515)		(546)			608				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(913)	(4,064,485)	4450.38		(186,947)		(85,684)		(234,871)			101,263				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/02/2024	(1,024)	(4,559,256)	4450.38		(191,425)		(87,737)		(237,443)			103,689				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(5)	(15,984)	3236.56		(697)		(320)		(493)			378				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/02/2024	(108)	(348,444)	3236.56		(14,882)		(6,821)		(10,465)			8,061				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(592)	(1,074,239)	1813.25		(22,559)		(10,340)		(10,981)			12,219				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/01/2024	(598)	(2,659,346)	4450.38		(103,682)		(47,521)		(128,559)			56,161				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(1,621)	(7,127,465)	4396.44		(301,502)		(138,188)		(392,225)			163,313				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/28/2024	(151)	(391,095)	2598.45		(8,565)		(3,926)		(3,856)			4,639				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/30/2025	(70)	(182,742)	2598.45		(5,555)		(4,051)		(3,475)			1,505				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/28/2024	(962)	(1,738,879)	1806.74		(36,690)		(16,816)		(20,438)			19,874				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2023	06/27/2025	(181)	(327,414)	1806.74		(9,626)		(7,019)		(7,378)			2,607				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/24/2024	(153)	(395,359)	2582.97		(9,054)		(4,150)		(4,822)			4,904				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	06/30/2025	(81)	(146,676)	1813.25		(4,312)		(3,144)		(3,071)			1,168				

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/01/2024	(512)	(927,786)	1813.25		(19,484)		(8,930)		(9,593)			10,554				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2023	07/02/2024	(244)	(442,777)	1813.25		(9,343)		(4,282)		(4,595)			5,061				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(759)	(182,001)	239.73		(4,259)		(1,952)		(2,689)			2,307				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(198)	(511,527)	2581.25		(11,254)		(5,158)		(5,936)			6,096				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(1,252)	(5,284,199)	4221.02		(244,525)		(112,074)		(370,233)			132,451				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(3)	(7,864)	3144.7		(337)		(154)		(421)			182				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/31/2024	(949)	(1,679,091)	1769.16		(35,933)		(16,469)		(37,891)			19,463				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2023	05/30/2025	(630)	(1,113,835)	1769.16		(32,524)		(23,715)		(37,141)			8,809				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(100)	(257,921)	2585.32		(5,648)		(2,589)		(2,812)			3,060				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/02/2025	(56)	(145,500)	2585.32		(4,467)		(3,257)		(2,997)			1,210				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(907)	(3,882,272)	4282.37		(139,639)		(64,001)		(198,254)			75,638				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/03/2024	(602)	(2,579,935)	4282.37		(115,856)		(53,101)		(170,731)			62,755				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/04/2024	(404)	(1,731,615)	4282.37		(93,659)		(42,927)		(141,187)			50,732				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(25)	(80,464)	3177.45		(3,202)		(1,468)		(3,177)			1,735				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/03/2024	(1)	(4,374)	3177.45		(191)		(87)		(193)			103				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/04/2024	(27)	(84,276)	3177.45		(3,860)		(1,769)		(3,939)			2,091				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	05/31/2024	(469)	(838,303)	1787.32		(17,688)		(8,107)		(13,468)			9,581				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/03/2024	(448)	(800,548)	1787.32		(16,892)		(7,742)		(12,966)			9,150				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2023	06/04/2024	(158)	(281,944)	1787.32		(5,949)		(2,727)		(4,579)			3,222				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(683)	(164,084)	240.23		(3,840)		(1,760)		(2,279)			2,080				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(90)	(232,861)	2583.81		(5,123)		(2,348)		(2,643)			2,775				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2025	(302)	(780,592)	2583.81		(23,964)		(17,474)		(16,326)			6,490				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(838)	(3,581,976)	4273.79		(210,978)		(96,698)		(316,177)			114,280				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2024	(230)	(409,723)	1783.97		(8,645)		(3,962)		(7,121)			4,683				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/05/2023	06/05/2025	(236)	(421,026)	1783.97		(12,336)		(8,995)		(12,033)			3,341				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2024	(1,559)	(6,679,695)	4283.85		(331,548)		(151,960)		(480,418)			179,589				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2024	(578)	(1,031,411)	1785.88		(22,070)		(10,115)		(17,320)			11,955				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2025	(26)	(45,929)	1785.88		(1,400)		(1,021)		(1,286)			379				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2024	(345)	(890,815)	2581.91		(19,598)		(8,982)		(10,439)			10,616				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2023	06/06/2025	(109)	(281,300)	2581.91		(8,636)		(6,297)		(5,981)			2,339				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	(53)	(225,892)	4267.52		(3,953)		(1,812)		(468)			2,141				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(1,974)	(8,423,135)	4267.52		(420,913)		(192,918)		(622,246)			227,994				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(31)	(130,873)	4267.52		(12,646)		(9,221)		(17,099)			3,425				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(94)	(300,046)	3188.72		(13,274)		(6,084)		(12,712)			7,190				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(762)	(1,365,791)	1792.37		(28,955)		(13,271)		(20,214)			15,684				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(267)	(479,312)	1792.37		(14,571)		(10,625)		(12,484)			3,946				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(374)	(89,660)	239.68		(2,098)		(962)		(1,362)			1,136				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(3,793)	(908,994)	239.68		(29,815)		(21,740)		(23,556)			8,075				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/07/2024	(241)	(620,017)	2574.55		(13,578)		(6,223)		(8,116)			7,355				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2023	06/06/2025	(595)	(1,531,301)	2574.55		(46,858)		(34,167)		(34,541)			12,691				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/07/2024	(726)	(1,877,686)	2585.53		(41,121)		(18,847)		(20,910)			22,274				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/07/2024	(1,306)	(5,609,430)	4293.93		(225,987)		(103,578)		(321,565)			122,410				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/06/2025		(1,733)	4293.93		(235)		(172)		(326)			64				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/07/2024	(647)	(1,160,865)	1793.52		(24,378)		(11,173)		(16,782)			13,205				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2023	06/06/2025	(227)	(406,561)	1793.52		(12,278)		(8,953)		(10,451)			3,325				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(381)	(91,761)	240.83		(2,138)		(980)		(1,167)			1,158				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(174)	(448,265)	2581.13		(9,817)		(4,499)		(5,331)			5,318				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/09/2025	(211)	(544,826)	2581.13		(16,672)		(12,156)		(11,689)			4,515				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(1,286)	(5,530,383)	4298.86		(256,895)		(117,743)		(370,220)			139,151				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/10/2024	(669)	(2,874,878)	4298.86		(124,147)		(56,901)		(181,763)			67,246				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/11/2024	(443)	(1,904,423)	4298.86		(105,259)		(48,244)		(158,303)			57,015				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(44)	(140,847)	3190.02		(6,379)		(2,924)		(6,049)			3,455				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/10/2024	(9)	(29,930)	3190.02		(1,314)		(602)		(1,242)			712				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/11/2024	(2)	(5,154)	3190.02		(227)		(104)		(215)			123				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/07/2024	(156)	(279,412)	1792.59		(5,840)		(2,677)		(4,117)			3,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/10/2024	(603)	(1,080,944)	1792.59		(22,592)		(10,355)		(16,066)			12,237				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2023	06/11/2024	(369)	(662,114)	1792.59		(13,838)		(6,343)		(9,870)			7,496				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2024	(154)	(398,935)	2584.55		(8,737)		(4,004)		(4,583)			4,732				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2025	(169)	(436,500)	2584.55		(13,357)		(9,739)		(9,135)			3,617				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2024	(651)	(2,822,526)	4338.93		(177,647)		(81,421)		(253,062)			96,225				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2024	(282)	(506,398)	1793.83		(10,736)		(4,921)		(7,383)			5,815				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/12/2023	06/12/2025	(166)	(298,275)	1793.83		(8,769)		(6,394)		(7,683)			2,375				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(955)	(230,660)	241.48		(5,397)		(2,474)		(2,700)			2,924				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(500)	(1,289,908)	2581.06		(28,378)		(13,007)		(15,646)			15,371				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2025	(402)	(1,036,433)	2581.06		(31,715)		(23,125)		(22,331)			8,589				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(1,131)	(4,939,560)	4369.01		(268,230)		(122,939)		(367,733)			145,291				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2024	(359)	(645,926)	1800.38		(13,564)		(6,217)		(8,252)			7,347				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2023	06/13/2025	(828)	(1,490,383)	1800.38		(44,861)		(32,711)		(35,652)			12,150				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(20)	(4,907)	241.85		(161)		(117)		(106)			44				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(87)	(224,691)	2580.73		(4,921)		(2,255)		(2,747)			2,665				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(188)	(485,000)	2580.73		(14,841)		(10,822)		(10,478)			4,019				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(1,432)	(6,261,731)	4372.59		(330,956)		(151,688)		(446,981)			179,268				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(14)	(63,292)	4372.59		(8,264)		(6,026)		(10,355)			2,238				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2028	(28)	(123,364)	4372.59		(20,288)		(18,090)		(22,114)			2,198				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(1)	(3,814)	4372.59		(129)		(59)		(159)			70				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(50)	(161,757)	3204.4		(7,198)		(3,299)		(6,218)			3,899				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/14/2024	(428)	(770,565)	1799.37		(16,105)		(7,381)		(10,088)			8,723				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2023	06/13/2025	(217)	(391,079)	1799.37		(11,537)		(8,412)		(9,465)			3,125				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(924)	(4,091,252)	4425.84		(201,070)		(92,157)		(259,103)			108,913				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(26)	(82,432)	3219.67		(2,981)		(1,366)		(2,146)			1,615				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(1,460)	(2,638,345)	1807.68		(54,878)		(25,152)		(28,895)			29,725				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(255)	(460,546)	1807.68		(13,494)		(9,839)		(10,113)			3,655				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(1,445)	(351,411)	243.19		(8,223)		(3,769)		(3,100)			4,454				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(626)	(152,193)	243.19		(4,992)		(3,640)		(2,912)			1,352				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/14/2024	(264)	(685,732)	2600.88		(15,018)		(6,883)		(6,182)			8,134				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2023	06/13/2025	(194)	(505,728)	2600.88		(15,425)		(11,247)		(9,259)			4,178				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(1,511)	(6,662,486)	4409.59		(305,300)		(139,929)		(398,194)			165,371				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/17/2024	(499)	(2,202,273)	4409.59		(107,731)		(49,377)		(137,551)			58,355				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/18/2024	(1,488)	(6,562,002)	4409.59		(324,760)		(148,848)		(414,786)			175,911				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(3)	(8,778)	3221.95		(375)		(172)		(278)			203				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/17/2024	(3)	(9,072)	3221.95		(390)		(179)		(291)			211				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/18/2024	(38)	(121,042)	3221.95		(5,525)		(2,533)		(4,226)			2,993				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(505)	(912,786)	1808.7		(18,895)		(8,660)		(9,773)			10,235				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/16/2025	(49)	(89,078)	1808.7		(2,592)		(1,890)		(1,939)			702				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/17/2024	(535)	(967,503)	1808.7		(20,124)		(9,224)		(10,479)			10,901				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/18/2024	(679)	(1,227,299)	1808.7		(25,528)		(11,700)		(13,343)			13,828				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(380)	(92,353)	242.73		(2,152)		(986)		(882)			1,166				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/14/2024	(272)	(706,382)	2593.45		(15,470)		(7,090)		(7,147)			8,379				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2023	06/16/2025	(284)	(735,820)	2593.45		(22,443)		(16,364)		(14,376)			6,078				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2024	(530)	(2,324,197)	4388.71		(143,386)		(65,718)		(188,808)			77,667				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2024	(374)	(673,392)	1801.69		(14,141)		(6,481)		(8,565)			7,660				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2025	(202)	(363,750)	1801.69		(10,694)		(7,798)		(8,630)			2,896				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2024	(486)	(1,257,227)	2588.33		(27,533)		(12,619)		(14,018)			14,914				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/20/2023	06/20/2025	(388)	(1,004,507)	2588.33		(30,637)		(22,340)		(20,544)			8,298				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(1,865)	(8,142,685)	4365.69		(361,890)		(165,866)		(485,962)			196,024				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(6)	(26,212)	4365.69		(2,213)		(1,614)		(2,734)			599				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(79)	(254,195)	3213.09		(11,493)		(5,268)		(9,588)			6,226				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(972)	(1,752,344)	1802.43		(37,370)		(17,128)		(22,019)			20,242				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(290)	(522,767)	1802.43		(15,849)		(11,556)		(12,297)			4,292				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(1,273)	(307,305)	241.34		(7,191)		(3,296)		(3,779)			3,895				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(367)	(88,494)	241.34		(2,894)		(2,110)		(2,013)			784				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/21/2024	(480)	(1,242,883)	2589.09		(27,219)		(12,475)		(13,749)			14,744				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2023	06/20/2025	(478)	(1,238,148)	2589.09		(37,764)		(27,536)		(25,167)			10,228				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/21/2024	(980)	(4,292,280)	4381.89		(198,949)		(91,185)		(263,176)			107,764				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/21/2024	(681)	(1,224,750)	1799.64		(26,077)		(11,952)		(16,303)			14,125				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/20/2025	(288)	(518,015)	1799.64		(15,666)		(11,423)		(12,584)			4,243				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/21/2024	(561)	(1,451,920)	2585.98		(31,797)		(14,574)		(16,807)			17,223				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2023	06/20/2025	(117)	(303,743)	2585.98		(9,264)		(6,755)		(6,331)			2,509				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(527)	(126,374)	239.76		(2,945)		(1,350)		(1,970)			1,595				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(219)	(52,500)	239.76		(1,722)		(1,256)		(1,371)			466				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/21/2024	(112)	(289,202)	2582.97		(6,334)		(2,903)		(3,496)			3,431				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2023	06/23/2025	(3)	(8,730)	2582.97		(266)		(194)		(187)			72				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2023	01/16/2024	(83)	(331,565)	3999.09		(56,176)		(4,681)		(64,504)			51,495				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2023	01/22/2024	(181)	(718,550)	3972.61		(127,728)		(10,644)		(145,989)			117,084				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2023	02/02/2024	(167)	(698,460)	4179.76		(89,636)		(7,470)		(101,533)			82,166				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2023	03/15/2024	(122)	(483,670)	3960.28		(92,252)		(28,829)		(103,338)			63,423				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2023	04/05/2024	(102)	(415,800)	4090.38		(67,126)		(26,104)		(74,570)			41,021				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/25/2023	12/20/2024	(10,063)	(3,429,498)	340.8		(87,247)		(59,020)		(91,593)			28,227				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(232)	(602,070)	2590.58		(13,185)		(7,142)		(6,769)			6,043				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2025	(140)	(361,485)	2590.58		(10,989)		(8,471)		(7,351)			2,518				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(1,097)	(4,888,483)	4455.59		(286,526)		(155,202)		(357,211)			131,324				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(6)	(18,355)	3238.85		(894)		(484)		(654)			410				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2024	(120)	(217,043)	1813.74		(4,646)		(2,517)		(2,237)			2,130				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/03/2023	07/03/2025	(86)	(155,333)	1813.74		(4,703)		(3,625)		(3,244)			1,078				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(1,130)	(5,027,013)	4446.82		(268,018)		(145,176)		(334,124)			122,841				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/03/2025	(55)	(243,505)	4446.82		(27,004)		(20,816)		(31,158)			6,188				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2028	(84)	(374,902)	4446.82		(63,972)		(58,108)		(67,149)			5,864				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(134)	(433,527)	3231.92		(18,999)		(10,291)		(14,047)			8,708				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(393)	(711,696)	1809.34		(15,159)		(8,211)		(8,113)			6,948				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(668)	(160,755)	240.64		(3,762)		(2,038)		(2,290)			1,724				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(88)	(228,052)	2581.85		(4,994)		(2,705)		(2,913)			2,289				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/03/2025	(28)	(71,572)	2581.85		(2,176)		(1,677)		(1,560)			499				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(1,400)	(334,248)	238.72		(7,788)		(4,218)		(6,213)			3,569				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(235)	(602,040)	2560.15		(13,185)		(7,142)		(10,217)			6,043				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/03/2025	(320)	(818,874)	2560.15		(24,730)		(19,063)		(21,101)			5,667				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(1,912)	(8,436,527)	4411.59		(458,849)		(248,543)		(592,654)			210,306				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(51)	(164,795)	3223.3		(7,794)		(4,222)		(6,307)			3,572				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/05/2024	(599)	(1,080,716)	1804.25		(22,911)		(12,410)		(13,682)			10,501				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2023	07/03/2025	(302)	(545,485)	1804.25		(16,092)		(12,404)		(12,729)			3,688				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/07/2025	(994)	(237,861)	239.18		(7,754)		(5,977)		(6,588)			1,777				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(332)	(847,530)	2552.59		(18,476)		(10,008)		(15,783)			8,468				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/07/2025	(25)	(63,971)	2552.59		(1,945)		(1,499)		(1,749)			446				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(1,412)	(6,210,736)	4398.95		(273,865)		(148,344)		(357,543)			125,521				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/08/2024	(633)	(2,786,644)	4398.95		(96,689)		(52,373)		(124,894)			44,316				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/09/2024	(596)	(2,622,443)	4398.95		(113,310)		(61,376)		(148,870)			51,934				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(23)	(75,326)	3222.06		(3,379)		(1,830)		(2,733)			1,549				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/08/2024	(11)	(36,680)	3222.06		(1,587)		(860)		(1,276)			728				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/09/2024	(8)	(25,769)	3222.06		(1,118)		(606)		(900)			513				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/05/2024	(922)	(1,662,771)	1803.3		(35,084)		(19,004)		(21,458)			16,080				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/07/2025	(862)	(1,553,975)	1803.3		(45,842)		(35,337)		(36,805)			10,506				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/08/2024	(390)	(702,588)	1803.3		(14,825)		(8,030)		(9,150)			6,795				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2023	07/09/2024	(325)	(585,283)	1803.3		(12,349)		(6,689)		(7,646)			5,660				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2024	(100)	(256,743)	2564.98		(5,623)		(3,046)		(4,143)			2,577				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2025	(23)	(57,828)	2564.98		(1,758)		(1,355)		(1,444)			403				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2024	(726)	(3,200,895)	4409.53		(189,643)		(102,723)		(246,816)			86,920				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2024	(316)	(571,404)	1807.9		(12,171)		(6,593)		(6,824)			5,579				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/10/2023	07/10/2025	(120)	(217,195)	1807.9		(6,561)		(5,058)		(4,894)			1,504				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(646)	(155,363)	240.58		(3,635)		(1,969)		(2,269)			1,666				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2025	(632)	(152,147)	240.58		(4,975)		(3,835)		(3,766)			1,140				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(159)	(410,895)	2582.13		(8,999)		(4,874)		(5,313)			4,124				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2025	(34)	(87,300)	2582.13		(2,654)		(2,046)		(1,912)			608				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(1,318)	(5,852,883)	4439.26		(283,833)		(153,743)		(356,964)			130,090				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(3)	(10,393)	3244.72		(489)		(265)		(346)			224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2024	(384)	(697,474)	1814.94		(14,786)		(8,009)		(7,217)			6,777				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2023	07/11/2025	(16)	(29,100)	1814.94		(876)		(675)		(604)			201				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(73)	(190,659)	2597.34		(4,175)		(2,262)		(2,001)			1,914				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/11/2025	(46)	(120,386)	2597.34		(3,672)		(2,830)		(2,336)			841				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(1,124)	(5,025,664)	4472.16		(241,047)		(130,567)		(293,941)			110,480				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/11/2025	(47)	(208,113)	4472.16		(17,736)		(13,671)		(20,026)			4,064				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(57)	(184,462)	3248.53		(8,444)		(4,574)		(5,874)			3,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/12/2024	(553)	(1,004,756)	1816.81		(21,415)		(11,600)		(10,027)			9,815				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2023	07/11/2025	(47)	(85,151)	1816.81		(2,577)		(1,987)		(1,730)			591				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/12/2024	(562)	(1,466,842)	2610.06		(32,124)		(17,400)		(12,777)			14,723				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/11/2025	(178)	(463,363)	2610.06		(14,133)		(10,894)		(8,100)			3,239				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/12/2024	(637)	(2,874,536)	4510.04		(133,315)		(72,212)		(156,539)			61,103				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/12/2024	(842)	(1,529,902)	1818.04		(32,616)		(17,667)		(14,868)			14,949				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2023	07/11/2025	(141)	(256,852)	1818.04		(7,797)		(6,010)		(5,141)			1,787				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/14/2025	(724)	(176,041)	242.99		(5,774)		(4,451)		(3,548)			1,323				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/12/2024	(52)	(135,652)	2593.53		(2,971)		(1,609)		(1,503)			1,362				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(80)	(206,612)	2593.53		(4,525)		(2,451)		(2,310)			2,074				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/14/2025	(157)	(407,944)	2593.53		(12,442)		(9,591)		(8,187)			2,851				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/12/2024	(805)	(3,627,692)	4505.42		(159,978)		(86,655)		(189,245)			73,323				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(779)	(3,507,632)	4505.42		(155,522)		(84,241)		(181,628)			71,281				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/16/2024	(619)	(2,788,998)	4505.42		(113,492)		(61,475)		(132,531)			52,017				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(91)	(296,622)	3248.16		(12,661)		(6,858)		(8,762)			5,803				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/12/2024	(551)	(1,000,726)	1816.07		(21,313)		(11,545)		(10,146)			9,769				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/14/2025	(89)	(162,094)	1816.07		(4,921)		(3,793)		(3,333)			1,128				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/15/2024	(1,230)	(2,233,860)	1816.07		(47,762)		(25,871)		(22,898)			21,891				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2023	07/16/2024	(315)	(571,292)	1816.07		(12,232)		(6,626)		(5,877)			5,606				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(635)	(154,423)	243.06		(3,614)		(1,957)		(1,586)			1,656				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(1)	(2,910)	2597.22		(64)		(35)		(31)			29				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2025	(385)	(1,000,276)	2597.22		(30,508)		(23,517)		(19,544)			6,992				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(649)	(2,937,496)	4522.79		(158,442)		(85,823)		(181,793)			72,619				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2024	(305)	(553,543)	1816.56		(11,790)		(6,386)		(5,657)			5,404				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/17/2023	07/17/2025	(58)	(106,076)	1816.56		(3,150)		(2,428)		(2,176)			722				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(294)	(71,688)	243.6		(1,677)		(909)		(679)			769				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2025	(3,347)	(815,368)	243.6		(26,744)		(20,615)		(15,625)			6,129				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(581)	(1,513,528)	2607.08		(33,146)		(17,954)		(14,075)			15,192				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2025	(542)	(1,414,120)	2607.08		(43,131)		(33,247)		(25,527)			9,884				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(1,312)	(5,975,808)	4554.98		(317,120)		(171,773)		(350,415)			145,346				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(51)	(165,832)	3255.52		(7,580)		(4,106)		(5,116)			3,474				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2024	(284)	(516,289)	1819.14		(10,945)		(5,929)		(5,013)			5,017				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2023	07/18/2025	(606)	(1,102,297)	1819.14		(32,848)		(25,321)		(21,951)			7,528				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(500)	(121,716)	243.67		(2,848)		(1,543)		(1,144)			1,305				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(304)	(74,097)	243.67		(2,423)		(1,868)		(1,411)			555				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(470)	(1,228,409)	2615.14		(26,902)		(14,572)		(10,174)			12,330				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(216)	(564,386)	2615.14		(17,214)		(13,269)		(9,530)			3,945				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(1,104)	(5,040,663)	4565.72		(242,658)		(131,440)		(262,218)			111,218				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(65)	(295,004)	4565.72		(24,095)		(18,573)		(25,470)			5,522				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(2)	(7,317)	4565.72		(264)		(143)		(115)			121				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(74)	(241,104)	3261.1		(10,450)		(5,660)		(6,618)			4,789				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/19/2024	(527)	(960,787)	1822		(20,561)		(11,137)		(8,806)			9,424				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2023	07/18/2025	(219)	(398,607)	1822		(12,078)		(9,310)		(7,670)			2,768				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/18/2025	(79)	(19,200)	242.86		(628)		(484)		(393)			144				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/19/2024	(375)	(977,241)	2604.99		(21,402)		(11,593)		(9,400)			9,809				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/18/2025	(213)	(555,547)	2604.99		(16,889)		(13,018)		(10,202)			3,870				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/19/2024	(781)	(3,543,835)	4534.87		(150,009)		(81,255)		(170,564)			68,754				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/19/2024	(836)	(1,527,734)	1826.92		(32,388)		(17,543)		(12,568)			14,844				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2023	07/18/2025	(73)	(134,158)	1826.92		(4,038)		(3,113)		(2,432)			925				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(117)	(304,245)	2602.6		(6,663)		(3,609)		(3,029)			3,054				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/21/2025	(23)	(59,317)	2602.6		(1,803)		(1,390)		(1,114)			413				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(712)	(3,230,371)	4536.34		(128,966)		(69,857)		(148,004)			59,109				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/22/2024	(356)	(1,615,018)	4536.34		(68,135)		(36,906)		(76,589)			31,228				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/23/2024	(656)	(2,976,086)	4536.34		(151,030)		(81,808)		(168,175)			69,222				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(32)	(106,079)	3274.05		(4,676)		(2,533)		(2,708)			2,143				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/22/2024	(11)	(34,596)	3274.05		(1,550)		(840)		(912)			710				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/23/2024	(10)	(33,374)	3274.05		(1,619)		(877)		(995)			742				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/19/2024	(526)	(961,044)	1828.71		(20,470)		(11,088)		(7,595)			9,382				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/21/2025	(191)	(349,850)	1828.71		(10,426)		(8,036)		(6,227)			2,389				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/22/2024	(529)	(966,876)	1828.71		(20,594)		(11,155)		(7,741)			9,439				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2023	07/23/2024	(421)	(770,730)	1828.71		(16,494)		(8,934)		(6,197)			7,560				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(1,005)	(244,098)	242.99		(5,712)		(3,094)		(2,597)			2,618				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2025	(625)	(151,846)	242.99		(4,965)		(3,827)		(3,092)			1,138				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(664)	(1,728,285)	2603.62		(37,849)		(20,502)		(17,231)			17,348				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2025	(478)	(1,244,124)	2603.62		(37,946)		(29,250)		(23,245)			8,696				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(808)	(3,680,680)	4554.64		(192,320)		(104,174)		(209,753)			88,147				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2024	(487)	(891,805)	1830.32		(19,047)		(10,317)		(6,947)			8,730				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/24/2023	07/24/2025	(100)	(183,901)	1830.32		(5,571)		(4,294)		(3,221)			1,277				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2025	(648)	(157,500)	243.19		(5,135)		(3,958)		(3,154)			1,177				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(1,019)	(2,648,712)	2600.13		(58,007)		(31,420)		(27,824)			26,586				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2025	(359)	(932,988)	2600.13		(28,363)		(21,863)		(17,948)			6,500				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(1,072)	(4,894,668)	4567.46		(230,933)		(125,089)		(250,330)			105,844				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(14)	(46,757)	3282.35		(2,264)		(1,227)		(1,265)			1,038				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2024	(498)	(912,677)	1832.29		(19,531)		(10,579)		(6,832)			8,952				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2023	07/25/2025	(641)	(1,174,922)	1832.29		(35,600)		(27,442)		(20,111)			8,158				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(2,066)	(503,594)	243.72		(11,734)		(6,356)		(4,818)			5,378				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(384)	(93,570)	243.72		(3,050)		(2,351)		(1,788)			699				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(315)	(821,424)	2609.38		(17,989)		(9,744)		(7,591)			8,245				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(135)	(352,832)	2609.38		(10,726)		(8,268)		(6,296)			2,458				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(1,892)	(8,638,197)	4566.75		(428,515)		(232,112)		(468,719)			196,403				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(25)	(114,495)	4566.75		(9,978)		(7,691)		(10,096)			2,287				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(68)	(224,503)	3286.17		(10,253)		(5,553)		(5,516)			4,699				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/26/2024	(557)	(1,021,762)	1834.16		(21,860)		(11,841)		(7,364)			10,019				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2023	07/25/2025	(45)	(83,077)	1834.16		(2,518)		(1,941)		(1,389)			577				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(825)	(3,744,178)	4537.41		(155,437)		(84,195)		(174,774)			71,242				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(11)	(34,645)	3272.45		(1,690)		(915)		(1,057)			775				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(451)	(823,451)	1826.23		(17,617)		(9,542)		(7,079)			8,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/25/2025	(33)	(59,958)	1826.23		(1,817)		(1,401)		(1,105)			416				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/26/2024	(200)	(517,976)	2590.91		(11,344)		(6,144)		(6,192)			5,199				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2023	07/25/2025	(57)	(147,036)	2590.91		(4,470)		(3,446)		(3,044)			1,024				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(96)	(23,478)	243.59		(547)		(296)		(229)			251				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(153)	(396,634)	2600.26		(8,647)		(4,684)		(4,171)			3,963				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/28/2025	(4)	(10,600)	2600.26		(322)		(248)		(204)			74				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(702)	(3,216,112)	4582.23		(105,958)		(57,394)		(114,615)			48,564				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/29/2024	(586)	(2,686,146)	4582.23		(100,018)		(54,176)		(106,422)			45,842				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/30/2024	(632)	(2,894,361)	4582.23		(121,734)		(65,939)		(128,182)			55,795				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(3)	(10,263)	3281.55		(444)		(241)		(244)			204				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/26/2024	(541)	(989,696)	1831.04		(21,278)		(11,526)		(7,652)			9,753				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/28/2025	(83)	(151,236)	1831.04		(4,537)		(3,497)		(2,639)			1,040				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/29/2024	(818)	(1,497,067)	1831.04		(32,187)		(17,435)		(11,725)			14,752				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2023	07/30/2024	(418)	(765,036)	1831.04		(16,448)		(8,909)		(6,017)			7,539				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2025	(248)	(60,375)	243.75		(1,974)		(1,522)		(1,158)			452				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(158)	(411,130)	2603.74		(9,004)		(4,877)		(4,182)			4,127				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2025	(123)	(321,042)	2603.74		(9,760)		(7,523)		(6,035)			2,237				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(698)	(3,203,275)	4588.96		(165,333)		(89,555)		(168,180)			75,777				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(19)	(62,583)	3281.25		(3,058)		(1,656)		(1,825)			1,402				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2024	(318)	(581,087)	1830.04		(12,472)		(6,756)		(4,691)			5,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/31/2023	07/31/2025	(135)	(247,350)	1830.04		(7,527)		(5,802)		(4,386)			1,725				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2023	07/05/2024	(91)	(33,900)	98		(371)		(201)		(239)			170				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	01/05/2024	(418)	(1,312,000)	3141.49		(27,042)		3,380		(5,816)			30,422				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	01/19/2024	(175)	(548,500)	3140.17		(14,604)		(1,460)		(6,446)			13,144				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	01/25/2024	(267)	(839,745)	3145.3		(40,552)		(4,055)		(30,709)			36,497				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	02/01/2024	(146)	(462,644)	3165.11		(15,500)		(1,550)		(9,144)			13,950				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	02/02/2024	(492)	(1,556,910)	3166.59		(30,198)		(3,020)		(9,578)			27,178				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	02/02/2024	(117)	(371,225)	3172.36		(9,126)		(913)		(3,926)			8,214				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	02/15/2024	(343)	(1,087,040)	3166.59		(33,512)		(8,378)		(19,745)			25,134				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	03/01/2024	(224)	(702,000)	3140.11		(40,531)		(10,133)		(32,484)			30,398				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1WP2IHZNBB6K528	08/28/2023	01/02/2024	(68)	(260,590)	3839.5		(45,272)		5,659		(63,244)			50,930				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1WP2IHZNBB6K528	08/28/2023	01/09/2024	(85)	(332,035)	3892.09		(53,319)		6,665		(75,238)			59,984				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1WP2IHZNBB6K528	08/28/2023	01/12/2024	(198)	(790,830)	3999.09		(105,742)		(10,574)		(153,520)			95,168				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1WP2IHZNBB6K528	08/28/2023	02/01/2024	(67)	(274,645)	4119.21		(30,072)		(3,007)		(44,470)			27,065				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	02/16/2024	(81)	(332,740)	4090.41		(39,640)		(9,910)		(57,225)			29,730				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	03/01/2024	(77)	(304,615)	3951.39		(47,480)		(11,870)		(65,313)			35,610				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	03/27/2024	(81)	(320,890)	3977.53		(49,635)		(17,727)		(67,460)			31,908				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	04/08/2024	(93)	(383,345)	4105.02		(48,417)		(17,292)		(67,387)			31,125				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	05/03/2024	(71)	(291,175)	4090.75		(39,347)		(17,214)		(53,468)			22,133				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	05/06/2024	(110)	(454,062)	4136.25		(56,894)		(24,891)		(78,037)			32,003				
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LROWP2IHZNBB6K528	08/28/2023	05/10/2024	(98)	(405,500)	4137.64		(51,043)		(22,331)		(69,797)			28,712				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	01/04/2024	(197)	(617,960)	3132.88		(13,861)		1,733		(3,775)			15,593				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	03/04/2024	(147)	(465,175)	3160.11		(11,666)		(2,916)		(5,751)			8,749				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	03/08/2024	(314)	(987,625)	3144.69		(32,014)		(8,004)		(19,134)			24,011				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	03/22/2024	(188)	(585,385)	3115.41		(31,189)		(11,139)		(23,975)			20,050				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	03/28/2024	(237)	(743,500)	3134.25		(44,158)		(15,771)		(35,327)			28,387				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2023	03/28/2024	(141)	(444,185)	3144.02		(12,978)		(4,635)		(7,269)			8,343				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	(52)	(230,000)	4404.33		(4,037)		(2,523)		(821)			1,514				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(40)	(5,567)	100		(140)		(87)		(142)			52				
UST 3.375% 05/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(62)	(5,718)	98		(92)		(57)		(53)			34				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(911)	(4,169,438)	4576.73		(248,343)		(155,215)		(254,743)			93,129				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(7)	(23,639)	3278.88		(1,112)		(695)		(665)			417				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(603)	(1,103,201)	1828.44		(23,829)		(14,893)		(9,260)			8,936				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2025	(266)	(486,587)	1828.44		(14,744)		(11,979)		(8,808)			2,764				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(591)	(143,287)	242.51		(3,353)		(2,096)		(1,680)			1,257				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2024	(85)	(220,909)	2597.12		(4,838)		(3,024)		(2,469)			1,814				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2023	08/01/2025	(4)	(9,474)	2597.12		(288)		(234)		(188)			54				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(408)	(98,392)	241.07		(2,302)		(1,439)		(1,420)			863				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(866)	(208,867)	241.07		(6,809)		(5,532)		(5,054)			1,277				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(267)	(692,019)	2589.95		(15,155)		(9,472)		(8,534)			5,683				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(189)	(490,763)	2589.95		(14,919)		(12,122)		(10,302)			2,797				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(2,060)	(9,296,400)	4513.39		(443,227)		(277,017)		(509,057)			166,210				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(73)	(327,780)	4513.39		(26,071)		(21,182)		(28,038)			4,888				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(73)	(238,228)	3275.52		(11,099)		(6,937)		(6,800)			4,162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/02/2024	(567)	(1,035,204)	1826.3		(22,360)		(13,975)		(9,134)			8,385				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2023	08/01/2025	(238)	(435,198)	1826.3		(13,143)		(10,679)		(8,084)			2,464				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/01/2025	(95)	(246,022)	2583.09		(7,479)		(6,077)		(5,447)			1,402				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/02/2024	(1,188)	(5,348,586)	4501.89		(239,301)		(149,563)		(278,989)			89,738				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/02/2024	(22)	(72,850)	3268		(3,286)		(2,054)		(2,107)			1,232				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2023	08/02/2024	(870)	(1,585,860)	1821.83		(34,096)		(21,310)		(15,374)			12,786				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(1,512)	(6,771,759)	4478.03		(235,581)		(147,238)		(281,723)			88,343				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/05/2024	(642)	(2,873,718)	4478.03		(110,198)		(68,874)		(131,918)			41,324				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/06/2024	(831)	(3,722,154)	4478.03		(192,133)		(120,083)		(231,180)			72,050				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(16)	(53,786)	3260.15		(2,315)		(1,447)		(1,557)			868				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/05/2024	(100)	(325,494)	3260.15		(12,976)		(8,110)		(8,490)			4,866				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/06/2024	(164)	(533,471)	3260.15		(23,121)		(14,450)		(15,693)			8,670				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(529)	(960,696)	1817.17		(20,569)		(12,855)		(10,249)			7,713				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/04/2025	(67)	(121,410)	1817.17		(3,699)		(3,006)		(2,522)			694				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/05/2024	(435)	(790,978)	1817.17		(17,002)		(10,626)		(8,523)			6,376				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/06/2024	(473)	(860,040)	1817.17		(18,513)		(11,571)		(9,297)			6,942				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(994)	(239,747)	241.13		(5,586)		(3,491)		(3,432)			2,095				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/04/2025	(941)	(227,022)	241.13		(7,424)		(6,032)		(5,481)			1,392				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/02/2024	(226)	(586,532)	2591.97		(12,845)		(8,028)		(7,042)			4,817				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2023	08/04/2025	(257)	(667,320)	2591.97		(20,353)		(16,537)		(13,826)			3,816				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2023	08/07/2024	(442)	(1,997,053)	4518.44		(121,731)		(76,082)		(137,096)			45,649				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2023	08/07/2024	(8)	(27,075)	3275.01		(1,315)		(822)		(849)			493				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/07/2023	08/07/2024	(182)	(331,395)	1824.64		(7,120)		(4,450)		(3,085)			2,670				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(137)	(32,918)	240.97		(770)		(481)		(489)			289				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(82)	(213,036)	2594.02		(4,665)		(2,916)		(2,529)			1,750				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2025	(89)	(230,208)	2594.02		(7,021)		(5,705)		(4,711)			1,317				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(765)	(3,443,861)	4499.38		(210,049)		(131,280)		(245,005)			78,768				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(11)	(35,070)	3264.36		(1,578)		(986)		(1,066)			592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2024	(173)	(315,091)	1818.43		(6,869)		(4,293)		(3,343)			2,576				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2023	08/08/2025	(16)	(28,724)	1818.43		(873)		(709)		(590)			164				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(1,637)	(394,135)	240.82		(9,223)		(5,764)		(5,986)			3,459				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(281)	(67,698)	240.82		(2,214)		(1,799)		(1,683)			415				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(619)	(1,604,315)	2590.61		(35,134)		(21,959)		(19,963)			13,175				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(160)	(413,792)	2590.61		(12,621)		(10,254)		(8,696)			2,366				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(304)	(72,199)	237.32		(1,682)		(1,051)		(1,711)			631				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(205)	(522,688)	2544.54		(11,447)		(7,154)		(11,364)			4,293				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(185)	(470,905)	2544.54		(10,313)		(6,446)		(10,277)			3,867				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/18/2025	(249)	(633,600)	2544.54		(19,261)		(15,650)		(18,843)			3,612				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(1,052)	(4,627,571)	4399.77		(239,642)		(149,776)		(311,665)			89,866				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(14)	(43,555)	3223.84		(1,839)		(1,149)		(1,648)			690				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(576)	(1,032,640)	1792.33		(22,284)		(13,928)		(18,331)			8,357				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2025	(261)	(468,506)	1792.33		(14,313)		(11,630)		(13,034)			2,684				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(1,634)	(7,300,199)	4467.71		(322,696)		(201,685)		(390,609)			121,011				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(68)	(303,841)	4467.71		(31,630)		(25,699)		(35,612)			5,931				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(102)	(332,982)	3263.92		(15,273)		(9,545)		(10,440)			5,727				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/09/2024	(786)	(1,428,778)	1817.91		(31,290)		(19,556)		(15,368)			11,734				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2023	08/08/2025	(24)	(44,021)	1817.91		(1,347)		(1,094)		(910)			253				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(605)	(2,702,473)	4468.83		(94,106)		(58,816)		(113,341)			35,290				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(390)	(708,374)	1815.35		(15,301)		(9,563)		(8,016)			5,738				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(321)	(77,221)	240.69		(1,799)		(1,125)		(1,193)			675				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/09/2024	(114)	(294,373)	2583.76		(6,447)		(4,029)		(3,999)			2,418				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2023	08/08/2025	(111)	(287,161)	2583.76		(8,758)		(7,116)		(6,362)			1,642				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(1,000)	(4,464,188)	4464.05		(181,746)		(113,591)		(221,255)			68,155				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/12/2024	(432)	(1,928,447)	4464.05		(62,643)		(39,152)		(75,689)			23,491				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/13/2024	(310)	(1,384,375)	4464.05		(77,373)		(48,358)		(94,924)			29,015				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/13/2024	(1)	(2,657)	3262.39		(132)		(83)		(93)			50				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(507)	(920,238)	1816.5		(19,969)		(12,481)		(10,180)			7,488				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/11/2025	(144)	(261,275)	1816.5		(7,838)		(6,369)		(5,511)			1,470				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/12/2024	(905)	(1,644,022)	1816.5		(35,675)		(22,297)		(18,360)			13,378				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/12/2025	(5)	(8,645)	1816.5		(259)		(211)		(183)			49				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/13/2024	(397)	(720,602)	1816.5		(15,637)		(9,773)		(8,073)			5,864				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(715)	(171,722)	240.12		(4,001)		(2,501)		(2,861)			1,500				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/09/2024	(144)	(372,035)	2577.6		(8,148)		(5,092)		(5,460)			3,055				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2023	08/11/2025	(57)	(147,536)	2577.6		(4,485)		(3,644)		(3,434)			841				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(936)	(4,201,302)	4489.72		(213,492)		(133,432)		(254,543)			80,059				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(3)	(11,171)	3260.76		(509)		(318)		(356)			191				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(425)	(770,910)	1814.78		(16,806)		(10,504)		(8,959)			6,302				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2025	(80)	(145,500)	1814.78		(4,438)		(3,606)		(3,140)			832				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(190)	(45,640)	239.73		(1,068)		(667)		(808)			400				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2024	(353)	(907,635)	2573.31		(19,877)		(12,423)		(14,179)			7,454				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/14/2023	08/14/2025	(424)	(1,092,009)	2573.31		(33,197)		(26,973)		(26,311)			6,224				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(662)	(2,935,738)	4437.86		(162,465)		(101,541)		(203,564)			60,924				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(52)	(230,949)	4437.86		(12,425)		(10,095)		(14,037)			2,330				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(331)	(597,736)	1804.27		(13,031)		(8,144)		(8,490)			4,886				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(823)	(1,485,056)	1804.27		(45,294)		(36,802)		(36,116)			8,493				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(947)	(225,996)	238.58		(5,288)		(3,305)		(4,616)			1,983				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(268)	(64,000)	238.58		(2,093)		(1,700)		(1,913)			392				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2024	(357)	(912,626)	2557.58		(19,987)		(12,492)		(17,161)			7,495				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2023	08/15/2025	(361)	(923,224)	2557.58		(28,066)		(22,804)		(24,982)			5,262				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(922)	(4,027,786)	4370.36		(174,713)		(109,196)		(229,173)			65,517				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(60)	(195,264)	3227.97		(9,353)		(5,846)		(8,175)			3,507				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(364)	(654,027)	1795.71		(14,258)		(8,911)		(10,844)			5,347				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/15/2025	(4)	(6,790)	1795.71		(206)		(167)		(181)			39				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/16/2024	(76)	(193,095)	2539.41		(4,229)		(2,643)		(4,433)			1,586				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2023	08/15/2025	(64)	(163,235)	2539.41		(4,946)		(4,019)		(5,022)			927				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(806)	(3,521,296)	4369.71		(113,682)		(71,051)		(147,294)			42,631				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(393)	(1,716,082)	4369.71		(61,789)		(38,618)		(81,740)			23,171				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/20/2024	(570)	(2,490,188)	4369.71		(105,889)		(66,180)		(141,944)			39,708				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(668)	(1,200,463)	1796.67		(26,170)		(16,356)		(19,574)			9,814				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/18/2025	(186)	(333,767)	1796.67		(9,980)		(8,108)		(8,843)			1,871				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(673)	(1,209,614)	1796.67		(26,370)		(16,481)		(19,855)			9,889				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/20/2024	(198)	(355,563)	1796.67		(7,751)		(4,845)		(5,849)			2,907				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/16/2024	(19)	(60,083)	3230.19		(2,707)		(1,692)		(2,367)			1,015				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/19/2024	(14)	(45,247)	3230.19		(1,968)		(1,230)		(1,714)			738				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2023	08/20/2024	(1)	(2,587)	3230.19		(127)		(79)		(113)			47				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2025	(677)	(160,446)	237.03		(5,231)		(4,250)		(5,416)			981				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2024	(83)	(211,272)	2538.23		(4,627)		(2,892)		(4,939)			1,735				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/21/2023	08/21/2025	(219)	(555,783)	2538.23		(16,896)		(13,728)		(17,298)			3,168				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(442)	(1,938,438)	4387.55		(115,995)		(72,497)		(154,629)			43,498				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(272)	(486,373)	1791.13		(10,652)		(6,657)		(8,827)			3,994				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2025	(41)	(73,852)	1791.13		(2,216)		(1,800)		(2,082)			415				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(356)	(84,338)	237.05		(1,965)		(1,228)		(2,077)			737				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2024	(278)	(703,696)	2529.86		(15,411)		(9,632)		(17,937)			5,779				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2023	08/22/2025	(273)	(691,201)	2529.86		(20,943)		(17,017)		(22,787)			3,927				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(1,403)	(6,222,278)	4436.01		(303,728)		(189,830)		(381,030)			113,898				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/22/2025	(16)	(72,208)	4436.01		(4,822)		(3,918)		(5,481)			904				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2028	(35)	(154,751)	4436.01		(28,552)		(26,410)		(27,698)			2,141				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(113)	(365,775)	3232.35		(15,979)		(9,987)		(13,752)			5,992				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(364)	(654,659)	1796.52		(14,337)		(8,961)		(10,867)			5,376				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(842)	(3,709,079)	4404.33		(162,509)		(101,568)		(209,251)			60,941				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/23/2024	(974)	(4,264,051)	4376.31		(173,322)		(108,327)		(227,608)			64,996				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/23/2024	(440)	(788,044)	1791.11		(17,179)		(10,737)		(14,334)			6,442				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/22/2025	(34)	(60,999)	1791.11		(1,848)		(1,502)		(1,720)			347				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/15/2025	(29)	(128,860)	4404.33		(12,422)		(10,093)		(14,744)			2,329				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(29)	(6,866)	238.73		(161)		(100)		(140)			60				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/22/2025	(20)	(4,698)	238.73		(153)		(124)		(140)			29				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/23/2024	(164)	(418,313)	2543.81		(9,161)		(5,726)		(9,247)			3,435				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2023	08/22/2025	(261)	(663,607)	2543.81		(20,174)		(16,391)		(19,882)			3,783				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/22/2025	(403)	(96,000)	237.93		(3,130)		(2,543)		(3,031)			587				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/23/2024	(85)	(216,561)	2536.08		(4,743)		(2,964)		(5,188)			1,779				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(1)	(6,112)	4404.33		(64)		(40)		(74)			24				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(111)	(360,875)	3237.9		(16,682)		(10,426)		(13,732)			6,256				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(320)	(575,895)	1801.51		(12,670)		(7,919)		(8,620)			4,751				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/15/2025	(435)	(784,312)	1801.51		(23,922)		(19,436)		(19,663)			4,485				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2023	08/22/2025	(152)	(385,465)	2536.08		(11,680)		(9,490)		(12,182)			2,190				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(1,168)	(5,147,452)	4405.71		(181,207)		(113,254)		(229,623)			67,953				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/26/2024	(800)	(3,523,875)	4405.71		(121,784)		(76,115)		(156,123)			45,669				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/27/2024	(541)	(2,383,456)	4405.71		(92,426)		(57,766)		(119,906)			34,660				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/26/2024	(24)	(78,949)	3232.96		(3,584)		(2,240)		(3,003)			1,344				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/27/2024	(87)	(279,843)	3232.96		(13,768)		(8,605)		(11,730)			5,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(605)	(1,087,198)	1796.32		(23,592)		(14,745)		(18,109)			8,847				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/25/2025	(405)	(727,500)	1796.32		(22,116)		(17,969)		(19,462)			4,147				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/26/2024	(336)	(604,073)	1796.32		(13,048)		(8,155)		(10,126)			4,893				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/27/2024	(177)	(317,308)	1796.32		(6,886)		(4,303)		(5,330)			2,582				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/16/2024	(93)	(235,817)	2548.14		(5,164)		(3,228)		(4,931)			1,937				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2023	08/15/2025	(287)	(730,481)	2548.14		(22,207)		(18,043)		(21,144)			4,164				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2024	(585)	(2,593,989)	4433.31		(123,465)		(77,165)		(157,565)			46,299				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2024	(312)	(561,940)	1800.62		(12,250)		(7,656)		(8,786)			4,594				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(838)	(3,779,342)	4507.66		(134,282)		(83,926)		(158,598)			50,356				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(7)	(21,754)	3254.69		(959)		(600)		(727)			360				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(980)	(1,770,649)	1806.76		(38,170)		(23,856)		(24,961)			14,314				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/30/2024	(52)	(133,078)	2563.44		(2,914)		(1,822)		(2,399)			1,093				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2024	(145)	(369,726)	2544.05		(8,097)		(5,061)		(8,203)			3,036				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/28/2023	08/28/2025	(124)	(316,578)	2544.05		(9,592)		(7,794)		(9,502)			1,799				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(663)	(157,922)	238.12		(3,680)		(2,300)		(3,450)			1,380				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/23/2024	(206)	(523,230)	2534.65		(11,406)		(7,129)		(12,720)			4,277				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2023	08/25/2025	(20)	(50,688)	2534.65		(1,536)		(1,248)		(1,620)			288				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(727)	(3,271,186)	4497.63		(169,767)		(106,104)		(202,642)			63,663				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(186)	(336,067)	1808.95		(7,326)		(4,579)		(4,543)			2,747				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2025	(63)	(114,201)	1808.95		(3,415)		(2,774)		(2,672)			640				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(804)	(192,817)	239.88		(4,493)		(2,808)		(3,448)			1,685				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2025	(1,590)	(381,369)	239.88		(12,433)		(10,102)		(10,401)			2,331				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2024	(213)	(544,926)	2560.52		(11,934)		(7,459)		(10,132)			4,475				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2023	08/29/2025	(290)	(743,799)	2560.52		(22,611)		(18,372)		(19,889)			4,240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2023	08/29/2025	(161)	(291,000)	1806.76		(8,893)		(7,225)		(6,975)			1,667				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(1,578)	(7,124,858)	4514.87		(317,095)		(198,185)		(371,293)			118,911				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(22)	(97,988)	4514.87		(5,321)		(4,323)		(5,753)			998				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(114)	(370,320)	3260.72		(15,681)		(9,801)		(11,264)			5,880				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(745)	(1,348,663)	1810.38		(29,671)		(18,544)		(17,808)			11,126				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(203)	(367,635)	1810.38		(11,286)		(9,170)		(8,465)			2,116				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(333)	(79,874)	239.89		(1,869)		(1,168)		(1,429)			701				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(131)	(31,500)	239.89		(1,030)		(837)		(858)			193				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/30/2024	(278)	(712,075)	2561.77		(15,594)		(9,747)		(13,077)			5,848				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2023	08/29/2025	(226)	(579,721)	2561.77		(17,624)		(14,319)		(15,363)			3,304				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(31)	(7,518)	239.51		(175)		(124)		(141)			51				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(145)	(372,353)	2565.91		(8,155)		(5,776)		(6,527)			2,378				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/29/2025	(189)	(484,091)	2565.91		(14,716)		(12,570)		(12,451)			2,146				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(587)	(2,622,960)	4465.48		(137,542)		(97,426)		(170,639)			40,116				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/05/2025	(4)	(17,921)	4465.48		(2,536)		(2,166)		(2,914)			370				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024		(1,844)	4465.48		(66)		(47)		(73)			19				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(13)	(40,820)	3230.99		(1,834)		(1,299)		(1,643)			535				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(124)	(221,780)	1791.97		(4,783)		(3,388)		(4,086)			1,395				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/05/2025	(58)	(103,220)	1791.97		(3,147)		(2,688)		(2,917)			459				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(604)	(143,644)	237.81		(3,347)		(2,371)		(3,318)			976				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/06/2024	(281)	(713,031)	2537.77		(15,615)		(11,061)		(17,050)			4,554				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2023	09/05/2025	(306)	(775,467)	2537.77		(23,497)		(20,070)		(24,407)			3,427				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/06/2024	(1,069)	(4,763,965)	4457.49		(185,044)		(131,073)		(227,920)			53,971				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/09/2024	(420)	(1,872,026)	4457.49		(61,072)		(43,259)		(75,064)			17,813				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/10/2024	(507)	(2,260,416)	4457.49		(82,616)		(58,520)		(102,960)			24,096				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/09/2024	(95)	(308,097)	3230.62		(14,289)		(10,122)		(12,949)			4,168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/06/2024	(686)	(1,228,372)	1791.22		(26,656)		(18,881)		(22,906)			7,775				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/08/2025	(69)	(123,675)	1791.22		(3,686)		(3,148)		(3,531)			537				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/09/2024	(321)	(574,698)	1791.22		(12,471)		(8,834)		(10,776)			3,637				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/10/2024	(449)	(804,606)	1791.22		(17,540)		(12,424)		(15,115)			5,116				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(475)	(2,112,962)	4451.14		(97,951)		(69,382)		(123,173)			28,569				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/06/2024	(496)	(1,256,493)	2532.83		(27,392)		(19,402)		(31,565)			7,989				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(509)	(912,478)	1792.9		(19,892)		(14,090)		(16,556)			5,802				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/05/2025	(9)	(16,501)	1792.9		(503)		(430)		(462)			73				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2023	09/08/2025	(194)	(490,560)	2532.83		(14,913)		(12,738)		(15,988)			2,175				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(1,009)	(239,931)	237.87		(5,590)		(3,960)		(5,505)			1,631				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/05/2025	(680)	(161,792)	237.87		(5,274)		(4,505)		(5,177)			769				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/06/2024	(535)	(1,355,793)	2534.11		(29,692)		(21,032)		(33,630)			8,660				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2023	09/05/2025	(333)	(842,980)	2534.11		(25,542)		(21,817)		(27,197)			3,725				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(1,528)	(6,900,142)	4515.77		(227,253)		(160,971)		(266,498)			66,282				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/03/2024	(551)	(2,487,064)	4515.77		(81,110)		(57,453)		(95,154)			23,657				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/04/2024	(638)	(2,879,886)	4515.77		(118,087)		(83,645)		(139,618)			34,442				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(774)	(3,306,654)	4273.53		(163,855)		(116,064)		(246,245)			47,791				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(10)	(30,481)	3170.64		(1,487)		(1,054)		(1,914)			434				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(620)	(144,968)	233.87		(3,378)		(2,393)		(5,091)			985				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(155)	(386,455)	2486.6		(8,463)		(5,995)		(14,879)			2,468				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/03/2024	(1)	(3,227)	4515.77		(107)		(76)		(73)			31				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(35)	(112,820)	3256.48		(5,105)		(3,616)		(3,930)			1,489				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	08/30/2024	(445)	(803,982)	1807.48		(17,527)		(12,415)		(11,188)			5,112				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/03/2024	(472)	(853,067)	1807.48		(18,512)		(13,112)		(11,989)			5,399				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2023	09/04/2024	(246)	(445,277)	1807.48		(9,707)		(6,876)		(6,273)			2,831				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(693)	(3,116,578)	4496.83		(158,949)		(112,589)		(192,471)			46,360				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(29)	(128,987)	4496.83		(6,974)		(5,957)		(7,621)			1,017				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(10)	(43,298)	4496.83		(446)		(316)		(503)			130				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(91)	(164,092)	1794.83		(3,541)		(2,508)		(2,879)			1,033				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(42)	(75,251)	1794.83		(2,298)		(1,963)		(2,064)			335				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(420)	(100,000)	238.34		(3,260)		(2,785)		(3,089)			475				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2024	(124)	(315,050)	2545.84		(6,900)		(4,887)		(6,928)			2,012				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/05/2023	09/05/2025	(262)	(667,164)	2545.84		(20,282)		(17,324)		(19,868)			2,958				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(586)	(1,051,164)	1793.43		(23,441)		(16,604)		(19,089)			6,837				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2025	(94)	(167,723)	1793.43		(4,763)		(4,069)		(4,691)			695				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2025	(1,319)	(314,500)	238.35		(10,253)		(8,758)		(9,744)			1,495				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(232)	(586,853)	2531.81		(12,852)		(9,104)		(14,965)			3,749				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2025	(149)	(376,070)	2531.81		(11,433)		(9,765)		(12,359)			1,667				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/12/2023	09/12/2024	(54)	(242,925)	4461.9		(3,105)		(2,199)		(1,861)			906				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(462)	(2,060,019)	4461.9		(99,853)		(70,729)		(124,602)			29,124				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(337)	(603,841)	1790.38		(13,164)		(9,324)		(11,538)			3,839				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2025	(379)	(677,810)	1790.38		(20,470)		(17,485)		(19,581)			2,985				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(558)	(2,504,554)	4487.46		(122,352)		(86,666)		(149,947)			35,686				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/11/2023	09/11/2024	(16)	(53,290)	3236.06		(2,450)		(1,735)		(2,186)			715				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(173)	(41,105)	237.9		(958)		(678)		(948)			279				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2024	(280)	(708,474)	2529.99		(15,516)		(10,990)		(18,407)			4,525				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2023	09/12/2025	(70)	(176,517)	2529.99		(5,348)		(4,568)		(5,875)			780				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(1,335)	(5,964,019)	4467.44		(235,295)		(166,667)		(288,168)			68,628				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2024	(759)	(3,381,704)	4453.53		(181,379)		(128,477)		(234,807)			52,902				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(757)	(3,365,832)	4443.95		(149,553)		(105,934)		(190,861)			43,620				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(13)	(41,884)	3225.45		(2,010)		(1,424)		(1,952)			586				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(147)	(262,577)	1785.39		(5,750)		(4,073)		(5,489)			1,677				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(763)	(181,444)	237.68		(4,228)		(2,995)		(4,328)			1,233				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2024	(322)	(811,120)	2517.41		(17,764)		(12,583)		(23,866)			5,181				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2025	(335)	(843,296)	2517.41		(25,552)		(21,826)		(30,570)			3,726				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(19)	(84,960)	4467.44		(5,386)		(4,600)		(6,119)			785				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(74)	(239,601)	3227.15		(10,840)		(7,678)		(10,204)			3,162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(410)	(733,758)	1787.95		(16,143)		(11,434)		(14,596)			4,708				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(9)	(16,005)	1787.95		(488)		(417)		(474)			71				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(212)	(50,413)	237.89		(1,643)		(1,404)		(1,618)			240				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/13/2024	(112)	(282,466)	2527.19		(6,186)		(4,382)		(7,546)			1,804				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2023	09/12/2025	(111)	(280,411)	2527.19		(8,496)		(7,257)		(9,507)			1,239				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(737)	(3,319,747)	4505.1		(123,757)		(87,661)		(147,353)			36,096				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(11)	(35,550)	3244.47		(1,647)		(1,166)		(1,384)			480				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(708)	(1,271,720)	1797.27		(27,724)		(19,637)		(21,771)			8,086				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/13/2024	(19)	(47,579)	2531.44		(1,042)		(738)		(1,220)			304				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2023	09/12/2025	(98)	(248,875)	2531.44		(7,541)		(6,441)		(8,203)			1,100				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(463)	(2,062,033)	4450.32		(64,379)		(45,602)		(79,353)			18,777				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/16/2024	(576)	(2,561,397)	4450.32		(86,342)		(61,159)		(107,461)			25,183				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/17/2024	(485)	(2,158,430)	4450.32		(92,468)		(65,498)		(118,872)			26,970				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/16/2024	(322)	(575,153)	1788.71		(12,538)		(8,881)		(11,363)			3,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/17/2024	(432)	(772,509)	1788.71		(16,841)		(11,929)		(15,288)			4,912				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/16/2024	(2)	(8,051)	3229.49		(363)		(257)		(333)			106				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(427)	(763,506)	1788.71		(16,721)		(11,844)		(15,007)			4,877				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/15/2025	(14)	(25,705)	1788.71		(779)		(665)		(757)			114				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2023	09/19/2025	(327)	(584,525)	1785.39		(17,477)		(14,929)		(17,862)			2,549				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2024	(7)	(24,069)	3227.2		(1,220)		(864)		(1,155)			356				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2024	(545)	(974,510)	1786.63		(21,244)		(15,048)		(19,953)			6,196				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2025	(166)	(295,991)	1786.63		(8,998)		(7,686)		(8,926)			1,312				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(1,336)	(5,879,444)	4402.2		(251,243)		(177,963)		(326,198)			73,279				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(671)	(2,898,365)	4320.06		(104,537)		(74,047)		(147,944)			30,490				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(684)	(2,955,548)	4320.06		(108,852)		(77,104)		(154,193)			31,749				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2025	(464)	(110,484)	238.05		(3,602)		(3,077)		(3,517)			525				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/18/2023	09/18/2025	(240)	(606,083)	2522.96		(18,364)		(15,686)		(21,186)			2,678				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(63)	(277,726)	4402.2		(26,871)		(22,953)		(32,480)			3,919				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(18)	(58,164)	3220.54		(2,794)		(1,979)		(2,753)			815				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(542)	(966,502)	1782.4		(21,166)		(14,993)		(21,173)			6,174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(14)	(24,756)	1782.4		(755)		(645)		(780)			110				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(406)	(96,374)	237.27		(3,132)		(2,675)		(3,252)			457				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/20/2024	(181)	(455,183)	2514.93		(9,969)		(7,061)		(13,709)			2,907				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2023	09/19/2025	(178)	(447,355)	2514.93		(13,555)		(11,578)		(16,477)			1,977				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(1,257)	(5,440,936)	4330		(203,573)		(144,198)		(281,616)			59,376				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(855)	(1,511,293)	1767.99		(32,795)		(23,230)		(40,773)			9,565				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/19/2025	(159)	(280,386)	1767.99		(8,496)		(7,257)		(10,164)			1,239				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(481)	(113,110)	235.29		(2,635)		(1,867)		(3,455)			769				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	09/22/2023	09/20/2024	(89)	(383,723)	4320.06		(4,834)		(3,424)		(2,386)			1,410				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(1,778)	(423,153)	238		(9,859)		(6,984)		(9,665)			2,876				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/13/2024	(279)	(703,390)	2522.48		(15,334)		(10,862)		(19,651)			4,472				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2023	09/15/2025	(49)	(123,111)	2522.48		(3,730)		(3,186)		(4,311)			544				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/20/2024	(23)	(57,600)	2496.44		(1,261)		(894)		(2,039)			368				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2023	09/19/2025		(827)	2496.44		(25)		(21)		(34)			4				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/24/2024	(812)	(3,507,226)	4320.06		(134,127)		(95,007)		(189,776)			39,120				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(534)	(2,316,906)	4337.44		(108,098)		(76,570)		(157,944)			31,529				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(92)	(294,149)	3192.06		(13,912)		(9,855)		(16,157)			4,058				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(46)	(10,762)	234.98		(251)		(178)		(340)			73				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2025	(63)	(14,876)	234.98		(483)		(413)		(592)			71				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(9)	(22,199)	2495.81		(486)		(344)		(792)			142				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2025	(12)	(29,111)	2495.81		(882)		(753)		(1,211)			129				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(1)	(4,430)	4320.06		(45)		(32)		(54)			13				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(4)	(12,683)	3189.18		(609)		(431)		(714)			178				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/24/2024	(32)	(102,304)	3189.18		(5,177)		(3,667)		(6,063)			1,510				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(745)	(1,314,933)	1764.51		(28,534)		(20,212)		(37,213)			8,322				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/22/2025	(23)	(41,200)	1764.51		(1,257)		(1,073)		(1,546)			183				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(511)	(901,733)	1764.51		(19,477)		(13,797)		(25,602)			5,681				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/24/2024	(509)	(898,322)	1764.51		(19,494)		(13,808)		(25,533)			5,686				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2024	(932)	(1,645,449)	1765.31		(35,706)		(25,292)		(46,316)			10,414				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/25/2023	09/25/2025	(171)	(302,038)	1765.31		(9,182)		(7,843)		(11,270)			1,339				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2024	(545)	(955,272)	1753.19		(20,729)		(14,683)		(31,546)			6,046				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2025	(176)	(308,559)	1753.19		(9,349)		(7,986)		(12,880)			1,363				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/20/2024	(26)	(64,990)	2498.92		(1,417)		(1,004)		(2,253)			413				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2023	09/23/2024	(456)	(1,140,733)	2498.92		(24,982)		(17,696)		(39,607)			7,286				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2023	09/26/2025	(179)	(444,132)	2486.6		(13,457)		(11,495)		(19,544)			1,963				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(1,434)	(6,131,728)	4274.51		(264,660)		(187,467)		(384,567)			77,192				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(1,237)	(2,166,324)	1750.73		(47,009)		(33,298)		(73,843)			13,711				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/26/2025	(377)	(660,779)	1750.73		(20,220)		(17,271)		(28,198)			2,949				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/26/2025	(11)	(47,867)	4274.51		(3,918)		(3,347)		(5,105)			571				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(58)	(182,345)	3166.67		(8,376)		(5,933)		(11,086)			2,443				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/27/2024	(243)	(604,355)	2484.42		(13,235)		(9,375)		(23,689)			3,860				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2023	09/26/2025	(102)	(252,601)	2484.42		(7,654)		(6,538)		(11,261)			1,116				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	09/28/2023	09/27/2024	(23)	(100,000)	4299.7		(1,311)		(929)		(613)			382				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/26/2025	(292)	(512,984)	1754.29		(15,595)		(13,320)		(21,201)			2,274				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(544)	(127,066)	233.69		(2,961)		(2,097)		(4,540)			864				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(251)	(624,945)	2493.8		(13,686)		(9,694)		(22,696)			3,992				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/26/2025	(7)	(17,172)	2493.8		(519)		(443)		(724)			76				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(840)	(3,611,500)	4299.7		(156,608)		(110,931)		(220,663)			45,677				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(69)	(218,235)	3173.59		(9,777)		(6,925)		(12,610)			2,852				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2023	09/27/2024	(602)	(1,056,586)	1754.29		(22,822)		(16,166)		(34,438)			6,656				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(962)	(4,126,035)	4288.05		(131,245)		(92,965)		(181,594)			38,280				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/30/2024	(753)	(3,227,327)	4288.05		(105,491)		(74,723)		(146,346)			30,768				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/30/2024	(1)	(5,741)	4288.05		(58)		(41)		(71)			17				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(45)	(143,502)	3167.83		(6,899)		(4,887)		(9,237)			2,012				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	10/01/2024	(39)	(123,956)	3167.83		(5,881)		(4,166)		(7,900)			1,715				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(1,027)	(1,798,383)	1750.84		(38,845)		(27,515)		(61,217)			11,330				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/29/2025	(119)	(207,658)	1750.84		(6,334)		(5,410)		(8,866)			924				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/30/2024	(616)	(1,077,883)	1750.84		(23,282)		(16,492)		(36,782)			6,791				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	10/01/2024	(475)	(832,240)	1750.84		(17,976)		(12,733)		(28,423)			5,243				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(483)	(112,863)	233.45		(2,630)		(1,863)		(4,120)			767				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/29/2025	(274)	(63,880)	233.45		(2,082)		(1,779)		(2,824)			304				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/27/2024	(71)	(177,103)	2492.51		(3,861)		(2,735)		(6,501)			1,126				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	09/29/2025	(23)	(58,399)	2492.51		(1,769)		(1,511)		(2,482)			258				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2023	10/01/2024	(864)	(3,703,253)	4288.05		(143,199)		(101,432)		(208,884)			41,766				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2025	(50)	(11,466)	230.32		(374)		(335)		(623)			39				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(404)	(987,345)	2441.32		(21,623)		(17,118)		(53,370)			4,505				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2025	(257)	(627,620)	2441.32		(19,017)		(17,036)		(35,924)			1,981				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(542)	(125,287)	230.97		(2,919)		(2,311)		(5,668)			608				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(349)	(861,817)	2472.06		(18,788)		(14,874)		(37,280)			3,914				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(40)	(98,711)	2472.06		(2,162)		(1,711)		(4,274)			450				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/06/2025	(368)	(910,078)	2472.06		(27,575)		(24,703)		(43,736)			2,872				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(83)	(203,700)	2449.43		(4,461)		(3,532)		(10,416)			929				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2025	(519)	(1,272,000)	2449.43		(38,542)		(34,527)		(69,625)			4,015				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/18/2024	(250)	(612,156)	2447.41		(13,406)		(10,613)		(31,711)			2,793				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/17/2025	(31)	(76,498)	2447.41		(2,310)		(2,070)		(4,229)			241				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(817)	(188,085)	230.15		(4,382)		(3,469)		(9,126)			913				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(93)	(228,619)	2447.4		(5,007)		(3,964)		(11,844)			1,043				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/21/2024	(54)	(131,010)	2447.4		(2,869)		(2,271)		(6,790)			598				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/20/2025	(39)	(95,184)	2447.4		(2,884)		(2,584)		(5,265)			300				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(41)	(178,562)	4314.6		(18,386)		(16,470)		(24,008)			1,915				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(855)	(3,665,552)	4288.39		(201,725)		(159,699)		(306,067)			42,026				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(98)	(419,570)	4288.39		(40,782)		(36,534)		(51,512)			4,248				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(80)	(253,711)	3152.78		(13,073)		(10,350)		(17,649)			2,724				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(524)	(913,306)	1741.73		(19,727)		(15,618)		(34,843)			4,110				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(682)	(1,188,250)	1741.73		(36,242)		(32,466)		(55,029)			3,775				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(5,052)	(1,172,500)	232.1		(38,106)		(34,137)		(56,620)			3,969				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2024	(2)	(5,820)	2479.05		(127)		(101)		(238)			27				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/02/2023	10/02/2025	(1,453)	(3,600,989)	2479.05		(109,110)		(97,744)		(165,992)			11,366				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(408)	(1,725,766)	4229.45		(103,925)		(82,274)		(174,472)			21,651				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(1)	(3,788)	4229.45		(112)		(89)		(233)			23				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(250)	(433,653)	1735.74		(9,324)		(7,381)		(17,740)			1,942				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2025	(138)	(239,398)	1735.74		(7,278)		(6,520)		(11,674)			758				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(381)	(87,973)	230.69		(2,050)		(1,623)		(4,068)			427				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2024	(198)	(487,205)	2461.47		(10,670)		(8,447)		(22,794)			2,223				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2023	10/03/2025	(60)	(147,549)	2461.47		(4,471)		(4,005)		(7,527)			466				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(1,463)	(6,237,490)	4263.75		(286,597)		(226,889)		(411,257)			59,708				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	(23)	(100,000)	4263.75		(1,363)		(1,079)		(589)			284				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/03/2025	(45)	(189,900)	4263.75		(12,673)		(11,353)		(16,147)			1,320				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(87)	(275,042)	3152.08		(12,403)		(9,819)		(17,992)			2,584				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(362)	(630,462)	1740.82		(13,744)		(10,881)		(24,343)			2,863				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/03/2025	(247)	(429,345)	1740.82		(13,138)		(11,769)		(20,048)			1,369				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(163)	(37,620)	231.47		(877)		(694)		(1,634)			183				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/04/2024	(301)	(743,506)	2471.16		(16,283)		(12,891)		(32,382)			3,392				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2023	10/03/2025	(156)	(384,439)	2471.16		(11,649)		(10,435)		(18,558)			1,213				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/04/2024	(1,104)	(4,700,734)	4258.19		(197,268)		(156,171)		(287,385)			41,098				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/04/2024	(1,552)	(2,691,725)	1734.45		(57,872)		(45,815)		(111,798)			12,057				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/04/2024	(252)	(621,727)	2471.27		(13,616)		(10,779)		(27,056)			2,837				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/03/2025	(29)	(71,569)	2471.27		(2,169)		(1,943)		(3,453)			226				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2023	10/03/2025	(538)	(933,912)	1734.45		(28,298)		(25,350)		(46,038)			2,948				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(278)	(1,204,030)	4335.66		(73,239)		(57,981)		(111,795)			15,258				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(5)	(15,257)	3156.52		(699)		(553)		(1,013)			146				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(237)	(413,522)	1741.95		(8,973)		(7,104)		(15,810)			1,869				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2025	(38)	(65,852)	1741.95		(2,015)		(1,805)		(3,053)			210				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2024	(200)	(497,677)	2485		(10,899)		(8,628)		(19,510)			2,271				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/09/2023	10/09/2025	(248)	(617,070)	2485		(18,697)		(16,750)		(27,517)			1,948				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(860)	(199,861)	232.49		(4,677)		(3,702)		(8,000)			974				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(142)	(352,294)	2488.57		(7,715)		(6,108)		(13,430)			1,607				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(1,106)	(4,842,016)	4376.95		(201,380)		(159,426)		(274,127)			41,954				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(58)	(254,234)	4376.95		(16,248)		(14,555)		(19,028)			1,692				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024		(103)	4376.95		(3)		(2)		(5)			1				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(179)	(566,000)	3166.98		(25,710)		(20,354)		(35,625)			5,356				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(816)	(1,424,990)	1747.19		(31,065)		(24,593)		(51,280)			6,472				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(671)	(2,919,371)	4349.61		(115,641)		(91,549)		(161,487)			24,092				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(17)	(52,400)	3150.72		(2,399)		(1,899)		(3,583)			500				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(829)	(1,441,590)	1737.96		(30,970)		(24,518)		(57,786)			6,452				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/10/2025	(665)	(1,155,919)	1737.96		(35,103)		(31,446)		(55,469)			3,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(817)	(1,426,802)	1747.19		(43,660)		(39,112)		(63,232)			4,548				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(724)	(168,002)	231.9		(3,914)		(3,099)		(7,070)			816				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/10/2025	(294)	(68,146)	231.9		(2,215)		(1,984)		(3,342)			231				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/11/2024	(95)	(234,449)	2476.33		(5,134)		(4,065)		(9,839)			1,070				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2023	10/10/2025	(319)	(788,784)	2476.33		(23,900)		(21,411)		(37,019)			2,490				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(556)	(2,423,856)	4358.24		(143,368)		(113,500)		(209,166)			29,868				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(5)	(21,029)	4358.24		(654)		(518)		(1,186)			136				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2023	10/10/2024	(279)	(487,563)	1747.38		(10,531)		(8,337)		(17,492)			2,194				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(1,660)	(7,184,381)	4327.78		(258,103)		(204,332)		(353,037)			53,772				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/15/2024	(585)	(2,533,195)	4327.78		(101,110)		(80,046)		(142,215)			21,065				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/15/2024	(307)	(533,911)	1737.81		(11,479)		(9,088)		(21,492)			2,391				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(487)	(113,561)	233.18		(2,657)		(2,104)		(4,286)			554				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(1,438)	(335,285)	233.18		(10,930)		(9,792)		(15,150)			1,139				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/11/2024	(271)	(675,639)	2492.35		(14,796)		(11,714)		(24,994)			3,083				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(3)	(12,317)	4327.78		(124)		(98)		(149)			26				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(1)	(3,101)	3150.92		(141)		(112)		(212)			29				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(1,061)	(1,844,206)	1737.81		(39,835)		(31,536)		(74,051)			8,299				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/13/2025	(94)	(162,822)	1737.81		(4,934)		(4,420)		(7,833)			514				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(244)	(56,799)	232.66		(1,323)		(1,048)		(2,242)			276				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/11/2024	(57)	(140,515)	2477.18		(3,063)		(2,425)		(5,859)			638				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2023	10/10/2025	(64)	(158,745)	2477.18		(4,810)		(4,309)		(7,413)			501				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(12)	(38,355)	3165.31		(1,758)		(1,392)		(2,476)			366				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(750)	(1,309,285)	1744.96		(28,150)		(22,285)		(48,559)			5,865				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2025	(78)	(135,800)	1744.96		(4,128)		(3,698)		(6,152)			430				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(100)	(246,978)	2479.15		(5,409)		(4,282)		(10,161)			1,127				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2025	(205)	(508,037)	2479.15		(15,394)		(13,790)		(23,492)			1,603				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2023	10/10/2025	(63)	(156,864)	2492.35		(4,753)		(4,258)		(6,697)			495				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/16/2023	10/16/2024	(849)	(3,713,117)	4373.63		(226,800)		(179,550)		(331,053)			47,250				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(624)	(2,730,950)	4373.2		(135,282)		(107,098)		(187,258)			28,184				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(1,956)	(451,237)	230.64		(10,514)		(8,323)		(21,073)			2,190				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2025	(795)	(183,258)	230.64		(5,956)		(5,335)		(9,736)			620				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(467)	(1,155,317)	2473.48		(25,301)		(20,030)		(49,641)			5,271				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2025	(414)	(1,024,695)	2473.48		(31,048)		(27,814)		(48,974)			3,234				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2024	(392)	(685,944)	1748.25		(14,816)		(11,730)		(24,484)			3,087				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2023	10/17/2025	(107)	(186,225)	1748.25		(5,661)		(5,072)		(8,202)			590				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(236)	(54,251)	230.08		(1,264)		(1,001)		(2,646)			263				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(161)	(36,934)	230.08		(1,197)		(1,072)		(2,029)			125				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(96)	(235,698)	2459.57		(5,162)		(4,086)		(11,217)			1,075				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(31)	(75,600)	2459.57		(2,283)		(2,045)		(3,909)			238				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(721)	(3,107,337)	4308.5		(102,153)		(80,871)		(140,498)			21,282				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/18/2024	(670)	(2,866,186)	4278		(116,000)		(91,833)		(169,704)			24,167				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(935)	(3,949,829)	4224.16		(149,902)		(118,673)		(219,261)			31,230				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/21/2024	(632)	(2,669,804)	4224.16		(80,798)		(63,965)		(113,120)			16,833				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(16)	(51,239)	3124.9		(2,396)		(1,897)		(4,001)			499				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/18/2024	(496)	(854,550)	1721.64		(18,373)		(14,545)		(41,036)			3,828				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/21/2024	(241)	(415,535)	1721.64		(8,934)		(7,073)		(19,980)			1,861				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/22/2024	(252)	(433,364)	1721.64		(9,317)		(7,376)		(20,847)			1,941				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(491)	(2,114,357)	4308.5		(83,206)		(65,871)		(117,387)			17,335				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2023	10/18/2024	(419)	(724,330)	1727.22		(15,501)		(12,271)		(32,807)			3,229				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2023	10/22/2024	(603)	(2,545,124)	4224.16		(94,598)		(74,890)		(140,392)			19,708				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2024	(101)	(246,527)	2450.87		(5,399)		(4,274)		(12,484)			1,125				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2025	(145)	(354,805)	2450.87		(10,751)		(9,631)		(19,273)			1,120				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/08/2024	(563)	(2,423,759)	4308.5		(110,787)		(87,707)		(166,368)			23,081				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(582)	(133,667)	229.73		(3,114)		(2,466)		(6,713)			649				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(1,669)	(383,313)	229.73		(12,458)		(11,160)		(21,546)			1,298				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(701)	(1,707,488)	2437.4		(37,394)		(29,604)		(94,653)			7,790				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(1,193)	(2,907,794)	2437.4		(88,106)		(78,928)		(169,787)			9,178				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(3)	(2,906)	1001.51		(83)		(66)		(193)			17				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/24/2025	(3,204)	(738,885)	230.62		(24,014)		(21,512)		(39,383)			2,501				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/25/2024	(153)	(374,985)	2443.86		(8,212)		(6,501)		(19,917)			1,711				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(17)	(53,349)	3146.07		(2,475)		(1,960)		(3,681)			516				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(84)	(265,192)	3146.07		(12,358)		(9,783)		(18,394)			2,575				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/04/2024	(422)	(732,231)	1736.97		(15,889)		(12,579)		(29,556)			3,310				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/06/2025	(528)	(917,095)	1736.97		(27,971)		(25,058)		(44,309)			2,914				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/07/2024	(152)	(263,458)	1736.97		(5,691)		(4,505)		(10,654)			1,186				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2023	10/08/2024	(335)	(581,260)	1736.97		(12,613)		(9,986)		(23,520)			2,628				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/24/2025	(376)	(919,215)	2443.86		(27,852)		(24,951)		(51,859)			2,901				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(623)	(2,626,722)	4217.04		(104,821)		(82,983)		(160,505)			21,838				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2024	(643)	(2,730,325)	4247.68		(125,386)		(99,264)		(190,795)			26,122				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(1,485)	(6,408,244)	4314.6		(237,749)		(188,218)		(330,124)			49,531				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(14)	(42,158)	3117.7		(1,952)		(1,545)		(3,375)			407				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2024	(391)	(671,073)	1716.89		(14,495)		(11,475)		(33,889)			3,020				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2024	(479)	(824,975)	1721.48		(17,819)		(14,107)		(39,784)			3,712				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2023	10/24/2025	(275)	(472,875)	1721.48		(14,328)		(12,836)		(26,110)			1,493				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(298)	(68,725)	230.78		(1,601)		(1,268)		(3,186)			334				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(138)	(335,746)	2440.46		(7,353)		(5,821)		(18,241)			1,532				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/28/2024	(102)	(249,119)	2440.46		(5,456)		(4,319)		(13,539)			1,137				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/27/2025	(138)	(336,000)	2440.46		(10,181)		(9,120)		(19,312)			1,061				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/23/2023	10/23/2025	(578)	(992,227)	1716.89		(30,164)		(27,022)		(56,790)			3,142				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/25/2024	(1,129)	(4,671,748)	4137.23		(176,693)		(139,882)		(287,338)			36,811				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(68)	(214,832)	3150.38		(9,870)		(7,814)		(14,800)			2,056				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/25/2024	(554)	(952,194)	1717.9		(20,567)		(16,283)		(47,638)			4,285				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2023	10/24/2025	(205)	(351,895)	1717.9		(10,698)		(9,583)		(19,988)			1,114				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(591)	(2,463,799)	4166.82		(102,407)		(81,072)		(169,878)			21,335				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(485)	(2,035,799)	4193.8		(113,036)		(89,486)		(192,611)			23,549				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(316)	(543,816)	1719.84		(11,746)		(9,299)		(26,746)			2,447				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2025	(1,025)	(1,762,746)	1719.84		(53,411)		(47,848)		(98,818)			5,564				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/18/2024	(712)	(1,236,294)	1736.2		(26,828)		(21,239)		(50,767)			5,589				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2023	10/17/2025	(477)	(827,303)	1736.2		(25,315)		(22,678)		(40,404)			2,637				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(46)	(143,392)	3117.13		(6,778)		(5,366)		(11,826)			1,412				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2024	(260)	(445,526)	1714.76		(9,579)		(7,583)		(23,040)			1,996				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/30/2023	10/30/2025	(4)	(7,712)	1714.76		(234)		(209)		(450)			24				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(500)	(115,065)	230.03		(2,693)		(2,132)		(5,662)			561				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(592)	(1,446,934)	2444.82		(31,688)		(25,086)		(76,423)			6,602				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2025	(243)	(593,819)	2444.82		(17,993)		(16,118)		(33,366)			1,874				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2023	10/31/2024	(69)	(68,722)	1000.32		(1,959)		(1,551)		(4,646)			408				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(1,053)	(4,408,101)	4186.77		(191,068)		(151,262)		(288,397)			39,806				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(22)	(90,871)	4186.77		(5,254)		(4,706)		(6,729)			547				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(1)	(4,546)	4186.77		(123)		(98)		(233)			26				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(287)	(894,690)	3120.12		(36,581)		(28,960)		(65,014)			7,621				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/25/2024	(1,112)	(1,910,831)	1717.7		(41,274)		(32,675)		(95,791)			8,599				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2023	10/24/2025	(567)	(974,092)	1717.7		(29,515)		(26,441)		(55,415)			3,074				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(764)	(3,145,404)	4117.37		(115,699)		(91,595)		(190,404)			24,104				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/28/2024	(524)	(2,159,228)	4117.37		(65,751)		(52,053)		(100,624)			13,698				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/29/2024	(727)	(2,993,649)	4117.37		(104,007)		(82,339)		(166,917)			21,668				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(5)	(14,096)	3103.47		(646)		(511)		(1,196)			135				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/25/2024	(230)	(392,556)	1708.02		(8,479)		(6,713)		(21,631)			1,767				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/27/2025	(4)	(6,853)	1708.02		(208)		(186)		(420)			22				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/28/2024	(546)	(931,755)	1708.02		(20,126)		(15,933)		(51,391)			4,193				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2023	10/29/2024	(564)	(963,042)	1708.02		(20,802)		(16,468)		(53,134)			4,334				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2025	(385)	(674,393)	1753.93		(20,704)		(19,410)		(28,719)			1,294				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2024	(57)	(142,722)	2506.33		(3,126)		(2,735)		(4,811)			391				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2025	(161)	(402,991)	2506.33		(12,291)		(11,523)		(16,032)			768				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(83)	(204,309)	2455.89		(4,474)		(3,915)		(10,007)			559				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(980)	(227,465)	232.18		(5,300)		(4,637)		(9,460)			662				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(162)	(401,151)	2470.96		(8,785)		(7,687)		(17,641)			1,098				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	10/31/2025	(70)	(172,406)	2470.96		(5,241)		(4,914)		(8,387)			328				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(91)	(226,954)	2488.97		(4,970)		(4,349)		(8,705)			621				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(81)	(200,917)	2488.97		(4,420)		(3,868)		(7,716)			553				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/03/2025	(6)	(15,264)	2488.97		(464)		(435)		(670)			29				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2024	(566)	(2,470,468)	4365.98		(125,270)		(109,612)		(187,485)			15,659				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2024	(9)	(29,172)	3159.9		(1,307)		(1,144)		(1,998)			163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2024	(211)	(366,954)	1736.45		(7,875)		(6,891)		(15,196)			984				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2025	(84)	(145,500)	1736.45		(4,424)		(4,148)		(7,146)			277				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	11/03/2023	11/01/2024	(29)	(125,000)	4358.34		(1,581)		(1,384)		(900)			198				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(143)	(33,413)	232.97		(782)		(684)		(1,306)			98				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(1,108)	(4,782,701)	4317.78		(199,403)		(174,478)		(282,062)			24,925				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/06/2023	11/06/2025	(66)	(15,288)	232.33		(500)		(469)		(737)			31				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(147)	(365,059)	2483.51		(7,995)		(6,995)		(14,642)			999				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	11/01/2024	(1,151)	(1,995,447)	1733.35		(42,734)		(37,393)		(85,236)			5,342				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2023	10/31/2025	(422)	(731,618)	1733.35		(22,185)		(20,798)		(36,782)			1,387				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(209)	(48,996)	234.83		(1,147)		(1,003)		(1,648)			143				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(612)	(143,790)	234.83		(4,702)		(4,408)		(5,933)			294				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(336)	(841,808)	2506.98		(18,436)		(16,131)		(28,242)			2,304				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(86)	(215,490)	2506.98		(6,551)		(6,141)		(8,539)			409				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(223)	(230,875)	1037.23		(6,591)		(5,768)		(9,532)			824				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(33)	(34,500)	1037.23		(1,326)		(1,243)		(1,745)			83				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(1,710)	(400,938)	234.5		(9,382)		(8,209)		(13,913)			1,173				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(354)	(886,762)	2504.51		(19,509)		(17,070)		(30,401)			2,439				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(376)	(1,645,539)	4378.38		(74,563)		(65,243)		(109,999)			9,320				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(1,453)	(6,157,920)	4237.86		(253,033)		(221,404)		(371,452)			31,629				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(8)	(25,612)	3155.62		(1,211)		(1,060)		(1,846)			151				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2024	(473)	(820,019)	1733.84		(17,604)		(15,404)		(34,957)			2,201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2023	11/07/2025	(504)	(873,000)	1733.84		(26,559)		(24,899)		(43,825)			1,660				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2023	11/08/2024	(93)	(230,435)	2474.69		(5,047)		(4,416)		(9,879)			631				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/09/2023	11/08/2024	(31)	(135,000)	4347.35		(1,688)		(1,477)		(969)			211				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	10/31/2025	(39)	(165,485)	4237.86		(15,553)		(14,581)		(20,706)			972				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(544)	(2,398,443)	4411.55		(96,907)		(84,794)		(131,415)			12,113				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(10)	(43,116)	4411.55		(440)		(385)		(502)			55				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(21)	(66,607)	3157.06		(3,064)		(2,681)		(4,669)			383				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(796)	(1,380,279)	1733.06		(29,600)		(25,900)		(59,531)			3,700				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2025	(84)	(145,668)	1733.06		(4,423)		(4,146)		(7,376)			276				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2024	(20)	(49,224)	2479.97		(1,078)		(943)		(2,032)			135				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2025	(3)	(8,182)	2479.97		(249)		(233)		(379)			16				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(1)	(4,378)	4237.86		(43)		(38)		(54)			5				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(88)	(275,244)	3128.71		(12,502)		(10,940)		(21,243)			1,563				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	11/01/2024	(401)	(689,487)	1720.61		(14,962)		(13,092)		(33,661)			1,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2023	10/31/2025	(48)	(82,273)	1720.61		(2,518)		(2,360)		(4,584)			157				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2023	11/08/2024	(730)	(3,175,590)	4347.35		(125,151)		(109,507)		(175,512)			15,644				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2023	11/08/2024	(483)	(835,149)	1728.4		(17,956)		(15,711)		(37,746)			2,244				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(589)	(137,037)	232.47		(3,193)		(2,794)		(5,587)			399				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(134)	(332,063)	2480.58		(7,272)		(6,363)		(13,623)			909				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/10/2025	(18)	(44,353)	2480.58		(1,348)		(1,264)		(2,047)			84				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(1,072)	(4,672,998)	4358.34		(156,944)		(137,326)		(209,313)			19,618				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(375)	(87,817)	234.26		(2,055)		(1,798)		(3,087)			257				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(784)	(183,750)	234.26		(6,009)		(5,633)		(7,848)			376				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(168)	(421,718)	2505.63		(9,236)		(8,081)		(14,243)			1,154				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(276)	(691,052)	2505.63		(21,077)		(19,760)		(27,542)			1,317				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(373)	(384,709)	1031.56		(14,734)		(13,813)		(20,648)			921				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(1,008)	(4,393,004)	4358.34		(126,486)		(110,675)		(160,876)			15,811				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(1,130)	(4,950,787)	4382.78		(211,439)		(185,010)		(287,734)			26,430				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(910)	(4,102,630)	4508.24		(156,411)		(136,860)		(191,286)			19,551				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(647)	(1,133,236)	1750.89		(24,251)		(21,220)		(40,073)			3,031				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/14/2025	(155)	(271,037)	1750.89		(8,375)		(7,852)		(11,814)			523				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/05/2024	(707)	(3,079,190)	4358.34		(101,023)		(88,395)		(135,195)			12,628				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(65)	(205,652)	3164.04		(9,105)		(7,967)		(13,696)			1,138				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(5)	(15,451)	3164.04		(688)		(602)		(1,036)			86				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/07/2025	(77)	(336,776)	4382.78		(23,906)		(22,412)		(28,900)			1,494				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(80)	(253,849)	3155.25		(11,285)		(9,875)		(17,597)			1,411				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(552)	(129,369)	234.3		(3,027)		(2,649)		(4,535)			378				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2023	11/15/2024	(113)	(281,989)	2503.37		(6,176)		(5,404)		(9,706)			772				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/01/2024	(159)	(276,070)	1739.52		(5,853)		(5,121)		(11,016)			732				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/03/2025	(9)	(15,423)	1739.52		(466)		(437)		(737)			29				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/04/2024	(150)	(260,440)	1739.52		(5,547)		(4,854)		(10,412)			693				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2023	11/05/2024	(409)	(711,708)	1739.52		(15,159)		(13,264)		(28,470)			1,895				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(1,693)	(2,933,752)	1733.37		(62,944)		(55,076)		(125,770)			7,868				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/07/2025	(201)	(349,186)	1733.37		(10,613)		(9,950)		(17,597)			663				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(820)	(3,727,288)	4547.38		(149,978)		(131,231)		(181,275)			18,747				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(466)	(816,448)	1752.93		(17,472)		(15,288)		(28,294)			2,184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2025	(31)	(53,846)	1752.93		(1,664)		(1,560)		(2,312)			104				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(287)	(1,288,045)	4495.7		(74,018)		(64,765)		(100,831)			9,252				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(437)	(101,930)	233.36		(2,385)		(2,087)		(3,857)			298				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/08/2024	(342)	(848,991)	2484.73		(18,593)		(16,269)		(33,748)			2,324				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2023	11/07/2025	(439)	(1,089,767)	2484.73		(33,129)		(31,058)		(49,068)			2,071				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(21)	(67,658)	3185.82		(3,196)		(2,797)		(4,332)			400				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2024	(195)	(340,395)	1748.58		(7,284)		(6,374)		(12,356)			911				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2023	11/14/2025	(176)	(307,230)	1748.58		(9,463)		(8,871)		(13,661)			591				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(692)	(162,459)	234.7		(3,802)		(3,326)		(5,519)			475				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2024	(39)	(98,879)	2506.73		(2,165)		(1,895)		(3,320)			271				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/20/2023	11/20/2025	(52)	(129,664)	2506.73		(3,955)		(3,708)		(5,144)			247				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(990)	(4,457,037)	4502.88		(170,130)		(148,864)		(209,978)			21,266				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/14/2025	(52)	(234,618)	4502.88		(20,488)		(19,207)		(23,586)			1,280				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(51)	(163,527)	3192.1		(7,511)		(6,572)		(9,944)			939				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(664)	(2,929,725)	4415.24		(92,663)		(81,080)		(118,623)			11,583				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(401)	(702,932)	1751.76		(15,113)		(13,224)		(24,604)			1,889				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/14/2025	(29)	(51,028)	1751.76		(1,582)		(1,483)		(2,207)			99				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/11/2024	(318)	(1,402,428)	4415.24		(49,190)		(43,042)		(64,797)			6,149				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(288)	(719,721)	2499.94		(15,762)		(13,792)		(25,469)			1,970				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/14/2025	(70)	(176,159)	2499.94		(5,355)		(5,021)		(7,266)			335				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2023	11/15/2024	(201)	(207,625)	1032.43		(5,917)		(5,178)		(9,155)			740				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/12/2024	(422)	(1,862,818)	4415.24		(74,671)		(65,337)		(102,820)			9,334				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(43)	(136,037)	3157.29		(6,244)		(5,464)		(9,453)			781				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/08/2024	(1,027)	(1,781,094)	1733.97		(38,115)		(33,351)		(75,863)			4,764				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/10/2025	(542)	(939,898)	1733.97		(28,573)		(26,787)		(47,185)			1,786				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/11/2024	(328)	(569,028)	1733.97		(12,120)		(10,605)		(24,277)			1,515				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2023	11/12/2024	(58)	(99,964)	1733.97		(2,139)		(1,872)		(4,267)			267				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(738)	(3,330,137)	4514.02		(115,206)		(100,806)		(139,288)			14,401				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(393)	(1,776,137)	4514.02		(62,703)		(54,865)		(76,594)			7,838				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2024	(810)	(3,654,702)	4514.02		(113,248)		(99,092)		(134,696)			14,156				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(1)	(4,853)	4514.02		(49)		(43)		(54)			6				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(18)	(59,045)	3194.36		(2,669)		(2,335)		(3,510)			334				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(24)	(77,840)	3194.36		(3,575)		(3,128)		(4,700)			447				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2024	(5)	(17,306)	3194.36		(556)		(486)		(768)			69				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(385)	(674,553)	1752.47		(14,503)		(12,690)		(23,414)			1,813				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/17/2025	(53)	(93,120)	1752.47		(2,868)		(2,689)		(4,009)			179				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(219)	(383,726)	1752.47		(8,212)		(7,185)		(13,350)			1,026				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2025	(58)	(102,450)	1752.47		(3,155)		(2,958)		(4,413)			197				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2024	(414)	(726,378)	1752.47		(15,617)		(13,665)		(25,290)			1,952				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/19/2025	(61)	(106,700)	1752.47		(3,286)		(3,081)		(4,598)			205				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2025	(662)	(155,258)	234.46		(5,092)		(4,774)		(6,556)			318				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/15/2024	(57)	(141,851)	2504.57		(3,107)		(2,718)		(4,835)			388				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/18/2024	(166)	(414,973)	2504.57		(9,129)		(7,988)		(14,167)			1,141				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2023	11/17/2025	(201)	(502,877)	2504.57		(15,338)		(14,379)		(20,192)			959				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/13/2023	11/13/2025	(10)	(43,280)	4411.55		(1,143)		(1,071)		(1,241)			71				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2023	11/27/2024	(218)	(990,149)	4550.43		(56,372)		(49,326)		(71,463)			7,047				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2023	11/27/2024	(341)	(598,108)	1755.71		(12,840)		(11,235)		(20,168)			1,605				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/27/2023	11/26/2025	(186)	(327,375)	1755.71		(9,961)		(9,338)		(13,758)			623				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(47)	(11,151)	235.67		(261)		(228)		(349)			33				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(194)	(487,312)	2510.83		(10,672)		(9,338)		(15,886)			1,334				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(240)	(603,013)	2510.83		(18,392)		(17,242)		(23,401)			1,149				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(9)	(9,132)	1036.51		(260)		(228)		(382)			33				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(152)	(157,261)	1036.51		(6,023)		(5,647)		(8,040)			376				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(356)	(1,621,599)	4554.89		(89,627)		(78,424)		(110,781)			11,203				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(28)	(128,453)	4554.89		(7,026)		(6,587)		(7,306)			439				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/27/2024	(241)	(423,098)	1754.97		(9,139)		(7,997)		(14,392)			1,142				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2023	11/28/2025	(100)	(175,401)	1754.97		(5,385)		(5,048)		(7,426)			337				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(601)	(2,735,254)	4550.58		(124,654)		(109,072)		(151,557)			15,582				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(35)	(110,605)	3202.33		(5,088)		(4,452)		(6,699)			636				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(485)	(850,740)	1753.66		(18,291)		(16,005)		(29,434)			2,286				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(169)	(295,791)	1753.66		(9,110)		(8,541)		(12,666)			569				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(388)	(91,650)	236.18		(2,145)		(1,877)		(2,744)			268				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(107)	(25,236)	236.18		(828)		(776)		(954)			52				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(131)	(329,952)	2516.04		(7,259)		(6,352)		(10,314)			907				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(103)	(258,090)	2516.04		(7,898)		(7,404)		(9,702)			494				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/29/2024	(35)	(36,600)	1036.12		(1,043)		(913)		(1,544)			130				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2023	11/28/2025	(189)	(195,720)	1036.12		(7,496)		(7,028)		(10,050)			469				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(812)	(3,709,248)	4567.8		(151,654)		(132,697)		(181,308)			18,957				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(25)	(80,441)	3215.95		(3,796)		(3,321)		(4,751)			474				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(731)	(1,287,334)	1760.85		(27,832)		(24,353)		(40,883)			3,479				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/28/2025	(81)	(142,588)	1760.85		(4,333)		(4,062)		(5,732)			271				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/29/2024	(68)	(171,114)	2515.41		(3,747)		(3,279)		(5,377)			468				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2023	11/28/2025	(236)	(593,590)	2515.41		(18,104)		(16,973)		(22,400)			1,132				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(1,910)	(8,704,082)	4556.62		(349,945)		(306,202)		(408,917)			43,743				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/22/2024	(1,280)	(5,834,840)	4559.34		(187,084)		(163,699)		(215,003)			23,386				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(340)	(1,547,203)	4556.62		(97,762)		(91,652)		(104,925)			6,110				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(609)	(2,774,726)	4559.34		(90,032)		(78,778)		(103,110)			11,254				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2024	(434)	(1,978,461)	4559.34		(69,601)		(60,901)		(81,338)			8,700				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(53)	(171,188)	3202.9		(7,598)		(6,648)		(9,858)			950				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/22/2024	(871)	(1,528,873)	1755.83		(33,024)		(28,896)		(51,274)			4,128				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2023	11/21/2025	(397)	(697,447)	1755.83		(21,691)		(20,335)		(29,211)			1,356				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2024	(4)	(16,627)	4559.34		(171)		(150)		(182)			21				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/22/2024	(187)	(329,481)	1758.1		(7,051)		(6,170)		(10,753)			881				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/24/2025	(14)	(24,250)	1758.1		(742)		(696)		(997)			46				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2024	(325)	(570,547)	1758.1		(12,210)		(10,683)		(18,667)			1,526				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/25/2025	(5)	(8,683)	1758.1		(267)		(250)		(357)			17				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2024	(136)	(238,830)	1758.1		(5,135)		(4,493)		(7,821)			642				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2023	11/26/2025	(4)	(6,562)	1758.1		(202)		(189)		(270)			13				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2024	(580)	(2,634,324)	4538.19		(132,150)		(115,631)		(163,590)			16,519				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2023	11/21/2024	(347)	(609,189)	1753.93		(12,976)		(11,354)		(20,880)			1,622				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	01/05/2024	(108)	(411,285)	3808.1		(76,681)		(19,170)		(104,148)			57,511				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	01/26/2024	(81)	(328,090)	4070.56		(38,216)		(9,554)		(57,370)			28,662				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	01/31/2024	(90)	(366,000)	4076.6		(42,311)		(21,156)		(63,626)			21,156				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	02/27/2024	(93)	(369,030)	3982.24		(53,567)		(26,784)		(75,563)			26,784				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	03/01/2024	(85)	(338,000)	3981.35		(49,423)		(30,890)		(69,434)			18,534				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	03/08/2024	(156)	(610,340)	3918.32		(100,502)		(62,814)		(137,590)			37,688				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	03/15/2024	(97)	(384,900)	3960.28		(59,402)		(37,126)		(82,235)			22,276				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	03/28/2024	(124)	(504,105)	4050.83		(67,221)		(42,013)		(95,356)			25,208				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/02/2024	(108)	(445,505)	4109.31		(53,208)		(37,246)		(77,367)			15,962				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/05/2024	(116)	(475,316)	4090.38		(59,456)		(41,619)		(85,244)			17,837				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/16/2024	(158)	(652,000)	4137.64		(75,477)		(52,834)		(109,697)			22,643				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/19/2024	(156)	(646,185)	4154.52		(72,905)		(51,034)		(106,137)			21,872				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	04/24/2024	(83)	(343,720)	4137.04		(40,445)		(28,312)		(58,331)			12,134				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	06/07/2024	(139)	(596,530)	4298.86		(54,047)		(42,465)		(81,331)			11,581				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	06/14/2024	(79)	(349,800)	4425.84		(24,111)		(18,944)		(38,112)			5,167				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	06/21/2024	(110)	(483,525)	4381.89		(37,729)		(29,645)		(57,880)			8,085				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2023	07/12/2024	(80)	(359,435)	4472.16		(23,830)		(19,362)		(37,484)			4,468				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(153)	(393,432)	2566.14		(8,656)		(8,295)		(7,986)			361				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2025	(52)	(134,400)	2566.14		(4,140)		(4,053)		(3,699)			86				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(1,617)	(387,579)	239.66		(9,108)		(8,729)		(8,458)			380				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(320)	(824,004)	2571.8		(18,128)		(17,373)		(15,857)			755				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(25)	(27,060)	1065.87		(776)		(743)		(731)			32				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(80)	(202,404)	2531.15		(4,433)		(4,248)		(5,560)			185				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(111)	(280,228)	2531.15		(8,575)		(8,396)		(9,600)			179				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(11)	(11,259)	1042.21		(321)		(308)		(434)			13				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(99)	(102,848)	1042.21		(3,939)		(3,857)		(4,944)			82				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2024	(173)	(40,815)	236.17		(955)		(915)		(1,229)			40				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2025	(397)	(1,003,794)	2525.82		(30,816)		(30,174)		(35,602)			642				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(10)	(2,461)	237.02		(81)		(79)		(88)			2				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2024	(18)	(46,494)	2527.79		(1,023)		(980)		(1,321)			43				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(744)	(176,186)	236.93		(4,123)		(3,951)		(4,951)			172				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(243)	(613,806)	2528.77		(13,504)		(12,941)		(17,304)			563				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/05/2025	(21)	(52,684)	2528.77		(1,612)		(1,579)		(1,835)			34				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(34)	(35,416)	1035.07		(1,014)		(971)		(1,525)			42				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(160)	(404,640)	2531.48		(8,902)		(8,531)		(11,143)			371				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/05/2025	(42)	(105,474)	2531.48		(3,228)		(3,160)		(3,612)			67				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(47)	(48,591)	1040.6		(1,392)		(1,334)		(1,929)			58				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2024	(448)	(2,047,883)	4569.78		(89,675)		(85,938)		(107,912)			3,736				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(1,252)	(295,797)	236.32		(6,922)		(6,633)		(8,797)			288				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(277)	(700,760)	2526.18		(15,347)		(14,707)		(20,200)			639				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/04/2023	12/04/2024	(259)	(458,115)	1770.09		(9,895)		(9,483)		(13,037)			412				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2024	(43)	(107,923)	2526.18		(2,374)		(2,275)		(3,118)			99				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/08/2025	(591)	(1,493,084)	2526.18		(45,688)		(44,737)		(52,923)			952				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2024	(65)	(163,686)	2531.61		(3,601)		(3,451)		(4,519)			150				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2025	(88)	(222,156)	2531.61		(6,798)		(6,656)		(7,621)			142				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(944)	(4,329,033)	4585.59		(179,192)		(171,726)		(207,744)			7,466				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(56)	(13,167)	236.48		(308)		(295)		(388)			13				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(100)	(254,099)	2535.12		(5,590)		(5,357)		(6,810)			233				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2025	(91)	(231,951)	2535.12		(7,098)		(6,950)		(7,786)			148				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2025	(46)	(48,300)	1048.71		(1,864)		(1,826)		(2,170)			39				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(41)	(132,937)	3232.57		(6,315)		(6,051)		(7,354)			263				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/06/2024	(558)	(987,021)	1768.06		(21,221)		(20,337)		(28,870)			884				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2023	12/05/2025	(247)	(436,500)	1768.06		(13,488)		(13,207)		(16,508)			281				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(376)	(1,746,490)	4643.7		(101,484)		(97,255)		(114,477)			4,228				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2024	(767)	(1,361,175)	1774.57		(29,265)		(28,046)		(36,897)			1,219				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2023	12/12/2025	(578)	(1,024,946)	1774.57		(31,363)		(30,710)		(36,668)			653				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2024	(380)	(1,734,153)	4567.18		(73,967)		(70,885)		(88,827)			3,082				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2024	(558)	(984,654)	1763.22		(21,168)		(20,286)		(30,543)			882				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2023	12/05/2025	(400)	(705,761)	1763.22		(21,604)		(21,154)		(27,878)			450				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(816)	(3,841,216)	4707.09		(203,271)		(194,802)		(210,807)			8,470				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(99)	(324,454)	3273.35		(13,659)		(13,090)		(13,454)			569				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(1,350)	(2,415,540)	1788.75		(52,176)		(50,002)		(54,369)			2,174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(70)	(125,220)	1788.75		(3,869)		(3,789)		(3,921)			81				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(732)	(174,575)	238.6		(4,085)		(3,915)		(4,206)			170				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(250)	(638,089)	2556.01		(14,038)		(13,453)		(14,174)			585				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(39)	(100,800)	2556.01		(3,084)		(3,020)		(2,957)			64				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(69)	(72,786)	1057.92		(2,082)		(1,995)		(2,223)			87				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(85)	(90,000)	1057.92		(3,483)		(3,410)		(3,639)			73				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/12/2025	(14)	(67,932)	4707.09		(6,982)		(6,836)		(6,959)			145				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2023	12/13/2024	(2)	(11,494)	4707.09		(401)		(384)		(434)			17				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/13/2024	(113)	(289,517)	2570.87		(6,369)		(6,104)		(5,582)			265				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/12/2025	(57)	(145,720)	2570.87		(4,488)		(4,395)		(3,872)			94				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(1,283)	(5,838,630)	4549.34		(280,852)		(269,150)		(339,016)			11,702				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2024	(458)	(2,118,019)	4622.44		(85,581)		(82,015)		(96,641)			3,566				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(666)	(3,060,953)	4594.63		(121,073)		(116,028)		(140,319)			5,045				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/05/2025	(49)	(224,443)	4549.34		(12,977)		(12,706)		(13,927)			270				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2024	(229)	(405,117)	1770.77		(8,702)		(8,339)		(11,511)			363				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/11/2023	12/11/2025	(382)	(676,786)	1770.77		(20,670)		(20,239)		(25,055)			431				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/02/2024	(364)	(1,670,822)	4594.63		(64,183)		(61,509)		(72,789)			2,674				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(2)	(8,796)	4549.34			(303)	(290)		(377)			13				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(103)	(331,514)	3224.13			(14,223)	(13,630)		(17,651)			593				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/06/2024	(294)	(518,703)	1763.71			(11,256)	(10,787)		(16,008)			469				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2023	12/05/2025	(125)	(219,651)	1763.71			(6,853)	(6,710)		(8,638)			143				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(36)	(92,125)	2566.96			(2,027)	(1,942)		(1,845)			84				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(191)	(489,984)	2566.96			(10,780)	(10,330)		(9,845)			449				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/15/2025	(4)	(9,744)	2566.96			(300)	(294)		(266)			6				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/03/2024	(490)	(2,252,866)	4594.63			(84,769)	(81,237)		(98,227)			3,532				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2024	(3)	(15,432)	4594.63			(503)	(482)		(609)			21				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(11)	(34,372)	3231.56			(1,505)	(1,443)		(1,751)			63				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/03/2024	(2)	(7,463)	3231.56			(329)	(315)		(383)			14				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	11/29/2024	(431)	(762,133)	1769.13			(16,386)	(15,703)		(21,844)			683				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/01/2025	(16)	(29,022)	1769.13			(900)	(881)		(1,085)			19				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/02/2024	(163)	(287,889)	1769.13			(6,190)	(5,932)		(8,276)			258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2023	12/03/2024	(205)	(362,415)	1769.13			(7,828)	(7,502)		(10,429)			326				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/13/2024	(666)	(3,145,212)	4719.55			(112,040)	(107,372)		(114,347)			4,668				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/13/2024	(558)	(999,840)	1793.24			(21,486)	(20,590)		(21,155)			895				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2023	12/12/2025	(124)	(222,402)	1793.24			(6,816)	(6,674)		(6,668)			142				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(455)	(2,169,025)	4768.37			(118,420)	(113,486)		(112,610)			4,934				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(5)	(16,992)	3283.05		(782)		(749)		(749)			33				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2024	(371)	(664,259)	1792.42		(14,284)		(13,688)		(14,332)			595				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2023	12/19/2025	(198)	(355,673)	1792.42		(10,914)		(10,687)		(10,800)			227				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(568)	(2,693,824)	4740.56		(108,101)		(103,597)		(107,161)			4,504				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(1,283)	(306,608)	238.99		(10,149)		(9,937)		(9,639)			211				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(286)	(733,213)	2566.8		(16,131)		(15,459)		(14,822)			672				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(200)	(513,549)	2566.8		(15,817)		(15,488)		(14,080)			330				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(11)	(11,218)	1055.97		(322)		(309)		(356)			13				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(16)	(16,827)	1055.97		(655)		(642)		(698)			14				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(551)	(132,331)	239.97		(3,110)		(2,980)		(2,801)			130				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(464)	(2,137,077)	4604.37		(85,080)		(81,535)		(96,676)			3,545				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2024	(710)	(3,270,107)	4604.37		(113,346)		(108,624)		(126,091)			4,723				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(5)	(17,403)	3275.07		(813)		(779)		(798)			34				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2024	(631)	(1,128,668)	1788.34		(24,154)		(23,147)		(25,711)			1,006				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/18/2023	12/18/2025	(23)	(41,828)	1788.34		(1,309)		(1,282)		(1,320)			27				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(71)	(182,005)	2571.76		(4,004)		(3,837)		(3,508)			167				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/19/2025	(51)	(132,000)	2571.76		(4,066)		(3,981)		(3,500)			85				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/10/2024	(706)	(3,249,935)	4604.37		(108,732)		(104,201)		(122,403)			4,530				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	12/15/2023	12/17/2024	(21)	(100,000)	4719.19		(655)		(628)		(656)			27				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(990)	(4,701,430)	4746.75		(205,397)		(196,838)		(202,435)			8,558				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(17)	(55,402)	3277.22		(2,554)		(2,448)		(2,524)			106				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/20/2024	(796)	(1,423,203)	1788.7		(30,457)		(29,188)		(32,345)			1,269				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2023	12/19/2025	(449)	(803,345)	1788.7		(24,904)		(24,385)		(25,281)			519				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(35)	(114,303)	3230.53		(5,214)		(4,997)		(6,076)			217				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/06/2024	(279)	(492,468)	1766.68		(10,637)		(10,194)		(14,654)			443				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/08/2025	(153)	(270,664)	1766.68		(8,336)		(8,163)		(10,381)			174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2024	(237)	(419,395)	1766.68		(9,017)		(8,641)		(12,514)			376				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/09/2025	(14)	(24,735)	1766.68		(762)		(746)		(949)			16				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/22/2025	(1,020)	(244,765)	240.01		(8,102)		(7,933)		(7,161)			169				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(154)	(396,887)	2572.15		(8,732)		(8,368)		(7,621)			364				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(237)	(610,243)	2572.15		(13,486)		(12,924)		(11,760)			562				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2024	(249)	(1,188,411)	4774.75		(59,599)		(57,116)		(56,342)			2,483				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2024	(3)	(13,461)	4774.75		(136)		(131)		(131)			6				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2024	(186)	(333,590)	1795.89		(7,105)		(6,809)		(6,927)			296				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2025	(213)	(381,750)	1795.89		(11,796)		(11,550)		(11,261)			246				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/10/2024	(366)	(645,796)	1766.68		(13,949)		(13,368)		(19,288)			581				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2023	12/10/2025	(7)	(12,125)	1766.68		(375)		(367)		(466)			8				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(355)	(85,678)	241.05		(2,013)		(1,930)		(1,637)			84				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(59)	(151,956)	2581.65		(3,343)		(3,204)		(2,682)			139				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/26/2025	(119)	(307,756)	2581.65		(9,479)		(9,281)		(7,664)			197				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(6)	(6,836)	1067.09		(196)		(188)		(183)			8				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(717)	(3,428,172)	4781.58		(165,737)		(158,832)		(156,529)			6,906				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/26/2025	(60)	(288,005)	4781.58		(16,602)		(16,256)		(15,717)			346				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(8)	(36,808)	4781.58		(1,161)		(1,113)		(1,150)			48				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(164)	(540,444)	3295.08		(22,200)		(21,275)		(20,664)			925				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(240)	(432,048)	1796.81		(9,302)		(8,915)		(8,871)			388				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/26/2025	(679)	(1,220,923)	1796.81		(37,582)		(36,799)		(35,695)			783				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(42)	(10,124)	240.85		(335)		(328)		(279)			7				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(81)	(208,238)	2577.28		(4,581)		(4,390)		(3,837)			191				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(54)	(138,720)	2577.28		(4,273)		(4,184)		(3,559)			89				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(39)	(41,850)	1067.28		(1,201)		(1,151)		(1,115)			50				
Blackrock Adaptive US Equity Index 7%		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(76)	(81,000)	1067.28		(3,159)		(3,093)		(2,958)			66				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(336)	(80,833)	240.38		(1,891)		(1,813)		(1,656)			79				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(37)	(95,541)	2574.31		(2,102)		(2,014)		(1,812)			88				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(1,002)	(4,727,442)	4719.19		(152,347)		(146,000)		(153,503)			6,348				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(1,003)	(4,784,377)	4769.83		(209,582)		(200,849)		(202,487)			8,733				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/30/2024	(624)	(2,974,097)	4769.83		(113,136)		(108,422)		(109,573)			4,714				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/31/2024	(431)	(2,056,756)	4769.83		(81,470)		(78,076)		(78,784)			3,395				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/31/2024	(481)	(864,157)	1796.03		(18,682)		(17,904)		(18,034)			778				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(300)	(1,415,824)	4719.19		(68,299)		(65,453)		(69,325)			2,846				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/17/2024	(622)	(2,935,583)	4719.19		(97,127)		(93,080)		(98,576)			4,047				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(768)	(3,674,212)	4783.35		(153,683)		(147,280)		(145,240)			6,403				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(57)	(188,813)	3294.65		(7,458)		(7,148)		(7,017)			311				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/30/2024	(6)	(20,576)	3294.65		(852)		(816)		(805)			35				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/31/2024	(2)	(5,499)	3294.65		(228)		(219)		(216)			10				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/27/2024	(316)	(568,387)	1796.03		(12,228)		(11,718)		(11,797)			509				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2023	12/30/2024	(610)	(1,096,344)	1796.03		(23,674)		(22,688)		(22,848)			986				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(6)	(30,514)	4719.19		(1,019)		(977)		(1,037)			42				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(40)	(131,650)	3296.45		(5,222)		(5,005)		(4,842)			218				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/27/2024	(182)	(327,085)	1797.29		(7,036)		(6,743)		(6,671)			293				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(6)	(18,450)	3271.73		(790)		(757)		(785)			33				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(6)	(20,716)	3271.73		(893)		(856)		(888)			37				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/17/2024	(26)	(83,751)	3271.73		(3,467)		(3,323)		(3,452)			144				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/13/2024	(536)	(957,480)	1787.32		(20,586)		(19,728)		(21,974)			858				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/15/2025	(27)	(48,828)	1787.32		(1,523)		(1,492)		(1,553)			32				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2024	(387)	(691,226)	1787.32		(14,861)		(14,242)		(15,924)			619				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/16/2025	(11)	(19,400)	1787.32		(605)		(593)		(617)			13				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2023	12/17/2024	(344)	(614,807)	1787.32		(13,218)		(12,668)		(14,181)			551				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2023	12/26/2025	(31)	(56,503)	1797.29		(1,737)		(1,701)		(1,644)			36				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(1,444)	(6,863,392)	4754.63		(233,506)		(223,777)		(230,464)			9,729				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(140)	(667,545)	4754.63		(39,545)		(37,898)		(38,842)			1,648				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(435)	(2,070,467)	4754.63		(52,077)		(49,907)		(51,683)			2,170				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(170)	(808,843)	4754.63		(38,903)		(37,282)		(38,080)			1,621				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/24/2024	(22)	(105,061)	4754.63		(2,142)		(2,053)		(2,126)			89				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/24/2024	(183)	(868,948)	4754.63		(23,924)		(22,927)		(23,755)			997				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/24/2024	(224)	(1,065,144)	4754.63		(55,337)		(53,031)		(54,085)			2,306				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(7)	(33,322)	4754.63		(337)		(323)		(328)			14				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(13)	(42,704)	3285.14		(1,793)		(1,718)		(1,704)			75				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(15)	(50,267)	3285.14		(2,136)		(2,047)		(2,036)			89				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/20/2024	(342)	(613,113)	1792.75		(13,121)		(12,574)		(13,186)			547				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/22/2025	(122)	(218,250)	1792.75		(6,766)		(6,625)		(6,619)			141				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/23/2024	(346)	(620,743)	1792.75		(13,284)		(12,730)		(13,404)			553				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2023	12/24/2024	(269)	(481,665)	1792.75		(10,356)		(9,924)		(10,415)			431				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2025	(1,535)	(369,156)	240.47		(12,219)		(11,964)		(10,468)			255				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/26/2023	12/26/2025	(372)	(959,149)	2575.72		(29,542)		(28,926)		(24,867)			615				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(1,093)	(5,136,250)	4698.35		(226,611)		(217,169)		(236,259)			9,442				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(30)	(143,251)	4698.35		(11,159)		(10,926)		(11,273)			232				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(69)	(225,653)	3263.62		(9,281)		(8,894)		(10,000)			387				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/20/2024	(914)	(1,627,566)	1781.54		(35,004)		(33,546)		(40,692)			1,459				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2023	12/19/2025	(250)	(445,069)	1781.54		(13,662)		(13,379)		(14,987)			276				
UST 4.50% 11/15/33 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2023	12/27/2024	(64)	(6,264)	98		(108)		(103)		(113)			4				
0699999999. Subtotal - Written Options - Hedging Other - Other										(5,440,624)	(87,573,430)		(44,311,859)	XXX	(122,118,454)			47,567,836			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(5,440,624)	(87,573,430)		(44,311,859)	XXX	(122,118,454)			47,567,836			XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0979999999. Total Written Options - Other										(5,440,624)	(87,573,430)		(44,311,859)	XXX	(122,118,454)			47,567,836			XXX	XXX
0989999999. Total Written Options										(5,440,624)	(87,573,430)		(44,311,859)	XXX	(122,118,454)			47,567,836			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										38,595,643	875,391,549		478,989,064	XXX	1,088,112,854			(425,908,920)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										38,595,643	875,391,549		478,989,064	XXX	1,088,112,854			(425,908,920)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2023	01/03/2023	Expiration	445	769,941	1728.78	23,868		28,450							28,450			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/04/2021	01/04/2023	01/04/2023	Expiration	501	862,938	1721.17	31,929		38,350						(665)	38,350			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	01/06/2023	Expiration	10,352	2,408,108	232.62	78,143								(1,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2023	01/06/2023	Expiration	725	1,258,068	1736.38	39,000		47,654						(813)	47,654			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/07/2021	01/06/2023	01/06/2023	Expiration	467	811,631	1738.12	29,462		29,899						(614)	29,899			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	01/06/2023	Expiration	1,489	344,194	231.21	11,155								(232)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/08/2021	01/06/2023	01/06/2023	Expiration	1,097	1,905,875	1738.1	69,374		70,234						(1,445)	70,234			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/08/2021	01/09/2023	01/09/2023	Expiration	474	824,176	1738.1	30,000		29,248						(625)	29,248			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/08/2021	01/10/2023	01/10/2023	Expiration	752	1,307,609	1738.1	47,597		48,149						(992)	48,149			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	01/11/2023	Expiration	2,353	542,670	230.63	17,610								(367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	01/11/2023	Expiration	526	913,740	1737.22	32,621		36,934						(680)	36,934			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2023	01/12/2023	Expiration	3,867	891,127	230.44	28,908								(602)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2023	01/12/2023	Expiration	640	1,115,003	1741.31	34,900		41,876						(727)	41,876			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2023	01/13/2023	Expiration	2,416	558,938	231.38	18,138								(378)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2023	01/13/2023	Expiration	437	759,921	1739.01	27,433		30,453						(572)	30,453			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/14/2021	01/13/2023	01/13/2023	Expiration	500	868,708	1738.9	31,882		34,871						(664)	34,871			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	01/13/2023	Expiration	3,102	717,950	231.46	23,276								(485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/13/2023	01/13/2023	Expiration	2,211	3,838,179	1735.77	117,832		161,274						(2,455)	161,274			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/17/2023	01/17/2023	Expiration	547	950,077	1735.77	29,167		38,716						(608)	38,716			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/18/2023	01/18/2023	Expiration	648	1,123,993	1735.77	34,507		40,423						(719)	40,423			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2023	01/19/2023	Expiration	3,791	878,528	231.74	28,517								(594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/19/2021	01/19/2023	01/19/2023	Expiration	275	477,255	1737.03	17,611		14,845						(367)	14,845			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2023	01/20/2023	Expiration	8,343	1,935,755	232.03	62,835								(1,309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/21/2021	01/20/2023	01/20/2023	Expiration	357	619,091	1734.96	22,783		22,598						(475)	22,598			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	01/20/2023	Expiration	1,832	425,197	232.05	13,785								(287)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/22/2021	01/20/2023	01/20/2023	Expiration	1,400	2,426,367	1733.35	89,290		90,898						(1,860)	90,898			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/22/2021	01/23/2023	01/23/2023	Expiration	481	833,223	1733.35	30,746		32,936						(641)	32,936			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/22/2021	01/24/2023	01/24/2023	Expiration	211	365,371	1733.35	13,482		14,428						(281)	14,428			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	01/25/2023	Expiration	2,047	476,891	232.99	15,480								(322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	01/25/2023	Expiration	447	774,604	1734.53	27,731		29,291						(578)	29,291			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2023	01/26/2023	Expiration	3,790	883,067	233.02	28,664								(597)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2023	01/27/2023	Expiration	1,987	463,098	233.01	15,032								(313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/27/2021	01/27/2023	01/27/2023	Expiration	381	657,720	1725.11	24,307		28,577						(506)	28,577			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	01/27/2023	Expiration	1,880	436,764	232.31	14,169								(295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/28/2021	01/27/2023	01/27/2023	Expiration	748	1,293,497	1729.38	47,859		52,864						(997)	52,864			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	01/27/2023	Expiration	2,027	469,422	231.55	15,219								(317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/27/2023	01/27/2023	Expiration	1,892	3,250,560	1717.96	101,417		155,350						(2,113)	155,350			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2023	01/31/2023	Expiration	882	1,515,092	1717.96	47,422		77,550						(988)	77,550			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2021	02/01/2023	02/01/2023	Expiration	702	1,207,976	1721.43	38,172		62,081						(2,386)	62,081			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2023	02/02/2023	Expiration	4,979	1,152,840	231.54	37,421								(2,339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2021	02/03/2023	02/03/2023	Expiration	971	1,676,586	1727.01	61,866		80,844						(3,867)	80,844			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2021	02/03/2023	02/03/2023	Expiration	1,157	2,002,871	1730.8	73,305		91,977						(4,582)	91,977			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	02/03/2023	Expiration	3,462	799,914	231.05	25,933								(1,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/05/2021	02/03/2023	02/03/2023	Expiration	2,182	3,786,900	1735.14	115,879		164,003						(7,242)	164,003			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/05/2021	02/07/2023	02/07/2023	Expiration	501	868,713	1735.14	26,583		36,721						(1,661)	36,721			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	02/08/2023	Expiration	2,508	579,712	231.19	18,812								(1,176)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/08/2021	02/08/2023	02/08/2023	Expiration	1,082	1,881,772	1739.6	59,276		68,819						(3,705)	68,819			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	02/10/2023	Expiration	3,752	869,651	231.78	28,220								(1,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	02/10/2023	Expiration	261	453,855	1740.63	16,157		15,902						(1,010)	15,902			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	02/10/2023	Expiration	1,823	422,059	231.53	13,687								(855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	02/10/2023	Expiration	724	1,259,519	1739.15	44,965		45,239						(2,810)	45,239			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/12/2021	02/10/2023	02/10/2023	Expiration	1,270	2,211,089	1740.98	69,207		77,018						(4,325)	77,018			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/12/2021	02/13/2023	02/13/2023	Expiration	476	828,255	1740.98	25,924		31,548						(1,620)	31,548			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/12/2021	02/14/2023	02/14/2023	Expiration	462	804,405	1740.98	25,178		29,577						(1,574)	29,577			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/12/2021	02/15/2023	02/15/2023	Expiration	583	1,015,520	1740.98	31,887		38,780						(1,993)	38,780			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2023	02/16/2023	Expiration	3,603	824,405	228.82	26,744								(1,671)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2021	02/16/2023	02/16/2023	Expiration	548	952,560	1738.61	35,149		36,239						(2,197)	36,239			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2023	02/17/2023	Expiration	200	347,343	1739.19	12,470		13,333						(779)	13,333			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	02/17/2023	Expiration	2,960	678,046	229.06	21,989								(1,374)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/19/2021	02/17/2023	02/17/2023	Expiration	2,487	4,323,393	1738.21	133,161		168,477						(8,323)	168,477			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/19/2021	02/21/2023	02/21/2023	Expiration	440	764,999	1738.21	23,562		24,684						(1,473)	24,684			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	02/22/2023	Expiration	665	1,157,224	1741.2	42,702		35,242						(2,669)	35,242			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2023	02/23/2023	Expiration	4,994	1,137,566	227.77	36,891								(2,306)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2023	02/24/2023	Expiration	2,141	486,125	227.1	15,765								(985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/24/2021	02/24/2023	02/24/2023	Expiration	486	849,624	1748.22	26,848		21,746						(1,678)	21,746			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	02/24/2023	Expiration	3,614	807,146	223.31	26,160								(1,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/25/2021	02/24/2023	02/24/2023	Expiration	870	1,513,635	1739.66	55,853		46,385						(3,491)	46,385			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	02/24/2023	Expiration	1,740	388,600	223.3	12,583								(786)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/26/2021	02/24/2023	02/24/2023	Expiration	1,433	2,482,090	1731.51	91,837		88,109						(5,740)	88,109			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/26/2021	02/27/2023	02/27/2023	Expiration	863	1,493,435	1731.51	55,257		53,523						(3,454)	53,523			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/26/2021	02/28/2023	02/28/2023	Expiration	757	1,311,594	1731.51	48,660		45,945						(3,041)	45,945			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2023	03/01/2023	Expiration	509	887,614	1743.42	33,019		23,247						(3,440)	23,247			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2023	03/02/2023	Expiration	2,523	566,823	224.68	18,382								(1,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2023	03/02/2023	Expiration	480	836,876	1742.76	30,630		24,706						(3,191)	24,706			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	03/02/2023	Expiration	1,864	417,158	223.76	13,520								(1,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2021	03/03/2023	03/03/2023	Expiration	138	239,924	1741.13	8,973		8,114						(935)	8,114			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/04/2021	03/03/2023	03/03/2023	Expiration	563	975,320	1732.79	36,477		37,833						(3,800)	37,833			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	03/03/2023	Expiration	1,566	2,739,221	1748.63	99,982		80,495						(10,415)	80,495			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/06/2023	03/06/2023	Expiration	337	589,974	1748.63	21,534		16,747						(2,243)	16,747			

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2023	03/07/2023	Expiration	562	982,567	1748.63	35,962		22,923						(3,746)	22,923			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2023	03/08/2023	Expiration	933	1,638,435	1755.8	59,967		31,966						(6,247)	31,966			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2023	03/08/2023	Expiration	2,178	483,965	222.21	15,690								(1,634)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	03/09/2023	Expiration	1,987	442,889	222.91	14,358								(1,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2023	03/09/2023	Expiration	521	912,823	1753.63	33,227		14,462						(3,461)	14,462			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/10/2021	03/10/2023	03/10/2023	Expiration	26	99,736	3898.81	3,361		2,875						(350)	2,875			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2023	03/10/2023	Expiration	191	336,973	1761.35	12,266		2,265						(1,278)	2,265			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2023	03/10/2023	Expiration	3,977	888,411	223.38	28,802								(3,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2021	03/10/2023	03/10/2023	Expiration	599	1,054,052	1760.89	37,735		7,365						(3,931)	7,365			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/12/2021	03/10/2023	03/10/2023	Expiration	1,799	3,176,873	1765.43	101,025		13,957						(10,523)	13,957			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	03/10/2023	Expiration	2,758	613,242	222.33	19,863								(2,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/12/2021	03/13/2023	03/13/2023	Expiration	1,384	2,444,042	1765.43	43,993		10,447						(4,583)	10,447			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/12/2021	03/14/2023	03/14/2023	Expiration	357	630,844	1765.43	20,124		4,483						(2,096)	4,483			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2023	03/15/2023	Expiration	824	1,458,489	1769.09	53,381		3,187						(5,560)	3,187			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	03/16/2023	Expiration	564	995,175	1764.86	37,120		6,915						(3,867)	6,915			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2023	03/16/2023	Expiration	5,021	1,118,385	222.73	36,258								(3,777)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2021	03/17/2023	03/17/2023	Expiration	35	140,809	3974.12	4,576		734						(477)	734			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/17/2021	03/17/2023	03/17/2023	Expiration	627	1,106,994	1765.91	34,095		1,701						(3,552)	1,701			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2021	03/17/2023	03/17/2023	Expiration	2,689	599,453	222.89	19,428								(2,024)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2021	03/17/2023	03/17/2023	Expiration	4,116	911,959	221.57	29,557								(3,079)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/17/2023	03/17/2023	Expiration	1,468	2,589,196	1763.67	95,282		7,273						(9,925)	7,273			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	03/17/2023	Expiration	4,608	1,020,753	221.53	33,062								(3,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/19/2021	03/17/2023	03/17/2023	Expiration	2,566	4,518,856	1761.32	140,988		18,724						(14,686)	18,724			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/19/2021	03/20/2023	03/20/2023	Expiration	687	1,209,718	1761.32	37,743		10,308						(3,932)	10,308			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/19/2021	03/21/2023	03/21/2023	Expiration	561	987,897	1761.32	30,921		10,330						(3,221)	10,330			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	03/22/2023	Expiration	1,476	2,602,599	1762.83	96,036		10,817						(10,004)	10,817			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/23/2021	03/23/2023	03/23/2023	Expiration	157	614,716	3910.52	19,425		12,082						(2,023)	12,082			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/23/2021	03/23/2023	03/23/2023	Expiration	282	495,102	1758.45	18,566		2,503						(1,934)	2,503			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2021	03/23/2023	03/23/2023	Expiration	4,416	983,403	222.71	31,882								(3,321)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2023	03/24/2023	Expiration	2,224	495,712	222.91	16,071								(1,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	03/24/2023	Expiration	1,143	2,019,865	1767.61	72,917		6,829						(7,596)	6,829			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	03/24/2023	Expiration	8,886	1,982,499	223.1	64,253								(6,693)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	03/24/2023	Expiration	2,335	520,291	222.82	16,852								(1,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	03/24/2023	Expiration	1,651	2,936,661	1778.71	109,537								(11,410)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/26/2021	03/27/2023	03/27/2023	Expiration	460	818,623	1778.71	30,617								(3,189)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	03/28/2023	Expiration	401	713,744	1778.71	26,694		284						(2,781)	284			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/29/2021	03/29/2023	03/29/2023	Expiration	1,221	2,172,271	1778.41	68,861		7,706						(7,173)	7,706			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2023	03/30/2023	Expiration	750	1,333,200	1776.58	48,262		7,477						(5,027)	7,477			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2023	03/30/2023	Expiration	3,585	795,264	221.84	25,767								(2,684)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	03/31/2021	03/31/2023	03/31/2023	Expiration	58	231,882	3972.89	6,562		1,989						(684)	1,989			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/31/2021	03/31/2023	03/31/2023	Expiration	372	660,510	1773.96	20,674		7,741						(2,154)	7,741			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2021	03/31/2023	03/31/2023	Expiration	3,732	1,434,429	384.33	47,480								(4,946)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2021	03/10/2023	03/10/2023	Expiration	260	99,783	384.09	3,303								(344)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/12/2021	03/10/2023	03/10/2023	Expiration	908	348,752	383.96	11,509								(1,199)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	03/16/2023	Expiration	472	181,500	384.94	6,008								(626)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2023	03/16/2023	Expiration	1,062	303,000	285.37	9,258								(964)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2021	03/17/2023	03/17/2023	Expiration	690	265,421	384.48	8,785								(915)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2023	03/17/2023	Expiration	1,656	473,085	285.65	14,458								(1,506)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2021	03/17/2023	03/17/2023	Expiration	748	286,965	383.49	9,470								(986)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/17/2023	03/17/2023	Expiration	479	136,125	283.89	4,157								(433)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/19/2021	03/17/2023	03/17/2023	Expiration	1,685	646,052	383.31	21,320								(2,221)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/17/2023	03/17/2023	Expiration	2,955	839,552	284.08	25,620								(2,669)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2023	03/22/2023	Expiration	1,329	510,863	384.27	16,910								(1,761)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	03/22/2023	Expiration	444	126,339	284.63	3,860								(402)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2021	03/23/2023	03/23/2023	Expiration	2,190	843,816	385.22	27,930								(2,909)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2023	03/23/2023	Expiration	799	227,437	284.56	6,950								(724)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2021	03/24/2023	03/24/2023	Expiration	2,280	879,118	385.55	29,099								(3,031)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2023	03/24/2023	Expiration	781	221,918	283.97	6,781								(706)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	03/24/2023	Expiration	2,528	977,687	386.67	32,264								(3,361)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/24/2023	03/24/2023	Expiration	1,608	456,750	284.05	13,949								(1,453)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	03/24/2023	Expiration	351	135,600	385.88	4,475								(466)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/24/2023	03/24/2023	Expiration	884	251,400	284.3	7,672								(799)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	03/29/2023	Expiration	1,673	644,873	385.43	21,345								(2,223)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2021	03/30/2023	03/30/2023	Expiration	4,248	1,631,921	384.12	54,017								(5,627)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2023	03/30/2023	Expiration	3,791	1,074,790	283.52	32,833								(3,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	03/31/2023	Expiration	2,387	4,242,391	1777.15	154,847		42,007						(22,582)	42,007			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	03/31/2023	Expiration	2,818	626,318	222.29	20,293								(2,959)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	03/31/2023	Expiration	271	104,540	385.67	3,450								(503)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2021	03/31/2023	03/31/2023	Expiration	543	154,796	285.09	4,725								(689)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/03/2023	04/03/2023	Expiration	1,247	2,215,763	1777.15	80,875		23,823						(11,794)	23,823			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2023	04/04/2023	Expiration	689	1,224,958	1777.15	44,833		9,069						(6,538)	9,069			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	04/05/2023	Expiration	1,087	1,938,223	1782.88	72,102		8,213						(10,515)	8,213			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	04/05/2023	Expiration	2,240	639,307	285.46	19,586								(2,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	04/06/2023	Expiration	247	440,006	1783.2	16,456		1,682						(2,400)	1,682			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2023	04/06/2023	Expiration	1,588	354,074	222.99	11,472								(1,673)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	04/06/2023	Expiration	4,697	1,815,810	386.61	60,103								(8,765)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	04/06/2023	Expiration	918	262,195	285.74	8,009								(1,168)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2021	04/06/2023	04/06/2023	Expiration	1,832	408,745	223.09	13,247								(1,932)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	04/06/2023	Expiration	9,117	3,531,195	387.32	116,529								(16,994)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2023	04/06/2023	Expiration	3,551	1,014,956	285.85	30,984								(4,518)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	04/06/2023	Expiration	292	520,134	1779.81	19,505		2,985						(2,844)	2,985			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/06/2023	04/06/2023	Expiration	1,054	1,874,759	1778.78	56,805		11,843						(8,284)	11,843			
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	04/06/2023	Expiration	1,696	657,587	387.78	21,700								(3,165)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/06/2023	04/06/2023	Expiration	2,570	736,368	286.55	22,467								(3,276)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	04/06/2023	Expiration	4,749	1,059,817	223.16	34,296								(5,001)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	04/06/2023	Expiration	6,474	2,508,440	387.44	82,779								(12,072)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/06/2023	04/06/2023	Expiration	4,833	1,384,444	286.43	42,213								(6,156)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/06/2023	04/06/2023	Expiration	2,038	3,632,257	1782.53	113,690		15,260						(16,580)	15,260			

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/09/2021	04/10/2023	04/10/2023	Expiration	322	574,651	1782.53	17,987		3,017						(2,623)	3,017			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/09/2021	04/11/2023	04/11/2023	Expiration	683	1,217,132	1782.53	38,096		8,309						(5,556)	8,309			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/12/2021	04/12/2023	04/12/2023	Expiration	539	962,702	1785.37	30,325		4,011						(4,422)	4,011			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2023	04/12/2023	Expiration	8,188	1,827,242	223.15	59,203								(8,634)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	04/12/2023	Expiration	1,696	657,468	387.68	21,762								(3,174)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2023	04/12/2023	Expiration	2,214	633,288	286.01	19,343								(2,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	04/13/2023	Expiration	408	727,534	1782.38	27,210		5,597						(3,968)	5,597			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2023	04/13/2023	Expiration	3,797	850,554	224	27,558								(4,019)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	04/13/2023	Expiration	3,441	1,333,460	387.56	44,138								(6,437)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2023	04/13/2023	Expiration	1,911	547,873	286.77	16,737								(2,441)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	04/14/2021	04/14/2023	04/14/2023	Expiration	56	230,639	4124.66	6,550								(955)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2021	04/14/2023	04/14/2023	Expiration	2,841	635,264	223.57	20,583								(3,002)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2023	04/14/2023	Expiration	4,125	1,598,133	387.39	52,898								(7,714)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023	04/14/2023	Expiration	1,703	487,425	286.23	14,889								(2,171)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	04/14/2023	Expiration	3,283	739,747	225.31	23,968								(3,495)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	04/14/2023	Expiration	4,923	1,909,158	387.77	63,002								(9,188)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2023	04/14/2023	Expiration	1,359	390,811	287.58	11,930								(1,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	04/14/2023	Expiration	1,673	2,991,006	1787.83	112,761		9,016						(16,444)	9,016			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	04/14/2023	Expiration	1,947	438,337	225.11	14,193								(2,070)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	04/14/2023	Expiration	3,609	1,399,626	387.84	46,188								(6,736)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2023	04/14/2023	Expiration	1,395	400,381	287.11	12,214								(1,781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	04/14/2023	Expiration	1,532	2,746,761	1792.59	101,081		967						(14,741)	967			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/17/2023	04/17/2023	Expiration	1,036	1,856,875	1792.59	68,519		4,476						(9,992)	4,476			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/18/2023	04/18/2023	Expiration	495	887,365	1792.59	32,744		2,421						(4,775)	2,421			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/19/2021	04/19/2023	04/19/2023	Expiration	559	1,001,197	1792.08	31,538		3,611						(4,599)	3,611			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023	04/19/2023	Expiration	4,243	953,685	224.78	30,899								(4,506)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	04/19/2023	Expiration	6,479	2,504,877	386.63	82,911								(12,091)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2023	04/19/2023	Expiration	3,195	914,921	286.33	27,948								(4,076)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2023	04/20/2023	Expiration	5,343	1,204,369	225.42	39,022								(5,691)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	04/20/2023	Expiration	2,596	1,001,113	385.64	33,137								(4,832)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2023	04/20/2023	Expiration	2,121	606,545	286.02	18,529								(2,702)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	04/20/2023	Expiration	381	682,646	1791.97	25,872		2,626						(3,773)	2,626			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	04/21/2021	04/21/2023	04/21/2023	Expiration	365	657,568	1800.15	24,264								(3,539)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2021	04/21/2023	04/21/2023	Expiration	2,416	545,085	225.58	17,661								(2,576)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2023	04/21/2023	Expiration	3,875	1,499,330	386.88	49,628								(7,237)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2023	04/21/2023	Expiration	3,010	863,016	286.72	26,362								(3,844)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	04/21/2023	Expiration	2,259	4,055,833	1795.35	153,716		9,206						(22,417)	9,206			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	04/21/2023	Expiration	5,685	2,198,654	386.77	72,556								(10,581)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/21/2023	04/21/2023	Expiration	2,604	745,293	286.22	22,751								(3,318)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	04/21/2023	Expiration	2,568	578,621	225.33	18,736								(2,732)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	04/21/2023	Expiration	2,135	826,670	387.12	27,280								(3,978)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/21/2023	04/21/2023	Expiration	3,032	869,860	286.89	26,534								(3,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	04/21/2023	Expiration	1,325	2,384,799	1799.83	88,261								(12,871)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/24/2023	04/24/2023	Expiration	966	1,737,799	1799.83	64,385		2,321						(9,390)	2,321			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2023	04/25/2023	Expiration	341	614,200	1799.83	22,775								(3,321)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2021	04/26/2023	04/26/2023	Expiration	1,084	1,947,467	1797.07	61,929								(9,031)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	04/26/2023	Expiration	703	271,801	386.81	8,997								(1,312)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2023	04/26/2023	Expiration	1,577	453,096	287.28	13,838								(2,018)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	04/27/2023	Expiration	548	985,476	1797.49	36,439		1,895						(5,314)	1,895			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	04/27/2023	Expiration	2,913	653,509	224.37	21,167								(3,087)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	04/27/2023	Expiration	5,521	2,130,496	385.86	70,519								(10,284)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2023	04/27/2023	Expiration	2,892	829,744	286.91	25,339								(3,695)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	04/28/2023	Expiration	2,317	519,757	224.37	16,835								(2,455)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/28/2021	04/28/2023	04/28/2023	Expiration	5,239	2,014,248	384.5	66,672								(9,723)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2023	04/28/2023	Expiration	964	276,454	286.63	8,444								(1,231)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/28/2023	04/28/2023	Expiration	1,736	497,351	286.47	15,180								(2,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2021	04/28/2023	04/28/2023	Expiration	1,050	1,894,296	1804.33	59,860		1,867						(8,730)	1,867			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	04/28/2023	04/28/2023	Expiration	2,246	4,044,814	1800.74	151,681		12,071						(22,120)	12,071			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	04/28/2023	Expiration	2,167	486,464	224.53	15,747								(2,296)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	04/28/2023	Expiration	6,870	2,634,321	383.48	86,933								(12,678)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/28/2023	04/28/2023	Expiration	1,897	541,533	285.45	16,519								(2,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/01/2023	05/01/2023	Expiration	428	770,216	1800.74	28,806		2,679						(4,201)	2,679			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/02/2023	05/02/2023	Expiration	411	740,474	1800.74	27,768								(4,049)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/06/2021	05/02/2023	05/02/2023	Expiration	10,001	3,881,051	388.07	128,075								(24,014)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/07/2021	05/02/2023	05/02/2023	Expiration	1,461	568,713	389.3	18,768								(3,519)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	05/03/2023	Expiration	2,751	620,428	225.5	20,102								(3,769)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2023	05/03/2023	Expiration	2,828	805,994	285.03	24,617								(4,616)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2023	05/03/2023	Expiration	961	1,737,914	1808.49	65,867								(12,350)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	05/04/2023	Expiration	2,960	667,793	225.58	21,636								(4,057)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2023	05/04/2023	Expiration	2,903	823,654	283.73	25,158								(4,717)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/04/2021	05/04/2023	05/04/2023	Expiration	376	680,775	1812.88	26,006								(4,876)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2023	05/05/2023	Expiration	751	212,850	283.57	6,502								(1,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2021	05/05/2023	05/05/2023	Expiration	1,360	2,473,494	1819.13	79,894								(14,980)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	05/05/2023	Expiration	2,583	585,251	226.59	18,962								(3,555)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/05/2023	05/05/2023	Expiration	1,563	443,487	283.8	13,539								(2,539)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	05/05/2023	Expiration	1,484	2,705,866	1823.26	99,765								(18,706)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	05/05/2023	Expiration	1,604	364,150	226.96	11,795								(2,212)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/05/2023	05/05/2023	Expiration	988	281,222	284.6	8,582								(1,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/08/2023	05/08/2023	Expiration	1,197	2,182,544	1823.26	80,558								(15,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/09/2023	05/09/2023	Expiration	150	273,479	1823.26	10,105								(1,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	05/10/2023	Expiration	833	1,521,676	1827.24	57,976								(10,870)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	05/10/2023	Expiration	1,881	426,978	227.05	13,843								(2,595)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	05/10/2023	Expiration	2,710	1,050,513	387.64	34,772								(6,520)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2023	05/10/2023	Expiration	2,047	580,080	283.32	17,724								(3,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023	05/11/2023	Expiration	722	1,311,631	1817.68	50,104								(9,395)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	05/11/2023	Expiration	5,449	1,231,297	225.97	39,906								(7,482)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023	05/11/2023	Expiration	11,326	4,359,788	384.93	144,309								(27,058)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2023	05/11/2023	Expiration	5,934	1,681,237	283.34	51,362								(9,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2023	05/12/2023	Expiration	231	417,146	1802.85	15,726								(2,949)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2023	05/12/2023	Expiration	1,463	327,424	223.86	10,605								(1,988)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2021	05/12/2023	05/12/2023	Expiration	3,109	1,189,949	382.7	39,387								(7,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2023	05/12/2023	Expiration	3,931	1,107,777	281.77	33,835								(6,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2021	05/12/2023	05/12/2023	Expiration	476	864,829	1816.02	32,864								(6,162)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2021	05/12/2023	05/12/2023	Expiration	1,743	667,307	382.86	22,021								(4,129)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/12/2023	05/12/2023	Expiration	1,557	439,560	282.36	13,419								(2,516)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	05/12/2023	Expiration	1,667	376,628	225.91	12,195								(2,287)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	05/12/2023	Expiration	2,048	787,022	384.23	25,972								(4,870)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2023	05/12/2023	Expiration	1,264	358,364	283.48	10,934								(2,050)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	05/12/2023	Expiration	1,467	2,670,889	1820.97	101,761								(19,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023	05/15/2023	Expiration	358	651,499	1820.97	24,887								(4,666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023	05/16/2023	Expiration	356	647,701	1820.97	24,742								(4,639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/17/2021	05/17/2023	05/17/2023	Expiration	794	1,444,467	1819.39	53,445								(10,021)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023	05/17/2023	Expiration	1,840	706,253	383.78	23,377								(4,383)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2023	05/17/2023	Expiration	1,420	402,180	283.14	12,285								(2,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2023	05/18/2023	Expiration	552	1,001,494	1814.12	38,157								(7,154)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2023	05/18/2023	Expiration	5,080	1,144,829	225.36	37,092								(6,955)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2023	05/18/2023	Expiration	6,698	2,572,828	384.12	85,161								(15,968)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2023	05/18/2023	Expiration	3,023	855,521	283.02	26,134								(4,900)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2021	05/19/2023	05/19/2023	Expiration	4,892	1,875,643	383.42	62,084								(11,641)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2023	05/19/2023	Expiration	2,750	777,871	282.86	23,757								(4,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/20/2021	05/19/2023	05/19/2023	Expiration	1,049	1,905,108	1815.27	60,201								(11,288)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	05/19/2023	Expiration	3,459	781,560	225.92	25,323								(4,748)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023	05/19/2023	Expiration	3,049	1,171,996	384.41	38,676								(7,252)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/19/2023	05/19/2023	Expiration	1,456	413,583	283.99	12,625								(2,367)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	05/19/2023	Expiration	2,353	905,911	385.07	29,895								(5,605)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/19/2023	05/19/2023	Expiration	2,935	832,428	283.62	25,395								(4,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/21/2021	05/19/2023	05/19/2023	Expiration	2,127	3,862,236	1816.03	119,343								(22,377)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/21/2021	05/22/2023	05/22/2023	Expiration	606	1,100,543	1816.03	34,117								(6,397)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/21/2021	05/23/2023	05/23/2023	Expiration	257	466,453	1816.03	14,460								(2,711)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2023	05/24/2023	Expiration	1,726	390,314	226.13	12,650								(2,372)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2023	05/24/2023	Expiration	3,175	902,882	284.35	27,580								(5,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023	05/24/2023	Expiration	1,040	1,891,145	1817.67	71,674								(13,439)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023	05/25/2023	Expiration	3,901	883,371	226.42	28,630								(5,368)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	05/25/2023	Expiration	12,067	4,662,216	386.36	154,319								(28,935)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2023	05/25/2023	Expiration	5,648	1,607,357	284.61	49,105								(9,207)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	05/25/2023	Expiration	507	921,317	1815.59	35,102								(6,582)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2023	05/26/2023	Expiration	2,578	583,252	226.23	18,903								(3,544)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2023	05/26/2023	Expiration	4,538	1,759,085	387.63	58,226								(10,917)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2023	05/26/2023	Expiration	2,283	650,170	284.75	19,863								(3,724)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2021	05/26/2023	05/26/2023	Expiration	1,781	689,473	387.22	22,753								(4,266)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/26/2023	05/26/2023	Expiration	889	252,840	284.48	7,718								(1,447)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	05/26/2023	Expiration	3,526	797,313	226.15	25,817								(4,841)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	05/26/2023	Expiration	884	342,438	387.3	11,300								(2,119)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/26/2023	05/26/2023	Expiration	990	281,874	284.85	8,599								(1,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	05/26/2023	Expiration	2,791	5,077,994	1819.18	193,979								(36,371)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/30/2023	05/30/2023	Expiration	571	1,039,577	1819.18	39,816								(7,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/31/2023	05/31/2023	Expiration	401	728,684	1819.18	27,909								(5,233)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2021	06/01/2023	06/01/2023	Expiration	5,582	2,165,010	387.86	71,662								(16,423)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2023	06/01/2023	Expiration	3,168	901,315	284.48	27,531								(6,309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2021	06/01/2023	06/01/2023	Expiration	273	497,102	1820.55	19,039								(4,363)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	06/02/2023	Expiration	1,655	642,321	388.2	21,197								(4,858)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/02/2023	06/02/2023	Expiration	2,024	574,602	283.93	17,538								(4,019)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	06/02/2023	Expiration	4,182	945,673	226.12	30,640								(7,022)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2023	06/02/2023	Expiration	4,300	1,669,595	388.29	55,264								(12,665)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2023	06/02/2023	Expiration	3,662	1,043,360	284.95	31,870								(7,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2023	06/02/2023	Expiration	1,113	2,027,728	1821.86	77,459								(17,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	06/02/2023	Expiration	1,013	1,846,739	1822.71	68,883								(15,786)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	06/02/2023	Expiration	2,658	603,423	227.05	19,539								(4,478)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	06/02/2023	Expiration	4,914	1,911,174	388.91	63,069								(14,453)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/02/2023	06/02/2023	Expiration	8,299	2,370,066	285.59	72,311								(16,571)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	06/02/2023	Expiration	2,438	4,450,806	1825.4	170,021								(38,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/05/2023	06/05/2023	Expiration	594	1,083,450	1825.4	41,496								(9,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023	06/06/2023	Expiration	864	1,577,692	1825.4	60,426								(13,848)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2023	06/07/2023	Expiration	1,069	1,948,233	1822.3	74,617								(17,100)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2023	06/07/2023	Expiration	1,943	440,226	226.6	14,263								(3,269)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	06/07/2023	Expiration	4,897	1,911,174	390.31	63,260								(14,497)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2023	06/07/2023	Expiration	8,291	2,370,066	285.85	72,398								(16,591)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023	06/08/2023	Expiration	2,385	540,840	226.8	17,529								(4,017)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2023	06/08/2023	Expiration	3,626	1,416,934	390.79	46,901								(10,748)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2023	06/08/2023	Expiration	3,617	1,034,922	286.12	31,614								(7,245)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2023	06/08/2023	Expiration	396	721,064	1822.67	28,194								(6,461)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	06/09/2023	Expiration	1,582	359,444	227.26	11,650								(2,670)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2021	06/09/2023	06/09/2023	Expiration	6,518	2,551,766	391.5	84,463								(19,356)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2023	06/09/2023	Expiration	1,085	310,525	286.28	9,486								(2,174)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023	06/09/2023	Expiration	536	209,992	391.74	6,930								(1,588)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/09/2023	06/09/2023	Expiration	765	219,558	287.03	6,704								(1,536)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2021	06/09/2023	06/09/2023	Expiration	1,292	2,350,599	1819.92	90,263								(20,685)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	06/09/2023	Expiration	3,668	836,523	228.03	27,087								(6,207)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/11/2021	06/09/2023	06/09/2023	Expiration	5,446	2,139,857	392.94	70,615								(16,183)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	06/09/2023	Expiration	6,057	1,739,828	287.25	53,080								(12,164)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	06/09/2023	Expiration	1,895	3,451,930	1821.8	118,056								(27,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/12/2023	06/12/2023	Expiration	1,081	1,969,283	1821.8	76,605								(17,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/13/2023	06/13/2023	Expiration	2,118	3,858,045	1821.8	150,464								(34,481)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	06/14/2023	Expiration	2,919	664,124	227.53	21,511								(4,930)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023	06/14/2023	Expiration	5,517	2,166,591	392.71	71,714								(16,434)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2023	06/14/2023	Expiration	3,172	912,271	287.6	27,861								(6,385)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	06/14/2023	Expiration	829	1,506,992	1818.01	57,100								(13,085)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2021	06/15/2023	06/15/2023	Expiration	880	1,600,303	1818.86	62,252								(14,266)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2023	06/15/2023	Expiration	2,058	468,108	227.5	15,162								(3,475)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2021	06/15/2023	06/15/2023	Expiration	5,490	2,152,529	392.08	71,249								(16,328)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2023	06/15/2023	Expiration	1,900	545,250	286.96	16,651								(3,816)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2021	06/16/2023	06/16/2023	Expiration	813	317,683	390.55	10,484								(2,402)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/16/2023	06/16/2023	Expiration	1,412	405,221	287.03	12,356								(2,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/16/2023	06/16/2023	Expiration	1,188	2,142,593	1802.87	82,276		6,924						(18,855)	6,924			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	06/16/2023	Expiration	4,851	1,092,772	225.26	35,329								(8,096)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/16/2023	06/16/2023	Expiration	4,048	1,582,308	390.86	52,216								(11,966)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/16/2023	06/16/2023	Expiration	2,988	856,324	286.59	26,089								(5,979)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/16/2023	06/16/2023	Expiration	1,448	2,590,664	1788.81	96,891		28,809						(22,204)	28,809			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2023	06/16/2023	Expiration	3,413	769,328	225.43	24,919								(5,710)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2021	06/16/2023	06/16/2023	Expiration	7,477	2,928,262	391.63	96,925								(22,212)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2023	06/16/2023	Expiration	3,114	890,569	285.98	27,180								(6,229)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/19/2023	06/19/2023	Expiration	1,211	2,166,959	1788.81	81,261		24,173						(18,622)	24,173			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/20/2023	06/20/2023	Expiration	665	1,189,323	1788.81	44,600		8,565						(10,221)	8,565			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2023	06/21/2023	Expiration	692	1,247,517	1803.47	47,281								(10,835)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2023	06/21/2023	Expiration	2,373	536,538	226.06	17,336								(3,973)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2023	06/21/2023	Expiration	2,785	1,088,454	390.87	35,919								(8,231)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2023	06/21/2023	Expiration	2,936	842,296	286.88	25,691								(5,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2021	06/22/2023	06/22/2023	Expiration	347	625,398	1804.87	23,515								(5,389)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2023	06/22/2023	Expiration	3,950	893,926	226.31	28,945								(6,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023	06/22/2023	Expiration	4,559	1,781,408	390.71	58,786								(13,472)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2023	06/22/2023	Expiration	3,299	947,933	287.35	28,919								(6,627)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	06/23/2023	Expiration	1,023	1,846,869	1804.97	71,474								(16,379)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	06/23/2023	Expiration	3,068	692,884	225.83	22,415								(5,137)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	06/23/2023	Expiration	4,007	1,567,854	391.29	51,739								(11,857)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/23/2023	06/23/2023	Expiration	5,066	1,458,494	287.88	44,448								(10,186)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023	06/23/2023	Expiration	996	389,377	391.07	12,849								(2,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/23/2023	06/23/2023	Expiration	2,516	4,552,100	1809.53	174,801								(40,058)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023	06/23/2023	Expiration	2,258	509,354	225.62	16,493								(3,780)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2021	06/23/2023	06/23/2023	Expiration	2,679	1,046,306	390.63	34,528								(7,913)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2023	06/23/2023	Expiration	2,392	687,331	287.33	20,962								(4,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/26/2023	06/26/2023	Expiration	1,463	2,648,169	1809.53	101,690								(23,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/27/2023	06/27/2023	Expiration	900	1,628,656	1809.53	62,540								(14,332)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	06/28/2023	Expiration	4,001	1,565,533	391.28	51,663								(11,839)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2023	06/28/2023	Expiration	1,609	464,901	288.97	14,178								(3,249)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	06/28/2023	Expiration	823	1,487,014	1807.54	57,696								(13,222)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2023	06/29/2023	Expiration	4,263	964,846	226.33	31,222								(7,155)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2023	06/29/2023	Expiration	3,191	1,249,481	391.51	41,233								(9,449)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2023	06/29/2023	Expiration	2,869	829,993	289.27	25,311								(5,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2023	06/29/2023	Expiration	260	469,502	1806.5	18,217		61						(4,175)	61			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2023	06/30/2023	Expiration	591	1,068,495	1808.48	41,671		2,819						(9,550)	2,819			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2023	06/30/2023	Expiration	3,768	854,242	226.73	27,652								(6,337)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2023	06/30/2023	Expiration	5,661	2,214,448	391.2	73,077								(16,747)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2023	06/30/2023	Expiration	2,074	599,720	289.21	18,288								(4,191)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/01/2021	06/30/2023	06/30/2023	Expiration	935	1,694,550	1812.08	63,885		1,091						(17,302)	1,091			
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023	06/30/2023	Expiration	3,861	1,508,370	390.63	49,776								(13,481)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2021	06/30/2023	06/30/2023	Expiration	2,909	840,898	289.06	25,625								(6,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	06/30/2023	Expiration	2,035	3,690,345	1813.6	140,270								(37,990)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	06/30/2023	Expiration	2,083	474,767	227.88	15,344								(4,156)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023	06/30/2023	Expiration	3,256	1,279,235	392.9	42,215								(11,433)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	06/30/2023	06/30/2023	Expiration	1,017	295,017	290.04	8,987								(2,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/03/2023	07/03/2023	Expiration	915	1,659,167	1813.6	63,131		131						(17,098)	131			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2023	07/05/2023	Expiration	386	700,472	1813.6	26,702								(7,232)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2023	07/06/2023	Expiration	3,297	753,946	228.68	24,413								(6,612)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2021	07/06/2023	07/06/2023	Expiration	2,220	874,122	393.69	28,846								(7,812)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2023	07/06/2023	Expiration	769	223,598	290.63	6,822								(1,848)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2023	07/07/2023	Expiration	1,447	332,629	229.95	10,771								(2,917)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2021	07/07/2023	07/07/2023	Expiration	4,753	1,888,363	397.27	62,316								(16,877)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2023	07/07/2023	Expiration	3,035	881,548	290.45	26,896								(7,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/07/2021	07/07/2023	07/07/2023	Expiration	642	1,165,741	1814.83	45,580								(12,345)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023	07/07/2023	Expiration	5,470	2,174,715	397.56	71,766								(19,437)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/07/2023	07/07/2023	Expiration	1,793	519,774	289.84	15,853								(4,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/07/2023	07/07/2023	Expiration	668	1,207,756	1807.01	46,136								(12,495)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/07/2023	07/07/2023	Expiration	1,425	2,588,526	1816.89	99,917								(27,061)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	07/07/2023	Expiration	1,639	376,762	229.91	12,184								(3,300)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023	07/07/2023	Expiration	2,830	1,124,958	397.52	37,124								(10,054)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2021	07/07/2023	07/07/2023	Expiration	2,363	686,806	290.67	20,927								(5,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/10/2023	07/10/2023	Expiration	1,260	2,288,608	1816.89	88,569								(23,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2023	07/11/2023	Expiration	792	1,439,651	1816.89	55,858								(15,128)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/12/2021	07/12/2023	07/12/2023	Expiration	1,094	1,990,410	1819.63	74,839								(20,269)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023	07/12/2023	Expiration	8,640	3,442,709	398.48	113,609								(30,769)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2023	07/12/2023	Expiration	3,360	976,492	290.65	29,791								(8,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/13/2021	07/13/2023	07/13/2023	Expiration	437	791,713	1813.76	24,860		1,866						(6,733)	1,866			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2023	07/13/2023	Expiration	2,564	586,800	228.89	18,989								(5,143)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023	07/13/2023	Expiration	4,738	1,886,546	398.19	62,256								(16,861)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2023	07/13/2023	Expiration	1,618	469,148	289.88	14,304								(3,874)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2023	07/14/2023	Expiration	3,424	787,685	230.02	25,497								(6,906)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2023	07/14/2023	Expiration	3,993	1,592,192	398.76	52,542								(14,230)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023	07/14/2023	Expiration	3,292	954,883	290.07	29,128								(7,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	07/14/2023	Expiration	1,063	1,931,048	1815.77	75,890		317						(20,554)	317			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	07/14/2023	Expiration	5,785	1,337,394	231.2	43,238								(11,710)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	07/14/2023	Expiration	6,667	2,644,757	396.67	87,277								(23,638)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/14/2023	07/14/2023	Expiration	3,857	1,112,552	288.43	33,892								(9,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/14/2021	07/14/2023	07/14/2023	Expiration	457	829,348	1814.55	26,207		697						(7,098)	697			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	07/14/2023	Expiration	1,801	716,794	398.07	23,654								(6,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	07/14/2023	Expiration	1,035	1,876,948	1812.72	73,764		3,473						(19,978)	3,473			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	07/17/2023	Expiration	757	1,371,669	1812.72	54,044		2,909						(14,637)	2,909			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	07/18/2023	Expiration	917	1,661,934	1812.72	65,480		5,890						(17,734)	5,890			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	07/19/2023	Expiration	2,107	827,037	392.57	27,292								(7,392)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2023	07/19/2023	Expiration	1,362	393,763	289.02	11,978								(3,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/19/2021	07/19/2023	07/19/2023	Expiration	935	1,683,987	1801.28	63,150		19,375						(17,103)	19,375			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2023	07/20/2023	Expiration	3,201	743,133	232.15	24,070								(6,519)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	07/20/2023	Expiration	3,384	1,337,058	395.17	44,123								(11,950)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2023	07/20/2023	Expiration	5,345	1,552,232	290.38	47,377								(12,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/20/2021	07/20/2023	07/20/2023	Expiration	737	1,336,549	1812.38	51,457		10,726						(13,936)	10,726			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2023	07/21/2023	Expiration	1,355	2,456,616	1812.63	94,088		21,800						(25,482)	21,800			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/21/2023	07/21/2023	Expiration	4,067	1,184,695	291.29	36,108								(9,779)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2023	07/21/2023	Expiration	2,416	558,210	231.06	18,080								(4,897)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/21/2021	07/21/2023	07/21/2023	Expiration	6,365	2,527,909	397.14	83,421								(22,593)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2023	07/21/2023	Expiration	2,069	600,781	290.39	18,332								(4,965)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2023	07/21/2023	Expiration	391	709,082	1815.66	27,144		5,097						(7,351)	5,097			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023	07/21/2023	Expiration	4,211	7,659,174	1818.87	290,283		41,453						(78,618)	41,453			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/23/2021	07/24/2023	07/24/2023	Expiration	861	1,566,518	1818.87	59,371		9,865						(16,080)	9,865			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/23/2021	07/25/2023	07/25/2023	Expiration	749	1,362,882	1818.87	51,653		10,059						(13,989)	10,059			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2023	07/26/2023	Expiration	1,946	451,794	232.2	14,634								(3,963)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	07/26/2023	Expiration	7,793	3,114,360	399.66	102,774								(27,835)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2023	07/26/2023	Expiration	1,377	400,981	291.2	12,236								(3,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	07/26/2023	Expiration	756	1,376,096	1820.54	54,218		10,298						(14,684)	10,298			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2023	07/27/2023	Expiration	2,725	635,278	233.15	20,577								(5,573)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/27/2021	07/27/2023	07/27/2023	Expiration	6,169	2,458,567	398.55	81,133								(21,973)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2023	07/27/2023	Expiration	4,308	1,252,284	290.66	38,220								(10,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/27/2021	07/27/2023	07/27/2023	Expiration	808	1,472,281	1821.79	55,799		3,587						(15,112)	3,587			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2023	07/28/2023	Expiration	964	223,780	232.19	7,248								(1,963)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2023	07/28/2023	Expiration	5,196	2,072,836	398.93	68,404								(18,526)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2023	07/28/2023	Expiration	3,737	1,088,942	291.38	33,235								(9,001)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/28/2021	07/28/2023	07/28/2023	Expiration	219	398,994	1818.59	15,800		2,731						(4,279)	2,731			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	07/28/2023	Expiration	2,312	538,106	232.73	17,408								(4,715)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	07/28/2023	Expiration	4,813	1,920,407	398.99	63,373								(17,164)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/28/2023	07/28/2023	Expiration	2,554	743,371	291.08	22,663								(6,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023	07/28/2023	Expiration	1,456	2,658,845	1826.57	100,956		6,514						(27,342)	6,514			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	07/28/2023	Expiration	1,989	794,596	399.51	26,222								(7,102)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/30/2021	07/28/2023	07/28/2023	Expiration	3,087	5,631,287	1824.24	217,931		20,985						(59,023)	20,985			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/30/2021	07/31/2023	07/31/2023	Expiration	1,306	2,382,391	1824.24	92,437		7,572						(25,035)	7,572			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/30/2021	08/01/2023	08/01/2023	Expiration	631	1,151,395	1824.24	44,674		2,650						(12,099)	2,650			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023	08/02/2023	Expiration	2,762	1,103,279	399.38	36,408								(11,378)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2023	08/02/2023	Expiration	2,701	788,244	291.83	24,066								(7,521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/02/2021	08/02/2023	08/02/2023	Expiration	1,648	3,004,580	1822.77	114,174		5,825						(35,679)	5,825			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2023	08/03/2023	Expiration	3,049	713,938	234.16	23,139								(7,231)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/03/2021	08/03/2023	08/03/2023	Expiration	3,816	1,527,682	400.3	50,414								(15,754)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2023	08/03/2023	Expiration	1,575	460,782	292.47	14,069								(4,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/03/2021	08/03/2023	08/03/2023	Expiration	591	1,080,465	1828.8	42,246								(13,202)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2023	08/04/2023	Expiration	3,503	816,973	233.21	26,470								(8,272)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	08/04/2023	Expiration	2,689	1,077,349	400.71	35,553								(11,110)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2023	08/04/2023	Expiration	1,758	514,593	292.66	15,707								(4,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	08/04/2023	Expiration	342	623,159	1821.46	24,802								(7,751)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	08/04/2023	Expiration	820	1,494,828	1823.27	56,968								(17,802)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	08/04/2023	Expiration	1,836	426,722	232.37	13,800								(4,313)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	08/04/2023	Expiration	2,717	1,090,936	401.54	36,001								(11,250)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/04/2023	08/04/2023	Expiration	2,573	749,864	291.45	22,845								(7,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/06/2021	08/04/2023	08/04/2023	Expiration	2,384	4,355,230	1826.7	165,499								(51,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/06/2021	08/07/2023	08/07/2023	Expiration	1,475	2,694,333	1826.7	102,385								(31,995)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/06/2021	08/08/2023	08/08/2023	Expiration	781	1,426,689	1826.7	54,500								(17,031)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2023	08/09/2023	Expiration	1,369	2,499,769	1825.66	97,241								(30,388)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2023	08/10/2023	Expiration	4,270	989,829	231.79	32,041								(10,013)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	08/10/2023	Expiration	10,933	4,388,473	401.39	144,820								(45,256)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2023	08/10/2023	Expiration	6,094	1,764,529	289.54	53,802								(16,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	08/10/2023	Expiration	477	873,283	1832.2	34,757								(10,861)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/11/2021	08/10/2023	08/10/2023	Expiration	4,241	1,703,748	401.73	56,224								(17,570)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/12/2021	08/10/2023	08/10/2023	Expiration	2,249	904,461	402.16	29,847								(9,327)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/13/2021	08/10/2023	08/10/2023	Expiration	3,373	1,358,887	402.85	44,707								(13,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2021	08/11/2023	08/11/2023	Expiration	155	284,769	1838.51	11,163								(3,488)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2023	08/11/2023	Expiration	1,509	350,306	232.18	11,339								(3,544)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2023	08/11/2023	Expiration	3,932	1,137,966	289.39	34,710								(10,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/12/2021	08/11/2023	08/11/2023	Expiration	1,301	2,391,133	1838.43	93,015								(29,067)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/11/2023	08/11/2023	Expiration	2,881	836,804	290.46	25,490								(7,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2023	08/11/2023	Expiration	1,596	2,938,215	1840.78	113,063								(35,332)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/14/2023	08/14/2023	Expiration	609	1,120,619	1840.78	43,166								(13,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/15/2023	08/15/2023	Expiration	477	877,375	1840.78	33,823								(10,570)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	08/16/2023	Expiration	2,924	1,180,670	403.78	38,962								(12,176)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/16/2021	08/16/2023	08/16/2023	Expiration	1,360	2,508,080	1843.71	96,561								(30,175)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2023	08/17/2023	Expiration	3,202	751,139	234.62	24,314								(7,598)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	08/17/2023	Expiration	6,329	2,556,214	403.89	84,355								(26,361)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2023	08/17/2023	Expiration	5,660	1,637,302	289.26	49,933								(15,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	08/17/2023	Expiration	201	369,715	1838	14,715								(4,598)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2021	08/18/2023	08/18/2023	Expiration	5,133	1,197,588	233.32	38,754								(12,111)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	08/18/2023	Expiration	6,783	2,737,298	403.58	90,331								(28,228)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2023	08/18/2023	Expiration	6,354	1,828,274	287.72	55,761								(17,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	08/18/2023	Expiration	393	719,519	1828.82	28,781								(8,994)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	08/18/2023	Expiration	1,557	628,660	403.7	20,746								(6,483)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/18/2023	08/18/2023	Expiration	1,678	483,761	288.34	14,745								(4,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2021	08/18/2023	08/18/2023	Expiration	1,083	1,978,962	1827.67	76,388								(23,871)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	08/18/2023	Expiration	3,647	854,405	234.29	27,623								(8,632)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	08/18/2023	Expiration	4,810	1,942,079	403.73	64,089								(20,028)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/18/2023	08/18/2023	Expiration	4,793	1,385,082	288.95	42,190								(13,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/20/2021	08/18/2023	08/18/2023	Expiration	1,775	3,254,098	1832.98	125,283								(39,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/20/2021	08/21/2023	08/21/2023	Expiration	599	1,097,101	1832.98	42,238								(13,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/20/2021	08/22/2023	08/22/2023	Expiration	545	998,532	1832.98	38,543								(12,045)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2021	08/23/2023	08/23/2023	Expiration	1,542	360,882	234.08	11,682								(3,651)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	08/23/2023	Expiration	2,320	934,937	402.92	30,853								(9,642)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2023	08/23/2023	Expiration	1,080	1,981,731	1834.37	78,080								(24,400)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2021	08/24/2023	08/24/2023	Expiration	3,382	788,752	233.23	25,532								(7,979)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	08/24/2023	Expiration	6,193	2,496,761	403.18	82,393								(25,748)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2023	08/24/2023	Expiration	5,946	1,725,593	290.23	52,624								(16,445)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	08/24/2023	Expiration	582	1,068,061	1834.47	42,509								(13,284)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023	08/25/2023	Expiration	2,193	509,628	232.35	16,481								(5,150)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	08/25/2023	Expiration	2,540	1,014,675	399.52	33,484								(10,464)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/25/2023	08/25/2023	Expiration	1,732	501,652	289.66	15,287								(4,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/26/2021	08/25/2023	08/25/2023	Expiration	838	1,535,460	1831.71	59,422								(18,569)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	08/25/2023	Expiration	2,138	854,797	399.85	28,208								(8,815)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/25/2023	08/25/2023	Expiration	4,373	1,274,902	291.56	38,841								(12,138)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	08/25/2023	Expiration	3,045	708,437	232.68	22,925								(7,164)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	08/25/2023	Expiration	6,391	2,568,132	401.86	84,748								(26,484)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2023	08/25/2023	Expiration	4,523	1,311,281	289.92	39,986								(12,496)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	08/25/2023	Expiration	36	160,145	4496.19	4,564								(1,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/27/2021	08/25/2023	08/25/2023	Expiration	1,016	1,866,806	1837.12	72,805								(22,752)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	08/25/2023	Expiration	531	975,568	1837.32	37,520								(11,725)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/27/2021	08/28/2023	08/28/2023	Expiration	1,126	2,068,806	1837.12	80,890								(25,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/27/2021	08/29/2023	08/29/2023	Expiration	678	1,245,522	1837.12	48,824								(15,258)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2023	08/30/2023	Expiration	4,135	966,723	233.77	31,302								(9,782)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	08/30/2023	Expiration	7,869	3,161,059	401.7	104,315								(32,598)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2023	08/30/2023	Expiration	4,255	1,245,132	292.66	37,989								(11,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2023	08/30/2023	Expiration	1,438	2,644,724	1838.74	101,690								(31,778)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2023	08/31/2023	Expiration	2,880	673,002	233.68	21,792								(6,810)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	08/31/2023	Expiration	7,834	3,145,785	401.54	103,811								(32,441)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2023	08/31/2023	Expiration	5,183	1,514,225	292.15	46,197								(14,437)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	08/31/2023	Expiration	744	1,368,430	1838.99	54,464								(17,020)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2021	09/01/2023	09/01/2023	Expiration	2,127	497,777	234.02	16,118								(5,708)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2023	09/01/2023	Expiration	3,574	1,431,095	400.41	47,226								(16,726)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2023	09/01/2023	Expiration	2,832	827,863	292.35	25,256								(8,945)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/02/2021	09/01/2023	09/01/2023	Expiration	2,742	1,098,965	400.75	36,266								(12,844)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	09/01/2023	Expiration	1,775	519,184	292.56	15,830								(5,607)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	09/01/2023	Expiration	360	663,057	1842.61	25,926								(9,182)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/01/2023	09/01/2023	Expiration	3,007	5,529,237	1839.04	213,981								(75,785)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	09/01/2023	Expiration	1,963	459,734	234.2	14,872								(5,267)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	09/01/2023	Expiration	3,856	1,542,651	400.08	50,907								(18,030)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/01/2023	09/01/2023	Expiration	1,568	459,096	292.74	13,990								(4,955)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/05/2023	09/05/2023	Expiration	772	1,419,969	1839.04	55,095								(19,513)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2023	09/06/2023	Expiration	311	571,573	1839.04	22,177								(7,854)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2023	09/07/2023	Expiration	11,229	4,474,621	398.5	147,662								(52,297)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2021	09/08/2023	09/08/2023	Expiration	3,206	749,147	233.7	24,257								(8,591)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	09/08/2023	Expiration	10,692	4,255,252	397.99	140,423								(49,733)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2023	09/08/2023	Expiration	3,853	1,123,321	291.52	34,268								(12,137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/08/2021	09/08/2023	09/08/2023	Expiration	314	575,335	1832.38	21,633								(7,662)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	09/08/2023	Expiration	1,769	412,990	233.41	13,364								(4,733)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2021	09/08/2023	09/08/2023	Expiration	929	370,032	398.42	12,211								(4,325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/09/2021	09/08/2023	09/08/2023	Expiration	694	1,268,668	1827.5	47,956								(16,984)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/08/2023	09/08/2023	Expiration	1,587	461,438	290.69	14,057								(4,979)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/10/2021	09/08/2023	09/08/2023	Expiration	2,075	3,781,750	1822.57	142,950								(50,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/10/2021	09/11/2023	09/11/2023	Expiration	696	1,267,863	1822.57	48,052								(17,018)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/10/2021	09/12/2023	09/12/2023	Expiration	258	470,480	1822.57	17,831								(6,315)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/13/2021	09/13/2023	09/13/2023	Expiration	1,471	2,682,151	1823.5	101,922								(36,097)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2021	09/13/2023	09/13/2023	Expiration	3,536	822,542	232.6	26,634								(9,433)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	09/13/2023	Expiration	2,826	1,124,070	397.72	37,094								(13,138)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2023	09/13/2023	Expiration	1,411	410,459	290.86	12,521								(4,434)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	09/14/2023	Expiration	1,791	417,142	232.89	13,507								(4,784)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	09/14/2023	Expiration	8,922	3,547,534	397.63	117,069								(41,462)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2023	09/14/2023	Expiration	4,031	1,172,817	290.93	35,778								(12,671)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2023	09/14/2023	Expiration	211	383,882	1817.09	14,779								(5,234)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2023	09/15/2023	Expiration	2,123	494,202	232.81	15,997								(5,666)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	09/15/2023	Expiration	2,853	1,133,311	397.28	37,399								(13,246)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2023	09/15/2023	Expiration	2,985	869,276	291.21	26,516								(9,391)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	09/15/2021	09/15/2023	09/15/2023	Expiration	25	111,660	4480.7	3,508								(1,243)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/15/2021	09/15/2023	09/15/2023	Expiration	228	416,305	1823.95	15,820								(5,603)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	09/15/2023	Expiration	6,734	1,562,735	232.07	50,554								(17,905)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	09/15/2023	Expiration	6,237	2,469,924	396	81,507								(28,867)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/15/2023	09/15/2023	Expiration	6,084	1,770,506	290.99	53,960								(19,111)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/15/2023	09/15/2023	Expiration	770	1,402,632	1820.81	52,879								(18,728)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	09/15/2023	Expiration	3,372	778,496	230.89	25,161								(8,911)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	09/15/2023	Expiration	2,657	1,046,207	393.8	34,525								(12,228)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/15/2023	09/15/2023	Expiration	3,050	884,158	289.87	26,927								(9,537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/17/2021	09/15/2023	09/15/2023	Expiration	1,357	2,458,395	1811.72	93,173								(32,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/17/2021	09/18/2023	09/18/2023	Expiration	677	1,227,234	1811.72	46,512								(16,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/17/2021	09/19/2023	09/19/2023	Expiration	877	1,588,350	1811.72	60,198								(21,320)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2023	09/20/2023	Expiration	1,875	433,277	231.13	14,025								(4,967)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2023	09/20/2023	Expiration	2,692	777,665	288.85	23,719								(8,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/20/2021	09/20/2023	09/20/2023	Expiration	604	1,086,404	1799.73	39,871								(14,121)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023	09/21/2023	Expiration	2,521	581,963	230.84	18,838								(6,672)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	09/21/2023	Expiration	10,090	3,984,976	394.94	131,504								(46,574)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2023	09/21/2023	Expiration	3,726	1,076,712	288.95	32,841								(11,631)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2023	09/21/2023	Expiration	224	402,596	1796.64	15,138								(5,361)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	09/22/2023	Expiration	1,300	300,057	230.82	9,713								(3,440)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023	09/22/2023	Expiration	3,376	1,335,379	395.52	44,068								(15,607)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2023	09/22/2023	Expiration	2,151	622,368	289.34	18,974								(6,720)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/22/2021	09/22/2023	09/22/2023	Expiration	236	424,549	1801.97	15,878								(5,624)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/23/2021	09/22/2023	09/22/2023	Expiration	1,086	1,966,063	1809.92	74,710								(26,460)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	09/22/2023	Expiration	2,218	508,870	229.47	16,442								(5,823)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	09/22/2023	Expiration	5,167	2,025,819	392.04	66,649								(23,605)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/22/2023	09/22/2023	Expiration	2,601	750,529	288.56	22,841								(8,089)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/24/2021	09/22/2023	09/22/2023	Expiration	1,162	2,102,175	1809.83	78,832								(27,920)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/24/2021	09/25/2023	09/25/2023	Expiration	1,290	2,334,703	1809.83	87,551								(31,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/27/2021	09/27/2023	09/27/2023	Expiration	921	1,667,722	1810.25	63,373								(22,445)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	09/27/2023	Expiration	2,432	951,555	391.3	31,401								(11,121)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023	09/28/2023	Expiration	1,774	402,706	226.95	13,015								(4,610)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	09/28/2023	Expiration	5,119	1,987,184	388.18	65,577								(23,225)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2023	09/28/2023	Expiration	2,369	675,162	284.95	20,568								(7,285)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/28/2021	09/28/2023	09/28/2023	Expiration	248	446,410	1799.46	16,696								(5,913)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2023	09/29/2023	Expiration	1,843	419,658	227.69	13,568								(4,805)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	09/29/2023	Expiration	5,558	2,167,582	389.96	71,530								(25,334)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2023	09/29/2023	Expiration	4,554	1,294,977	284.38	39,455								(13,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/29/2021	09/29/2023	09/29/2023	Expiration	246	443,922	1804.15	16,603								(5,880)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023	09/29/2023	Expiration	1,442	560,708	388.8	18,503								(6,553)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/29/2023	09/29/2023	Expiration	1,449	412,155	284.44	12,552								(4,445)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023	09/29/2023	Expiration	758	1,355,921	1789.27	52,013								(18,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/01/2021	09/29/2023	09/29/2023	Expiration	2,174	3,901,391	1794.9	147,082								(58,220)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023	09/29/2023	Expiration	3,414	1,334,861	390.99	44,050								(17,437)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/29/2023	09/29/2023	Expiration	1,745	498,467	285.71	15,172								(6,006)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/01/2021	10/02/2023	10/02/2023	Expiration	1,417	2,543,774	1794.9	95,900								(37,961)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/01/2021	10/03/2023	10/03/2023	Expiration	630	1,130,032	1794.9	42,602								(16,863)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2021	10/04/2023	10/04/2023	Expiration	2,002	455,934	227.78	14,745								(5,837)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	10/04/2023	Expiration	1,956	762,238	389.61	25,154								(9,957)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2023	10/04/2023	Expiration	4,835	1,371,492	283.63	41,798								(16,545)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/04/2021	10/04/2023	10/04/2023	Expiration	679	1,217,500	1792.02	47,361								(18,747)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2023	10/05/2023	Expiration	6,122	2,385,523	389.65	78,722								(31,161)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	10/05/2023	Expiration	4,405	1,251,302	284.09	38,126								(15,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	10/05/2023	Expiration	430	771,960	1796.41	30,492								(12,070)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	10/06/2023	Expiration	4,587	1,046,944	228.26	33,848								(13,398)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	10/06/2023	Expiration	2,496	969,962	388.63	32,009								(12,670)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2023	10/06/2023	Expiration	4,073	1,158,189	284.38	35,282								(13,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/06/2021	10/06/2023	10/06/2023	Expiration	207	372,513	1798.88	14,640								(5,795)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	10/06/2023	Expiration	2,656	605,695	228.05	19,564								(7,744)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	10/06/2023	Expiration	2,915	1,135,727	389.58	37,479								(14,835)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	10/06/2023	Expiration	2,600	740,015	284.58	22,522								(8,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	10/06/2023	Expiration	731	1,319,790	1804.51	51,472								(20,374)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	10/06/2023	Expiration	1,536	349,142	227.36	11,270								(4,461)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	10/06/2023	Expiration	2,999	1,164,223	388.26	38,303								(15,162)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/06/2023	10/06/2023	Expiration	2,207	626,538	283.91	19,054								(7,542)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/06/2023	10/06/2023	Expiration	1,917	3,454,583	1802.36	134,729								(53,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/09/2023	10/09/2023	Expiration	1,074	1,934,924	1802.36	75,462								(29,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/10/2023	10/10/2023	Expiration	296	534,319	1802.36	20,838								(8,249)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/11/2021	10/11/2023	10/11/2023	Expiration	489	879,246	1799.61	34,554								(13,678)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	10/11/2023	Expiration	5,312	2,056,904	387.24	67,878								(26,868)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2023	10/12/2023	Expiration	3,148	714,711	227.05	23,078								(9,135)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023	10/12/2023	Expiration	7,076	2,737,892	386.95	90,350								(35,764)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2023	10/12/2023	Expiration	7,321	2,074,812	283.41	63,137								(24,992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2021	10/12/2023	10/12/2023	Expiration	517	929,606	1799.32	36,719								(14,535)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2023	10/13/2023	Expiration	2,756	627,059	227.51	20,235								(8,010)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	10/13/2023	Expiration	5,301	2,055,493	387.72	67,626								(26,769)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2023	10/13/2023	Expiration	2,584	733,356	283.79	22,301								(8,828)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2021	10/13/2023	10/13/2023	Expiration	432	777,384	1801.32	27,928								(11,055)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	10/13/2023	Expiration	1,702	389,752	229.04	12,573								(4,977)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2021	10/13/2023	10/13/2023	Expiration	2,953	1,148,593	388.99	37,789								(14,958)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/13/2023	10/13/2023	Expiration	1,778	506,768	285.05	15,400								(6,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	10/13/2023	Expiration	1,400	2,541,308	1815.52	97,027								(38,407)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023	10/13/2023	Expiration	3,384	772,567	228.27	24,892								(9,853)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	10/13/2023	Expiration	10,470	4,068,119	388.55	133,841								(52,979)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/13/2023	10/13/2023	Expiration	6,840	1,947,536	284.73	59,102								(23,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	10/13/2023	Expiration	1,722	3,128,596	1817.16	123,580								(48,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	10/16/2023	Expiration	540	980,603	1817.16	38,734								(15,332)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	10/17/2023	Expiration	727	1,321,070	1817.16	52,314								(20,708)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	10/18/2023	Expiration	4,222	1,636,382	387.54	53,837								(21,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2021	10/18/2023	10/18/2023	Expiration	525	953,093	1814.53	37,361								(14,789)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2023	10/19/2023	Expiration	3,711	845,895	227.97	27,238								(10,782)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	10/19/2023	Expiration	8,563	3,315,795	387.24	109,090								(43,181)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2023	10/19/2023	Expiration	5,432	1,551,001	285.51	47,110								(18,648)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	10/19/2023	Expiration	588	1,069,064	1818.92	42,014								(16,631)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2023	10/20/2023	Expiration	449	820,291	1824.91	32,073								(12,696)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2023	10/20/2023	Expiration	7,354	1,681,727	228.68	54,236								(21,468)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	10/20/2023	Expiration	7,139	2,761,006	386.77	90,837								(35,956)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2023	10/20/2023	Expiration	3,988	1,137,873	285.36	34,565								(13,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	10/20/2023	Expiration	969	1,767,411	1824.5	69,989								(27,704)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	10/20/2023	Expiration	2,816	642,747	228.24	20,696								(8,192)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	10/20/2023	Expiration	2,859	1,104,352	386.28	36,333								(14,382)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/20/2023	10/20/2023	Expiration	3,262	930,946	285.35	28,226								(11,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	10/20/2023	Expiration	1,296	2,368,718	1827.03	91,906								(36,380)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	10/20/2023	Expiration	2,408	551,328	228.94	17,731								(7,018)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	10/20/2023	Expiration	4,600	1,770,471	384.91	58,071								(22,987)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/20/2023	10/20/2023	Expiration	2,814	800,811	284.62	24,266								(9,605)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023	10/23/2023	Expiration	517	944,275	1827.03	36,732								(14,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/24/2023	10/24/2023	Expiration	306	559,973	1827.03	21,783								(8,622)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	10/25/2023	Expiration	2,846	1,096,826	385.37	36,086								(14,284)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2023	10/25/2023	Expiration	1,390	396,452	285.13	12,032								(4,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2023	10/25/2023	Expiration	1,362	2,492,778	1829.72	96,969								(38,384)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023	10/26/2023	Expiration	4,565	1,046,110	229.16	33,674								(13,329)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023	10/26/2023	Expiration	7,169	2,766,521	385.88	91,019								(36,028)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2023	10/26/2023	Expiration	5,603	1,597,686	285.14	48,474								(19,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/26/2021	10/26/2023	10/26/2023	Expiration	319	584,612	1830.82	22,624								(8,956)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	10/27/2023	Expiration	2,490	962,864	386.72	31,582								(12,501)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/27/2023	10/27/2023	Expiration	2,761	789,668	286.01	23,943								(9,477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	10/27/2023	Expiration	1,009	1,849,019	1831.95	72,482								(28,691)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	10/27/2023	Expiration	4,671	1,069,623	228.98	34,346								(13,595)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	10/27/2023	Expiration	4,224	1,625,917	384.91	53,330								(21,110)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/27/2023	10/27/2023	Expiration	4,038	1,156,032	286.26	34,999								(13,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/27/2021	10/27/2023	10/27/2023	Expiration	309	562,334	1822.75	21,931								(8,681)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2021	10/27/2023	10/27/2023	Expiration	2,112	484,173	229.3	15,576								(6,165)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	10/27/2023	Expiration	2,886	1,116,263	386.83	36,613								(14,493)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2023	10/27/2023	Expiration	2,915	830,864	285.03	25,195								(9,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/29/2021	10/27/2023	10/27/2023	Expiration	1,579	2,893,222	1832.08	110,810								(43,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/29/2021	10/30/2023	10/30/2023	Expiration	635	1,162,495	1832.08	44,640								(17,670)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/29/2021	10/31/2023	10/31/2023	Expiration	778	1,424,873	1832.08	54,715								(21,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/01/2021	11/01/2023	11/01/2023	Expiration	448	822,329	1836.02	31,742								(13,887)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2023	11/01/2023	Expiration	3,668	839,703	228.93	27,005								(11,815)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	11/01/2023	Expiration	4,078	1,569,771	384.9	51,488								(22,526)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2023	11/01/2023	Expiration	1,341	384,522	286.81	11,653								(5,096)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2021	11/02/2023	11/02/2023	Expiration	2,766	635,983	229.95	20,472								(8,957)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	11/02/2023	Expiration	11,717	4,540,432	387.5	149,380								(65,354)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2023	11/02/2023	Expiration	3,705	1,066,384	287.84	32,358								(14,157)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/02/2021	11/02/2023	11/02/2023	Expiration	482	886,857	1840.56	34,765								(15,210)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/04/2021	11/02/2023	11/02/2023	Expiration	5,201	2,031,609	390.64	66,637								(29,154)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/05/2021	11/02/2023	11/02/2023	Expiration	2,545	1,001,487	393.54	32,849								(14,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	11/03/2023	Expiration	1,814	3,351,853	1847.71	132,398								(57,924)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/03/2021	11/03/2023	11/03/2023	Expiration	605	1,116,511	1845.08	41,216								(18,032)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2023	11/03/2023	Expiration	1,880	431,977	229.73	13,897								(6,080)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2023	11/03/2023	Expiration	3,144	907,037	288.53	27,510								(12,035)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2023	11/03/2023	Expiration	5,472	1,260,566	230.36	40,578								(17,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/04/2021	11/03/2023	11/03/2023	Expiration	1,313	2,422,120	1844.51	96,400								(42,175)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/03/2023	11/03/2023	Expiration	1,945	566,670	291.41	17,187								(7,519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	11/06/2023	Expiration	1,059	1,955,986	1847.71	77,457								(33,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/08/2021	11/08/2023	11/08/2023	Expiration	767	1,417,699	1848.24	54,581								(23,879)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023	11/08/2023	Expiration	3,048	701,749	230.27	22,596								(9,886)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	11/08/2023	Expiration	5,205	2,047,774	393.45	67,372								(29,475)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2023	11/08/2023	Expiration	2,887	841,401	291.44	25,541								(11,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/09/2021	11/09/2023	11/09/2023	Expiration	444	821,264	1848.18	31,865								(13,941)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2023	11/09/2023	Expiration	1,960	453,503	231.36	14,607								(6,391)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023	11/09/2023	Expiration	6,249	2,462,627	394.08	81,020								(35,446)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2023	11/09/2023	Expiration	4,275	1,246,591	291.59	37,832								(16,551)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2023	11/10/2023	Expiration	3,177	732,018	230.4	23,542								(10,299)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	11/10/2023	Expiration	3,693	1,451,489	393.08	47,609								(20,829)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2021	11/10/2023	11/10/2023	Expiration	1,630	470,197	288.46	14,243								(6,231)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023	11/10/2023	Expiration	2,927	1,145,022	391.25	37,557								(16,431)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/11/2021	11/10/2023	11/10/2023	Expiration	1,551	447,582	288.63	13,542								(5,924)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2021	11/10/2023	11/10/2023	Expiration	916	1,693,067	1847.77	65,860								(28,814)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/12/2021	11/10/2023	11/10/2023	Expiration	2,459	964,457	392.25	31,634								(13,840)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/12/2021	11/10/2023	11/10/2023	Expiration	2,395	693,277	289.49	20,967								(9,173)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	11/10/2023	Expiration	2,388	547,878	229.44	17,592								(7,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	11/10/2023	Expiration	1,639	3,037,376	1853.09	118,154								(51,692)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/13/2023	11/13/2023	Expiration	342	634,663	1853.09	24,752								(10,829)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	11/15/2023	Expiration	6,885	2,700,935	392.28	88,591								(38,758)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/15/2021	11/15/2023	11/15/2023	Expiration	1,434	414,869	289.23	12,560								(5,495)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2023	11/15/2023	Expiration	475	880,163	1854.36	32,531								(14,232)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2023	11/15/2023	Expiration	2,662	613,226	230.4	19,697								(8,617)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023	11/16/2023	Expiration	3,518	1,378,772	391.96	45,224								(19,785)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/16/2021	11/16/2023	11/16/2023	Expiration	4,422	1,281,537	289.81	38,797								(16,974)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023	11/16/2023	Expiration	2,047	471,299	230.28	15,138								(6,623)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2023	11/16/2023	Expiration	251	466,834	1856.28	17,273								(7,557)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	11/17/2023	Expiration	4,863	1,913,747	393.53	62,771								(27,462)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/18/2021	11/17/2023	11/17/2023	Expiration	1,592	461,971	290.19	13,984								(6,118)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2023	11/17/2023	Expiration	1,261	290,700	230.53	9,340								(4,086)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	11/17/2023	Expiration	5,470	2,149,582	392.96	70,506								(30,847)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2021	11/17/2023	11/17/2023	Expiration	1,524	441,626	289.73	13,377								(5,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/18/2021	11/17/2023	11/17/2023	Expiration	460	849,778	1848.3	31,476								(13,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	11/17/2023	Expiration	548	1,015,291	1851.99	40,104								(17,545)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	11/17/2023	Expiration	1,591	628,810	395.19	20,625								(9,023)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023	11/17/2023	Expiration	1,828	420,944	230.33	13,521								(5,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	11/17/2023	Expiration	1,493	2,758,215	1847.22	109,225								(47,786)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/20/2023	11/20/2023	Expiration	423	781,135	1847.22	30,933								(13,533)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2023	11/22/2023	Expiration	1,985	456,564	230	14,656								(6,412)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023	11/22/2023	Expiration	3,458	1,364,628	394.61	44,760								(19,582)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2023	11/22/2023	Expiration	3,300	951,303	288.31	28,761								(12,583)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023	11/22/2023	Expiration	3,158	726,673	230.14	23,297								(10,192)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/23/2021	11/22/2023	11/22/2023	Expiration	3,496	1,006,160	287.78	30,412								(13,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2023	11/22/2023	Expiration	249	460,639	1850.35	16,721								(7,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/23/2021	11/22/2023	11/22/2023	Expiration	611	1,133,013	1853.19	45,660								(19,976)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023	11/24/2023	Expiration	3,878	892,407	230.14	28,619								(12,521)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2023	11/24/2023	Expiration	16,144	6,338,154	392.61	207,891								(90,953)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/24/2021	11/24/2023	11/24/2023	Expiration	3,216	926,575	288.11	28,004								(12,252)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/26/2021	11/24/2023	11/24/2023	Expiration	2,909	1,142,007	392.61	37,458								(16,388)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/26/2021	11/24/2023	11/24/2023	Expiration	3,034	874,704	288.28	26,476								(11,583)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023	11/24/2023	Expiration	2,057	472,892	229.92	15,185								(6,643)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/24/2023	11/24/2023	Expiration	742	1,373,321	1850.39	53,972								(23,613)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/26/2021	11/24/2023	11/24/2023	Expiration	1,072	1,963,606	1831.67	81,097								(35,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/26/2021	11/27/2023	11/27/2023	Expiration	277	507,585	1831.67	20,963								(9,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2023	11/29/2023	Expiration	762	1,400,674	1838.39	51,013								(22,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/30/2021	11/30/2023	11/30/2023	Expiration	555	1,004,591	1811.23	37,521								(16,416)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023	11/30/2023	Expiration	5,395	2,127,396	394.34	69,991								(30,621)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/30/2021	11/30/2023	11/30/2023	Expiration	1,986	573,151	288.58	17,349								(7,590)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	12/31/2021	01/02/2023	01/02/2023	Expiration	948	4,517,896	4766.18	79,303												
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/31/2021	01/02/2023	01/02/2023	Expiration	3,809	18,154,529	4766.18	274,720												
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/31/2021	01/02/2023	01/02/2023	Expiration	14	501,806	36338.3	11,893												

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2023	12/01/2023	Expiration	6,898	1,571,257	227.8	50,437								(24,168)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	12/01/2023	Expiration	7,119	2,804,315	393.92	91,982								(44,074)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2021	12/01/2023	12/01/2023	Expiration	3,359	965,737	287.53	29,241								(14,011)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	12/01/2023	Expiration	2,735	625,993	228.92	20,094								(9,629)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023	12/01/2023	Expiration	1,227	484,196	394.61	15,882								(7,610)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/02/2021	12/01/2023	12/01/2023	Expiration	1,646	473,962	288	14,350								(6,876)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	12/01/2023	Expiration	2,547	1,005,092	394.69	32,867								(15,749)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/03/2021	12/01/2023	12/01/2023	Expiration	3,570	1,026,054	287.39	31,015								(14,861)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/01/2023	12/01/2023	Expiration	1,171	2,136,385	1824.08	80,114								(38,388)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/04/2023	12/04/2023	Expiration	693	1,264,230	1824.08	47,409								(22,717)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2023	12/05/2023	Expiration	282	514,170	1824.08	19,281								(9,239)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	12/06/2023	Expiration	1,986	786,168	395.88	25,786								(12,356)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2023	12/06/2023	Expiration	704	1,289,589	1832.54	49,391								(23,667)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2023	12/07/2023	Expiration	2,395	553,366	231.02	17,741								(8,501)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023	12/07/2023	Expiration	8,423	3,339,264	396.45	109,528								(52,482)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/07/2021	12/07/2023	12/07/2023	Expiration	2,916	842,967	289.05	25,465								(12,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2021	12/07/2023	12/07/2023	Expiration	590	1,083,286	1837.58	42,140								(20,192)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2023	12/08/2023	Expiration	999	230,790	230.92	7,397								(3,544)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	12/08/2023	Expiration	3,866	1,530,755	395.95	50,056								(23,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2021	12/08/2023	12/08/2023	Expiration	769	1,413,208	1838.44	49,913								(23,917)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	12/08/2023	Expiration	1,723	397,955	231.03	12,750								(6,110)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	12/08/2023	Expiration	3,239	1,282,365	395.93	41,933								(20,093)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/09/2021	12/08/2023	12/08/2023	Expiration	1,599	461,528	288.64	13,935								(6,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	12/08/2023	Expiration	555	1,020,761	1837.59	42,260								(20,249)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	12/08/2023	Expiration	3,697	857,046	231.82	27,451								(13,154)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023	12/08/2023	Expiration	6,920	2,741,116	396.11	89,634								(42,950)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/10/2021	12/08/2023	12/08/2023	Expiration	3,106	897,820	289.02	27,105								(12,988)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/08/2023	12/08/2023	Expiration	1,434	2,641,619	1842.12	104,080								(49,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/11/2023	12/11/2023	Expiration	396	729,878	1842.12	28,757								(13,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2023	12/12/2023	Expiration	280	515,074	1842.12	20,294								(9,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2021	12/13/2023	12/13/2023	Expiration	752	1,386,206	1842.74	54,062								(25,905)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2023	12/14/2023	Expiration	4,471	1,038,817	232.34	33,315								(15,963)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2023	12/14/2023	Expiration	6,388	2,530,182	396.09	82,990								(39,766)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/14/2021	12/14/2023	12/14/2023	Expiration	9,515	2,741,447	288.11	82,860								(39,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	12/14/2023	Expiration	1,239	2,279,552	1839.86	89,017								(42,654)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	12/15/2023	Expiration	3,266	761,652	233.22	24,426								(11,704)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	12/15/2023	Expiration	6,263	2,480,569	396.05	81,363								(38,986)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2021	12/15/2023	12/15/2023	Expiration	4,019	1,163,372	289.47	35,149								(16,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2021	12/15/2023	12/15/2023	Expiration	541	998,184	1845.07	38,330								(18,367)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	12/15/2023	Expiration	5,698	2,256,610	396.01	73,791								(35,358)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2021	12/15/2023	12/15/2023	Expiration	4,916	1,419,191	288.68	42,887								(20,550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	12/15/2023	Expiration	593	1,094,789	1847.7	45,324								(21,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	12/15/2023	Expiration	1,005	1,846,357	1836.47	77,178								(36,981)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	12/15/2023	Expiration	2,951	689,678	233.72	22,104								(10,592)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	12/15/2023	Expiration	3,839	1,521,576	396.33	49,756								(23,841)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/17/2021	12/15/2023	12/15/2023	Expiration	2,356	681,100	289.05	20,582								(9,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	12/18/2023	Expiration	699	1,283,388	1836.47	53,646								(25,705)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	12/20/2023	Expiration	4,931	1,953,876	396.21	64,087								(30,708)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2021	12/20/2023	12/20/2023	Expiration	4,604	1,328,273	288.48	40,156								(19,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2023	12/20/2023	Expiration	728	1,332,311	1828.98	50,628								(24,259)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023	12/21/2023	Expiration	3,736	870,295	232.93	27,902								(13,370)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2023	12/21/2023	Expiration	12,200	4,818,564	394.95	158,049								(75,732)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2021	12/21/2023	12/21/2023	Expiration	7,755	2,240,828	288.97	67,700								(32,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2023	12/21/2023	Expiration	834	1,531,136	1835.16	58,643								(28,100)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	12/22/2023	Expiration	5,364	2,110,113	393.42	69,001								(33,063)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2021	12/22/2023	12/22/2023	Expiration	1,395	404,107	289.77	12,208								(5,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2021	12/22/2023	12/22/2023	Expiration	296	543,594	1838.51	21,091								(10,106)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	12/22/2023	Expiration	2,303	538,201	233.66	17,233								(8,258)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023	12/22/2023	Expiration	1,943	764,362	393.33	24,995								(11,977)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/23/2021	12/22/2023	12/22/2023	Expiration	1,295	375,355	289.84	11,328								(5,428)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/22/2023	12/22/2023	Expiration	1,108	2,041,387	1842.37	79,818								(38,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/26/2023	12/26/2023	Expiration	420	774,286	1842.37	30,275								(14,507)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2023	12/28/2023	Expiration	5,819	1,367,626	235.03	43,805								(20,990)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023	12/28/2023	Expiration	13,997	5,508,768	393.58	180,137								(86,316)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/28/2021	12/28/2023	12/28/2023	Expiration	10,639	3,089,433	290.38	93,261								(44,687)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2023	12/28/2023	Expiration	418	773,816	1852.66	29,250								(14,016)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	12/29/2023	12/29/2023	Expiration	1,172	2,175,907	1856.31	87,254								(41,809)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	12/29/2023	Expiration	1,252	294,811	235.44	9,431								(4,519)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/31/2021	12/29/2023	12/29/2023	Expiration	1,273	368,418	289.35	11,107								(5,322)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	12/29/2023	Expiration	1,425	559,237	392.41	18,287								(8,763)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	12/29/2023	Expiration	48	231,815	4793.06	9,465								(4,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2023	12/29/2023	Expiration	140	259,983	1855.19	10,711								(5,132)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	12/29/2023	Expiration	1,947	457,765	235.13	14,648								(7,019)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/30/2021	12/29/2023	12/29/2023	Expiration	1,442	564,972	391.83	18,475								(8,852)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2021	12/29/2023	12/29/2023	Expiration	2,226	644,895	289.74	19,459								(9,324)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023	12/29/2023	Expiration	959	1,777,823	1854.26	69,460								(33,283)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2023	01/03/2023	Expiration	1,236	5,930,632	4796.56	97,274								(4,053)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2023	01/03/2023	Expiration	5,445	26,115,627	4796.56	746,904								(31,121)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2022	01/03/2023	01/03/2023	Expiration	4,097	19,649,554	4796.56	294,303								(12,263)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/03/2022	01/03/2023	01/03/2023	Expiration	319	1,531,207	4796.56	22,968								(957)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2022	01/03/2023	01/03/2023	Expiration	2,444	7,745,496	3169.71	108,413								(4,517)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2022	01/03/2023	01/03/2023	Expiration	2,286	4,235,682	1852.53	101,955								(4,248)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/04/2022	01/04/2023	01/04/2023	Expiration	2,565	12,297,455	4793.54	238,365								(9,932)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2022	01/04/2023	01/04/2023	Expiration	10,641	51,009,192	4793.54	1,289,772								(53,740)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2022	01/04/2023	01/04/2023	Expiration	7,554	36,211,804	4793.54	562,872								(23,453)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2022	01/04/2023	01/04/2023	Expiration	580	2,778,165	4793.54	41,589								(1,733)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2022	01/04/2023	01/04/2023	Expiration	4,609	14,666,799	3181.88	193,618								(8,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2022	01/04/2023	01/04/2023	Expiration	2,479	4,609,785	1859.63	112,257								(4,677)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2022	01/04/2023	01/04/2023	Expiration	52	1,931,631	36799.65	31,294								(1,304)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2022	01/04/2023	01/04/2023	Expiration	149	5,495,416	36799.65	108,859								(4,536)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2023	01/04/2023	Expiration	1,976	461,030	233.3	10,613								(442)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/05/2022	01/05/2023	01/05/2023	Expiration	3,024	14,216,712	4700.58	282,077								(11,753)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2023	01/05/2023	Expiration	9,715	45,667,503	4700.58	1,116,926								(46,539)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/05/2022	01/05/2023	01/05/2023	Expiration	7,545	35,466,197	4700.58	576,688								(24,029)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2022	01/05/2023	01/05/2023	Expiration	480	2,254,985	4700.58	96,141								(4,006)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2023	01/05/2023	Expiration	498	2,340,145	4700.58	34,868								(1,453)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/05/2022	01/05/2023	01/05/2023	Expiration	7,207	22,903,997	3177.81	320,794								(13,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/05/2022	01/05/2023	01/05/2023	Expiration	2,639	4,901,314	1857.24	121,313								(5,055)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/05/2022	01/05/2023	01/05/2023	Expiration	108	3,940,230	36407.11	65,710								(2,738)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/05/2022	01/05/2023	01/05/2023	Expiration	88	3,218,819	36407.11	59,810								(2,492)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/05/2022	01/05/2023	01/05/2023	Expiration	9,948	2,312,144	232.42	53,226								(2,218)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	01/05/2023	Expiration	17,146	6,658,973	388.36	154,488								(6,437)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2023	01/05/2023	Expiration	13,310	3,770,473	283.28	83,429								(3,476)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/06/2022	01/06/2023	01/06/2023	Expiration	1,239	5,818,697	4696.05	108,713								(4,530)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2022	01/06/2023	01/06/2023	Expiration	5,809	27,281,559	4696.05	610,780								(25,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/06/2022	01/06/2023	01/06/2023	Expiration	5,519	25,916,567	4696.05	382,365								(15,932)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2022	01/06/2023	01/06/2023	Expiration	360	1,692,548	4696.05	25,219								(1,051)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/06/2022	01/06/2023	01/06/2023	Expiration	3,190	10,126,670	3174.41	124,191								(5,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/06/2022	01/06/2023	01/06/2023	Expiration	2,101	3,897,634	1855.25	82,112								(3,421)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/06/2022	01/06/2023	01/06/2023	Expiration	3,168	735,023	232	16,913								(705)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/06/2023	Expiration	2,277	879,744	386.29	20,410								(850)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2022	01/06/2023	01/06/2023	Expiration	1,917	542,238	282.82	11,996								(500)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/07/2022	01/06/2023	01/06/2023	Expiration	2,874	666,034	231.73	15,299								(637)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/06/2023	Expiration	7,241	2,788,070	385.02	64,404								(2,684)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/07/2022	01/06/2023	01/06/2023	Expiration	3,936	1,110,424	282.14	24,534								(1,022)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/07/2022	01/06/2023	01/06/2023	Expiration	14,570	68,142,551	4677.03	1,754,613								(73,109)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/07/2022	01/06/2023	01/06/2023	Expiration	605	2,827,321	4677.03	42,410								(1,767)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/07/2022	01/06/2023	01/06/2023	Expiration	6,880	21,844,841	3175.14	284,761								(11,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/07/2022	01/06/2023	01/06/2023	Expiration	7,916	14,689,438	1855.66	328,642								(13,693)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/07/2022	01/06/2023	01/06/2023	Expiration	170	6,161,401	36231.66	105,647								(4,402)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/07/2022	01/07/2023	01/07/2023	Expiration	1,596	7,463,660	4677.03	140,413								(5,851)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/07/2022	01/07/2023	01/07/2023	Expiration	6,374	29,809,572	4677.03	453,036								(18,876)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/07/2022	01/07/2023	01/07/2023	Expiration	171	798,819	4677.03	29,042								(1,210)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/07/2022	01/07/2023	01/07/2023	Expiration	42	1,533,007	36231.66	26,452								(1,102)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/07/2022	01/08/2023	01/08/2023	Expiration	1,750	8,185,184	4677.03	145,647								(6,069)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/07/2022	01/08/2023	01/08/2023	Expiration	6,690	31,287,376	4677.03	455,199								(18,967)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/07/2022	01/08/2023	01/08/2023	Expiration	51	1,845,883	36231.66	23,098								(962)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/07/2022	01/09/2023	01/09/2023	Expiration	853	3,987,909	4677.03	83,036								(3,460)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2023	01/09/2023	Expiration	4,847	22,671,559	4677.03	638,811								(26,617)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	01/09/2023	Expiration	4,850	22,685,698	4677.03	345,034								(14,376)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/07/2022	01/09/2023	01/09/2023	Expiration	245	1,143,869	4677.03	17,158								(715)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/07/2022	01/09/2023	01/09/2023	Expiration	2,287	7,262,930	3175.14	104,556								(4,356)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/07/2022	01/09/2023	01/09/2023	Expiration	1,322	2,453,295	1855.66	58,594								(2,441)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/07/2022	01/09/2023	01/09/2023	Expiration	28	1,027,388	36231.66	19,433								(810)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2023	01/10/2023	Expiration	1,499	6,999,590	4670.29	137,783								(5,741)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2022	01/10/2023	01/10/2023	Expiration	7,469	34,880,221	4670.29	914,962								(38,123)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2023	01/10/2023	Expiration	7,185	33,557,087	4670.29	552,441								(23,018)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2023	01/10/2023	Expiration	397	1,852,705	4670.29	27,605								(1,150)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2023	01/10/2023	Expiration	4,068	12,880,016	3165.99	211,438								(8,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/10/2022	01/10/2023	01/10/2023	Expiration	2,478	4,585,285	1850.29	103,741								(4,323)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/10/2022	01/10/2023	01/10/2023	Expiration	87	3,138,896	36068.87	62,894								(2,621)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/11/2022	01/11/2023	01/11/2023	Expiration	1,503	7,085,324	4713.07	137,953								(5,748)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2022	01/11/2023	01/11/2023	Expiration	8,741	41,195,276	4713.07	1,052,465							(43,853)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/11/2022	01/11/2023	01/11/2023	Expiration	6,646	31,321,114	4713.07	501,661							(20,903)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/11/2022	01/11/2023	01/11/2023	Expiration	441	2,078,395	4713.07	31,176							(1,299)				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/11/2022	01/11/2023	01/11/2023	Expiration	3,226	10,234,848	3172.97	145,375							(6,057)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/11/2022	01/11/2023	01/11/2023	Expiration	2,566	4,758,063	1854.36	118,417							(4,934)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/11/2022	01/11/2023	01/11/2023	Expiration	11	392,160	36252.02	8,196							(342)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/11/2022	01/11/2023	01/11/2023	Expiration	52	1,875,806	36252.02	38,765							(1,615)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2023	01/11/2023	Expiration	5,232	1,209,574	231.17	27,820							(1,159)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	01/11/2023	Expiration	6,561	2,516,047	383.51	58,372							(2,432)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2022	01/11/2023	01/11/2023	Expiration	5,890	1,665,587	282.78	36,841							(1,535)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/12/2022	01/12/2023	01/12/2023	Expiration	2,714	12,826,183	4726.35	261,020							(10,876)				
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2022	01/12/2023	01/12/2023	Expiration	8,372	39,569,130	4726.35	1,003,502							(41,813)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/12/2022	01/12/2023	01/12/2023	Expiration	8,093	38,249,879	4726.35	614,613							(25,609)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2023	01/12/2023	Expiration	392	1,854,350	4726.35	62,079							(2,587)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/12/2022	01/12/2023	01/12/2023	Expiration	532	2,513,985	4726.35	37,710							(1,571)				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2022	01/12/2023	01/12/2023	Expiration	6,975	22,134,252	3173.4	322,106							(13,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/12/2022	01/12/2023	01/12/2023	Expiration	1,886	3,498,579	1854.6	66,434							(2,768)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2023	01/12/2023	Expiration	94	3,397,804	36290.32	57,421							(2,393)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2023	01/12/2023	Expiration	113	4,100,063	36290.32	79,596							(3,316)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2023	01/12/2023	Expiration	3,042	704,093	231.47	16,194							(675)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2023	01/12/2023	Expiration	1,411	540,398	383.06	12,537							(522)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2023	01/12/2023	Expiration	2,006	567,488	282.84	12,549							(523)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/13/2022	01/13/2023	01/13/2023	Expiration	1,424	6,633,931	4659.03	129,098							(5,379)				
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2022	01/13/2023	01/13/2023	Expiration	7,280	33,916,218	4659.03	825,914							(34,413)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TWEFA76	01/13/2022	01/13/2023	01/13/2023	Expiration	5,494	25,595,584	4659.03	385,859							(16,077)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/13/2022	01/13/2023	01/13/2023	Expiration	327	1,522,045	4659.03	22,678							(945)				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/13/2022	01/13/2023	01/13/2023	Expiration	4,726	14,990,614	3171.67	191,329							(7,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/13/2022	01/13/2023	01/13/2023	Expiration	2,549	4,725,361	1853.58	115,968							(4,832)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2022	01/13/2023	01/13/2023	Expiration	44	1,573,082	36113.62	25,617							(1,067)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2022	01/13/2023	01/13/2023	Expiration	78	2,799,754	36113.62	52,575							(2,191)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2022	01/13/2023	01/13/2023	Expiration	2,145	496,072	231.32	11,410							(475)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/13/2022	01/13/2023	01/13/2023	Expiration	2,988	1,147,760	384.15	26,628							(1,110)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2022	01/13/2023	01/13/2023	Expiration	3,105	873,980	281.44	19,327							(805)				
S&P 500 Index Option PTPT .		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	20,912	97,510,893	4662.85	2,758,344							(114,931)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	894	4,167,816	4662.85	61,892							(2,579)				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/14/2022	01/13/2023	01/13/2023	Expiration	8,332	26,381,452	3166.21	346,224							(14,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/14/2022	01/13/2023	01/13/2023	Expiration	10,778	19,943,883	1850.38	424,150							(17,673)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	01/13/2023	Expiration	210	7,553,816	35911.81	127,089							(5,295)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/13/2023	01/13/2023	Expiration	3,930	904,957	230.27	20,778							(866)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	01/13/2023	Expiration	2,203	844,280	383.16	19,503							(813)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/14/2023	01/14/2023	Expiration	1,796	8,375,396	4662.85	158,547							(6,606)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TWEFA76	01/14/2022	01/14/2023	01/14/2023	Expiration	6,608	30,813,955	4662.85	448,364							(18,682)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/14/2023	01/14/2023	Expiration	126	589,201	4662.85	30,108							(1,255)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/14/2023	01/14/2023	Expiration	22	779,266	35911.81	9,975							(416)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/15/2023	01/15/2023	Expiration	1,620	7,554,291	4662.85	125,186							(5,216)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TWEFA76	01/14/2022	01/15/2023	01/15/2023	Expiration	6,119	28,533,596	4662.85	433,182							(18,049)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/15/2023	01/15/2023	Expiration	295	1,374,098	4662.85	66,232							(2,760)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/15/2023	01/15/2023	Expiration	34	1,234,639	35911.81	18,725							(780)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/16/2023	01/16/2023	Expiration	680	3,172,528	4662.85	64,424							(2,684)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TWEFA76	01/14/2022	01/16/2023	01/16/2023	Expiration	4,264	19,883,628	4662.85	299,566							(12,482)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/16/2023	01/16/2023	Expiration	23	828,280	35911.81	19,324								(805)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	01/17/2023	Expiration	1,191	5,553,749	4662.85	95,493								(3,979)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2023	01/17/2023	Expiration	5,541	25,837,745	4662.85	639,446								(26,644)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/14/2022	01/17/2023	01/17/2023	Expiration	6,027	28,100,815	4662.85	424,058								(17,669)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2023	01/17/2023	Expiration	281	1,312,136	4662.85	19,485								(812)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/14/2022	01/17/2023	01/17/2023	Expiration	2,947	9,331,755	3166.21	144,752								(6,031)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/14/2022	01/17/2023	01/17/2023	Expiration	1,994	3,689,863	1850.38	87,083								(3,628)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	01/17/2023	Expiration	46	1,654,611	35911.81	18,148								(756)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	01/17/2023	Expiration	53	1,906,863	35911.81	27,493								(1,146)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2023	01/18/2023	Expiration	2,948	673,235	228.38	15,471								(645)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2023	01/18/2023	Expiration	6,358	2,419,510	380.56	55,891								(2,329)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2023	01/18/2023	Expiration	5,601	1,561,534	278.79	34,497								(1,437)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/18/2022	01/18/2023	01/18/2023	Expiration	1,645	7,528,311	4577.11	157,638								(6,568)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	01/18/2023	Expiration	8,045	36,822,340	4577.11	1,031,704								(42,988)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/18/2022	01/18/2023	01/18/2023	Expiration	5,499	25,167,477	4577.11	382,052								(15,919)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2023	01/18/2023	Expiration	139	635,963	4577.11	9,476								(395)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2023	01/18/2023	Expiration	1,933	6,097,293	3153.67	88,238								(3,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/18/2022	01/18/2023	01/18/2023	Expiration	965	1,778,906	1843.01	39,305								(1,638)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/18/2022	01/18/2023	01/18/2023	Expiration	33	1,167,532	35368.47	26,205								(1,092)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/18/2022	01/18/2023	01/18/2023	Expiration	81	2,853,088	35368.47	67,048								(2,794)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2023	01/19/2023	Expiration	7,019	1,603,556	228.46	36,850								(1,535)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2023	01/19/2023	Expiration	6,427	2,441,181	379.85	56,391								(2,350)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2023	01/19/2023	Expiration	7,151	1,990,007	278.28	43,961								(1,832)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	01/19/2023	Expiration	2,954	13,389,872	4532.76	266,444								(11,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2022	01/19/2023	01/19/2023	Expiration	10,194	46,205,375	4532.76	1,134,035								(47,251)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2022	01/19/2023	01/19/2023	Expiration	8,553	38,767,417	4532.76	609,259								(25,386)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2023	01/19/2023	Expiration	381	1,726,091	4532.76	65,896								(2,746)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/19/2022	01/19/2023	01/19/2023	Expiration	506	2,295,295	4532.76	34,200								(1,425)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2023	01/19/2023	Expiration	5,952	18,721,413	3145.64	273,962								(11,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/19/2022	01/19/2023	01/19/2023	Expiration	3,535	6,498,981	1838.31	128,336								(5,347)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	01/19/2023	Expiration	56	1,960,768	35028.65	28,077								(1,170)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	01/19/2023	Expiration	106	3,713,991	35028.65	71,803								(2,992)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/20/2022	01/20/2023	01/20/2023	Expiration	2,822	642,974	227.87	14,769								(615)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/20/2022	01/20/2023	01/20/2023	Expiration	2,310	878,065	380.06	20,283								(845)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2022	01/20/2023	01/20/2023	Expiration	8,465	2,351,475	277.78	51,951								(2,165)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiration	1,208	5,413,929	4482.73	107,857								(4,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/20/2022	01/20/2023	01/20/2023	Expiration	5,823	26,105,023	4482.73	552,540								(23,022)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/20/2022	01/20/2023	01/20/2023	Expiration	7,228	32,401,407	4482.73	448,397								(18,683)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiration	382	1,712,008	4482.73	25,577								(1,066)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/20/2022	01/20/2023	01/20/2023	Expiration	3,854	12,057,524	3128.91	131,583								(5,483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/20/2022	01/20/2023	01/20/2023	Expiration	1,088	1,988,580	1828.52	45,779								(1,907)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/20/2022	01/20/2023	01/20/2023	Expiration	41	1,431,277	34715.39	16,104								(671)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/20/2022	01/20/2023	01/20/2023	Expiration	60	2,088,894	34715.39	36,529								(1,522)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	01/20/2023	Expiration	5,379	1,227,596	228.23	28,173								(1,174)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	01/20/2023	Expiration	4,028	1,521,998	377.88	35,158								(1,465)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/20/2023	01/20/2023	Expiration	3,019	836,758	277.13	18,466								(769)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/21/2022	01/20/2023	01/20/2023	Expiration	14,179	62,360,295	4397.94	1,748,630								(72,860)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/20/2023	01/20/2023	Expiration	590	2,595,091	4397.94	37,629								(1,568)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/20/2023	01/20/2023	Expiration	7,071	22,042,981	3117.33	283,147								(11,798)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/21/2022	01/20/2023	01/20/2023	Expiration	7,169	13,060,846	1821.75	293,488								(12,229)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/21/2022	01/20/2023	01/20/2023	Expiration	98	3,350,131	34265.37	64,939								(2,706)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/21/2022	01/21/2023	01/21/2023	Expiration	1,372	6,033,320	4397.94	110,005								(4,584)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/21/2023	01/21/2023	Expiration	5,405	23,770,919	4397.94	335,295								(13,971)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/21/2023	01/21/2023	Expiration	274	1,203,099	4397.94	56,185								(2,341)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/21/2022	01/21/2023	01/21/2023	Expiration	50	1,714,828	34265.37	27,002								(1,125)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/21/2022	01/22/2023	01/22/2023	Expiration	1,304	5,734,658	4397.94	95,713								(3,988)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/22/2023	01/22/2023	Expiration	7,711	33,910,619	4397.94	489,071								(20,378)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/21/2022	01/22/2023	01/22/2023	Expiration	31	1,068,537	34265.37	20,672								(861)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/21/2022	01/23/2023	01/23/2023	Expiration	810	3,561,454	4397.94	78,738								(3,281)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/21/2022	01/23/2023	01/23/2023	Expiration	4,487	19,731,502	4397.94	589,444								(24,560)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/23/2023	01/23/2023	Expiration	5,863	25,784,098	4397.94	372,093								(15,504)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/23/2023	01/23/2023	Expiration	220	968,887	4397.94	14,049								(585)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/23/2023	01/23/2023	Expiration	3,195	9,960,523	3117.33	138,117								(5,755)				
		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	01/23/2023	Expiration	1,312	2,389,693	1821.75	62,371								(2,599)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/21/2022	01/23/2023	01/23/2023	Expiration	35	1,187,986	34265.37	13,773								(574)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/21/2022	01/23/2023	01/23/2023	Expiration	39	1,341,196	34265.37	21,797								(908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2022	01/23/2023	01/23/2023	Expiration	1,615	368,555	228.26	8,458								(352)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/24/2022	01/23/2023	01/23/2023	Expiration	2,966	1,116,150	376.31	25,783								(1,074)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/23/2023	01/23/2023	Expiration	2,333	648,378	277.86	14,310								(596)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/24/2023	Expiration	1,388	6,122,752	4410.13	113,142								(4,714)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/24/2022	01/24/2023	01/24/2023	Expiration	6,112	26,952,962	4410.13	867,247								(36,135)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2022	01/24/2023	01/24/2023	Expiration	6,067	26,757,346	4410.13	391,730								(16,322)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/24/2023	01/24/2023	Expiration	386	1,703,129	4410.13	24,014								(1,001)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2022	01/24/2023	01/24/2023	Expiration	3,139	9,795,385	3120.54	140,835								(5,868)				
		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/24/2022	01/24/2023	01/24/2023	Expiration	2,079	3,791,829	1823.6	91,866								(3,828)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/24/2023	Expiration	28	960,537	34364.5	17,304								(721)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/24/2023	Expiration	50	1,723,857	34364.5	33,390								(1,391)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2023	01/24/2023	Expiration	3,352	761,335	227.15	17,473								(728)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/25/2022	01/24/2023	01/24/2023	Expiration	4,650	1,747,760	375.86	40,373								(1,682)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2022	01/24/2023	01/24/2023	Expiration	5,974	1,649,728	276.15	36,403								(1,517)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2023	01/25/2023	Expiration	1,652	7,195,529	4356.45	153,241								(6,385)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2022	01/25/2023	01/25/2023	Expiration	8,085	35,222,861	4356.45	978,990								(40,791)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2022	01/25/2023	01/25/2023	Expiration	6,538	28,483,773	4356.45	412,260								(17,178)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2023	01/25/2023	Expiration	412	1,794,527	4356.45	26,380								(1,099)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2022	01/25/2023	01/25/2023	Expiration	3,507	10,907,401	3109.89	166,597								(6,942)				
		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2022	01/25/2023	01/25/2023	Expiration	2,293	4,167,958	1817.36	89,376								(3,724)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2022	01/25/2023	01/25/2023	Expiration	11	387,264	34297.73	8,442								(352)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2022	01/25/2023	01/25/2023	Expiration	39	1,338,060	34297.73	32,247								(1,344)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	01/26/2023	Expiration	2,769	12,045,504	4349.93	229,666								(9,569)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	01/26/2023	Expiration	9,085	39,519,585	4349.93	967,485								(40,312)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2022	01/26/2023	01/26/2023	Expiration	8,597	37,394,419	4349.93	587,962								(24,498)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	01/26/2023	Expiration	497	2,161,910	4349.93	94,947								(3,956)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2023	01/26/2023	Expiration	471	2,047,583	4349.93	29,895								(1,246)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	01/26/2023	Expiration	4,509	13,967,345	3097.81	207,672		1,848						(8,653)	1,848			
		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2022	01/26/2023	01/26/2023	Expiration	2,621	4,744,917	1810.3	92,041								(3,835)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	01/26/2023	Expiration	101	3,435,308	34168.09	46,689								(1,945)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	01/26/2023	Expiration	127	4,356,306	34168.09	71,862								(2,994)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	01/26/2023	Expiration	3,901	879,903	225.53	20,211								(842)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	01/26/2022	01/26/2023	01/26/2023	Expiration	2,081	782,813	376.18	18,083								(753)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2023	01/26/2023	Expiration	2,265	623,841	275.47	13,766								(574)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2022	01/27/2023	01/27/2023	Expiration	2,763	623,676	225.71	14,307							(596)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/27/2022	01/27/2023	01/27/2023	Expiration	3,562	1,337,865	375.61	30,905							(1,288)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/27/2023	01/27/2023	Expiration	3,714	1,020,015	274.65	22,507							(938)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/28/2022	01/27/2023	01/27/2023	Expiration	15,334	67,958,313	4431.85	1,919,563							(79,982)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/27/2023	Expiration	1,804	7,802,957	4326.51	159,349							(6,640)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/27/2022	01/27/2023	01/27/2023	Expiration	6,876	29,750,208	4326.51	678,224							(28,259)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/27/2022	01/27/2023	01/27/2023	Expiration	5,522	23,892,141	4326.51	337,271							(14,053)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/27/2023	01/27/2023	Expiration	340	1,471,293	4326.51	21,039							(877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/27/2022	01/27/2023	01/27/2023	Expiration	3,466	10,744,886	3099.7	128,869							(5,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/27/2022	01/27/2023	01/27/2023	Expiration	3,523	6,380,643	1811.39	145,362							(6,057)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/27/2023	Expiration	32	1,089,052	34160.78	16,648							(694)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/27/2023	Expiration	65	2,211,223	34160.78	38,432							(1,601)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/27/2023	Expiration	420	1,859,775	4431.85	26,985							(1,124)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/28/2022	01/27/2023	01/27/2023	Expiration	7,224	22,489,498	3113.33	292,034							(12,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/28/2022	01/27/2023	01/27/2023	Expiration	6,910	12,571,839	1819.35	286,768							(11,949)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/28/2022	01/27/2023	01/27/2023	Expiration	133	4,635,598	34725.47	75,177							(3,132)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/27/2023	01/27/2023	Expiration	4,407	1,001,823	227.33	22,952							(956)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	01/27/2023	Expiration	2,827	1,062,415	375.78	24,542							(1,023)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/28/2022	01/27/2023	01/27/2023	Expiration	1,580	436,734	276.43	9,625							(401)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/28/2023	01/28/2023	Expiration	1,541	6,829,160	4431.85	124,517							(5,188)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/28/2022	01/28/2023	01/28/2023	Expiration	6,136	27,191,779	4431.85	408,243							(17,010)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/28/2023	01/28/2023	Expiration	122	541,416	4431.85	25,284							(1,054)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/28/2022	01/28/2023	01/28/2023	Expiration	38	1,310,899	34725.47	20,358							(848)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/29/2023	01/29/2023	Expiration	1,358	6,020,100	4431.85	122,903							(5,121)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2023	01/29/2023	Expiration	6,569	29,111,270	4431.85	432,889							(18,037)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/29/2023	01/29/2023	Expiration	308	1,363,408	4431.85	63,671							(2,653)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/28/2022	01/29/2023	01/29/2023	Expiration	15	529,070	34725.47	5,132							(214)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	01/30/2023	Expiration	1,321	5,853,068	4431.85	108,133							(4,506)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	01/28/2022	01/30/2023	01/30/2023	Expiration	6,267	27,773,316	4431.85	831,040							(34,627)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2023	01/30/2023	Expiration	4,982	22,080,833	4431.85	325,844							(13,577)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	01/30/2023	Expiration	127	563,263	4431.85	8,173							(341)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/28/2022	01/30/2023	01/30/2023	Expiration	2,758	8,585,424	3113.33	143,963							(5,998)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/28/2022	01/30/2023	01/30/2023	Expiration	951	1,730,270	1819.35	45,506							(1,896)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/28/2022	01/30/2023	01/30/2023	Expiration	46	1,599,862	34725.47	28,276							(1,178)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/28/2022	01/30/2023	01/30/2023	Expiration	25	853,341	34725.47	20,224							(843)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	01/31/2023	Expiration	6,190	2,332,688	376.83	53,885							(2,245)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2022	01/31/2023	01/31/2023	Expiration	5,729	1,593,910	278.24	35,158							(1,465)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	01/31/2023	Expiration	1,501	6,778,851	4515.55	130,132							(5,422)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/31/2022	01/31/2023	01/31/2023	Expiration	6,978	31,509,895	4515.55	867,708							(36,154)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2022	01/31/2023	01/31/2023	Expiration	6,234	28,151,985	4515.55	423,183							(17,633)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	01/31/2023	Expiration	285	1,288,104	4515.55	19,090							(795)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/31/2022	01/31/2023	01/31/2023	Expiration	3,521	11,002,292	3124.74	155,617							(6,484)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	01/31/2022	01/31/2023	01/31/2023	Expiration	2,522	4,605,479	1825.99	114,085							(4,754)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/31/2022	01/31/2023	01/31/2023	Expiration	18	626,010	35131.86	6,949							(290)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	01/31/2022	01/31/2023	01/31/2023	Expiration	69	2,432,830	35131.86	45,990							(1,916)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	01/03/2023	Expiration	(1,174)	(439,020)	374.08	(11,904)							496				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	01/03/2023	Expiration	(1,241)	(475,605)	383.23	(8,425)							351				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	01/03/2023	Expiration	2,500	914,625	365.85	36,069							(1,503)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	01/03/2023	Expiration	(1,271)	(475,605)	374.08	(32,361)							1,348				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	01/03/2023	Expiration	(2,206)	(841,455)	381.4	(48,932)							2,039				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	01/03/2023	Expiration	3,600	1,317,060	365.85	108,199								(4,508)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	01/06/2023	Expiration	(1,078)	(398,596)	369.61	(12,396)								517				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	01/06/2023	Expiration	(1,858)	(688,484)	370.51	(20,657)								861				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	01/06/2023	Expiration	(1,058)	(398,596)	376.85	(9,228)								385				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	01/06/2023	Expiration	4,100	1,485,676	362.36	63,213								(2,634)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	01/06/2023	Expiration	(2,836)	(1,050,844)	370.51	(72,659)								3,027				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	01/06/2023	Expiration	(4,808)	(1,811,800)	376.85	(109,674)								4,570				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	01/06/2023	Expiration	7,900	2,862,644	362.36	238,305								(9,929)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/05/2022	01/06/2023	01/06/2023	Expiration	121,690	12,169,000	100	160,500								(6,688)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/05/2022	01/06/2023	01/06/2023	Expiration	79,071	7,749,000	98	98,000	224,344							(4,083)	224,344			
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/12/2022	01/13/2023	01/13/2023	Expiration	102,680	10,268,000	100	143,000								(5,958)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/12/2022	01/13/2023	01/13/2023	Expiration	62,898	6,164,000	98	81,000	179,781							(3,375)	179,781			
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/19/2022	01/20/2023	01/20/2023	Expiration	106,560	10,656,000	100	146,000								(6,083)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/20/2023	01/20/2023	Expiration	63,378	6,211,000	98	80,500	170,762							(3,354)	170,762			
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/26/2022	01/27/2023	01/27/2023	Expiration	102,820	10,282,000	100	144,000								(6,000)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/26/2022	01/27/2023	01/27/2023	Expiration	70,000	6,860,000	98	86,000	183,645							(3,583)	183,645			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2023	02/01/2023	Expiration	4,548	1,034,936	227.57	23,741								(2,968)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2023	02/01/2023	Expiration	4,812	1,817,211	377.65	41,978								(5,247)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2022	02/01/2023	02/01/2023	Expiration	3,539	985,625	278.51	21,747								(2,718)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	02/01/2023	Expiration	1,498	6,812,076	4546.54	141,872								(17,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	02/01/2023	Expiration	8,428	38,316,405	4546.54	1,124,672								(140,584)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2022	02/01/2023	02/01/2023	Expiration	5,453	24,794,137	4546.54	382,820								(47,852)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	02/01/2023	Expiration	342	1,555,824	4546.54	22,793								(2,849)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/01/2022	02/01/2023	02/01/2023	Expiration	3,296	10,320,660	3130.81	149,802								(18,725)				
Destinations PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/01/2022	02/01/2023	02/01/2023	Expiration	2,614	4,781,762	1829.53	119,360								(14,920)				
Bespoke Index Option		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	02/02/2023	Expiration	4,026	920,252	228.6	21,111								(2,639)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2023	02/02/2023	Expiration	4,467	1,687,161	377.73	38,973								(4,872)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2022	02/02/2023	02/02/2023	Expiration	4,874	1,358,316	278.68	29,971								(3,746)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	02/02/2022	02/02/2023	02/02/2023	Expiration	2,607	11,966,108	4589.38	233,570								(29,196)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	02/02/2022	02/02/2023	02/02/2023	Expiration	8,126	37,292,873	4589.38	941,938								(117,742)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2023	02/02/2023	Expiration	5,928	27,207,924	4589.38	461,003								(57,625)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	02/02/2023	Expiration	587	2,691,777	4589.38	121,055								(15,132)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/02/2022	02/02/2023	02/02/2023	Expiration	296	1,356,839	4589.38	20,217								(2,527)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/02/2022	02/02/2023	02/02/2023	Expiration	4,672	14,674,819	3140.97	209,732								(26,216)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	02/02/2023	Expiration	2,489	4,567,605	1835.46	116,116								(14,515)				
Bespoke Index Option		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2022	02/03/2023	02/03/2023	Expiration	2,862	652,006	227.83	14,950								(1,869)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/03/2022	02/03/2023	02/03/2023	Expiration	3,506	1,317,974	375.93	30,445								(3,806)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/03/2023	02/03/2023	Expiration	4,005	1,108,045	276.65	24,440								(3,055)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	02/03/2023	Expiration	1,400	6,267,253	4477.44	108,847								(13,606)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/03/2022	02/03/2023	02/03/2023	Expiration	6,627	29,670,585	4477.44	673,958								(84,245)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2022	02/03/2023	02/03/2023	Expiration	5,439	24,351,895	4477.44	352,422								(44,053)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	02/03/2023	Expiration	294	1,317,963	4477.44	19,611								(2,451)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/03/2022	02/03/2023	02/03/2023	Expiration	4,125	12,911,525	3130.3	157,848								(19,731)				
Dow Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/03/2023	02/03/2023	Expiration	3,082	5,638,416	1829.21	137,691								(17,211)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/03/2022	02/03/2023	02/03/2023	Expiration	35	1,226,781	35111.16	21,703								(2,713)				
Destinations PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/03/2022	02/03/2023	02/03/2023	Expiration	69	2,428,952	35111.16	48,617								(6,077)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/04/2022	02/03/2023	02/03/2023	Expiration	3,132	709,358	226.51	16,230								(2,029)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/04/2022	02/03/2023	02/03/2023	Expiration	1,835	688,230	375.03	15,898								(1,987)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2022	02/03/2023	02/03/2023	Expiration	2,598	717,871	276.36	15,799								(1,975)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	02/03/2023	Expiration	16,208	72,943,287	4500.53	1,987,709								(248,464)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/04/2022	02/03/2023	02/03/2023	Expiration	561	2,523,739	4500.53	37,351								(4,669)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/04/2022	02/03/2023	02/03/2023	Expiration	9,105	28,371,636	3116.03	369,075		1,438						(46,134)	1,438			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/04/2022	02/03/2023	02/03/2023	Expiration	7,873	14,334,723	1820.86	346,308								(43,288)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/04/2022	02/03/2023	02/03/2023	Expiration	143	5,023,307	35089.74	85,412								(10,677)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/04/2023	02/04/2023	Expiration	1,375	6,187,411	4500.53	118,283								(14,785)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIIZ7FF32TIIEFA76	02/04/2022	02/04/2023	02/04/2023	Expiration	5,734	25,808,274	4500.53	364,423								(45,553)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/04/2022	02/04/2023	02/04/2023	Expiration	33	1,152,752	35089.74	20,717								(2,590)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/05/2023	02/05/2023	Expiration	1,415	6,367,722	4500.53	115,178								(14,397)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIIZ7FF32TIIEFA76	02/04/2022	02/05/2023	02/05/2023	Expiration	5,488	24,697,253	4500.53	357,230								(44,654)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2022	02/05/2023	02/05/2023	Expiration	315	1,419,237	4500.53	70,777								(8,847)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/04/2022	02/05/2023	02/05/2023	Expiration	13	461,958	35089.74	11,133								(1,392)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	02/06/2023	Expiration	1,396	6,280,771	4500.53	113,451								(14,181)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	02/06/2023	Expiration	5,061	22,778,815	4500.53	647,230								(80,904)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIIZ7FF32TIIEFA76	02/04/2022	02/06/2023	02/06/2023	Expiration	5,998	26,992,905	4500.53	405,829								(50,729)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2023	02/06/2023	Expiration	248	1,116,920	4500.53	16,530								(2,066)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/04/2022	02/06/2023	02/06/2023	Expiration	3,592	11,192,762	3116.03	178,220		1,945						(22,278)	1,945			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/04/2022	02/06/2023	02/06/2023	Expiration	1,083	1,972,301	1820.86	53,449								(6,681)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/04/2022	02/06/2023	02/06/2023	Expiration	41	1,439,478	35089.74	21,799								(2,725)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/04/2022	02/06/2023	02/06/2023	Expiration	30	1,043,930	35089.74	20,323								(2,540)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/07/2022	02/06/2023	02/06/2023	Expiration	63	2,197,108	35091.13	40,555								(5,069)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/07/2022	02/07/2023	02/07/2023	Expiration	1,401	6,282,736	4483.87	120,140								(15,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2023	02/07/2023	Expiration	5,987	26,846,376	4483.87	719,042								(89,880)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	02/07/2023	Expiration	5,755	25,805,897	4483.87	378,361								(47,295)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2023	02/07/2023	Expiration	206	922,170	4483.87	13,648								(1,706)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2023	02/07/2023	Expiration	3,120	9,719,685	3115	135,182		1,370						(16,898)	1,370			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2023	02/07/2023	Expiration	2,231	4,060,251	1820.23	100,430								(12,554)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/07/2022	02/07/2023	02/07/2023	Expiration	17	588,071	35091.13	6,586								(823)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2022	02/07/2023	02/07/2023	Expiration	56	1,975,304	35462.78	41,313								(5,164)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2022	02/08/2023	02/08/2023	Expiration	6,327	1,433,234	226.52	32,835								(4,104)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2023	02/08/2023	Expiration	10,078	3,787,731	375.85	87,497								(10,937)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2022	02/08/2023	02/08/2023	Expiration	8,511	2,353,169	276.49	51,847								(6,481)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2023	02/08/2023	Expiration	1,708	7,722,257	4521.54	151,675								(18,959)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2022	02/08/2023	02/08/2023	Expiration	8,492	38,396,610	4521.54	1,045,845								(130,731)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/08/2022	02/08/2023	02/08/2023	Expiration	7,021	31,744,055	4521.54	480,667								(60,083)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2023	02/08/2023	Expiration	307	1,388,227	4521.54	20,685								(2,586)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/08/2022	02/08/2023	02/08/2023	Expiration	3,272	10,217,939	3122.64	147,406								(18,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/08/2022	02/08/2023	02/08/2023	Expiration	3,802	6,938,287	1824.69	143,571								(17,946)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2022	02/08/2023	02/08/2023	Expiration	27	944,425	35462.78	14,270								(1,784)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/09/2022	02/09/2023	02/09/2023	Expiration	2,749	12,609,007	4587.18	237,999								(29,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2023	02/09/2023	Expiration	7,847	35,996,271	4587.18	885,754								(110,719)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/09/2022	02/09/2023	02/09/2023	Expiration	8,118	37,237,976	4587.18	571,294								(71,412)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/09/2022	02/09/2023	02/09/2023	Expiration	307	1,408,242	4587.18	63,231								(7,904)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2023	02/09/2023	Expiration	302	1,387,307	4587.18	20,671								(2,584)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/09/2022	02/09/2023	02/09/2023	Expiration	6,189	19,404,910	3135.64	285,349								(35,669)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/09/2022	02/09/2023	02/09/2023	Expiration	2,771	5,076,672	1832.28	108,157								(13,520)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/09/2022	02/09/2023	02/09/2023	Expiration	3,282	745,319	227.11	17,075								(2,134)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2023	02/09/2023	Expiration	2,213	835,299	377.39	19,295								(2,412)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2022	02/09/2023	02/09/2023	Expiration	2,039	565,923	277.61	12,467								(1,558)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/10/2022	02/10/2023	02/10/2023	Expiration	1,533	6,906,378	4504.08	122,118								(15,265)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/10/2022	02/10/2023	02/10/2023	Expiration	6,453	29,065,574	4504.08	629,707								(78,713)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/10/2022	02/10/2023	02/10/2023	Expiration	8,186	36,868,693	4504.08	564,090								(70,511)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2022	02/10/2023	02/10/2023	Expiration	276	1,244,172	4504.08	18,650								(2,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/10/2022	02/10/2023	02/10/2023	Expiration	3,280	10,219,977	3116.27	125,658								(15,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/10/2023	02/10/2023	Expiration	3,417	6,221,632	1820.95	137,688								(17,211)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	02/10/2023	Expiration	40	1,398,511	35241.59	21,241								(2,655)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	02/10/2023	Expiration	70	2,450,690	35241.59	43,191								(5,399)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	02/10/2023	Expiration	2,995	673,836	225.01	15,417								(1,927)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/10/2023	02/10/2023	Expiration	5,055	1,901,572	376.19	43,926								(5,491)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2022	02/10/2023	02/10/2023	Expiration	5,862	1,617,396	275.9	35,557								(4,445)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2022	02/10/2023	02/10/2023	Expiration	15,523	68,588,373	4418.64	1,942,766								(242,846)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/11/2022	02/10/2023	02/10/2023	Expiration	628	2,773,780	4418.64	40,567								(5,071)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2022	02/10/2023	02/10/2023	Expiration	6,846	21,250,187	3104.06	310,529		3,158						(38,816)	3,158			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/11/2022	02/10/2023	02/10/2023	Expiration	8,015	14,537,345	1813.8	338,774								(42,347)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	02/11/2022	02/10/2023	02/10/2023	Expiration	143	4,974,643	34738.06	82,894								(10,362)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	02/10/2023	Expiration	3,102	698,197	225.1	15,940								(1,992)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/10/2023	02/10/2023	Expiration	6,466	1,782,700	275.68	39,162								(4,895)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2022	02/11/2023	02/11/2023	Expiration	1,449	6,404,667	4418.64	123,864								(15,483)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/11/2022	02/11/2023	02/11/2023	Expiration	7,886	34,844,089	4418.64	547,735								(68,467)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/11/2023	02/11/2023	Expiration	114	505,384	4418.64	26,533								(3,317)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	02/11/2022	02/11/2023	02/11/2023	Expiration	35	1,230,338	34738.06	18,682								(2,335)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2022	02/12/2023	02/12/2023	Expiration	1,962	8,667,715	4418.64	156,514								(19,564)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/11/2022	02/12/2023	02/12/2023	Expiration	6,942	30,674,136	4418.64	487,812								(60,977)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/12/2023	02/12/2023	Expiration	160	708,503	4418.64	33,725								(4,216)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	02/11/2022	02/12/2023	02/12/2023	Expiration	75	2,598,392	34738.06	43,204								(5,401)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2022	02/13/2023	02/13/2023	Expiration	1,364	6,025,721	4418.64	105,626								(13,203)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2022	02/13/2023	02/13/2023	Expiration	5,285	23,351,965	4418.64	653,607								(81,701)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/11/2022	02/13/2023	02/13/2023	Expiration	5,237	23,138,627	4418.64	377,732								(47,216)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2023	02/13/2023	Expiration	286	1,263,937	4418.64	18,485								(2,311)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2022	02/13/2023	02/13/2023	Expiration	3,121	9,687,679	3104.06	144,487		4,639						(18,061)	4,639			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/11/2022	02/13/2023	02/13/2023	Expiration	1,564	2,836,846	1813.8	70,412								(8,801)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	02/11/2022	02/13/2023	02/13/2023	Expiration	34	1,172,934	34738.06	21,031								(2,629)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	02/11/2022	02/13/2023	02/13/2023	Expiration	70	2,431,077	34738.06	39,355								(4,919)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2023	02/14/2023	Expiration	10,586	3,964,197	374.47	91,177								(11,397)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	02/14/2023	Expiration	3,524	969,827	275.22	21,326								(2,666)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	02/14/2023	Expiration	1,446	6,363,499	4401.67	106,961								(13,370)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	6,421	28,264,228	4401.67	769,500								(96,188)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	02/14/2022	02/14/2023	02/14/2023	Expiration	5,406	23,794,108	4401.67	335,584								(41,948)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	02/14/2023	Expiration	273	1,201,037	4401.67	17,583								(2,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/14/2022	02/14/2023	02/14/2023	Expiration	2,820	8,727,639	3095.33	131,875		3,704						(16,484)	3,704			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/14/2022	02/14/2023	02/14/2023	Expiration	2,003	3,622,908	1808.68	84,824								(10,603)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2023	02/15/2023	Expiration	3,827	858,824	224.39	19,633								(2,454)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2023	02/15/2023	Expiration	6,882	2,575,889	374.32	59,245								(7,406)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2022	02/15/2023	02/15/2023	Expiration	7,105	1,962,165	276.17	43,154								(5,394)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/15/2022	02/15/2023	02/15/2023	Expiration	1,049	4,690,992	4471.07	106,274								(13,284)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2022	02/15/2023	02/15/2023	Expiration	6,133	27,419,010	4471.07	864,014								(108,002)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/15/2022	02/15/2023	02/15/2023	Expiration	4,833	21,609,971	4471.07	332,017								(41,502)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/15/2022	02/15/2023	02/15/2023	Expiration	214	954,676	4471.07	14,129								(1,766)				

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2022	02/15/2023	02/15/2023	Expiration	2,482	7,706,404	3105.08	105,955								(13,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2022	02/15/2023	02/15/2023	Expiration	3,829	6,947,166	1814.36	161,050								(20,131)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/15/2022	02/15/2023	02/15/2023	Expiration	53	1,871,039	34988.84	38,541								(4,818)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	02/16/2023	Expiration	3,936	883,367	224.43	20,203								(2,525)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2023	02/16/2023	Expiration	3,973	1,488,081	374.53	34,226								(4,278)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2022	02/16/2023	02/16/2023	Expiration	5,689	1,571,045	276.16	34,566								(4,321)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	02/16/2022	02/16/2023	02/16/2023	Expiration	2,544	11,384,104	4475.01	216,203								(27,025)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2022	02/16/2023	02/16/2023	Expiration	8,624	38,594,594	4475.01	1,009,698								(126,212)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	02/16/2023	Expiration	6,222	27,841,589	4475.01	451,630								(56,454)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	02/16/2023	Expiration	710	3,175,023	4475.01	135,862								(16,983)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/16/2022	02/16/2023	02/16/2023	Expiration	321	1,437,801	4475.01	21,279								(2,660)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2023	02/16/2023	Expiration	4,819	14,976,637	3107.6	241,059		6,747						(30,132)	6,747			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2022	02/16/2023	02/16/2023	Expiration	3,448	6,260,076	1815.83	119,970								(14,996)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	02/16/2023	Expiration	92	3,204,900	34934.27	49,897								(6,237)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	02/16/2023	Expiration	75	2,610,109	34934.27	50,036								(6,254)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	02/17/2022	02/17/2023	02/17/2023	Expiration	1,311	5,741,936	4380.26	113,438								(14,180)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/17/2022	02/17/2023	02/17/2023	Expiration	5,976	26,177,864	4380.26	603,407								(75,426)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/17/2022	02/17/2023	02/17/2023	Expiration	6,521	28,563,326	4380.26	402,453								(50,307)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/17/2022	02/17/2023	02/17/2023	Expiration	535	2,342,143	4380.26	34,430								(4,304)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2022	02/17/2023	02/17/2023	Expiration	3,356	10,377,962	3092.43	119,747								(14,968)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/17/2022	02/17/2023	02/17/2023	Expiration	1,292	2,333,929	1806.95	50,210								(6,276)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/17/2023	02/17/2023	Expiration	2,596	583,053	224.57	13,340								(1,668)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/17/2022	02/17/2023	02/17/2023	Expiration	2,719	1,019,989	375.19	23,562								(2,945)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2022	02/17/2023	02/17/2023	Expiration	2,991	824,150	275.58	18,137								(2,267)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/18/2022	02/17/2023	02/17/2023	Expiration	20,282	88,201,781	4348.87	2,549,968								(318,746)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiration	879	3,821,771	4348.87	55,798								(6,975)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/17/2023	02/17/2023	Expiration	7,749	23,955,133	3091.34	337,847		25,561						(42,231)	25,561			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/17/2023	02/17/2023	Expiration	9,378	16,940,471	1806.31	396,282								(49,535)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/18/2022	02/17/2023	02/17/2023	Expiration	174	5,946,447	34079.18	101,913								(12,739)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/17/2023	Expiration	4,715	1,772,012	375.86	40,756								(5,095)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/17/2023	02/17/2023	Expiration	5,484	1,510,183	275.36	33,201								(4,150)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/18/2023	02/18/2023	Expiration	1,497	6,509,144	4348.87	113,341								(14,168)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/18/2023	02/18/2023	Expiration	5,902	25,669,058	4348.87	348,435								(43,554)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/18/2023	02/18/2023	Expiration	134	582,982	4348.87	28,275								(3,534)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/18/2022	02/18/2023	02/18/2023	Expiration	33	1,108,519	34079.18	16,558								(2,070)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/19/2023	02/19/2023	Expiration	1,587	6,901,657	4348.87	127,151								(15,894)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/19/2023	02/19/2023	Expiration	6,213	27,017,548	4348.87	377,198								(47,150)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/19/2023	02/19/2023	Expiration	163	710,402	4348.87	38,717								(4,840)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/18/2022	02/19/2023	02/19/2023	Expiration	45	1,540,033	34079.18	28,662								(3,583)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/20/2023	02/20/2023	Expiration	1,008	4,382,624	4348.87	98,222								(12,278)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/20/2023	02/20/2023	Expiration	5,564	24,199,281	4348.87	346,664								(43,333)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2023	02/20/2023	Expiration	95	412,293	4348.87	19,996								(2,500)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/18/2022	02/20/2023	02/20/2023	Expiration	12	403,495	34079.18	4,963								(620)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/21/2023	02/21/2023	Expiration	1,297	5,641,765	4348.87	102,840								(12,855)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2023	02/21/2023	Expiration	5,623	24,452,576	4348.87	626,694								(78,337)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2023	02/21/2023	Expiration	5,537	24,077,550	4348.87	344,513								(43,064)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/18/2022	02/21/2023	02/21/2023	Expiration	320	1,392,737	4348.87	20,334								(2,542)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2023	02/21/2023	Expiration	3,111	9,616,934	3091.34	141,159		4,139						(17,645)	4,139			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2023	02/21/2023	Expiration	1,512	2,731,552	1806.31	65,282								(8,160)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/18/2022	02/21/2023	02/21/2023	Expiration	46	1,564,320	34079.18	23,299								(2,912)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/18/2022	02/21/2023	02/21/2023	Expiration	48	1,641,946	34079.18	24,512								(3,064)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	02/22/2023	Expiration	1,294	5,570,862	4304.76	123,538								(15,442)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/22/2023	Expiration	8,281	35,648,973	4304.76	1,021,410								(127,676)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2023	02/22/2023	Expiration	7,496	32,270,245	4304.76	473,309								(59,164)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	02/22/2023	Expiration	241	1,036,875	4304.76	15,014								(1,877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/22/2022	02/22/2023	02/22/2023	Expiration	3,109	9,583,094	3082.53	139,439		3,560						(17,430)	3,560			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2022	02/22/2023	02/22/2023	Expiration	2,931	5,278,407	1801.13	110,198								(13,775)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/22/2022	02/22/2023	02/22/2023	Expiration	45	1,523,274	33596.61	36,102								(4,513)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2023	02/22/2023	Expiration	7,895	1,772,247	224.48	40,531								(5,066)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2023	02/22/2023	Expiration	13,625	5,109,631	375.02	117,522								(14,690)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2022	02/22/2023	02/22/2023	Expiration	14,500	3,984,350	274.79	87,632								(10,954)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2022	02/23/2023	02/23/2023	Expiration	2,556	10,802,135	4225.5	220,280								(27,535)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2023	02/23/2023	Expiration	8,567	36,201,727	4225.5	941,131								(117,641)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2022	02/23/2023	02/23/2023	Expiration	6,684	28,245,285	4225.5	409,060								(51,133)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2023	02/23/2023	Expiration	245	1,035,446	4225.5	39,347								(4,918)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2023	02/23/2023	Expiration	395	1,667,679	4225.5	23,848								(2,981)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/23/2022	02/23/2023	02/23/2023	Expiration	6,000	18,415,527	3069.09	258,510		17,345						(32,314)	17,345			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2022	02/23/2023	02/23/2023	Expiration	2,926	5,246,743	1793.26	102,177		5,530						(12,772)	5,530			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2023	02/23/2023	Expiration	4,549	1,017,375	223.64	23,257								(2,907)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2023	02/23/2023	Expiration	2,239	612,691	273.61	13,473								(1,684)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/24/2022	02/24/2023	02/24/2023	Expiration	1,531	6,567,722	4288.7	127,825								(15,978)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/24/2022	02/24/2023	02/24/2023	Expiration	7,849	33,661,578	4288.7	727,321								(90,915)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2022	02/24/2023	02/24/2023	Expiration	6,149	26,369,679	4288.7	353,714								(44,214)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2022	02/24/2023	02/24/2023	Expiration	261	1,118,914	4288.7	16,325								(2,041)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/24/2022	02/24/2023	02/24/2023	Expiration	3,378	10,365,431	3068.27	125,674								(15,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/24/2022	02/24/2023	02/24/2023	Expiration	1,799	3,224,956	1792.78	67,727		342						(8,466)	342			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/24/2022	02/24/2023	02/24/2023	Expiration	41	1,372,474	33223.83	19,911								(2,489)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/24/2022	02/24/2023	02/24/2023	Expiration	101	3,366,591	33223.83	53,114								(6,639)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2022	02/24/2023	02/24/2023	Expiration	1,998	446,809	223.65	10,223								(1,278)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/24/2022	02/24/2023	02/24/2023	Expiration	3,336	1,252,751	375.52	28,939								(3,617)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2022	02/24/2023	02/24/2023	Expiration	2,011	553,597	275.35	12,179								(1,522)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/25/2022	02/24/2023	02/24/2023	Expiration	15,817	69,352,882	4384.65	1,938,562								(242,320)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/25/2022	02/24/2023	02/24/2023	Expiration	742	3,251,339	4384.65	46,657								(5,832)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/25/2022	02/24/2023	02/24/2023	Expiration	5,628	17,456,153	3101.89	239,764		748						(29,970)	748			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/25/2022	02/24/2023	02/24/2023	Expiration	9,519	17,252,384	1812.41	391,721								(48,965)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/25/2022	02/24/2023	02/24/2023	Expiration	152	5,171,436	34058.75	84,259								(10,532)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/24/2023	02/24/2023	Expiration	3,000	676,104	225.39	15,442								(1,930)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/25/2022	02/24/2023	02/24/2023	Expiration	1,838	689,300	375.05	15,854								(1,982)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/25/2022	02/24/2023	02/24/2023	Expiration	1,997	550,326	275.55	12,102								(1,513)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/25/2022	02/25/2023	02/25/2023	Expiration	1,731	7,587,834	4384.65	146,027								(18,253)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2022	02/25/2023	02/25/2023	Expiration	6,173	27,067,199	4384.65	353,603								(44,200)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/25/2022	02/25/2023	02/25/2023	Expiration	39	1,321,176	34058.75	22,706								(2,838)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/25/2022	02/26/2023	02/26/2023	Expiration	2,064	9,047,795	4384.65	168,624								(21,078)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2022	02/26/2023	02/26/2023	Expiration	6,074	26,633,620	4384.65	364,038								(45,505)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2023	02/26/2023	Expiration	242	1,058,920	4384.65	49,346								(6,168)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/25/2022	02/26/2023	02/26/2023	Expiration	64	2,173,571	34058.75	32,642								(4,080)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	02/27/2023	Expiration	1,530	6,707,214	4384.65	128,645								(16,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	6,707	29,405,942	4384.65	868,857								(108,607)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2022	02/27/2023	02/27/2023	Expiration	5,391	23,638,190	4384.65	317,768								(39,721)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	300	1,314,695	4384.65	18,866								(2,358)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/25/2022	02/27/2023	02/27/2023	Expiration	3,028	9,392,284	3101.89	138,439		1,070						(17,305)	1,070			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/25/2022	02/27/2023	02/27/2023	Expiration	1,215	2,202,478	1812.41	56,604								(7,075)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/25/2022	02/27/2023	02/27/2023	Expiration	15	498,077	34058.75	12,153								(1,519)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	02/25/2022	02/27/2023	02/27/2023	Expiration	66	2,241,020	34058.75	45,323								(5,665)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/28/2022	02/28/2023	02/28/2023	Expiration	1,772	7,751,164	4373.94	169,658								(21,207)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	02/28/2023	Expiration	7,459	32,624,889	4373.94	951,185								(118,896)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2023	02/28/2023	Expiration	6,953	30,414,125	4373.94	421,248								(52,656)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/28/2022	02/28/2023	02/28/2023	Expiration	327	1,428,308	4373.94	20,553								(2,569)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	02/28/2022	02/28/2023	02/28/2023	Expiration	3,003	9,291,071	3093.97	113,010								(14,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	02/28/2023	Expiration	2,840	5,133,585	1807.75	114,829								(14,354)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	02/28/2023	Expiration	50	1,679,895	33892.6	28,748								(3,593)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	02/28/2023	Expiration	102	3,446,972	33892.6	75,293								(9,412)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2023	02/28/2023	Expiration	1,821	683,978	375.59	15,800								(1,975)				
Bespoke Index Option UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2022	02/28/2023	02/28/2023	Expiration	1,698	470,125	276.88	10,355								(1,294)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/02/2022	02/03/2023	02/03/2023	Expiration	102,670	10,267,000	100	140,500								(17,563)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2022	02/03/2023	02/03/2023	Expiration	67,000	6,566,000	98	82,500		186,609						(10,313)	186,609			
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/09/2022	02/10/2023	02/10/2023	Expiration	116,160	11,616,000	100	157,000								(19,625)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/09/2022	02/10/2023	02/10/2023	Expiration	61,806	6,057,000	98	77,000		160,511						(9,625)	160,511			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/16/2022	02/17/2023	02/17/2023	Expiration	106,510	10,651,000	100	153,000								(19,125)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/16/2022	02/17/2023	02/17/2023	Expiration	60,582	5,937,000	98	74,500		158,961						(9,313)	158,961			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	02/23/2022	02/24/2023	02/24/2023	Expiration	100,138	10,013,756	100	145,500								(18,188)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/23/2022	02/24/2023	02/24/2023	Expiration	64,422	6,313,354	98	78,000		169,178						(9,750)	169,178			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2022	02/01/2023	02/01/2023	Expiration	(1,081)	(389,455)	360.25	(12,264)								1,533				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2022	02/01/2023	02/01/2023	Expiration	(1,722)	(637,290)	369.98	(13,216)								1,652				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2022	02/01/2023	02/01/2023	Expiration	2,900	1,026,745	354.05	42,449								(5,306)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2022	02/01/2023	02/01/2023	Expiration	(1,278)	(460,265)	360.25	(29,293)								3,662				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2022	02/01/2023	02/01/2023	Expiration	(4,904)	(1,805,655)	368.21	(92,487)								11,561				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2022	02/01/2023	02/01/2023	Expiration	6,400	2,265,920	354.05	172,322								(21,540)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(985)	(356,290)	361.63	(10,658)								1,332				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(1,278)	(463,177)	362.53	(13,339)								1,667				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(2,353)	(855,096)	363.42	(23,693)								2,962				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(3,462)	(1,282,644)	370.54	(25,352)								3,169				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(1,435)	(534,435)	372.32	(9,648)								1,206				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(932)	(365,200)	391.92	(4,568)								571				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	9,800	3,491,642	356.29	135,610								(16,951)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	1,000	365,200	365.2	9,822								(1,228)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(1,769)	(641,322)	362.53	(38,871)								4,859				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(2,157)	(783,838)	363.42	(46,342)								5,793				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(5,385)	(1,995,224)	370.54	(96,515)								12,064				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	(1,770)	(693,880)	391.92	(15,380)								1,923				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	9,600	3,420,384	356.29	249,458								(31,182)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2022	02/02/2023	02/02/2023	Expiration	1,900	693,880	365.2	39,625								(4,953)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(1,576)	(572,288)	363.05	(17,268)								2,158				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(1,278)	(464,984)	363.94	(13,508)								1,689				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(1,471)	(536,520)	364.83	(14,988)								1,873				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(2,212)	(822,664)	371.99	(16,473)								2,059				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(1,818)	(679,592)	373.78	(12,430)								1,554				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(466)	(183,310)	393.45	(2,209)								276				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	8,600	3,076,048	357.68	120,123								(15,015)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	500	183,310	366.62	4,846								(606)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(2,752)	(1,001,504)	363.94	(62,033)								7,754				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(1,569)	(572,288)	364.83	(34,600)								4,325				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(4,038)	(1,502,256)	371.99	(74,696)								9,337				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	(839)	(329,958)	393.45	(7,605)								951				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	8,600	3,076,048	357.68	228,375								(28,547)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/09/2022	02/09/2023	02/09/2023	Expiration	900	329,958	366.62	19,170								(2,396)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/14/2022	02/14/2023	02/14/2023	Expiration	(1,244)	(449,358)	361.21	(12,507)								1,563				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/14/2022	02/14/2023	02/14/2023	Expiration	1,300	449,358	345.66	21,865								(2,733)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/14/2022	02/14/2023	02/14/2023	Expiration	(1,179)	(414,792)	351.71	(30,195)								3,774				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/14/2022	02/14/2023	02/14/2023	Expiration	(1,176)	(414,792)	352.57	(29,607)								3,701				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/14/2022	02/14/2023	02/14/2023	Expiration	(2,019)	(725,886)	359.49	(44,173)								5,522				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/14/2022	02/14/2023	02/14/2023	Expiration	4,500	1,555,470	345.66	131,964								(16,495)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/17/2022	02/17/2023	02/17/2023	Expiration	(1,176)	(411,744)	349.98	(14,412)								1,802				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/17/2022	02/17/2023	02/17/2023	Expiration	(1,346)	(480,368)	356.84	(13,008)								1,626				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/17/2022	02/17/2023	02/17/2023	Expiration	2,600	892,112	343.12	41,074								(5,134)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/17/2022	02/17/2023	02/17/2023	Expiration	(1,179)	(411,744)	349.12	(28,743)								3,593				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/17/2022	02/17/2023	02/17/2023	Expiration	(2,596)	(926,424)	356.84	(53,446)								6,681				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/17/2022	02/17/2023	02/17/2023	Expiration	3,900	1,338,168	343.12	109,649								(13,706)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	(4,029)	(1,358,412)	337.12	(55,154)								6,894				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	(2,115)	(728,904)	344.57	(23,017)								2,877				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	(1,627)	(563,244)	346.23	(16,817)								2,102				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	8,000	2,650,560	331.32	134,222								(16,778)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	(3,636)	(1,225,884)	337.12	(95,441)								11,930				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	(3,942)	(1,358,412)	344.57	(89,277)								11,160				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	(932)	(339,600)	364.45	(12,891)								1,611				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	7,800	2,584,296	331.32	232,169		1,666						(29,021)	1,666			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2022	02/23/2023	02/23/2023	Expiration	1,000	339,600	339.6	25,199								(3,150)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	03/01/2023	Expiration	7,207	1,631,389	226.37	37,375								(7,786)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	03/01/2023	Expiration	4,739	1,787,565	377.21	41,293								(8,603)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2022	03/01/2023	03/01/2023	Expiration	5,146	1,427,960	277.5	31,474								(6,557)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	03/01/2022	03/01/2023	03/01/2023	Expiration	2,178	9,379,780	4306.26	172,797								(35,999)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2023	03/01/2023	Expiration	11,073	47,683,843	4306.26	1,307,417								(272,379)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	03/01/2023	Expiration	7,186	30,945,972	4306.26	408,461								(85,096)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	03/01/2023	Expiration	392	1,689,056	4306.26	24,289								(5,060)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	03/01/2023	Expiration	3,874	11,926,153	3078.72	154,426		3,681						(32,172)	3,681			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2022	03/01/2023	03/01/2023	Expiration	2,631	4,733,540	1798.83	96,973								(20,203)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/02/2022	03/02/2023	03/02/2023	Expiration	3,065	13,444,826	4386.54	273,246								(56,926)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	03/02/2022	03/02/2023	03/02/2023	Expiration	9,011	39,528,960	4386.54	1,096,246								(228,385)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/02/2022	03/02/2023	03/02/2023	Expiration	7,367	32,316,886	4386.54	483,344								(100,697)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/02/2023	03/02/2023	Expiration	521	2,286,608	4386.54	106,886								(22,268)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2022	03/02/2023	03/02/2023	Expiration	479	2,101,224	4386.54	30,321								(6,317)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	03/02/2023	Expiration	3,465	10,732,697	3097.22	161,994		5,521						(33,749)	5,521			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	03/02/2023	Expiration	4,582	8,291,322	1809.63	178,633								(37,215)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2022	03/02/2023	03/02/2023	Expiration	5,288	1,196,199	226.21	27,393								(5,707)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	03/02/2023	Expiration	7,633	2,864,622	375.3	66,173								(13,786)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/02/2023	03/02/2023	Expiration	4,615	1,276,763	276.63	28,102								(5,854)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	03/03/2022	03/03/2023	03/03/2023	Expiration	1,602	6,989,721	4363.49	173,469								(36,139)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/03/2022	03/03/2023	03/03/2023	Expiration	7,480	32,639,199	4363.49	901,347								(187,781)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/03/2022	03/03/2023	03/03/2023	Expiration	5,669	24,738,501	4363.49	332,469								(69,264)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/03/2022	03/03/2023	03/03/2023	Expiration	349	1,521,220	4363.49	22,058								(4,595)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/03/2022	03/03/2023	03/03/2023	Expiration	3,099	9,614,347	3102.06	117,809		2,588						(24,543)	2,588			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/03/2023	03/03/2023	Expiration	3,267	5,920,449	1812.45	133,809								(27,877)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/03/2023	03/03/2023	Expiration	2,858	648,856	227.02	14,846								(3,093)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/03/2022	03/03/2023	03/03/2023	Expiration	3,506	1,309,548	373.52	30,251								(6,302)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/03/2023	03/03/2023	Expiration	2,334	644,327	276.03	14,178								(2,954)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	03/03/2023	Expiration	3,686	842,122	228.45	19,259								(4,012)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/04/2022	03/03/2023	03/03/2023	Expiration	3,672	1,376,054	374.78	31,649								(6,594)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/03/2023	03/03/2023	Expiration	4,555	1,257,783	276.13	27,652								(5,761)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiration	15,508	67,130,650	4328.87	1,901,551								(396,156)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiration	500	2,163,437	4328.87	30,937								(6,445)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/04/2022	03/03/2023	03/03/2023	Expiration	5,747	17,825,373	3101.9	230,955		2,411						(48,116)	2,411			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/04/2022	03/03/2023	03/03/2023	Expiration	7,596	13,767,035	1812.35	280,091								(58,352)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiration	190	6,374,021	33614.8	109,937								(22,903)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2023	03/04/2023	Expiration	1,712	7,410,559	4328.87	151,060								(31,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIIEFA76	03/04/2022	03/04/2023	03/04/2023	Expiration	6,648	28,777,589	4328.87	382,433								(79,674)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/04/2023	03/04/2023	Expiration	264	1,141,316	4328.87	52,083								(10,851)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2023	03/04/2023	Expiration	41	1,381,632	33614.8	22,376								(4,662)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/05/2023	03/05/2023	Expiration	2,014	8,718,720	4328.87	176,255								(36,720)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIIEFA76	03/04/2022	03/05/2023	03/05/2023	Expiration	5,026	21,757,604	4328.87	284,459								(59,262)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/05/2023	03/05/2023	Expiration	71	2,370,143	33614.8	39,942								(8,321)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	03/06/2023	Expiration	1,503	6,505,604	4328.87	126,229								(26,298)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	03/06/2023	Expiration	8,005	34,654,434	4328.87	1,131,269								(235,681)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIIEFA76	03/04/2022	03/06/2023	03/06/2023	Expiration	5,617	24,315,504	4328.87	312,749								(65,156)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/04/2022	03/06/2023	03/06/2023	Expiration	344	1,488,835	4328.87	21,290								(4,435)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/04/2022	03/06/2023	03/06/2023	Expiration	3,381	10,487,407	3101.9	148,031		6,679						(30,840)	6,679			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/04/2022	03/06/2023	03/06/2023	Expiration	2,104	3,812,854	1812.35	91,890								(19,144)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	03/06/2023	Expiration	26	858,332	33614.8	14,909								(3,106)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	03/06/2023	Expiration	42	1,417,450	33614.8	26,706								(5,564)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	03/07/2023	Expiration	1,909	434,814	227.78	9,949								(2,073)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2023	03/07/2023	Expiration	3,679	1,375,163	373.77	31,766								(6,618)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2023	03/07/2023	Expiration	3,346	918,084	274.41	20,202								(4,209)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	03/07/2023	Expiration	1,312	5,510,511	4201.09	124,716								(25,983)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/07/2022	03/07/2023	03/07/2023	Expiration	7,185	30,186,916	4201.09	883,289								(184,019)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2022	03/07/2023	03/07/2023	Expiration	5,779	24,278,408	4201.09	301,275								(62,766)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	03/07/2023	Expiration	313	1,315,326	4201.09	18,743								(3,905)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/07/2022	03/07/2023	03/07/2023	Expiration	3,414	10,538,017	3086.7	136,083		2,751						(28,351)	2,751			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/07/2022	03/07/2023	03/07/2023	Expiration	1,429	2,577,323	1803.44	56,975								(11,870)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/07/2022	03/07/2023	03/07/2023	Expiration	20	649,029	32817.38	7,269								(1,514)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/07/2022	03/07/2023	03/07/2023	Expiration	63	2,063,917	32817.38	41,794		2,458						(8,707)	2,458			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	03/08/2023	Expiration	4,785	1,083,385	226.42	24,777								(5,162)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2023	03/08/2023	Expiration	4,421	1,636,383	370.16	37,637								(7,841)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2022	03/08/2023	03/08/2023	Expiration	6,638	1,816,176	273.6	39,952								(8,323)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	03/08/2023	Expiration	1,572	6,556,485	4170.7	146,520								(30,525)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/08/2022	03/08/2023	03/08/2023	Expiration	9,854	41,099,522	4170.7	1,249,385								(260,289)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	03/08/2023	Expiration	7,203	30,039,640	4170.7	393,465								(81,972)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/08/2022	03/08/2023	03/08/2023	Expiration	359	1,497,317	4170.7	21,112								(4,398)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2022	03/08/2023	03/08/2023	Expiration	2,955	9,090,973	3076.01	123,837		9,724						(25,799)	9,724			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/08/2022	03/08/2023	03/08/2023	Expiration	4,201	7,550,052	1797.18	149,755								(31,199)				

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	03/09/2023	Expiration	2,155	486,997	226	11,128								(2,318)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/09/2022	03/09/2023	03/09/2023	Expiration	2,588	956,997	369.73	22,011								(4,586)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2022	03/09/2023	03/09/2023	Expiration	3,192	875,692	274.33	19,251								(4,011)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/09/2022	03/09/2023	03/09/2023	Expiration	2,797	11,965,168	4277.88	259,777								(54,120)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/09/2022	03/09/2023	03/09/2023	Expiration	7,339	31,394,887	4277.88	857,399								(178,625)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2022	03/09/2023	03/09/2023	Expiration	8,006	34,249,469	4277.88	511,902								(106,646)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	03/09/2023	Expiration	424	1,812,647	4277.88	83,031								(17,298)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2022	03/09/2023	03/09/2023	Expiration	338	1,447,978	4277.88	20,793								(4,332)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/09/2022	03/09/2023	03/09/2023	Expiration	5,397	16,661,802	3087.18	254,136		943						(52,945)	943			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/09/2022	03/09/2023	03/09/2023	Expiration	5,155	9,298,914	1803.71	192,248								(40,052)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	03/10/2023	Expiration	1,983	447,597	225.67	10,223								(2,130)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/10/2022	03/10/2023	03/10/2023	Expiration	3,133	1,156,942	369.29	26,610								(5,544)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2022	03/10/2023	03/10/2023	Expiration	3,347	915,204	273.42	20,117								(4,191)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2022	03/10/2023	03/10/2023	Expiration	2,120	9,030,199	4259.52	190,343								(39,655)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/10/2022	03/10/2023	03/10/2023	Expiration	8,929	38,034,623	4259.52	943,398								(196,541)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	03/10/2023	Expiration	7,985	34,010,478	4259.52	438,466								(91,347)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/10/2022	03/10/2023	03/10/2023	Expiration	441	1,876,841	4259.52	26,839								(5,591)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/10/2022	03/10/2023	03/10/2023	Expiration	4,793	14,781,275	3084.13	185,127								(38,568)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/10/2022	03/10/2023	03/10/2023	Expiration	3,440	6,198,675	1801.91	127,853								(26,636)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/10/2022	03/10/2023	03/10/2023	Expiration	44	1,445,233	33174.07	23,979								(4,996)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/10/2022	03/10/2023	03/10/2023	Expiration	122	4,047,351	33174.07	81,149								(16,906)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/10/2023	03/10/2023	Expiration	16,557	69,610,810	4204.31	2,063,933								(429,986)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/11/2022	03/10/2023	03/10/2023	Expiration	503	2,113,658	4204.31	30,225								(6,297)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/10/2023	03/10/2023	Expiration	5,910	18,185,659	3076.84	250,675		193						(52,224)	193			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/11/2022	03/10/2023	03/10/2023	Expiration	6,727	12,092,306	1797.65	249,003								(51,876)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/11/2022	03/10/2023	03/10/2023	Expiration	189	6,230,791	32944.19	108,644								(22,634)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2022	03/10/2023	03/10/2023	Expiration	4,563	1,027,806	225.23	23,444								(4,884)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/11/2022	03/10/2023	03/10/2023	Expiration	1,663	613,039	368.53	14,100								(2,937)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/10/2023	03/10/2023	Expiration	1,634	445,274	272.56	9,771								(2,036)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/11/2023	03/11/2023	Expiration	2,611	10,978,058	4204.31	233,697								(48,687)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/11/2022	03/11/2023	03/11/2023	Expiration	8,376	35,216,337	4204.31	458,769								(95,577)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/11/2023	03/11/2023	Expiration	153	645,241	4204.31	35,166								(7,326)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/11/2022	03/11/2023	03/11/2023	Expiration	55	1,819,781	32944.19	37,235								(7,757)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/12/2023	03/12/2023	Expiration	1,782	7,492,401	4204.31	154,205								(32,126)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/11/2022	03/12/2023	03/12/2023	Expiration	6,989	29,384,656	4204.31	373,450								(77,802)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/11/2022	03/12/2023	03/12/2023	Expiration	79	2,592,716	32944.19	43,036								(8,966)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/13/2023	03/13/2023	Expiration	1,880	7,906,023	4204.31	148,470								(30,931)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/13/2023	03/13/2023	Expiration	7,543	31,711,153	4204.31	1,042,434								(217,174)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/11/2022	03/13/2023	03/13/2023	Expiration	7,221	30,359,558	4204.31	387,493								(80,728)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/13/2023	03/13/2023	Expiration	104	438,970	4204.31	21,949								(4,573)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/11/2022	03/13/2023	03/13/2023	Expiration	286	1,200,661	4204.31	17,169								(3,577)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/13/2023	03/13/2023	Expiration	4,225	12,998,425	3076.84	196,273		553						(40,890)	553			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/11/2022	03/13/2023	03/13/2023	Expiration	1,659	2,983,168	1797.65	64,166								(13,368)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/11/2022	03/13/2023	03/13/2023	Expiration	48	1,595,787	32944.19	27,053								(5,636)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	03/11/2022	03/13/2023	03/13/2023	Expiration	56	1,837,680	32944.19	32,986								(6,872)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/14/2022	03/14/2023	03/14/2023	Expiration	1,654	6,903,217	4173.11	155,819								(32,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	03/14/2023	Expiration	7,286	30,407,037	4173.11	900,954								(187,699)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2023	03/14/2023	Expiration	7,669	32,005,386	4173.11	406,141								(84,613)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	03/14/2023	Expiration	424	1,768,395	4173.11	24,934								(5,195)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/14/2022	03/14/2023	03/14/2023	Expiration	3,199	9,853,541	3080.06	134,930		1,758						(28,110)	1,758			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/14/2022	03/14/2023	03/14/2023	Expiration	1,968	3,541,590	1799.5	65,418								(13,629)				
Dow Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	03/14/2023	Expiration	42	1,368,233	32945.24	27,182								(5,663)				
Dow Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	03/14/2023	Expiration	49	1,626,933	32945.24	30,651								(6,386)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2023	03/14/2023	Expiration	1,950	715,517	367.01	16,457								(3,429)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	03/14/2023	Expiration	2,889	782,291	270.79	17,178								(3,579)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2023	03/15/2023	Expiration	10,092	2,269,373	224.87	51,810								(10,794)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2023	03/15/2023	Expiration	7,750	2,845,441	367.13	65,445								(13,634)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	03/15/2023	Expiration	8,524	2,315,114	271.61	50,833								(10,590)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/15/2022	03/15/2023	03/15/2023	Expiration	1,822	7,766,426	4262.45	175,337								(36,528)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	03/15/2023	Expiration	8,931	38,069,373	4262.45	1,207,670								(251,598)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/15/2022	03/15/2023	03/15/2023	Expiration	6,616	28,200,807	4262.45	361,141								(75,238)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	03/15/2022	03/15/2023	03/15/2023	Expiration	265	1,131,477	4262.45	16,067								(3,347)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/15/2022	03/15/2023	03/15/2023	Expiration	2,682	8,291,767	3091.55	113,808								(23,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/15/2022	03/15/2023	03/15/2023	Expiration	3,065	5,536,403	1806.2	116,593								(24,290)				
Dow Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	03/15/2023	Expiration	42	1,417,691	33544.34	34,824								(7,255)				
Dow Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	03/15/2023	Expiration	79	2,642,592	33544.34	61,044								(12,717)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2022	03/16/2023	03/16/2023	Expiration	5,442	1,222,132	224.57	27,889								(5,810)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	03/16/2023	Expiration	4,398	1,613,776	366.94	37,117								(7,733)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	03/16/2023	Expiration	4,146	1,128,682	272.23	24,773								(5,161)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2022	03/16/2023	03/16/2023	Expiration	2,643	11,517,790	4357.86	244,900								(51,021)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2022	03/16/2023	03/16/2023	Expiration	8,551	37,264,898	4357.86	1,112,862								(231,846)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2022	03/16/2023	03/16/2023	Expiration	8,294	36,142,738	4357.86	496,403								(103,417)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	03/16/2023	Expiration	600	2,616,651	4357.86	125,490								(26,144)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2022	03/16/2023	03/16/2023	Expiration	211	917,383	4357.86	13,320								(2,775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/16/2022	03/16/2023	03/16/2023	Expiration	4,364	13,525,192	3099.33	223,298								(46,520)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/16/2022	03/16/2023	03/16/2023	Expiration	3,824	6,924,086	1810.74	141,684								(29,517)				
Dow Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	03/16/2023	Expiration	82	2,792,007	34063.1	53,747								(11,197)				
Dow Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	03/16/2023	Expiration	127	4,333,330	34063.1	73,641								(15,342)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/17/2022	03/17/2023	03/17/2023	Expiration	1,868	8,242,798	4411.67	173,724								(36,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/17/2022	03/17/2023	03/17/2023	Expiration	7,527	33,207,861	4411.67	875,021								(182,296)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/17/2022	03/17/2023	03/17/2023	Expiration	7,279	32,111,633	4411.67	437,497								(91,145)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2022	03/17/2023	03/17/2023	Expiration	526	2,319,885	4411.67	34,102								(7,105)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/17/2022	03/17/2023	03/17/2023	Expiration	3,887	12,085,563	3109.13	153,746								(32,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/17/2022	03/17/2023	03/17/2023	Expiration	3,667	6,660,953	1816.45	142,140								(29,612)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2022	03/17/2023	03/17/2023	Expiration	2,844	640,764	225.3	14,616								(3,045)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2022	03/17/2023	03/17/2023	Expiration	6,859	2,517,064	366.98	57,892								(12,061)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2022	03/17/2023	03/17/2023	Expiration	6,151	1,677,629	272.73	36,817								(7,670)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/17/2023	03/17/2023	Expiration	5,476	1,234,159	225.38	28,114								(5,857)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/17/2023	Expiration	3,543	1,301,544	367.32	29,936								(6,237)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2022	03/17/2023	03/17/2023	Expiration	5,075	1,388,510	273.58	30,421								(6,338)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2022	03/17/2023	03/17/2023	Expiration	16,011	71,459,955	4463.12	2,345,822								(488,713)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	03/17/2023	Expiration	476	2,122,458	4463.12	31,497								(6,562)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/18/2022	03/17/2023	03/17/2023	Expiration	7,458	23,208,950	3111.91	316,218								(65,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/18/2022	03/17/2023	03/17/2023	Expiration	8,673	15,767,235	1818.06	329,416								(68,628)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	03/18/2022	03/17/2023	03/17/2023	Expiration	125	4,361,458	34754.93	81,927								(17,068)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/18/2022	03/18/2023	03/18/2023	Expiration	1,968	8,784,306	4463.12	192,264								(40,055)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2022	03/18/2023	03/18/2023	Expiration	7,037	31,409,146	4463.12	417,493								(86,978)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	03/18/2022	03/18/2023	03/18/2023	Expiration	65	2,258,835	34754.93	41,767								(8,702)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/18/2022	03/19/2023	03/19/2023	Expiration	1,808	8,070,682	4463.12	146,415								(30,503)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2022	03/19/2023	03/19/2023	Expiration	5,948	26,545,942	4463.12	379,585								(79,080)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2023	03/19/2023	Expiration	158	704,648	4463.12	42,631								(8,882)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/18/2022	03/19/2023	03/19/2023	Expiration	53	1,834,545	34754.93	26,207								(5,460)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/18/2022	03/20/2023	03/20/2023	Expiration	1,846	8,241,114	4463.12	166,918								(34,774)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2023	03/20/2023	Expiration	7,618	34,001,639	4463.12	1,107,263								(230,680)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiration	6,321	28,212,839	4463.12	391,593								(81,582)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/20/2023	03/20/2023	Expiration	246	1,097,638	4463.12	59,163								(12,326)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Expiration	424	1,893,926	4463.12	28,106								(5,855)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/18/2022	03/20/2023	03/20/2023	Expiration	3,611	11,238,389	3111.91	167,666								(34,931)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/18/2022	03/20/2023	03/20/2023	Expiration	2,482	4,513,211	1818.06	99,029								(20,631)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/18/2022	03/20/2023	03/20/2023	Expiration	83	2,886,292	34754.93	51,628								(10,756)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/18/2022	03/20/2023	03/20/2023	Expiration	81	2,808,107	34754.93	49,075								(10,224)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2023	03/21/2023	Expiration	1,901	426,954	224.58	9,730								(2,027)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJJYYYJLN8C3868	03/21/2022	03/21/2023	03/21/2023	Expiration	3,960	1,076,926	271.95	23,593								(4,915)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/21/2022	03/21/2023	03/21/2023	Expiration	1,827	8,152,000	4461.18	174,360								(36,325)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	03/21/2023	Expiration	7,759	34,615,297	4461.18	1,051,172								(218,994)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2022	03/21/2023	03/21/2023	Expiration	6,570	29,309,804	4461.18	400,527								(83,443)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2023	03/21/2023	Expiration	319	1,423,614	4461.18	20,827								(4,339)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/21/2022	03/21/2023	03/21/2023	Expiration	3,562	11,091,415	3113.76	147,231								(30,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/21/2022	03/21/2023	03/21/2023	Expiration	1,689	3,072,055	1819.07	69,519								(14,483)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/21/2022	03/21/2023	03/21/2023	Expiration	18	636,868	34552.99	7,006								(1,459)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/21/2022	03/21/2023	03/21/2023	Expiration	62	2,144,978	34552.99	39,180								(8,162)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2023	03/22/2023	Expiration	4,831	1,083,467	224.26	24,660								(5,137)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	03/22/2023	Expiration	11,415	4,165,142	364.88	95,382								(19,871)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJJYYYJLN8C3868	03/22/2022	03/22/2023	03/22/2023	Expiration	6,085	1,655,760	272.09	36,261								(7,554)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/22/2022	03/22/2023	03/22/2023	Expiration	2,116	9,548,680	4511.61	198,641								(41,383)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2022	03/22/2023	03/22/2023	Expiration	9,145	41,257,826	4511.61	1,331,460								(277,388)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/22/2022	03/22/2023	03/22/2023	Expiration	7,407	33,415,630	4511.61	476,451								(99,261)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	03/22/2023	Expiration	337	1,519,825	4511.61	22,493								(4,686)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/22/2022	03/22/2023	03/22/2023	Expiration	3,180	9,917,799	3118.47	144,861								(30,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/22/2022	03/22/2023	03/22/2023	Expiration	3,583	6,528,436	1821.81	137,247								(28,593)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2022	03/22/2023	03/22/2023	Expiration	49	1,694,362	34807.46	33,882								(7,059)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2022	03/22/2023	03/22/2023	Expiration	57	1,982,795	34807.46	42,672								(8,890)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	03/23/2023	Expiration	4,907	1,100,983	224.39	25,058								(5,220)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	03/23/2023	Expiration	6,728	2,455,371	364.97	56,474								(11,765)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJJYYYJLN8C3868	03/23/2022	03/23/2023	03/23/2023	Expiration	5,796	1,576,175	271.93	34,526								(7,193)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/23/2022	03/23/2023	03/23/2023	Expiration	2,450	10,916,976	4456.24	240,009								(50,002)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/23/2023	03/23/2023	Expiration	9,049	40,325,734	4456.24	1,214,653								(253,053)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/23/2022	03/23/2023	03/23/2023	Expiration	7,219	32,167,819	4456.24	509,968								(106,243)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	03/23/2023	Expiration	810	3,609,764	4456.24	184,350								(38,406)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/23/2022	03/23/2023	03/23/2023	Expiration	352	1,570,664	4456.24	23,214								(4,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	03/23/2023	Expiration	4,067	12,648,385	3110.13	211,343								(44,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/23/2022	03/23/2023	03/23/2023	Expiration	4,156	7,550,430	1816.91	147,896								(30,812)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI190L770X0HC3ZE78	03/24/2022	03/24/2023	03/24/2023	Expiration	2,183	9,869,170	4520.16	224,131								(46,694)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2022	03/24/2023	03/24/2023	Expiration	8,435	38,128,885	4520.16	997,121								(207,733)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2022	03/24/2023	03/24/2023	Expiration	6,579	29,738,003	4520.16	428,423								(89,255)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/24/2022	03/24/2023	03/24/2023	Expiration	281	1,269,216	4520.16	18,911								(3,940)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/24/2022	03/24/2023	03/24/2023	Expiration	4,226	13,176,663	3118.34	176,454								(36,761)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/24/2022	03/24/2023	03/24/2023	Expiration	2,972	5,413,543	1821.69	116,252								(24,219)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2022	03/24/2023	03/24/2023	Expiration	4,529	1,018,481	224.89	23,170								(4,827)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/24/2022	03/24/2023	03/24/2023	Expiration	3,379	1,231,789	364.57	28,208								(5,877)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2022	03/24/2023	03/24/2023	Expiration	3,547	966,444	272.47	21,154							(4,407)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	03/24/2023	Expiration	6,896	1,547,829	224.46	35,151							(7,323)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/25/2022	03/24/2023	03/24/2023	Expiration	3,688	1,341,819	363.88	30,728							(6,402)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/24/2023	03/24/2023	Expiration	5,708	1,547,633	271.13	33,811							(7,044)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/24/2023	03/24/2023	Expiration	15,365	69,804,642	4543.06	2,065,775							(430,370)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2022	03/24/2023	03/24/2023	Expiration	491	2,230,575	4543.06	32,789							(6,831)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/25/2022	03/24/2023	03/24/2023	Expiration	6,723	21,027,228	3127.82	289,286							(60,268)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/25/2022	03/24/2023	03/24/2023	Expiration	7,896	14,427,910	1827.21	308,945							(64,364)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/24/2023	03/24/2023	Expiration	157	5,466,321	34861.24	99,030							(20,631)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2023	03/25/2023	Expiration	1,493	6,781,276	4543.06	152,498							(31,770)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/25/2023	03/25/2023	Expiration	7,107	32,287,737	4543.06	467,232							(97,340)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2023	03/25/2023	Expiration	307	1,393,926	4543.06	84,389							(17,581)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/25/2023	03/25/2023	Expiration	47	1,632,675	34861.24	30,553							(6,365)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/25/2022	03/26/2023	03/26/2023	Expiration	2,371	10,770,077	4543.06	220,096							(45,853)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/26/2023	03/26/2023	Expiration	5,857	26,609,809	4543.06	388,579							(80,954)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2023	03/26/2023	Expiration	238	1,081,909	4543.06	59,830							(12,464)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/26/2023	03/26/2023	Expiration	36	1,260,345	34861.24	19,156							(3,991)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/25/2022	03/27/2023	03/27/2023	Expiration	2,251	10,225,087	4543.06	203,938							(42,487)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/27/2023	03/27/2023	Expiration	8,192	37,216,516	4543.06	1,040,363							(216,742)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/27/2023	03/27/2023	Expiration	5,767	26,201,094	4543.06	366,231							(76,298)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	208	945,528	4543.06	13,899							(2,896)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/25/2022	03/27/2023	03/27/2023	Expiration	4,447	13,908,117	3127.82	202,920							(42,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/25/2022	03/27/2023	03/27/2023	Expiration	2,315	4,230,647	1827.21	92,365							(19,243)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/27/2023	03/27/2023	Expiration	80	2,790,338	34861.24	43,587							(9,081)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/27/2023	03/27/2023	Expiration	92	3,191,086	34861.24	53,578							(11,162)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	03/28/2023	Expiration	2,017	732,853	363.39	16,782							(3,496)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2022	03/28/2023	03/28/2023	Expiration	3,533	958,655	271.38	20,962							(4,367)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2022	03/28/2023	03/28/2023	Expiration	1,526	6,980,108	4575.52	140,529							(29,277)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2022	03/28/2023	03/28/2023	Expiration	8,344	38,175,939	4575.52	1,148,264							(239,222)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2023	03/28/2023	Expiration	5,481	25,076,796	4575.52	357,607							(74,501)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/28/2022	03/28/2023	03/28/2023	Expiration	409	1,873,068	4575.52	28,002							(5,834)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2022	03/28/2023	03/28/2023	Expiration	5,028	15,736,373	3129.93	248,323							(51,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2023	03/28/2023	Expiration	1,175	2,148,458	1828.37	47,793							(9,957)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/28/2022	03/28/2023	03/28/2023	Expiration	37	1,293,042	34955.89	23,319							(4,858)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/28/2022	03/28/2023	03/28/2023	Expiration	70	2,434,232	34955.89	44,435							(9,257)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2022	03/29/2023	03/29/2023	Expiration	3,866	871,849	225.52	19,817							(4,129)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/29/2022	03/29/2023	03/29/2023	Expiration	6,258	2,274,455	363.46	52,085							(10,851)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2022	03/29/2023	03/29/2023	Expiration	5,736	1,561,772	272.29	34,151							(7,115)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/29/2022	03/29/2023	03/29/2023	Expiration	1,592	7,373,423	4631.6	168,363							(35,076)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2022	03/29/2023	03/29/2023	Expiration	8,532	39,518,201	4631.6	1,315,649							(274,094)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/29/2022	03/29/2023	03/29/2023	Expiration	5,383	24,932,488	4631.6	377,935							(78,737)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/29/2022	03/29/2023	03/29/2023	Expiration	304	1,406,017	4631.6	20,950							(4,365)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/29/2022	03/29/2023	03/29/2023	Expiration	2,975	9,344,396	3140.92	128,030							(26,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/29/2022	03/29/2023	03/29/2023	Expiration	3,078	5,647,189	1834.78	113,510							(23,648)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2022	03/29/2023	03/29/2023	Expiration	31	1,081,267	35294.19	18,875							(3,932)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2022	03/29/2023	03/29/2023	Expiration	73	2,574,088	35294.19	54,538							(11,362)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2022	03/30/2023	03/30/2023	Expiration	2,612	12,021,272	4602.45	252,165							(52,534)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/30/2023	03/30/2023	Expiration	8,296	38,181,206	4602.45	1,076,597							(224,291)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	03/30/2022	03/30/2023	03/30/2023	Expiration	6,170	28,396,364	4602.45	464,811							(96,836)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	03/30/2022	03/30/2023	03/30/2023	Expiration	282	1,299,182	4602.45	19,358							(4,033)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2022	03/30/2023	03/30/2023	Expiration	3,371	10,584,608	3139.53	171,605								(35,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2022	03/30/2023	03/30/2023	Expiration	4,108	7,533,082	1833.94	147,534								(30,736)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/30/2023	03/30/2023	Expiration	92	3,229,394	35228.81	53,076								(11,057)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/30/2023	03/30/2023	Expiration	101	3,556,897	35228.81	72,764								(15,159)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2022	03/30/2023	03/30/2023	Expiration	6,470	1,462,978	226.12	33,253								(6,928)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/30/2022	03/30/2023	03/30/2023	Expiration	6,161	2,237,162	363.12	51,231								(10,673)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2022	03/30/2023	03/30/2023	Expiration	5,727	1,558,605	272.15	34,082								(7,100)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	03/31/2022	03/31/2023	03/31/2023	Expiration	2,252	10,200,945	4530.41	221,922								(46,234)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/31/2022	03/31/2023	03/31/2023	Expiration	8,205	37,173,691	4530.41	945,563								(196,992)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2022	03/31/2023	03/31/2023	Expiration	7,064	32,003,593	4530.41	467,008								(97,293)				
S&P Digital		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	03/31/2022	03/31/2023	03/31/2023	Expiration	412	1,867,336	4530.41	28,010								(5,835)				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2022	03/31/2023	03/31/2023	Expiration	3,430	10,725,820	3126.72	140,410								(29,252)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2022	03/31/2023	03/31/2023	Expiration	2,623	4,790,062	1826.43	104,101								(21,688)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/31/2022	03/31/2023	03/31/2023	Expiration	54	1,860,880	34678.35	33,686								(7,018)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	03/31/2022	03/31/2023	03/31/2023	Expiration	79	2,723,759	34678.35	56,202								(11,709)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2022	03/31/2023	03/31/2023	Expiration	4,402	1,197,810	272.08	26,193								(5,457)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	03/31/2022	03/31/2023	03/31/2023	Expiration	3,532	1,285,697	364.03	29,442								(17,788)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2022	03/03/2023	03/03/2023	Expiration	102,328	10,232,841	100	157,000								(32,708)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2022	03/03/2023	03/03/2023	Expiration	92,297	9,045,074	98	114,000	245,204							(23,750)	245,204			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2022	03/10/2023	03/10/2023	Expiration	86,418	8,641,807	100	144,500								(30,104)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2022	03/10/2023	03/10/2023	Expiration	71,692	7,025,789	98	92,500	188,842							(19,271)	188,842			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/16/2022	03/17/2023	03/17/2023	Expiration	97,059	9,705,886	100	144,000								(30,000)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/16/2022	03/17/2023	03/17/2023	Expiration	71,937	7,049,792	98	95,000	189,040							(19,792)	189,040			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/24/2023	03/24/2023	Expiration	96,008	9,600,795	100	157,000								(32,708)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/24/2023	03/24/2023	Expiration	81,996	8,035,621	98	104,000	220,133							(21,667)	220,133			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/30/2022	03/31/2023	03/31/2023	Expiration	90,618	9,061,822	100	160,000								(33,333)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/30/2022	03/31/2023	03/31/2023	Expiration	106,113	10,399,035	98	122,000	279,139							(25,417)	279,139			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/01/2022	03/01/2023	03/01/2023	Expiration	(1,376)	(466,130)	338.78	(19,854)								4,136				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/01/2022	03/01/2023	03/01/2023	Expiration	(1,154)	(399,540)	346.27	(13,404)								2,793				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/01/2022	03/01/2023	03/01/2023	Expiration	2,600	865,670	332.95	45,572								(9,494)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/01/2022	03/01/2023	03/01/2023	Expiration	(2,064)	(699,195)	338.78	(54,568)								11,368				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/01/2022	03/01/2023	03/01/2023	Expiration	(1,373)	(466,130)	339.61	(35,677)								7,433				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/01/2022	03/01/2023	03/01/2023	Expiration	(4,519)	(1,564,865)	346.27	(103,187)								21,497				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/01/2022	03/01/2023	03/01/2023	Expiration	8,200	2,730,190	332.95	245,879								(51,225)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(2,596)	(915,057)	352.47	(27,087)								5,643				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(861)	(305,019)	354.16	(8,494)								1,770				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(559)	(208,428)	372.8	(2,971)								619				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	8,300	2,812,953	338.91	137,097								(28,562)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	600	208,428	347.38	7,541								(1,571)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(2,457)	(847,275)	344.84	(61,912)								12,898				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(5,385)	(1,897,896)	352.47	(115,723)								24,109				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(839)	(312,642)	372.8	(10,764)								2,242				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	8,100	2,745,171	338.91	234,051								(48,761)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	900	312,642	347.38	21,978								(4,579)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(3,145)	(1,084,512)	344.84	(41,927)								8,735				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2022	03/02/2023	03/02/2023	Expiration	(1,471)	(508,365)	345.69	(19,083)								3,976				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/03/2022	03/03/2023	03/03/2023	Expiration	(1,474)	(506,925)	343.86	(19,668)								4,097				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/03/2022	03/03/2023	03/03/2023	Expiration	(1,442)	(506,925)	351.47	(15,093)								3,144				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/03/2022	03/03/2023	03/03/2023	Expiration	(2,010)	(709,695)	353.16	(19,892)								4,144				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/03/2022	03/03/2023	03/03/2023	Expiration	5,100	1,723,545	337.95	84,393								(17,582)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/03/2022	03/03/2023	03/03/2023	Expiration	(3,538)	(1,216,620)	343.86	(87,497)								18,229				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/03/2022	03/03/2023	03/03/2023	Expiration	(5,769)	(2,027,700)	351.47	(120,989)								25,206				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/03/2022	03/03/2023	03/03/2023	Expiration	9,600	3,244,320	337.95	272,978								(56,870)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/08/2022	03/08/2023	03/08/2023	Expiration	(1,538)	(522,128)	339.38	(18,884)								3,934				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/08/2022	03/08/2023	03/08/2023	Expiration	1,600	522,128	326.33	28,844		1,990						(6,009)	1,990			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/08/2022	03/08/2023	03/08/2023	Expiration	(1,278)	(424,229)	332.04	(33,674)								7,015				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/08/2022	03/08/2023	03/08/2023	Expiration	(1,078)	(358,963)	332.86	(27,964)								5,826				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/08/2022	03/08/2023	03/08/2023	Expiration	(2,788)	(946,357)	339.38	(63,466)								13,222				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/08/2022	03/08/2023	03/08/2023	Expiration	5,300	1,729,549	326.33	158,339		8,711						(32,987)	8,711			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(2,654)	(898,722)	338.69	(38,913)								8,107				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(2,941)	(998,580)	339.52	(42,127)								8,776				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(2,885)	(998,580)	346.17	(34,117)								7,108				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(2,775)	(965,294)	347.84	(31,298)								6,520				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	11,600	3,861,176	332.86	206,338								(42,987)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(1,182)	(399,432)	337.85	(32,655)								6,803				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(1,671)	(565,862)	338.69	(45,432)								9,465				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(3,365)	(1,165,010)	346.17	(79,152)								16,490				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	(1,223)	(447,863)	366.15	(16,163)								3,367				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	6,400	2,130,304	332.86	197,346								(41,114)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/09/2022	03/09/2023	03/09/2023	Expiration	1,300	447,863	344.51	30,312								(6,315)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/17/2022	03/17/2023	03/17/2023	Expiration	(1,867)	(655,139)	350.84	(23,070)								4,806				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/17/2022	03/17/2023	03/17/2023	Expiration	(2,019)	(724,101)	358.6	(18,947)								3,947				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/17/2022	03/17/2023	03/17/2023	Expiration	(1,053)	(379,291)	360.33	(9,261)								1,929				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/17/2022	03/17/2023	03/17/2023	Expiration	5,100	1,758,531	344.81	80,109								(16,689)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/17/2022	03/17/2023	03/17/2023	Expiration	(2,654)	(930,987)	350.84	(62,383)								12,996				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/17/2022	03/17/2023	03/17/2023	Expiration	(5,673)	(2,034,379)	358.6	(110,417)								23,004				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/17/2022	03/17/2023	03/17/2023	Expiration	8,600	2,965,366	344.81	236,201								(49,209)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(2,064)	(721,539)	349.6	(23,483)								4,892				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(3,235)	(1,133,847)	350.46	(35,614)								7,420				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(1,923)	(687,180)	357.33	(20,825)								4,338				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(1,244)	(446,667)	359.05	(9,985)								2,080				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(932)	(352,180)	377.95	(2,918)								608				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	8,700	2,989,233	343.59	124,477								(25,933)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	1,000	352,180	352.18	10,712								(2,232)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(985)	(343,590)	348.74	(22,481)								4,684				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(2,850)	(996,411)	349.6	(63,669)								13,264				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(1,765)	(618,462)	350.46	(38,511)								8,023				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(5,096)	(1,821,027)	357.33	(92,722)								19,317				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	(2,236)	(845,232)	377.95	(19,139)								3,987				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	11,000	3,779,490	343.59	289,688								(60,352)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2022	03/23/2023	03/23/2023	Expiration	2,400	845,232	352.18	49,933								(10,403)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	03/24/2023	Expiration	(1,278)	(451,204)	353.15	(14,301)								2,979				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	03/24/2023	Expiration	(3,077)	(1,110,656)	360.96	(25,159)								5,242				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	03/24/2023	Expiration	(1,435)	(520,620)	362.7	(10,893)								2,269				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	03/24/2023	Expiration	6,000	2,082,480	347.08	87,346								(18,197)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	03/24/2023	Expiration	(1,966)	(694,160)	353.15	(45,750)								9,531				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	03/24/2023	Expiration	(7,019)	(2,533,684)	360.96	(134,793)								28,082				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	03/24/2023	Expiration	9,300	3,227,844	347.08	253,567								(52,826)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2022	03/31/2023	03/31/2023	Expiration	3,944	891,219	225.99	20,213								(5,895)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2022	03/31/2023	03/31/2023	Expiration	4,414	1,606,242	363.9	36,783								(10,728)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2022	03/31/2023	03/31/2023	Expiration	2,604	706,860	271.45	15,428								(4,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2022	03/31/2023	03/31/2023	Expiration	17,034	77,434,276	4545.86	2,341,812								(683,028)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2022	03/31/2023	03/31/2023	Expiration	760	3,453,473	4545.86	50,766								(14,807)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/01/2022	03/31/2023	03/31/2023	Expiration	7,562	23,709,271	3135.39	337,556								(98,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/01/2022	03/31/2023	03/31/2023	Expiration	6,478	11,863,539	1831.48	253,391								(73,906)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/01/2022	03/31/2023	03/31/2023	Expiration	152	5,301,253	34818.27	91,502								(26,688)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2022	04/01/2023	04/01/2023	Expiration	2,357	10,714,402	4545.86	216,161								(63,047)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	04/01/2022	04/01/2023	04/01/2023	Expiration	7,227	32,851,333	4545.86	474,346								(138,351)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2023	04/01/2023	Expiration	534	2,427,197	4545.86	139,304								(40,630)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/01/2022	04/01/2023	04/01/2023	Expiration	67	2,323,126	34818.27	34,245								(9,988)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2022	04/02/2023	04/02/2023	Expiration	1,823	8,285,271	4545.86	146,990								(42,872)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	04/01/2022	04/02/2023	04/02/2023	Expiration	6,025	27,389,789	4545.86	394,093								(114,944)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/01/2022	04/02/2023	04/02/2023	Expiration	40	1,400,421	34818.27	21,846								(6,372)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023	04/03/2023	Expiration	1,498	6,810,378	4545.86	138,669								(40,445)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2023	04/03/2023	Expiration	6,416	29,165,853	4545.86	1,010,679								(294,781)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	04/01/2022	04/03/2023	04/03/2023	Expiration	6,139	27,905,536	4545.86	411,240								(119,945)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2023	04/03/2023	Expiration	280	1,274,870	4545.86	18,741								(5,466)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/01/2022	04/03/2023	04/03/2023	Expiration	2,108	6,608,756	3135.39	111,816								(32,613)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/01/2022	04/03/2023	04/03/2023	Expiration	2,429	4,448,157	1831.48	94,974								(27,701)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/01/2022	04/03/2023	04/03/2023	Expiration	62	2,150,653	34818.27	34,763								(10,139)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/01/2022	04/03/2023	04/03/2023	Expiration	62	2,168,102	34818.27	41,556								(12,120)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/04/2022	04/04/2023	04/04/2023	Expiration	1,893	8,676,994	4582.64	161,370								(47,066)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2022	04/04/2023	04/04/2023	Expiration	7,769	35,603,902	4582.64	1,055,584								(307,879)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2023	04/04/2023	Expiration	6,525	29,901,503	4582.64	423,479								(123,515)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2023	04/04/2023	Expiration	403	1,847,413	4582.64	27,526								(8,029)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2022	04/04/2023	04/04/2023	Expiration	2,623	8,219,161	3133.66	145,025								(42,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	04/04/2023	Expiration	778	1,423,630	1830.4	34,594								(10,090)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	04/04/2023	Expiration	41	1,441,325	34921.88	24,791								(7,231)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	04/04/2023	Expiration	63	2,205,670	34921.88	43,111								(12,574)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	04/04/2023	Expiration	3,157	712,266	225.59	16,176								(4,718)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2023	04/04/2023	Expiration	3,254	1,186,453	364.66	27,170								(7,925)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2023	04/04/2023	Expiration	2,207	599,862	271.81	13,109								(3,824)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	04/05/2023	Expiration	4,947	1,111,882	224.78	25,240								(7,362)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2023	04/05/2023	Expiration	8,006	2,911,208	363.64	66,667								(19,444)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2022	04/05/2023	04/05/2023	Expiration	10,442	2,822,688	270.31	61,656								(17,983)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/05/2022	04/05/2023	04/05/2023	Expiration	2,153	9,744,308	4525.12	195,759								(57,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	04/05/2023	Expiration	11,860	53,669,195	4525.12	1,719,961								(501,655)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/05/2022	04/05/2023	04/05/2023	Expiration	6,216	28,128,233	4525.12	404,673								(118,030)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2023	04/05/2023	Expiration	575	2,600,582	4525.12	38,489								(11,226)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/05/2022	04/05/2023	04/05/2023	Expiration	4,377	13,704,454	3131.18	230,678								(67,281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/05/2022	04/05/2023	04/05/2023	Expiration	4,789	8,759,363	1828.93	187,739								(54,757)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	04/05/2023	Expiration	29	992,041	34641.18	22,157								(6,462)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	04/05/2023	Expiration	103	3,566,851	34641.18	77,249								(22,531)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	04/06/2023	Expiration	3,916	883,184	225.51	20,039								(5,845)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	04/06/2023	Expiration	5,346	1,935,141	362	44,315								(12,925)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/06/2023	04/06/2023	Expiration	5,882	1,584,457	269.37	34,608								(10,094)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/06/2022	04/06/2023	04/06/2023	Expiration	2,097	9,397,780	4481.15	201,357								(58,729)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/06/2022	04/06/2023	04/06/2023	Expiration	7,792	34,917,148	4481.15	977,153								(285,003)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/06/2022	04/06/2023	04/06/2023	Expiration	6,139	27,508,694	4481.15	436,597								(127,341)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	04/06/2023	Expiration	782	3,504,664	4481.15	195,326							(56,970)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/06/2022	04/06/2023	04/06/2023	Expiration	280	1,254,452	4481.15	18,566							(5,415)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/06/2022	04/06/2023	04/06/2023	Expiration	5,015	15,729,458	3136.45	256,146							(74,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/06/2022	04/06/2023	04/06/2023	Expiration	3,570	6,539,557	1831.99	135,434							(39,502)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	04/06/2023	Expiration	85	2,930,273	34496.51	44,533							(12,989)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	04/06/2023	Expiration	77	2,663,292	34496.51	58,062							(16,935)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2022	04/06/2023	04/06/2023	Expiration	6,594	29,675,444	4500.21	764,346							(222,934)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/07/2022	04/06/2023	04/06/2023	Expiration	470	2,116,233	4500.21	31,109							(9,073)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/07/2022	04/06/2023	04/06/2023	Expiration	2,952	9,280,865	3143.5	130,870							(38,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/07/2022	04/06/2023	04/06/2023	Expiration	2,817	5,171,671	1836.09	107,958							(31,488)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/06/2023	04/06/2023	Expiration	4,073	919,702	225.83	20,850							(6,081)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/07/2022	04/06/2023	04/06/2023	Expiration	6,187	2,241,167	362.21	51,323							(14,969)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/06/2023	04/06/2023	Expiration	4,990	1,343,976	269.33	29,319							(8,551)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	04/06/2023	Expiration	4,292	969,078	225.8	21,930							(6,396)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/06/2023	Expiration	4,016	1,452,678	361.68	33,121							(9,660)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/06/2023	04/06/2023	Expiration	4,962	1,332,362	268.49	29,022							(8,465)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/06/2023	Expiration	17,975	80,676,484	4488.28	2,384,602							(695,509)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/06/2023	Expiration	647	2,905,027	4488.28	42,704							(12,455)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/08/2022	04/06/2023	04/06/2023	Expiration	7,835	24,650,904	3146.38	373,387							(108,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/06/2023	Expiration	5,815	10,685,945	1837.75	220,968							(64,449)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/06/2023	Expiration	204	7,070,838	34721.12	126,822							(36,990)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/07/2022	04/07/2023	04/07/2023	Expiration	1,720	7,739,917	4500.21	173,900							(50,721)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2022	04/07/2023	04/07/2023	Expiration	6,668	30,006,144	4500.21	440,664							(128,527)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/08/2022	04/08/2023	04/08/2023	Expiration	2,363	10,607,336	4488.28	215,285							(62,792)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/08/2022	04/08/2023	04/08/2023	Expiration	6,192	27,792,682	4488.28	395,857							(115,458)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2023	04/08/2023	Expiration	61	2,101,447	34721.12	36,032							(10,509)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/08/2022	04/09/2023	04/09/2023	Expiration	2,830	12,701,975	4488.28	233,098							(67,987)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/08/2022	04/09/2023	04/09/2023	Expiration	7,887	35,398,569	4488.28	510,628							(148,933)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/09/2023	04/09/2023	Expiration	212	952,514	4488.28	59,246							(17,280)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/09/2023	04/09/2023	Expiration	64	2,225,201	34721.12	33,427							(9,750)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/08/2022	04/10/2023	04/10/2023	Expiration	1,534	6,883,557	4488.28	132,548							(38,660)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2023	04/10/2023	Expiration	5,687	25,524,062	4488.28	759,943							(221,650)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/08/2022	04/10/2023	04/10/2023	Expiration	6,372	28,599,556	4488.28	391,106							(114,073)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2023	04/10/2023	Expiration	322	1,446,214	4488.28	21,259							(6,201)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/08/2022	04/10/2023	04/10/2023	Expiration	3,947	12,417,927	3146.38	190,324							(55,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2023	04/10/2023	Expiration	1,250	2,297,031	1837.75	44,884							(13,091)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	04/10/2023	Expiration	28	970,470	34721.12	18,609							(5,428)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	04/10/2023	Expiration	48	1,666,448	34721.12	30,464							(8,885)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	04/11/2023	Expiration	1,038	374,135	360.31	8,568							(2,499)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/11/2022	04/11/2023	04/11/2023	Expiration	1,991	8,785,527	4412.53	173,551							(50,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	04/11/2023	Expiration	7,119	31,413,196	4412.53	969,953							(282,903)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2022	04/11/2023	04/11/2023	Expiration	6,972	30,762,367	4412.53	402,294							(117,336)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2023	04/11/2023	Expiration	371	1,637,207	4412.53	24,067							(7,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/11/2022	04/11/2023	04/11/2023	Expiration	4,381	13,737,934	3136.13	216,391							(63,114)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	04/11/2023	Expiration	1,206	2,209,290	1831.7	52,139							(15,207)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	04/11/2023	Expiration	26	902,769	34308.08	10,264							(2,994)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	04/11/2023	Expiration	59	2,032,744	34308.08	39,518							(11,526)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	04/12/2023	Expiration	6,578	1,485,769	225.88	33,727							(9,837)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	04/12/2023	Expiration	6,204	2,234,258	360.12	51,165							(14,923)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	04/12/2023	Expiration	8,999	2,411,108	268.22	52,671							(15,362)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023	04/12/2023	Expiration	1,935	8,510,531	4397.45	163,588								(47,713)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/12/2022	04/12/2023	04/12/2023	Expiration	9,193	40,424,110	4397.45	1,245,655								(363,316)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2022	04/12/2023	04/12/2023	Expiration	7,861	34,568,972	4397.45	474,771								(138,475)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	04/12/2023	Expiration	314	1,382,572	4397.45	20,186								(5,887)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/12/2022	04/12/2023	04/12/2023	Expiration	2,947	9,238,559	3135.11	148,122								(43,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/12/2022	04/12/2023	04/12/2023	Expiration	3,186	5,834,713	1831.08	115,162								(33,589)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/12/2022	04/12/2023	04/12/2023	Expiration	36	1,230,268	34220.36	23,011								(6,712)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/12/2022	04/12/2023	04/12/2023	Expiration	61	2,073,221	34220.36	46,807								(13,652)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	04/13/2023	Expiration	3,330	753,604	226.33	17,114								(4,992)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	04/13/2023	Expiration	6,079	2,191,790	360.56	50,192								(14,639)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/13/2023	04/13/2023	Expiration	4,631	1,245,308	268.9	27,205								(7,935)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023	04/13/2023	Expiration	3,398	15,109,878	4446.59	323,562								(94,372)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2022	04/13/2023	04/13/2023	Expiration	9,650	42,908,418	4446.59	1,154,851								(336,832)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/13/2022	04/13/2023	04/13/2023	Expiration	7,745	34,439,541	4446.59	522,104								(152,280)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	04/13/2023	Expiration	836	3,716,488	4446.59	201,203								(58,684)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/13/2022	04/13/2023	04/13/2023	Expiration	379	1,685,063	4446.59	24,939								(7,274)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2022	04/13/2023	04/13/2023	Expiration	4,812	15,114,957	3141.05	245,707								(71,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2022	04/13/2023	04/13/2023	Expiration	3,360	6,164,150	1834.52	116,793								(34,064)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	04/14/2023	Expiration	8,351	1,882,900	225.46	42,723								(12,461)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	04/14/2023	Expiration	12,670	4,559,830	359.88	104,420								(30,456)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	04/14/2023	Expiration	11,085	2,964,391	267.43	64,725								(18,878)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/14/2022	04/14/2023	04/14/2023	Expiration	2,233	9,806,826	4392.59	208,462								(60,801)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023	04/14/2023	Expiration	24,308	106,773,865	4392.59	3,106,106								(905,948)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/14/2022	04/14/2023	04/14/2023	Expiration	6,744	29,624,768	4392.59	417,470								(121,762)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	1,173	5,151,413	4392.59	75,211								(21,936)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/14/2022	04/14/2023	04/14/2023	Expiration	10,481	32,869,350	3136.05	486,829								(141,992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	04/14/2023	Expiration	9,249	16,940,489	1831.58	340,847								(99,414)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	04/14/2023	Expiration	63	2,181,390	34451.23	32,577								(9,502)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	04/14/2023	Expiration	260	8,965,148	34451.23	176,565								(51,498)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/14/2022	04/15/2023	04/15/2023	Expiration	2,641	11,598,720	4392.59	242,065								(70,602)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/14/2022	04/15/2023	04/15/2023	Expiration	8,223	36,118,943	4392.59	490,148								(142,960)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2023	04/15/2023	Expiration	79	2,717,777	34451.23	50,005								(14,585)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/14/2022	04/16/2023	04/16/2023	Expiration	2,536	11,137,909	4392.59	241,851								(70,540)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/14/2022	04/16/2023	04/16/2023	Expiration	7,925	34,809,565	4392.59	468,440								(136,628)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/16/2023	04/16/2023	Expiration	544	2,389,139	4392.59	146,701								(42,788)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2023	04/16/2023	Expiration	36	1,235,523	34451.23	18,609								(5,428)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/14/2022	04/17/2023	04/17/2023	Expiration	2,287	10,046,672	4392.59	186,178								(54,302)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2022	04/17/2023	04/17/2023	Expiration	8,758	38,470,697	4392.59	1,183,728								(345,254)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/14/2022	04/17/2023	04/17/2023	Expiration	8,864	38,936,354	4392.59	523,709								(152,748)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/14/2022	04/17/2023	04/17/2023	Expiration	520	2,285,960	4392.59	33,375								(9,734)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/14/2022	04/17/2023	04/17/2023	Expiration	4,888	15,327,855	3136.05	243,445								(71,005)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023	04/17/2023	Expiration	3,138	5,748,262	1831.58	126,018								(36,755)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2023	04/17/2023	Expiration	52	1,782,870	34451.23	25,873								(7,546)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2023	04/17/2023	Expiration	63	2,179,532	34451.23	36,439								(10,628)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2023	04/18/2023	Expiration	2,532	676,463	267.15	14,767								(4,307)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	04/18/2022	04/18/2023	04/18/2023	Expiration	1,632	7,167,863	4391.69	158,784								(46,312)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	04/18/2023	Expiration	7,069	31,046,108	4391.69	976,552								(284,828)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/18/2022	04/18/2023	04/18/2023	Expiration	5,609	24,634,201	4391.69	343,797								(100,274)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	04/18/2023	Expiration	241	1,059,200	4391.69	15,623								(4,557)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/18/2022	04/18/2023	04/18/2023	Expiration	3,992	12,498,944	3131.01	196,659		962						(57,359)	962			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/18/2022	04/18/2023	04/18/2023	Expiration	1,948	3,562,591	1828.55	74,572							(21,750)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	04/19/2023	Expiration	5,299	1,192,396	225.04	27,032							(7,884)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023	04/19/2023	Expiration	9,513	3,406,886	358.14	78,018							(22,755)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2023	04/19/2023	Expiration	6,471	1,728,076	267.06	37,693							(10,994)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/19/2022	04/19/2023	04/19/2023	Expiration	1,892	8,443,316	4462.21	186,167							(54,299)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2023	04/19/2023	Expiration	7,304	32,593,905	4462.21	972,032							(283,509)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2023	04/19/2023	Expiration	6,185	27,597,607	4462.21	389,134							(113,497)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2023	04/19/2023	Expiration	287	1,280,509	4462.21	18,823							(5,490)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/19/2022	04/19/2023	04/19/2023	Expiration	3,102	9,762,864	3147.24	153,821							(44,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/19/2022	04/19/2023	04/19/2023	Expiration	1,435	2,638,459	1838.01	51,405							(14,993)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	04/19/2023	Expiration	43	1,494,496	34911.2	29,263							(8,535)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	04/19/2023	Expiration	80	2,801,919	34911.2	55,861							(16,293)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiration	6,771	1,531,248	226.15	34,698							(10,120)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	04/20/2023	Expiration	11,587	4,159,676	358.99	95,257							(27,783)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/20/2023	04/20/2023	Expiration	10,296	2,747,959	266.89	59,938							(17,482)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/20/2023	Expiration	2,878	12,833,833	4459.45	256,047							(74,680)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/20/2023	Expiration	9,824	43,809,203	4459.45	1,219,414							(355,662)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/20/2022	04/20/2023	04/20/2023	Expiration	7,642	34,077,408	4459.45	539,148							(157,251)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiration	230	1,027,388	4459.45	55,914							(16,308)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2022	04/20/2023	04/20/2023	Expiration	335	1,491,814	4459.45	22,079							(6,440)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	04/20/2023	Expiration	3,549	11,217,323	3160.82	188,162							(54,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	04/20/2023	Expiration	3,009	5,554,675	1845.92	99,721							(29,085)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiration	95	3,357,350	35160.79	53,825							(15,699)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiration	100	3,524,824	35160.79	62,333							(18,181)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	4,787	1,077,804	225.17	24,401							(7,117)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/21/2022	04/21/2023	04/21/2023	Expiration	7,314	2,621,283	358.41	59,765							(17,432)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	04/21/2023	Expiration	7,825	2,077,280	265.45	45,258							(13,200)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	2,472	10,859,823	4393.66	207,512							(60,524)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/21/2023	04/21/2023	Expiration	8,105	35,610,867	4393.66	879,272							(256,454)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	7,901	34,715,934	4393.66	474,261							(138,326)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/21/2022	04/21/2023	04/21/2023	Expiration	506	2,224,204	4393.66	32,473							(9,471)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/21/2022	04/21/2023	04/21/2023	Expiration	4,336	13,674,329	3154.01	204,677							(59,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	04/21/2023	Expiration	1,931	3,556,940	1841.92	70,182							(20,470)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	04/21/2022	04/21/2023	04/21/2023	Expiration	46	1,587,714	34792.76	22,973							(6,701)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	04/21/2022	04/21/2023	04/21/2023	Expiration	85	2,946,439	34792.76	52,227							(15,233)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	04/21/2023	Expiration	6,002	1,342,093	223.62	30,304							(8,839)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	04/21/2023	Expiration	6,231	2,224,258	356.99	50,713							(14,791)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/21/2023	04/21/2023	Expiration	4,735	1,254,012	264.85	27,277							(7,956)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/21/2023	04/21/2023	Expiration	16,190	69,161,564	4271.78	2,231,241							(650,779)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	04/21/2023	Expiration	497	2,123,816	4271.78	30,795							(8,982)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/21/2023	04/21/2023	Expiration	6,433	20,115,545	3126.91	303,981		2,781					(88,661)		2,781		
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	04/22/2022	04/21/2023	04/21/2023	Expiration	7,936	14,491,034	1826.07	302,934							(88,356)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	04/21/2023	Expiration	113	3,816,526	33811.4	68,328							(19,929)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2023	04/22/2023	Expiration	2,001	8,547,207	4271.78	173,830							(50,701)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/22/2023	04/22/2023	Expiration	6,538	27,930,788	4271.78	376,183							(109,720)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/22/2023	04/22/2023	Expiration	255	1,088,906	4271.78	67,464							(19,677)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2023	04/22/2023	Expiration	12	405,044	33811.4	4,334							(1,264)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2022	04/23/2023	04/23/2023	Expiration	2,170	9,271,052	4271.78	199,598							(58,216)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/23/2023	04/23/2023	Expiration	7,139	30,496,410	4271.78	391,840							(114,287)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/23/2023	04/23/2023	Expiration	166	710,979	4271.78	45,076							(13,147)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2023	04/23/2023	Expiration	99	3,359,036	33811.4	51,744								(15,092)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023	04/24/2023	Expiration	2,237	9,557,293	4271.78	173,494								(50,603)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/24/2023	04/24/2023	Expiration	7,725	33,001,311	4271.78	1,131,814								(330,112)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/24/2023	04/24/2023	Expiration	7,173	30,640,946	4271.78	400,824								(116,907)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2023	04/24/2023	Expiration	317	1,353,455	4271.78	19,625								(5,724)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/24/2023	04/24/2023	Expiration	4,097	12,811,729	3126.91	210,308		4,861						(61,340)	4,861			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/24/2023	04/24/2023	Expiration	2,465	4,501,620	1826.07	97,537								(28,448)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023	04/24/2023	Expiration	45	1,517,390	33811.4	23,996								(6,999)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023	04/24/2023	Expiration	84	2,842,898	33811.4	51,853		5,381						(15,124)	5,381			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2023	04/25/2023	Expiration	3,496	781,288	223.49	17,681								(5,157)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	04/25/2023	Expiration	2,389	855,354	358.02	19,502								(5,688)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2023	04/25/2023	Expiration	1,847	491,069	265.88	10,695								(3,120)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/25/2022	04/25/2023	04/25/2023	Expiration	2,101	9,025,401	4296.12	191,246								(55,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2023	04/25/2023	Expiration	8,477	36,417,032	4296.12	1,085,842								(316,704)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2023	04/25/2023	Expiration	5,802	24,927,769	4296.12	318,094								(92,777)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2023	04/25/2023	Expiration	298	1,278,647	4296.12	18,413								(5,370)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2022	04/25/2023	04/25/2023	Expiration	3,361	10,514,710	3128.14	170,744		1,954						(49,800)	1,954			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2022	04/25/2023	04/25/2023	Expiration	1,393	2,544,038	1826.74	58,004								(16,918)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	04/25/2022	04/25/2023	04/25/2023	Expiration	43	1,470,437	34049.46	30,939								(9,024)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	04/25/2022	04/25/2023	04/25/2023	Expiration	72	2,434,604	34049.46	43,425								(12,666)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/26/2022	04/26/2023	04/26/2023	Expiration	2,036	8,499,669	4175.2	183,966								(53,657)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	04/26/2022	04/26/2023	04/26/2023	Expiration	8,562	35,746,191	4175.2	1,235,427								(360,333)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/26/2022	04/26/2023	04/26/2023	Expiration	6,025	25,155,486	4175.2	342,203								(99,809)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	04/26/2023	Expiration	214	894,538	4175.2	12,881								(3,757)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2022	04/26/2023	04/26/2023	Expiration	3,162	9,836,350	3110.63	165,497		660						(48,270)	660			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2022	04/26/2023	04/26/2023	Expiration	3,255	5,912,861	1816.49	119,506								(34,856)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	04/26/2023	Expiration	46	1,529,030	33240.18	29,672								(8,654)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	04/26/2023	Expiration	54	1,807,690	33240.18	39,707		3,355						(11,581)	3,355			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	04/26/2023	Expiration	5,712	1,274,140	223.08	28,847								(8,414)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023	04/26/2023	Expiration	8,197	2,934,640	358.03	66,910								(19,515)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	04/26/2023	Expiration	9,486	2,514,880	265.12	54,809								(15,986)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	04/27/2023	Expiration	6,775	1,509,369	222.8	34,172								(9,967)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	04/27/2023	Expiration	214	53,946	251.69	1,300								(379)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	04/27/2023	Expiration	106	283,193	2675.67	6,400								(1,867)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/27/2022	04/27/2023	04/27/2023	Expiration	7,402	2,651,187	358.19	60,447								(17,630)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/27/2023	04/27/2023	Expiration	8,639	2,288,659	264.93	49,854								(14,541)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/27/2022	04/27/2023	04/27/2023	Expiration	2,803	11,726,909	4183.96	258,254								(75,324)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2022	04/27/2023	04/27/2023	Expiration	10,997	46,011,874	4183.96	1,253,359								(365,563)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	04/27/2023	Expiration	8,176	34,207,019	4183.96	514,281								(149,999)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	04/27/2023	Expiration	762	3,186,969	4183.96	171,392								(49,989)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	373	1,559,485	4183.96	22,457								(6,550)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2022	04/27/2023	04/27/2023	Expiration	4,917	15,318,893	3115.78	260,409		16,163						(75,953)	16,163			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2022	04/27/2023	04/27/2023	Expiration	3,988	7,256,044	1819.48	133,199								(38,850)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	04/27/2022	04/27/2023	04/27/2023	Expiration	80	2,675,249	33301.93	42,226								(12,316)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	04/27/2022	04/27/2023	04/27/2023	Expiration	120	3,995,289	33301.93	90,156		52,273						(26,296)	52,273			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	04/28/2023	Expiration	3,278	731,537	223.19	16,547								(4,826)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	04/28/2023	Expiration	6,079	2,176,080	357.94	49,615								(14,471)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2022	04/28/2023	04/28/2023	Expiration	6,351	1,687,225	265.65	36,738								(10,715)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	04/28/2022	04/28/2023	04/28/2023	Expiration	2,113	9,058,239	4287.5	202,059								(58,934)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	04/28/2022	04/28/2023	04/28/2023	Expiration	8,299	35,583,282	4287.5	893,556							(260,620)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	04/28/2023	Expiration	6,636	28,451,897	4287.5	397,489							(115,934)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	04/28/2023	Expiration	439	1,880,264	4287.5	27,264							(7,952)				
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	04/28/2023	Expiration	5,228	16,331,620	3124.06	242,820		7,354					(70,822)	7,354			
Dow Index Option MAV		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	04/28/2023	Expiration	2,017	3,679,572	1824.29	83,158							(24,255)				
Dow Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	04/28/2023	Expiration	58	1,974,245	33916.39	39,461							(11,509)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	04/28/2023	Expiration	78	2,641,756	33916.39	43,506		14,158					(12,689)	14,158			
Bespoke Index Option		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	04/28/2023	Expiration	3,908	864,558	221.22	19,513							(5,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	04/29/2022	04/28/2023	04/28/2023	Expiration	6,322	1,670,449	264.22	36,292							(10,585)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	04/29/2022	04/28/2023	04/28/2023	Expiration	18,616	76,918,946	4131.93	2,363,935		689,266					(689,481)	689,266			
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	04/28/2023	Expiration	624	2,576,542	4131.93	36,793		57,972					(10,731)	57,972			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	04/29/2022	04/28/2023	04/28/2023	Expiration	8,434	26,095,183	3094.21	408,161		38,207					(119,047)	38,207			
Dow Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	04/28/2023	Expiration	7,397	13,365,876	1806.84	271,095							(79,069)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	04/29/2022	04/28/2023	04/28/2023	Expiration	159	5,247,731	32977.21	98,990		139,427					(28,872)	139,427			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/29/2022	04/29/2023	04/29/2023	Expiration	2,151	8,886,058	4131.93	187,465							(54,677)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	04/29/2022	04/29/2023	04/29/2023	Expiration	7,656	31,632,055	4131.93	387,113							(112,908)				
Dow Index Option MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	04/29/2022	04/29/2023	04/29/2023	Expiration	264	1,090,162	4131.93	68,135							(19,873)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	04/29/2022	04/29/2023	04/29/2023	Expiration	56	1,838,654	32977.21	38,857							(11,333)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/29/2022	04/30/2023	04/30/2023	Expiration	1,854	7,660,145	4131.93	161,686							(47,159)				
Dow Index Option MAV		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	04/29/2022	04/30/2023	04/30/2023	Expiration	7,437	30,729,398	4131.93	394,679							(115,115)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	04/29/2022	04/30/2023	04/30/2023	Expiration	61	2,000,439	32977.21	31,306							(9,131)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	05/01/2023	Expiration	1,851	7,649,960	4131.93	165,661							(48,318)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	04/29/2022	05/01/2023	05/01/2023	Expiration	7,822	32,321,236	4131.93	1,082,396		281,134					(315,699)	281,134			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	04/29/2022	05/01/2023	05/01/2023	Expiration	6,840	28,262,591	4131.93	363,633							(106,060)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	04/29/2022	05/01/2023	05/01/2023	Expiration	119	491,193	4131.93	29,177							(8,510)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	05/01/2023	Expiration	564	2,330,123	4131.93	33,297		52,428					(9,712)	52,428			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	04/29/2022	05/01/2023	05/01/2023	Expiration	4,213	13,035,392	3094.21	215,277		31,769					(62,789)	31,769			
Dow Index Option MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2023	05/01/2023	Expiration	2,457	4,439,195	1806.84	96,779		393					(28,227)	393			
Dow Index Option PTPT		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	04/29/2022	05/01/2023	05/01/2023	Expiration	53	1,740,920	32977.21	32,629							(9,517)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	04/29/2022	05/01/2023	05/01/2023	Expiration	71	2,332,276	32977.21	49,619		67,198					(14,472)	67,198			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	04/06/2022	04/07/2023	04/07/2023	Expiration	97,445	9,744,472	100	159,000							(46,375)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	04/06/2022	04/07/2023	04/07/2023	Expiration	100,126	9,812,332	98	122,000		252,974					(35,583)	252,974			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	04/13/2022	04/14/2023	04/14/2023	Expiration	101,550	10,154,992	100	161,100							(46,988)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/13/2022	04/14/2023	04/14/2023	Expiration	76,338	7,481,150	98	104,000		201,267					(30,333)	201,267			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	04/20/2022	04/21/2023	04/21/2023	Expiration	106,139	10,613,852	100	182,000							(53,083)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	04/20/2022	04/21/2023	04/21/2023	Expiration	115,843	11,352,657	98	140,000		271,091					(40,833)	271,091			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	04/27/2022	04/28/2023	04/28/2023	Expiration	92,315	9,231,482	100	161,000							(46,958)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	04/27/2022	04/28/2023	04/28/2023	Expiration	123,469	12,099,949	98	144,000		293,046					(42,000)	293,046			
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/07/2022	04/06/2023	04/06/2023	Expiration	(2,885)	(1,037,520)	359.67	(60,374)							17,609				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/07/2022	04/06/2023	04/06/2023	Expiration	5,400	1,867,536	345.84	155,656							(45,400)				
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/07/2022	04/06/2023	04/06/2023	Expiration	(2,353)	(830,016)	352.76	(57,491)							16,768				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/07/2022	04/07/2023	04/07/2023	Expiration	(1,081)	(380,424)	351.89	(13,078)							3,815				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/07/2022	04/07/2023	04/07/2023	Expiration	(1,731)	(622,512)	359.67	(15,790)							4,605				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/07/2022	04/07/2023	04/07/2023	Expiration	2,900	1,002,936	345.84	44,595							(13,007)				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(2,162)	(760,430)	351.7	(30,101)							8,779				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(3,269)	(1,175,210)	359.48	(35,912)							10,474				
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(2,679)	(967,820)	361.2	(27,810)							8,111				

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(839)	(318,861)	380.22	(4,507)								1,314				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	8,400	2,903,460	345.65	144,461								(42,134)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	900	318,861	354.29	11,531								(3,363)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(985)	(345,650)	350.83	(29,631)								8,642				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(4,324)	(1,520,860)	351.7	(128,061)								37,351				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(5,288)	(1,901,075)	359.48	(136,041)								39,679				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	(1,129)	(429,300)	380.22	(16,299)								4,754				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	10,900	3,767,585	345.65	364,880								(106,423)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/13/2022	04/13/2023	04/13/2023	Expiration	1,200	429,300	357.75	30,009								(8,753)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/18/2022	04/18/2023	04/18/2023	Expiration	(2,584)	(929,124)	359.61	(27,438)								8,003				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/18/2022	04/18/2023	04/18/2023	Expiration	2,700	929,124	344.12	46,866								(13,669)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/18/2022	04/18/2023	04/18/2023	Expiration	(1,078)	(378,532)	351	(30,065)								8,769				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/18/2022	04/18/2023	04/18/2023	Expiration	(4,231)	(1,514,128)	357.88	(103,333)								30,139				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	04/18/2022	04/18/2023	04/18/2023	Expiration	5,500	1,892,660	344.12	177,074								(51,647)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2023	05/02/2023	Expiration	1,696	371,924	219.26	8,405								(3,152)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	05/02/2023	Expiration	11,194	3,980,195	355.55	90,748								(34,031)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2023	05/02/2023	Expiration	2,031	536,651	264.25	11,675								(4,378)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	05/02/2022	05/02/2023	05/02/2023	Expiration	2,228	9,257,279	4155.38	193,192								(72,447)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	05/02/2023	Expiration	8,598	35,727,198	4155.38	1,098,102								(411,788)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2023	05/02/2023	Expiration	6,730	27,965,280	4155.38	350,212								(131,329)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/02/2022	05/02/2023	05/02/2023	Expiration	310	1,289,892	4155.38	18,316								(6,869)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/02/2022	05/02/2023	05/02/2023	Expiration	4,290	13,253,439	3089.33	224,602	36,282							(84,226)	36,282			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/02/2022	05/02/2023	05/02/2023	Expiration	1,681	3,032,801	1803.93	60,734								(22,775)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2023	05/02/2023	Expiration	19,080	6,751,710	353.87	153,264								(57,474)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2023	05/03/2023	Expiration	6,108	1,341,428	219.62	30,316								(11,369)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2023	05/03/2023	Expiration	6,252	1,652,533	264.32	35,953								(13,482)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	05/03/2022	05/03/2023	05/03/2023	Expiration	1,886	7,873,662	4175.48	167,035								(62,638)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/03/2022	05/03/2023	05/03/2023	Expiration	9,871	41,215,116	4175.48	1,236,844								(463,816)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/03/2022	05/03/2023	05/03/2023	Expiration	6,771	28,271,119	4175.48	366,638								(137,489)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2023	05/03/2023	Expiration	513	2,142,138	4175.48	30,418								(11,407)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/03/2022	05/03/2023	05/03/2023	Expiration	3,973	12,298,953	3095.53	198,941	8,013							(74,603)	8,013			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/03/2022	05/03/2023	05/03/2023	Expiration	3,015	5,449,958	1807.52	106,562								(39,961)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	05/04/2023	Expiration	5,279	1,166,155	220.92	26,355								(9,883)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	05/04/2023	Expiration	53	142,210	2698.87	3,200								(1,200)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2022	05/04/2023	05/04/2023	Expiration	5,769	1,533,923	265.89	33,381								(12,518)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2022	05/04/2023	05/04/2023	Expiration	2,971	12,777,217	4300.17	279,249								(104,718)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	05/04/2022	05/04/2023	05/04/2023	Expiration	8,415	36,185,827	4300.17	1,118,065								(419,274)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/04/2022	05/04/2023	05/04/2023	Expiration	7,920	34,056,337	4300.17	480,665								(180,249)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	05/04/2023	Expiration	568	2,440,535	4300.17	122,919								(46,095)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2022	05/04/2023	05/04/2023	Expiration	497	2,138,249	4300.17	30,577								(11,466)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/04/2022	05/04/2023	05/04/2023	Expiration	5,110	15,936,777	3118.73	311,992	12,030							(116,997)	12,030			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/04/2022	05/04/2023	05/04/2023	Expiration	3,028	5,513,697	1821.05	101,451								(38,044)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/04/2022	05/04/2023	05/04/2023	Expiration	83	2,814,331	34061.06	49,338								(18,502)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/04/2022	05/04/2023	05/04/2023	Expiration	104	3,543,749	34061.06	77,580								(29,093)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2022	05/05/2023	05/05/2023	Expiration	3,148	691,190	219.56	15,614								(5,855)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/05/2023	05/05/2023	Expiration	2,942	774,914	263.38	16,857								(6,321)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023	05/05/2023	Expiration	2,257	9,359,791	4146.87	198,599								(74,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	05/05/2022	05/05/2023	05/05/2023	Expiration	7,977	33,079,984	4146.87	803,358								(301,259)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2022	05/05/2023	05/05/2023	Expiration	7,211	29,902,034	4146.87	381,830								(143,186)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2022	05/05/2023	05/05/2023	Expiration	348	1,443,939	4146.87	20,648								(7,743)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2022	05/05/2023	05/05/2023	Expiration	5,151	15,960,977	3098.57	242,479		14,778						(90,929)	14,778			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2022	05/05/2023	05/05/2023	Expiration	2,313	4,184,899	1809.26	81,955								(30,733)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	05/05/2023	Expiration	5,198	1,141,046	219.51	25,753								(9,658)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/05/2023	05/05/2023	Expiration	8,060	2,118,130	262.79	46,014								(17,255)				
S&P 500 Index Option PTPT .		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/06/2022	05/05/2023	05/05/2023	Expiration	17,188	70,872,777	4123.34	2,053,276		219,640						(769,979)	219,640			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiration	615	2,537,865	4123.34	36,190		57,102						(13,571)	57,102			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023	05/05/2023	Expiration	6,803	21,067,684	3096.68	313,026		16,568						(117,385)	16,568			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023	05/05/2023	Expiration	6,838	12,363,687	1808.1	246,822								(92,558)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiration	159	5,232,127	32899.37	87,187		102,268						(32,695)	102,268			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/06/2022	05/06/2023	05/06/2023	Expiration	2,628	10,834,532	4123.34	233,263								(87,473)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/06/2022	05/06/2023	05/06/2023	Expiration	7,284	30,032,895	4123.34	374,569								(140,463)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/06/2023	05/06/2023	Expiration	30	978,125	32899.37	22,938								(8,602)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/06/2022	05/07/2023	05/07/2023	Expiration	2,060	8,493,832	4123.34	171,760								(64,410)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/06/2022	05/07/2023	05/07/2023	Expiration	7,299	30,097,309	4123.34	372,990								(139,871)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/07/2023	05/07/2023	Expiration	86	2,838,637	32899.37	33,574								(12,590)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/06/2022	05/08/2023	05/08/2023	Expiration	2,293	9,456,021	4123.34	175,765								(65,912)				
S&P 500 Index Option PTPT .		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023	05/08/2023	Expiration	8,427	34,745,471	4123.34	1,150,158		124,544						(431,309)	124,544			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/06/2022	05/08/2023	05/08/2023	Expiration	7,973	32,876,096	4123.34	391,809								(146,928)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	05/08/2023	Expiration	324	1,337,226	4123.34	19,082		30,088						(7,156)	30,088			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/08/2023	05/08/2023	Expiration	4,658	14,425,876	3096.68	242,453		37,785						(90,920)	37,785			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/08/2023	05/08/2023	Expiration	2,917	5,274,094	1808.1	91,774								(34,415)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	05/08/2023	Expiration	56	1,838,048	32899.37	31,271								(11,727)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	05/08/2023	Expiration	64	2,114,553	32899.37	35,141		41,529						(13,178)	41,529			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	05/09/2023	Expiration	1,967	431,085	219.14	9,747								(3,655)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	05/09/2023	Expiration	2,726	961,693	352.75	21,927								(8,222)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2023	05/09/2023	Expiration	3,202	839,591	262.21	18,280								(6,855)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/09/2022	05/09/2023	05/09/2023	Expiration	2,036	8,125,029	3991.24	176,541								(66,203)				
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2022	05/09/2023	05/09/2023	Expiration	7,124	28,432,786	3991.24	891,909		775,533						(334,466)	775,533			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/09/2022	05/09/2023	05/09/2023	Expiration	7,192	28,703,675	3991.24	340,884								(127,832)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2022	05/09/2023	05/09/2023	Expiration	361	1,441,689	3991.24	20,616		32,438						(7,731)	32,438			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2022	05/09/2023	05/09/2023	Expiration	3,275	10,108,926	3087.04	177,617		25,730						(66,606)	25,730			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2022	05/09/2023	05/09/2023	Expiration	1,784	3,215,893	1802.34	58,661								(21,998)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	05/10/2023	Expiration	4,211	921,963	218.93	20,846								(7,817)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023	05/10/2023	Expiration	6,008	2,129,035	354.38	48,542								(18,203)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2023	05/10/2023	Expiration	7,402	1,946,112	262.9	42,355								(15,883)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/10/2022	05/10/2023	05/10/2023	Expiration	2,047	8,188,299	4001.05	162,406								(60,902)				
S&P 500 Index Option PTPT .		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/10/2022	05/10/2023	05/10/2023	Expiration	9,969	39,885,998	4001.05	1,277,641		1,147,268						(479,116)	1,147,268			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2023	05/10/2023	Expiration	8,058	32,241,035	4001.05	383,002								(143,626)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2023	05/10/2023	Expiration	429	1,718,303	4001.05	24,228		38,662						(9,086)	38,662			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2023	05/10/2023	Expiration	3,618	11,148,249	3081.64	190,637		30,502						(71,489)	30,502			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2023	05/10/2023	Expiration	3,638	6,545,689	1799.14	118,689								(44,508)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/10/2022	05/10/2023	05/10/2023	Expiration	18	587,550	32160.74	7,286		8,006						(2,732)	8,006			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/10/2022	05/10/2023	05/10/2023	Expiration	40	1,282,926	32160.74	26,087		43,000						(9,783)	43,000			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/11/2022	05/11/2023	05/11/2023	Expiration	3,291	12,952,615	3935.18	279,362		123,738						(104,761)	123,738			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/11/2022	05/11/2023	05/11/2023	Expiration	9,735	38,308,221	3935.18	1,092,204		1,354,576						(409,576)	1,354,576			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2022	05/11/2023	05/11/2023	Expiration	9,714	38,225,434	3935.18	480,526								(180,197)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2022	05/11/2023	05/11/2023	Expiration	940	3,698,673	3935.18	203,582								(76,343)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	05/11/2023	Expiration	531	2,088,033	3935.18	28,982		46,981						(10,868)	46,981			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2022	05/11/2023	05/11/2023	Expiration	4,860	14,951,746	3076.72	237,609		15,514						(89,103)	15,514			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	05/11/2023	Expiration	7,967	1,747,265	219.32	39,471							(14,802)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	05/11/2023	Expiration	129	343,044	2661.7	7,753							(2,907)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2022	05/11/2023	05/11/2023	Expiration	16,459	5,838,356	354.72	133,115							(49,918)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2022	05/11/2023	05/11/2023	Expiration	8,073	2,119,192	262.51	46,105							(17,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/11/2022	05/11/2023	05/11/2023	Expiration	3,346	6,010,519	1796.22	107,427							(40,285)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/11/2022	05/11/2023	05/11/2023	Expiration	103	3,282,048	31834.11	59,692		71,160					(22,384)	71,160			
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/11/2022	05/11/2023	05/11/2023	Expiration	116	3,701,370	31834.11	74,903		96,973					(28,089)	96,973			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	05/12/2023	Expiration	8,658	34,026,019	3930.08	857,086		1,155,968					(321,407)	1,155,968			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/12/2022	05/12/2023	05/12/2023	Expiration	7,744	30,435,413	3930.08	348,886							(130,832)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2022	05/12/2023	05/12/2023	Expiration	13	422,218	31730.3	9,542		12,899					(3,578)	12,899			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/12/2022	05/12/2023	05/12/2023	Expiration	88	2,796,855	31730.3	50,774		83,352					(19,040)	83,352			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	05/12/2023	Expiration	3,333	731,254	219.42	16,534							(6,200)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2022	05/12/2023	05/12/2023	Expiration	4,250	1,514,000	356.25	34,519							(12,945)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/12/2023	05/12/2023	Expiration	4,680	1,231,953	263.21	26,810							(10,054)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/12/2023	Expiration	4,358	955,509	219.26	21,566							(8,087)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2022	05/12/2023	05/12/2023	Expiration	5,526	1,967,096	356	44,850							(16,819)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	05/12/2023	Expiration	5,861	1,544,125	263.45	33,558							(12,584)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	05/12/2023	Expiration	492	1,934,704	3930.08	26,680		43,531					(10,005)	43,531			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/12/2022	05/12/2023	05/12/2023	Expiration	4,429	13,648,719	3081.53	203,561		5,864					(76,335)	5,864			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/12/2022	05/12/2023	05/12/2023	Expiration	3,861	6,945,060	1798.99	141,664							(53,124)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/12/2023	05/12/2023	Expiration	17,827	71,735,549	4023.89	2,043,314		1,540,098					(766,243)	1,540,098			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/12/2022	05/12/2023	05/12/2023	Expiration	2,231	8,769,097	3930.08	197,754		122,912					(74,158)	122,912			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	05/12/2023	Expiration	888	3,573,724	4023.89	50,032		80,409					(18,762)	80,409			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/13/2022	05/12/2023	05/12/2023	Expiration	8,425	26,037,143	3090.64	416,250		23,296					(156,094)	23,296			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/13/2022	05/12/2023	05/12/2023	Expiration	6,703	12,093,802	1804.26	230,041							(86,265)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/12/2023	Expiration	179	5,778,533	32196.66	99,138		142,453					(37,177)	142,453			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/13/2023	05/13/2023	Expiration	2,718	10,937,036	4023.89	234,035							(87,763)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2023	05/13/2023	Expiration	7,597	30,570,325	4023.89	386,976							(145,116)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/13/2023	05/13/2023	Expiration	295	1,188,793	4023.89	70,874							(26,578)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2023	05/13/2023	Expiration	65	2,079,934	32196.66	32,368		29,010					(12,138)	29,010			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/14/2023	05/14/2023	Expiration	2,144	8,625,886	4023.89	184,497							(69,186)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2023	05/14/2023	Expiration	7,906	31,814,827	4023.89	386,513							(144,942)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2023	05/14/2023	Expiration	68	2,199,194	32196.66	30,886		25,065					(11,582)	25,065			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/15/2023	05/15/2023	Expiration	2,826	11,373,350	4023.89	224,892							(84,334)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/15/2023	05/15/2023	Expiration	8,152	32,802,215	4023.89	1,084,312		765,656					(406,617)	765,656			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	05/15/2023	Expiration	9,374	37,718,944	4023.89	461,673							(173,127)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2023	05/15/2023	Expiration	442	1,778,877	4023.89	24,904		40,025					(9,339)	40,025			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/13/2022	05/15/2023	05/15/2023	Expiration	5,132	15,861,547	3090.64	253,393		22,947					(95,022)	22,947			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/13/2022	05/15/2023	05/15/2023	Expiration	2,608	4,705,968	1804.26	94,082							(35,281)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	05/15/2023	Expiration	34	1,096,166	32196.66	19,126		12,601					(7,172)	12,601			
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	05/15/2023	Expiration	54	1,752,222	32196.66	30,932		45,627					(11,600)	45,627			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2023	05/16/2023	Expiration	4,993	1,315,481	263.49	28,621							(10,733)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	05/16/2023	Expiration	1,980	7,935,212	4008.01	159,906							(59,965)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/16/2022	05/16/2023	05/16/2023	Expiration	6,480	25,972,811	4008.01	843,507		586,947					(316,315)	586,947			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/16/2022	05/16/2023	05/16/2023	Expiration	6,955	27,875,532	4008.01	332,130							(124,549)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2023	05/16/2023	Expiration	358	1,435,749	4008.01	20,244		32,304					(7,592)	32,304			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	05/16/2023	Expiration	4,511	13,945,882	3091.75	241,817		14,424					(90,682)	14,424			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	05/16/2022	05/16/2023	05/16/2023	Expiration	62	1,985,276	32223.42	37,161		43,707					(13,935)	43,707			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/16/2022	05/16/2023	05/16/2023	Expiration	2,446	4,415,182	1804.77	86,571							(32,464)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/16/2022	05/16/2023	05/16/2023	Expiration	60	1,939,144	32223.42	34,838		13,853						(13,064)	13,853			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2023	05/16/2023	Expiration	1,714	376,374	219.65	8,506								(3,190)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2023	05/16/2023	Expiration	171	457,366	2676.66	10,336								(3,876)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023	05/16/2023	Expiration	3,420	1,216,051	355.54	27,726								(10,397)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2023	05/17/2023	Expiration	4,912	1,078,325	219.51	24,359								(9,135)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2023	05/17/2023	Expiration	213	569,356	2677.01	12,811								(4,804)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	05/17/2023	Expiration	11,953	4,244,509	355.09	96,775								(36,291)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2023	05/17/2023	Expiration	16,958	4,466,478	263.39	97,101								(36,413)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	05/17/2022	05/17/2023	05/17/2023	Expiration	2,348	9,602,656	4088.85	209,474								(78,553)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	05/17/2022	05/17/2023	05/17/2023	Expiration	9,152	37,422,993	4088.85	1,186,338		629,823						(444,877)	629,823			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/17/2022	05/17/2023	05/17/2023	Expiration	8,814	36,038,027	4088.85	445,823								(167,184)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2023	05/17/2023	Expiration	351	1,435,599	4088.85	20,285		32,301						(7,607)	32,301			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/17/2022	05/17/2023	05/17/2023	Expiration	3,858	11,963,126	3101.26	204,180		9,320						(76,567)	9,320			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/17/2022	05/17/2023	05/17/2023	Expiration	2,902	5,253,986	1810.27	97,728								(36,648)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	05/18/2023	Expiration	4,233	924,046	218.29	20,865								(7,824)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	05/18/2023	Expiration	877	219,108	249.7	5,259								(1,972)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	05/18/2023	Expiration	62	166,904	2675.44	3,755								(1,408)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/18/2022	05/18/2023	05/18/2023	Expiration	5,624	1,993,997	354.52	45,463								(17,049)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/18/2023	05/18/2023	Expiration	7,801	2,049,984	262.8	44,571								(16,714)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	05/18/2023	Expiration	3,558	13,962,065	3923.68	298,974		111,633						(112,115)	111,633			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/18/2022	05/18/2023	05/18/2023	Expiration	9,986	39,183,007	3923.68	1,120,861		1,445,641						(420,323)	1,445,641			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2022	05/18/2023	05/18/2023	Expiration	8,615	33,802,748	3923.68	438,075								(164,278)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	05/18/2023	Expiration	813	3,190,483	3923.68	174,071								(65,277)				
S&P Digital		N/A	Equity/Index	BAR G55GSEF7VJP5I70UK5573	05/18/2022	05/18/2023	05/18/2023	Expiration	381	1,492,984	3923.68	21,051		33,592						(7,894)	33,592			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/18/2022	05/18/2023	05/18/2023	Expiration	4,846	14,875,950	3069.62	273,109		75,526						(102,416)	75,526			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/18/2022	05/18/2023	05/18/2023	Expiration	4,566	8,181,815	1791.76	155,640		6,165						(58,365)	6,165			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/18/2022	05/18/2023	05/18/2023	Expiration	83	2,610,695	31490.07	46,714		61,062						(17,518)	61,062			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/18/2022	05/18/2023	05/18/2023	Expiration	104	3,278,812	31490.07	58,525		89,014						(21,947)	89,014			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/20/2022	05/19/2023	05/19/2023	Expiration	4,720	1,032,610	218.76	23,296								(8,736)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/20/2022	05/19/2023	05/19/2023	Expiration	190	510,005	2681.54	11,475								(4,303)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/19/2023	Expiration	6,612	2,349,966	355.4	53,579								(20,092)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/19/2023	05/19/2023	Expiration	5,011	1,320,443	263.5	28,683								(10,756)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G55GSEF7VJP5I70UK5573	05/20/2022	05/19/2023	05/19/2023	Expiration	18,018	70,295,317	3901.36	2,097,547		2,598,247						(786,580)	2,598,247			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/20/2022	05/19/2023	05/19/2023	Expiration	6,967	21,364,433	3066.69	318,641		52,773						(119,490)	52,773			
S&P Digital		N/A	Equity/Index	BAR G55GSEF7VJP5I70UK5573	05/20/2022	05/19/2023	05/19/2023	Expiration	644	2,514,311	3901.36	34,949		56,572						(13,106)	56,572			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/20/2022	05/19/2023	05/19/2023	Expiration	5,565	9,960,547	1789.95	189,065		14,357						(70,899)	14,357			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/20/2022	05/19/2023	05/19/2023	Expiration	150	4,692,744	31261.9	82,428		138,563						(30,910)	138,563			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	05/19/2022	05/19/2023	05/19/2023	Expiration	2,297	8,959,385	3900.79	183,267		124,346						(68,725)	124,346			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	05/19/2023	Expiration	9,554	37,267,142	3900.79	880,295		1,272,137						(330,111)	1,272,137			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2022	05/19/2023	05/19/2023	Expiration	9,300	36,277,880	3900.79	439,586								(164,845)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	05/19/2023	Expiration	427	1,666,804	3900.79	23,302		37,503						(8,738)	37,503			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/19/2022	05/19/2023	05/19/2023	Expiration	4,641	14,223,629	3064.66	206,561		16,719						(77,461)	16,719			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/19/2022	05/19/2023	05/19/2023	Expiration	2,570	4,596,809	1788.82	80,936		9,534						(30,351)	9,534			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	05/19/2023	Expiration	26	823,134	31253.13	13,585		23,432						(5,094)	23,432			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	05/19/2023	Expiration	78	2,436,936	31253.13	45,097		74,422						(16,912)	74,422			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2022	05/19/2023	05/19/2023	Expiration	1,924	420,128	218.39	9,491								(3,559)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2022	05/19/2023	05/19/2023	Expiration	4,387	1,560,267	355.66	35,574								(13,340)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/19/2023	05/19/2023	Expiration	3,374	887,723	263.07	19,304								(7,239)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2023	05/20/2023	Expiration	2,689	10,490,700	3901.36	232,042		151,499						(87,016)	151,499			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/20/2022	05/20/2023	05/20/2023	Expiration	7,687	29,990,216	3901.36	338,945								(127,104)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/20/2022	05/20/2023	05/20/2023	Expiration	51	1,601,705	31261.9	22,974		38,672						(8,615)	38,672			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2022	05/21/2023	05/21/2023	Expiration	2,046	7,981,035	3901.36	154,357		133,095						(57,884)	133,095			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/20/2022	05/21/2023	05/21/2023	Expiration	8,226	32,092,261	3901.36	376,431								(141,161)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2023	05/21/2023	Expiration	282	1,098,757	3901.36	68,233								(25,587)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/20/2022	05/21/2023	05/21/2023	Expiration	77	2,404,661	31261.9	45,441		78,262						(17,040)	78,262			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2023	05/22/2023	Expiration	2,547	9,936,687	3901.36	201,807		128,483						(75,677)	128,483			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023	05/22/2023	Expiration	7,698	30,032,455	3901.36	1,001,441		1,132,865						(375,540)	1,132,865			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	05/20/2022	05/22/2023	05/22/2023	Expiration	8,020	31,288,557	3901.36	371,071								(139,152)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/20/2022	05/22/2023	05/22/2023	Expiration	4,460	13,676,120	3066.69	222,748		35,725						(83,531)	35,725			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023	05/22/2023	Expiration	297	1,158,673	3901.36	16,106		26,070						(6,040)	26,070			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/20/2022	05/22/2023	05/22/2023	Expiration	1,924	3,443,715	1789.95	64,552								(24,207)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/20/2022	05/22/2023	05/22/2023	Expiration	75	2,333,756	31261.9	42,396		71,506						(15,896)	71,506			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/20/2022	05/22/2023	05/22/2023	Expiration	45	1,398,269	31261.9	27,330		42,220						(10,249)	42,220			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2023	05/23/2023	Expiration	7,579	30,117,573	3973.75	954,349		983,373						(357,881)	983,373			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/23/2022	05/23/2023	05/23/2023	Expiration	7,672	30,484,987	3973.75	362,124								(135,797)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2023	05/23/2023	Expiration	376	1,495,335	3973.75	21,024		33,645						(7,884)	33,645			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/23/2022	05/23/2023	05/23/2023	Expiration	3,748	11,526,630	3075.01	183,449		12,428						(68,793)	12,428			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2023	05/23/2023	Expiration	1,636	6,501,616	3973.75	144,983								(54,369)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/23/2022	05/23/2023	05/23/2023	Expiration	1,318	2,366,173	1794.68	51,346								(19,255)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/23/2022	05/23/2023	05/23/2023	Expiration	62	1,970,627	31880.24	30,749		33,252						(11,531)	33,252			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/23/2022	05/23/2023	05/23/2023	Expiration	90	2,868,902	31880.24	47,890		74,642						(17,959)	74,642			
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2023	05/23/2023	Expiration	3,091	1,099,968	355.81	25,079								(9,405)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2022	05/23/2023	05/23/2023	Expiration	3,444	906,727	263.25	19,713								(7,392)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	05/24/2023	Expiration	5,889	1,297,119	220.28	29,315								(10,993)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	05/24/2023	Expiration	1,028	2,760,404	2685.37	62,385								(23,394)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	05/24/2023	Expiration	8,006	2,849,075	355.86	64,959								(24,360)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	05/24/2023	Expiration	7,274	1,915,608	263.37	41,678								(15,629)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	05/24/2022	05/24/2023	05/24/2023	Expiration	2,161	8,518,598	3941.48	201,330		52,103						(75,499)	52,103			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	05/24/2023	Expiration	9,383	36,984,828	3941.48	1,205,635		1,314,368						(452,113)	1,314,368			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/24/2022	05/24/2023	05/24/2023	Expiration	7,291	28,738,096	3941.48	323,920								(121,470)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	05/24/2023	Expiration	498	1,963,817	3941.48	26,904		44,186						(10,089)	44,186			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/24/2022	05/24/2023	05/24/2023	Expiration	3,147	9,686,385	3077.73	163,667		13,438						(61,375)	13,438			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/24/2022	05/24/2023	05/24/2023	Expiration	3,002	5,392,736	1796.22	100,734								(37,775)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	05/24/2023	Expiration	33	1,056,532	31928.62	16,362		19,792						(6,136)	19,792			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	05/24/2023	Expiration	52	1,645,177	31928.62	33,608		41,587						(12,603)	41,587			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2022	05/25/2023	05/25/2023	Expiration	2,559	10,180,539	3978.73	213,431								(80,037)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2022	05/25/2023	05/25/2023	Expiration	8,819	35,089,387	3978.73	896,157		1,197,072						(336,059)	1,197,072			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4POUHN3JPFGFNF3BB653	05/25/2022	05/25/2023	05/25/2023	Expiration	5,469	21,759,645	3978.73	298,381								(111,893)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/25/2023	Expiration	288	1,144,463	3978.73	61,374								(23,015)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	05/25/2023	Expiration	167	664,080	3978.73	8,965		14,942						(3,362)	14,942			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/25/2023	Expiration	2,453	7,556,109	3080.43	150,930		9,419						(56,599)	9,419			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/25/2022	05/25/2023	05/25/2023	Expiration	4,561	8,199,799	1797.75	142,262								(53,348)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/25/2023	Expiration	100	3,224,185	32120.28	52,316		45,262						(19,618)	45,262			
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/25/2023	Expiration	97	3,110,407	32120.28	56,464		54,586						(21,174)	54,586			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/25/2023	Expiration	6,860	1,510,631	220.2	34,140								(12,803)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/25/2023	Expiration	1,107	278,454	251.58	6,711								(2,517)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/25/2023	Expiration	300	806,968	2693.57	18,237								(6,839)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2022	05/25/2023	05/25/2023	Expiration	9,875	3,522,180	356.67	80,306								(30,115)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	05/25/2023	Expiration	11,225	2,963,380	264.01	64,477								(24,179)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/26/2023	05/26/2023	Expiration	3,053	672,871	220.42	15,207								(5,703)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2022	05/26/2023	05/26/2023	Expiration	6,643	2,369,367	356.65	54,022								(20,258)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/26/2023	05/26/2023	Expiration	5,030	1,331,634	264.76	28,968								(10,863)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	05/26/2022	05/26/2023	05/26/2023	Expiration	1,319	5,351,499	4057.84	117,719								(44,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/26/2022	05/26/2023	05/26/2023	Expiration	6,767	27,458,827	4057.84	717,167		866,427						(268,937)	866,427			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/26/2023	05/26/2023	Expiration	5,098	20,685,822	4057.84	263,753								(98,907)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2022	05/26/2023	05/26/2023	Expiration	343	1,393,018	4057.84	19,614		31,343						(7,355)	31,343			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/26/2022	05/26/2023	05/26/2023	Expiration	3,600	11,122,559	3089.69	166,728		566						(62,523)	566			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/26/2022	05/26/2023	05/26/2023	Expiration	2,782	5,017,042	1803.11	97,279								(36,480)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	05/26/2023	Expiration	4,671	1,032,371	221.04	23,301								(8,738)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023	05/26/2023	Expiration	4,778	1,703,968	356.63	38,850								(14,569)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/26/2023	05/26/2023	Expiration	4,743	1,259,759	265.63	27,372								(10,265)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	05/27/2022	05/26/2023	05/26/2023	Expiration	21,835	90,794,467	4158.24	2,423,940		1,030,822						(908,978)	1,030,822			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/26/2023	Expiration	1,047	4,353,821	4158.24	60,910		97,961						(22,841)	97,961			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/27/2022	05/26/2023	05/26/2023	Expiration	11,368	35,256,019	3101.39	553,505		1,428						(207,564)	1,428			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/27/2022	05/26/2023	05/26/2023	Expiration	8,540	15,456,376	1809.89	300,492								(112,684)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/26/2023	05/26/2023	Expiration	254	8,448,460	33212.96	152,123								(57,046)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/27/2023	05/27/2023	Expiration	2,541	10,565,705	4158.24	216,820								(81,308)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/27/2023	05/27/2023	Expiration	6,597	27,431,078	4158.24	353,364								(132,512)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/27/2023	05/27/2023	Expiration	149	619,545	4158.24	36,181								(13,568)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/27/2023	05/27/2023	Expiration	46	1,520,640	33212.96	26,616								(9,981)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/28/2023	05/28/2023	Expiration	2,365	9,832,464	4158.24	199,907								(74,965)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/28/2023	05/28/2023	Expiration	5,886	24,473,409	4158.24	307,290								(115,234)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/28/2023	05/28/2023	Expiration	65	2,148,717	33212.96	35,327								(13,248)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/29/2023	05/29/2023	Expiration	1,618	6,727,448	4158.24	112,482								(42,181)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/29/2023	05/29/2023	Expiration	6,053	25,169,840	4158.24	307,083								(115,156)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2023	05/29/2023	Expiration	221	920,094	4158.24	55,114								(20,668)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/29/2023	05/29/2023	Expiration	26	876,661	33212.96	14,490								(5,434)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/30/2023	05/30/2023	Expiration	1,410	5,863,827	4158.24	114,243								(42,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	05/27/2022	05/30/2023	05/30/2023	Expiration	6,889	28,646,687	4158.24	1,007,645		318,742						(377,867)	318,742			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/30/2023	05/30/2023	Expiration	4,595	19,107,259	4158.24	247,054								(92,645)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	05/30/2023	Expiration	259	1,076,060	4158.24	15,065		24,211						(5,649)	24,211			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/27/2022	05/30/2023	05/30/2023	Expiration	3,176	9,850,337	3101.39	193,174		938						(72,440)	938			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/27/2022	05/30/2023	05/30/2023	Expiration	1,479	2,676,078	1809.89	59,141								(22,178)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/30/2023	05/30/2023	Expiration	63	2,080,923	33212.96	34,299								(12,862)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	05/27/2022	05/30/2023	05/30/2023	Expiration	53	1,746,899	33212.96	31,427								(11,785)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023	05/31/2023	Expiration	2,609	574,307	220.11	12,968								(4,863)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023	05/31/2023	Expiration	4,655	1,651,671	354.79	37,658								(14,122)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2023	05/31/2023	Expiration	5,827	1,542,175	264.68	33,524								(12,571)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	05/31/2022	05/31/2023	05/31/2023	Expiration	1,688	6,976,258	4132.15	127,176								(47,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/31/2022	05/31/2023	05/31/2023	Expiration	6,706	27,711,999	4132.15	924,760		319,763						(346,785)	319,763			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2022	05/31/2023	05/31/2023	Expiration	5,126	21,183,172	4132.15	254,597								(95,474)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	05/31/2023	Expiration	263	1,085,497	4132.15	15,273		24,424						(5,727)	24,424			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/31/2022	05/31/2023	05/31/2023	Expiration	3,173	9,819,293	3094.61	161,517		103						(60,569)	103			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	05/31/2022	05/31/2023	05/31/2023	Expiration	2,022	3,650,463	1805.75	74,283								(27,856)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	05/31/2023	Expiration	30	984,166	32990.12	16,214								(6,080)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	05/31/2023	Expiration	50	1,646,654	32990.12	32,456								(12,171)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/04/2022	05/05/2023	05/05/2023	Expiration	100,365	10,036,487	100	185,000		2,425						(69,375)	2,425			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/04/2022	05/05/2023	05/05/2023	Expiration	103,893	10,181,468	98	129,000								(48,375)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/12/2023	05/12/2023	Expiration	101,389	10,138,870	100	168,700								(63,263)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2022	05/12/2023	05/12/2023	Expiration	152,558	14,950,699	98	182,000		35,454						(68,250)	35,454			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/18/2022	05/19/2023	05/19/2023	Expiration	86,834	8,683,444	100	158,000								(59,250)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/18/2022	05/19/2023	05/19/2023	Expiration	117,364	11,501,714	98	157,000		308,769						(58,875)	308,769			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/25/2022	05/26/2023	05/26/2023	Expiration	96,996	9,699,614	100	154,000								(57,750)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/25/2022	05/26/2023	05/26/2023	Expiration	144,967	14,206,810	98	183,000		384,594						(68,625)	384,594			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	05/02/2023	Expiration	(1,081)	(363,682)	336.41	(18,974)								7,115				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	05/02/2023	Expiration	(1,569)	(528,992)	337.23	(27,028)								10,135				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	05/02/2023	Expiration	(2,105)	(727,364)	345.5	(30,123)								11,296				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	05/02/2023	Expiration	4,900	1,620,038	330.62	101,027								(37,885)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	05/02/2023	Expiration	(1,569)	(528,992)	337.23	(47,368)								17,763				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	05/02/2023	Expiration	(3,750)	(1,289,418)	343.84	(101,224)								37,959				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	05/02/2023	Expiration	5,500	1,818,410	330.62	188,129		34,230						(70,548)	34,230			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	05/03/2023	Expiration	(1,538)	(530,064)	344.54	(20,068)								7,525				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	05/03/2023	Expiration	(1,148)	(397,548)	346.2	(14,352)								5,382				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	05/03/2023	Expiration	2,800	927,612	331.29	52,914								(19,843)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	05/03/2023	Expiration	(1,667)	(563,193)	337.92	(48,543)								18,204				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	05/03/2023	Expiration	(4,712)	(1,623,321)	344.54	(122,033)								45,762				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	05/03/2023	Expiration	6,600	2,186,514	331.29	218,759		18,768						(82,034)	18,768			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	05/05/2023	Expiration	(1,278)	(428,974)	335.75	(24,233)								9,087				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	05/05/2023	Expiration	(1,442)	(494,970)	343.18	(23,433)								8,787				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	05/05/2023	Expiration	(1,435)	(494,970)	344.83	(22,578)								8,467				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	05/05/2023	Expiration	4,300	1,418,914	329.98	94,418								(35,407)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	05/05/2023	Expiration	(1,573)	(527,968)	335.75	(66,968)		(1,594)						25,113	(1,594)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	05/05/2023	Expiration	(2,788)	(956,942)	343.18	(110,852)								41,569				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	05/05/2023	Expiration	4,500	1,484,910	329.98	206,034		30,391						(77,263)	30,391			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	05/09/2023	Expiration	(1,275)	(419,198)	328.91	(21,373)								8,015				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	05/09/2023	Expiration	(1,914)	(644,920)	336.97	(26,645)								9,992				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	05/09/2023	Expiration	3,300	1,064,118	322.46	66,257		9,318						(24,846)	9,318			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	05/09/2023	Expiration	(1,675)	(548,182)	327.3	(53,252)		(14,155)						19,970	(14,155)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	05/09/2023	Expiration	(1,863)	(612,674)	328.91	(57,978)		(12,761)						21,742	(12,761)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	05/09/2023	Expiration	(4,038)	(1,354,332)	335.36	(115,520)		(1,119)						43,320	(1,119)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	05/09/2023	Expiration	7,800	2,515,188	322.46	270,467		102,598						(101,425)	102,598			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	05/17/2023	Expiration	(1,471)	(489,825)	333.08	(21,933)								8,225				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	05/17/2023	Expiration	(2,019)	(685,755)	339.61	(25,268)								9,475				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	05/17/2023	Expiration	3,600	1,175,580	326.55	65,908								(24,715)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	05/17/2023	Expiration	(4,038)	(1,371,510)	339.61	(104,432)								39,162				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	05/17/2023	Expiration	4,200	1,371,510	326.55	138,160		32,145						(51,810)	32,145			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	05/26/2023	Expiration	(2,981)	(1,011,747)	339.42	(35,750)								13,406				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	05/26/2023	Expiration	3,100	1,011,747	326.37	53,561								(20,085)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	05/26/2023	Expiration	(1,078)	(359,007)	332.9	(30,318)								11,369				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	05/26/2023	Expiration	(3,269)	(1,109,658)	339.42	(81,650)								30,619				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	05/26/2023	Expiration	4,500	1,468,665	326.37	144,294		20,491						(54,110)	20,491			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB66GKMZO031MB27	06/01/2022	06/01/2023	06/01/2023	Expiration	5,422	1,188,924	219.26	26,834								(12,299)				

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	06/01/2023	Expiration	579	144,298	249.18	3,463								(1,587)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	06/01/2023	Expiration	139	372,942	2680.84	8,391								(3,846)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/01/2022	06/01/2023	06/01/2023	Expiration	10,028	3,551,176	354.14	80,967								(37,110)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2022	06/01/2023	06/01/2023	Expiration	12,074	3,182,746	263.61	69,145		5,469						(31,692)	5,469			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	06/01/2023	Expiration	3,161	12,962,685	4101.23	289,330								(132,609)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2022	06/01/2023	06/01/2023	Expiration	9,990	40,971,402	4101.23	1,110,797		1,053,576						(509,115)	1,053,576			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/01/2022	06/01/2023	06/01/2023	Expiration	8,609	35,308,711	4101.23	468,588								(214,770)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	06/01/2023	Expiration	252	1,034,546	4101.23	56,920								(26,088)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/01/2022	06/01/2023	06/01/2023	Expiration	542	2,223,994	4101.23	31,358		50,040						(14,373)	50,040			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	06/01/2023	Expiration	5,168	15,948,742	3086.26	280,677		5,185						(128,644)	5,185			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/01/2022	06/01/2023	06/01/2023	Expiration	4,352	7,837,952	1800.83	149,622								(68,577)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/01/2022	06/01/2023	06/01/2023	Expiration	84	2,752,087	32813.23	49,421								(22,651)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/01/2022	06/01/2023	06/01/2023	Expiration	121	3,970,837	32813.23	77,824		27,896						(35,669)	27,896			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	06/02/2023	Expiration	4,906	1,078,824	219.89	24,338								(11,155)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	06/02/2023	Expiration	211	568,707	2689.67	12,796								(5,865)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/02/2022	06/02/2023	06/02/2023	Expiration	7,458	2,635,445	353.39	60,088								(27,540)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2022	06/02/2023	06/02/2023	Expiration	6,472	1,713,507	264.75	37,223								(17,060)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/02/2022	06/02/2023	06/02/2023	Expiration	2,496	10,426,313	4176.82	223,356								(102,372)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWIEFA76	06/02/2022	06/02/2023	06/02/2023	Expiration	8,770	36,628,986	4176.82	907,342		829,747						(415,865)	829,747			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	06/02/2023	Expiration	7,357	30,729,239	4176.82	405,105								(185,673)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/02/2022	06/02/2023	06/02/2023	Expiration	495	2,069,171	4176.82	29,382		46,556						(13,467)	46,556			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/02/2022	06/02/2023	06/02/2023	Expiration	4,502	13,935,083	3095.59	218,555		2,756						(100,171)	2,756			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/02/2022	06/02/2023	06/02/2023	Expiration	3,471	6,269,274	1806.23	114,113								(52,302)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/02/2022	06/02/2023	06/02/2023	Expiration	38	1,268,966	33248.28	22,566								(10,343)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/02/2022	06/02/2023	06/02/2023	Expiration	66	2,204,832	33248.28	47,274		34,117						(21,667)	34,117			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	06/02/2023	Expiration	3,248	711,844	219.16	16,038								(7,351)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	06/02/2023	Expiration	3,591	1,266,466	352.63	28,749								(13,177)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/02/2023	06/02/2023	Expiration	3,276	864,613	263.93	18,755								(8,596)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWIEFA76	06/03/2022	06/02/2023	06/02/2023	Expiration	16,735	68,756,031	4108.54	1,948,360		2,060,897						(892,998)	2,060,897			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023	06/02/2023	Expiration	583	2,393,599	4108.54	33,750		53,856						(15,469)	53,856			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/03/2022	06/02/2023	06/02/2023	Expiration	6,570	20,304,132	3090.4	350,382		22,949						(160,592)	22,949			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	06/02/2023	Expiration	5,793	10,444,806	1803.15	206,732								(94,752)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	06/02/2023	Expiration	125	4,098,889	32899.7	73,526		90,273						(33,699)	90,273			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/03/2022	06/03/2023	06/03/2023	Expiration	2,394	9,833,906	4108.54	220,075								(100,868)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2023	06/03/2023	Expiration	7,162	29,423,686	4108.54	367,684								(168,522)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/03/2023	06/03/2023	Expiration	142	585,397	4108.54	34,246								(15,696)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2023	06/03/2023	Expiration	21	703,793	32899.7	14,780								(6,774)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/03/2022	06/04/2023	06/04/2023	Expiration	2,364	9,710,843	4108.54	180,698								(82,820)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2023	06/04/2023	Expiration	7,914	32,513,517	4108.54	412,028								(188,846)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/04/2023	06/04/2023	Expiration	164	673,992	4108.54	42,259								(19,369)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2023	06/04/2023	Expiration	62	2,037,956	32899.7	35,141								(16,106)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/03/2022	06/05/2023	06/05/2023	Expiration	1,986	8,160,415	4108.54	149,872								(68,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWIEFA76	06/03/2022	06/05/2023	06/05/2023	Expiration	7,393	30,374,646	4108.54	934,540		891,780						(428,331)	891,780			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	06/05/2023	Expiration	6,846	28,129,076	4108.54	367,615								(168,490)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023	06/05/2023	Expiration	334	1,371,995	4108.54	19,345		30,870						(8,867)	30,870			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/03/2022	06/05/2023	06/05/2023	Expiration	3,982	12,305,226	3090.4	197,935		17,984						(90,720)	17,984			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	06/05/2023	Expiration	1,612	2,906,592	1803.15	62,218								(28,517)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2023	06/05/2023	Expiration	57	1,862,811	32899.7	19,329								(8,859)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2023	06/05/2023	Expiration	56	1,844,183	32899.7	30,169		35,770						(13,827)	35,770			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	06/06/2023	Expiration	1,934	422,912	218.68	9,537								(4,371)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2022	06/06/2023	06/06/2023	Expiration	2,796	736,001	263.28	15,979		1,337						(7,324)	1,337			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	06/06/2022	06/06/2023	06/06/2023	Expiration	1,664	6,856,260	4121.43	142,670								(65,390)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2022	06/06/2023	06/06/2023	Expiration	7,265	29,941,010	4121.43	848,918		918,228						(389,087)	918,228			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2022	06/06/2023	06/06/2023	Expiration	6,487	26,734,087	4121.43	335,480								(153,762)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiration	285	1,175,161	4121.43	16,734		26,441						(7,670)	26,441			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/06/2022	06/06/2023	06/06/2023	Expiration	2,871	8,882,889	3093.52	162,198		16,646						(74,341)	16,646			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2023	06/06/2023	Expiration	2,589	4,673,191	1804.84	99,866								(45,772)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiration	28	934,229	32915.78	16,435								(7,533)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiration	51	1,667,161	32915.78	28,365		32,276						(13,001)	32,276			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Expiration	11,355	2,492,037	219.46	56,195								(25,756)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Expiration	221	594,439	2685.54	13,375								(6,130)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023	06/07/2023	Expiration	14,598	5,147,927	352.65	117,373								(53,796)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2023	06/07/2023	Expiration	10,516	2,776,624	264.04	60,286								(27,631)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	06/07/2022	06/07/2023	06/07/2023	Expiration	1,607	6,685,549	4160.68	136,168								(62,410)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2022	06/07/2023	06/07/2023	Expiration	7,538	31,362,987	4160.68	985,976		716,665						(451,906)	716,665			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Expiration	6,450	26,834,517	4160.68	331,173								(151,787)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2022	06/07/2023	06/07/2023	Expiration	362	1,506,897	4160.68	21,338		33,905						(9,780)	33,905			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/07/2022	06/07/2023	06/07/2023	Expiration	3,253	10,078,025	3098.27	172,985		9,618						(79,285)	9,618			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/07/2022	06/07/2023	06/07/2023	Expiration	2,852	5,155,532	1807.56	103,165								(47,284)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/07/2022	06/07/2023	06/07/2023	Expiration	12	401,369	33180.14	4,977								(2,281)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/07/2022	06/07/2023	06/07/2023	Expiration	43	1,420,011	33180.14	33,654		20,751						(15,425)	20,751			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	06/08/2023	Expiration	7,817	1,708,881	218.61	38,518								(17,654)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	06/08/2023	Expiration	1,023	253,578	247.93	6,086								(2,789)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/08/2022	06/08/2023	06/08/2023	Expiration	8,647	3,044,426	352.06	69,413								(31,814)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/08/2023	06/08/2023	Expiration	10,235	2,696,769	263.49	58,531								(26,827)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/08/2022	06/08/2023	06/08/2023	Expiration	2,790	11,481,691	4115.77	223,568								(102,469)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2022	06/08/2023	06/08/2023	Expiration	8,984	36,976,392	4115.77	1,047,394		1,282,304						(480,055)	1,282,304			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/08/2022	06/08/2023	06/08/2023	Expiration	8,476	34,883,389	4115.77	485,427								(222,487)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	06/08/2023	Expiration	566	2,329,265	4115.77	121,498								(55,686)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/08/2023	Expiration	409	1,682,171	4115.77	23,887		37,849						(10,948)	37,849			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	06/08/2023	Expiration	5,586	17,258,410	3089.81	333,620		62,570						(152,909)	62,570			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/08/2022	06/08/2023	06/08/2023	Expiration	4,209	7,586,674	1802.58	142,501								(65,313)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	06/08/2023	Expiration	87	2,860,626	32910.9	46,699								(21,404)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	06/08/2023	Expiration	102	3,362,755	32910.9	58,328		66,982						(26,734)	66,982			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/09/2022	06/09/2023	06/09/2023	Expiration	3,243	706,011	217.67	15,906								(7,290)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/09/2022	06/09/2023	06/09/2023	Expiration	4,101	1,439,892	351.13	32,686								(14,981)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2022	06/09/2023	06/09/2023	Expiration	4,320	1,133,505	262.39	24,590		2,077						(11,271)	2,077			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2022	06/09/2023	06/09/2023	Expiration	2,733	10,981,009	4017.82	218,469								(100,132)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2022	06/09/2023	06/09/2023	Expiration	8,003	32,153,573	4017.82	830,180		1,165,506						(380,499)	1,165,506			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2022	06/09/2023	06/09/2023	Expiration	7,551	30,339,904	4017.82	386,712								(177,243)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/09/2022	06/09/2023	06/09/2023	Expiration	454	1,824,951	4017.82	25,549		41,061						(11,710)	41,061			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/09/2022	06/09/2023	06/09/2023	Expiration	4,959	15,259,069	3077.14	259,269		34,233						(118,832)	34,233			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/09/2022	06/09/2023	06/09/2023	Expiration	2,583	4,636,970	1795.14	84,606								(38,778)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/09/2022	06/09/2023	06/09/2023	Expiration	57	1,832,255	32272.79	30,546		22,115						(14,000)	22,115			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/09/2022	06/09/2023	06/09/2023	Expiration	76	2,440,611	32272.79	49,949		83,186						(22,893)	83,186			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	06/09/2023	Expiration	6,975	1,510,963	216.63	33,951								(15,561)				

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	06/09/2023	Expiration	191	504,380	2643.45	11,298								(5,178)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/10/2022	06/09/2023	06/09/2023	Expiration	7,246	2,534,874	349.84	57,542								(26,373)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/09/2023	06/09/2023	Expiration	7,282	1,893,070	259.95	40,924								(18,757)	21,303			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2022	06/09/2023	06/09/2023	Expiration	17,133	66,834,092	3900.86	2,049,693		2,773,423						(939,443)	2,773,423			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	06/09/2023	Expiration	820	3,197,213	3900.86	44,122		71,937						(20,222)	71,937			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	06/09/2023	Expiration	7,579	23,210,174	3062.56	410,763		98,256						(188,266)	98,256			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/10/2022	06/09/2023	06/09/2023	Expiration	7,782	13,903,473	1786.59	268,117		46,693						(122,887)	46,693			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	06/09/2023	Expiration	182	5,707,091	31392.79	100,745		165,833						(46,175)	165,833			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/10/2022	06/10/2023	06/10/2023	Expiration	2,257	8,804,755	3900.86	181,881		186,011						(83,362)	186,011			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	06/10/2022	06/10/2023	06/10/2023	Expiration	8,072	31,486,183	3900.86	369,139								(169,188)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2023	06/10/2023	Expiration	270	1,051,586	3900.86	43,956								(20,147)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2023	06/10/2023	Expiration	77	2,408,796	31392.79	41,530		75,088						(19,034)	75,088			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/10/2022	06/11/2023	06/11/2023	Expiration	2,243	8,749,334	3900.86	183,924		194,035						(84,299)	194,035			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	06/10/2022	06/11/2023	06/11/2023	Expiration	7,648	29,834,471	3900.86	358,816								(164,457)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2023	06/11/2023	Expiration	211	824,502	3900.86	53,263								(24,412)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/11/2023	06/11/2023	Expiration	45	1,424,691	31392.79	24,885		45,126						(11,406)	45,126			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/10/2022	06/12/2023	06/12/2023	Expiration	2,787	10,872,359	3900.86	233,628		277,820						(107,079)	277,820			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2022	06/12/2023	06/12/2023	Expiration	8,263	32,231,549	3900.86	1,014,212		1,405,540						(464,847)	1,405,540			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	06/10/2022	06/12/2023	06/12/2023	Expiration	8,626	33,648,071	3900.86	398,253								(182,533)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	06/12/2023	Expiration	213	830,631	3900.86	53,659								(24,594)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	06/12/2023	Expiration	497	1,936,928	3900.86	26,730		43,581						(12,251)	43,581			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	06/12/2023	Expiration	4,868	14,908,238	3062.56	265,950		64,982						(121,894)	64,982			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/10/2022	06/12/2023	06/12/2023	Expiration	2,430	4,340,913	1786.59	85,479		17,591						(39,178)	17,591			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	06/12/2023	Expiration	59	1,849,073	31392.79	34,010		62,181						(15,588)	62,181			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	06/12/2023	Expiration	71	2,233,051	31392.79	39,087		64,235						(17,915)	64,235			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/13/2022	06/13/2023	06/13/2023	Expiration	1,821	6,826,799	3749.63	135,090		217,631						(61,916)	217,631			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	06/13/2022	06/13/2023	06/13/2023	Expiration	8,675	32,528,373	3749.63	1,042,471		1,726,340						(477,799)	1,726,340			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/13/2022	06/13/2023	06/13/2023	Expiration	8,515	31,929,452	3749.63	385,077								(176,494)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/13/2022	06/13/2023	06/13/2023	Expiration	375	1,406,894	3749.63	19,457		31,655						(8,918)	31,655			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/13/2022	06/13/2023	06/13/2023	Expiration	4,156	12,637,551	3040.98	261,579		213,597						(119,891)	213,597			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/13/2022	06/13/2023	06/13/2023	Expiration	1,642	2,912,389	1773.88	55,842		43,508						(25,594)	43,508			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/13/2022	06/13/2023	06/13/2023	Expiration	70	2,151,010	30516.74	37,467		61,929						(17,173)	61,929			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023	06/13/2023	Expiration	2,788	597,103	214.15	13,399								(6,141)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	06/13/2023	Expiration	4,172	1,445,814	346.57	32,820		6,758						(15,042)	6,758			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2022	06/13/2023	06/13/2023	Expiration	4,940	1,269,262	256.93	27,378		35,981						(12,548)	35,981			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2023	06/14/2023	Expiration	3,847	819,072	212.93	18,339								(8,405)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2023	06/14/2023	Expiration	6,412	2,210,621	344.77	49,960		17,633						(22,898)	17,633			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	06/14/2023	Expiration	6,472	1,658,447	256.27	35,751		53,614						(16,386)	53,614			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	06/14/2023	Expiration	2,132	7,963,105	3735.48	165,125		270,981						(75,682)	270,981			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	06/14/2023	Expiration	9,253	34,563,081	3735.48	1,144,119		1,911,891						(524,388)	1,911,891			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	06/14/2022	06/14/2023	06/14/2023	Expiration	10,142	37,885,603	3735.48	474,740								(217,589)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/14/2022	06/14/2023	06/14/2023	Expiration	268	1,000,106	3735.48	13,501		22,502						(6,188)	22,502			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2023	06/14/2023	Expiration	2,867	8,698,386	3034.02	194,976		175,415						(89,364)	175,415			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/14/2022	06/14/2023	06/14/2023	Expiration	3,682	6,516,492	1769.77	123,618		108,991						(56,658)	108,991			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/14/2022	06/14/2023	06/14/2023	Expiration	16	489,705	30364.83	11,655		22,037						(5,342)	22,037			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/14/2022	06/14/2023	06/14/2023	Expiration	53	1,604,926	30364.83	33,162		55,558						(15,199)	55,558			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	06/15/2023	Expiration	3,415	728,980	213.48	16,315								(7,478)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	06/15/2023	Expiration	876	214,011	244.3	5,093								(2,335)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	06/15/2023	Expiration	307	802,713	2610.84	17,900								(8,204)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023	06/15/2023	Expiration	8,554	2,944,748	344.27	66,551		27,457						(30,503)	27,457			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/15/2023	06/15/2023	Expiration	7,642	1,965,969	257.26	42,432		65,302						(19,448)	65,302			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/15/2023	06/15/2023	Expiration	2,454	9,301,473	3789.99	192,330		304,451						(88,151)	304,451			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	06/15/2022	06/15/2023	06/15/2023	Expiration	9,927	37,622,535	3789.99	982,613		1,695,732						(450,364)	1,695,732			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/15/2023	06/15/2023	Expiration	9,630	36,499,407	3789.99	493,682								(226,271)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	06/15/2023	Expiration	571	2,164,849	3789.99	115,091								(52,750)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/15/2023	06/15/2023	Expiration	277	1,051,459	3789.99	14,636		23,658						(6,708)	23,658			
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/15/2023	06/15/2023	Expiration	4,447	13,509,982	3037.86	304,139		323,203						(139,397)	323,203			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2022	06/15/2023	06/15/2023	Expiration	4,561	8,081,358	1771.98	137,040		162,815						(62,810)	162,815			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2022	06/16/2023	06/16/2023	Expiration	4,139	883,805	213.55	19,788								(9,070)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2022	06/16/2023	06/16/2023	Expiration	3,966	1,358,254	342.46	30,697		17,174						(14,069)	17,174			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2022	06/16/2023	06/16/2023	Expiration	4,794	1,231,757	256.94	26,584		36,445						(12,184)	36,445			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/16/2022	06/16/2023	06/16/2023	Expiration	2,600	9,534,506	3666.77	203,035		345,782						(93,058)	345,782			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/16/2022	06/16/2023	06/16/2023	Expiration	8,986	32,949,444	3666.77	781,485		1,414,372						(358,181)	1,414,372			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2022	06/16/2023	06/16/2023	Expiration	9,844	36,094,788	3666.77	413,048								(189,314)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	06/16/2023	Expiration	317	1,164,109	3666.77	16,251		26,192						(7,448)	26,192			
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2022	06/16/2023	06/16/2023	Expiration	3,641	11,005,496	3022.54	209,072		254,152						(95,825)	254,152			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/16/2022	06/16/2023	06/16/2023	Expiration	2,367	4,173,718	1763	81,828		104,875						(37,505)	104,875			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	06/16/2023	Expiration	60	1,791,167	29927.07	30,774		55,213						(14,105)	55,213			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	06/16/2023	Expiration	63	1,879,890	29927.07	34,624		57,029						(15,869)	57,029			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	06/16/2023	Expiration	5,317	1,135,778	213.62	25,396								(11,640)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	06/16/2023	Expiration	4,721	1,623,909	343.99	36,700		13,218						(16,821)	13,218			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/16/2023	06/16/2023	Expiration	6,528	1,680,418	257.42	36,218		46,489						(16,600)	46,489			
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/16/2023	06/16/2023	Expiration	29,335	107,801,448	3674.84	2,982,903		5,475,013						(1,367,164)	5,475,013			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	06/16/2023	Expiration	1,426	5,239,359	3674.84	72,513		117,886						(33,235)	117,886			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	06/16/2023	Expiration	11,880	35,894,523	3021.49	741,568		975,094						(339,886)	975,094			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2022	06/16/2023	06/16/2023	Expiration	9,943	17,522,710	1762.31	312,252		452,951						(143,116)	452,951			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/17/2022	06/16/2023	06/16/2023	Expiration	276	8,241,644	29888.78	136,175		234,352						(62,414)	234,352			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/17/2023	06/17/2023	Expiration	1,988	7,305,071	3674.84	170,261		286,177						(78,036)	286,177			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2023	06/17/2023	Expiration	9,897	36,371,411	3674.84	457,470								(209,674)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/17/2023	06/17/2023	Expiration	319	1,171,091	3674.84	72,830		4,917						(33,380)	4,917			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/17/2022	06/17/2023	06/17/2023	Expiration	62	1,853,619	29888.78	30,950		53,599						(14,186)	53,599			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2023	06/18/2023	Expiration	2,701	9,925,311	3674.84	183,974		326,382						(84,322)	326,382			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2023	06/18/2023	Expiration	7,240	26,605,081	3674.84	322,284								(147,714)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/18/2023	06/18/2023	Expiration	236	866,352	3674.84	45,635								(20,916)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/17/2022	06/18/2023	06/18/2023	Expiration	65	1,934,755	29888.78	28,529		48,495						(13,076)	48,495			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/19/2023	06/19/2023	Expiration	2,647	9,727,926	3674.84	193,963		322,041						(88,900)	322,041			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/17/2022	06/19/2023	06/19/2023	Expiration	9,757	35,857,235	3674.84	437,809								(200,662)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/17/2022	06/19/2023	06/19/2023	Expiration	81	2,427,491	29888.78	36,387		62,145						(16,678)	62,145			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiration	1,882	6,914,401	3674.84	141,403		237,610						(64,810)	237,610			
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/20/2023	06/20/2023	Expiration	8,431	30,981,731	3674.84	968,167		1,749,415						(443,743)	1,749,415			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023	06/20/2023	Expiration	7,406	27,216,532	3674.84	327,821								(150,251)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/20/2023	06/20/2023	Expiration	114	419,679	3674.84	26,608		5,657						(12,195)	5,657			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiration	393	1,445,256	3674.84	20,017		32,518						(9,174)	32,518			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2023	06/20/2023	Expiration	3,728	11,262,665	3021.49	246,079		289,578						(112,786)	289,578			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023	06/20/2023	Expiration	1,681	2,961,998	1762.31	58,706		66,188						(26,907)	66,188			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/17/2022	06/20/2023	06/20/2023	Expiration	60	1,793,715	29888.78	31,110		54,240						(14,259)	54,240			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/17/2022	06/20/2023	06/20/2023	Expiration	84	2,517,904	29888.78	44,189		74,317						(20,253)	74,317			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	06/21/2023	Expiration	8,439	1,805,523	213.96	40,426								(18,528)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	06/21/2023	Expiration	1,881	459,587	244.39	10,938								(5,013)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	06/21/2023	Expiration	176	459,587	2608.87	20,231								(9,273)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Expiration	11,573	3,982,228	344.09	89,998		31,479						(41,249)	31,479			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2023	06/21/2023	Expiration	10,902	2,807,946	257.56	60,567		63,167						(27,760)	63,167			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2022	06/21/2023	06/21/2023	Expiration	2,258	8,500,040	3764.79	177,779		292,717						(81,482)	292,717			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	06/21/2023	Expiration	10,486	39,479,135	3764.79	1,152,003		1,932,406						(528,001)	1,932,406			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/21/2022	06/21/2023	06/21/2023	Expiration	7,207	27,132,890	3764.79	315,829								(144,755)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2022	06/21/2023	06/21/2023	Expiration	368	1,384,119	3764.79	19,308		31,143						(8,850)	31,143			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2023	06/21/2023	Expiration	3,558	10,794,683	3034.05	235,092		231,935						(107,750)	231,935			
		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/21/2022	06/21/2023	06/21/2023	Expiration	3,902	6,903,555	1769.32	128,135		129,189						(58,729)	129,189			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/21/2022	06/21/2023	06/21/2023	Expiration	62	1,880,621	30530.25	30,725		53,809						(14,082)	53,809			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/21/2022	06/21/2023	06/21/2023	Expiration	76	2,318,920	30530.25	40,962		68,554						(18,774)	68,554			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	06/22/2023	Expiration	2,596	557,451	214.73	12,492								(5,726)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	06/22/2023	Expiration	146	382,430	2615.32	8,566								(3,926)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023	06/22/2023	Expiration	9,265	3,194,183	344.77	72,189		13,526						(33,086)	13,526			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/22/2023	06/22/2023	Expiration	8,323	2,150,689	258.4	46,425		40,008						(21,278)	40,008			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/22/2022	06/22/2023	06/22/2023	Expiration	3,114	11,709,089	3759.89	238,314		401,100						(109,227)	401,100			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/22/2022	06/22/2023	06/22/2023	Expiration	9,614	36,147,380	3759.89	977,183		1,691,297						(447,875)	1,691,297			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/22/2022	06/22/2023	06/22/2023	Expiration	8,622	32,416,054	3759.89	426,544								(195,499)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	06/22/2023	Expiration	205	771,349	3759.89	33,631								(15,414)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	06/22/2023	Expiration	430	1,617,405	3759.89	22,611		36,392						(10,364)	36,392			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/22/2022	06/22/2023	06/22/2023	Expiration	5,494	16,674,393	3035.2	356,842		325,019						(163,553)	325,019			
		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/22/2022	06/22/2023	06/22/2023	Expiration	3,099	5,484,558	1769.92	92,349		92,095						(42,326)	92,095			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	06/23/2023	Expiration	3,146	678,113	215.52	15,203								(6,968)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2022	06/23/2023	06/23/2023	Expiration	5,195	1,797,120	345.92	40,795		5,507						(18,698)	5,507			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	06/23/2023	Expiration	4,949	1,282,746	259.2	27,701		17,134						(12,696)	17,134			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	06/23/2023	Expiration	2,292	8,700,750	3795.73	188,166		275,370						(86,243)	275,370			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2022	06/23/2023	06/23/2023	Expiration	7,873	29,884,037	3795.73	693,342		1,156,872						(317,782)	1,156,872			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2022	06/23/2023	06/23/2023	Expiration	6,921	26,271,732	3795.73	318,055								(145,775)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	06/23/2023	Expiration	469	1,781,435	3795.73	24,940		40,082						(11,431)	40,082			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/23/2022	06/23/2023	06/23/2023	Expiration	4,071	12,384,529	3041.82	218,972		98,888						(100,362)	98,888			
		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/23/2022	06/23/2023	06/23/2023	Expiration	1,602	2,842,202	1773.7	52,245		33,987						(23,946)	33,987			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/23/2022	06/23/2023	06/23/2023	Expiration	37	1,143,123	30677.36	18,778		33,405						(8,606)	33,405			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	06/23/2022	06/23/2023	06/23/2023	Expiration	67	2,040,458	30677.36	38,876		65,618						(17,818)	65,618			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	06/23/2023	Expiration	7,149	1,544,038	215.98	34,571								(15,845)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	06/23/2023	Expiration	290	763,265	2627.89	17,097								(7,836)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023	06/23/2023	Expiration	7,276	2,517,906	346.04	56,905		6,840						(26,081)	6,840			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/23/2023	06/23/2023	Expiration	7,610	1,976,257	259.7	42,634		22,530						(19,540)	22,530			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/24/2022	06/23/2023	06/23/2023	Expiration	17,094	66,865,820	3911.74	1,973,509		2,877,302						(904,525)	2,877,302			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/23/2023	06/23/2023	Expiration	978	3,824,904	3911.74	53,549		86,060						(24,543)	86,060			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/24/2022	06/23/2023	06/23/2023	Expiration	7,034	21,521,165	3059.48	427,168		147,826						(195,785)	147,826			
		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/24/2022	06/23/2023	06/23/2023	Expiration	7,540	13,450,143	1783.92	258,494		82,861						(118,476)	82,861			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	06/23/2023	Expiration	121	3,810,907	31500.68	71,210		119,910						(32,638)	119,910			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2023	06/24/2023	Expiration	1,812	7,089,012	3911.74	158,141		132,810						(72,482)	132,810			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2023	06/24/2023	Expiration	7,863	30,756,296	3911.74	369,351								(169,286)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/24/2023	06/24/2023	Expiration	37	1,167,285	31500.68	20,610		36,778						(9,446)	36,778			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV ...		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/24/2022	06/25/2023	06/25/2023	Expiration	2,536	9,920,180	3911.74	186,035		200,227						(85,266)	200,227			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2023	06/25/2023	Expiration	8,510	33,290,580	3911.74	425,295								(194,927)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/25/2023	06/25/2023	Expiration	69	2,159,367	31500.68	34,170		62,159						(15,661)	62,159			
S&P 500 Index Option MAV ...		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/24/2022	06/26/2023	06/26/2023	Expiration	2,012	7,871,936	3911.74	162,755		146,117						(74,596)	146,117			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	06/24/2022	06/26/2023	06/26/2023	Expiration	8,533	33,380,537	3911.74	952,170		1,330,508						(436,411)	1,330,508			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2023	06/26/2023	Expiration	7,093	27,746,403	3911.74	329,262								(150,912)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/26/2023	06/26/2023	Expiration	204	798,754	3911.74	51,280		2,822						(23,503)	2,822			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/24/2022	06/26/2023	06/26/2023	Expiration	389	1,520,505	3911.74	21,287		34,211						(9,757)	34,211			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	06/24/2022	06/26/2023	06/26/2023	Expiration	4,941	15,115,733	3059.48	306,833		151,762						(140,632)	151,762			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/24/2022	06/26/2023	06/26/2023	Expiration	2,952	5,266,078	1783.92	106,700		47,172						(48,904)	47,172			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2023	06/26/2023	Expiration	79	2,504,101	31500.68	41,237		66,446						(18,900)	66,446			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2023	06/26/2023	Expiration	87	2,749,693	31500.68	42,167		69,946						(19,326)	69,946			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2023	06/27/2023	Expiration	1,676	361,676	215.74	8,105								(3,715)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2023	06/27/2023	Expiration	2,173	751,317	345.69	16,980		4,064						(7,782)	4,064			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2023	06/27/2023	Expiration	3,186	825,696	259.18	17,826		11,166						(8,170)	11,166			
S&P 500 Index Option MAV ...		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	2,347	9,153,211	3900.11	178,900		196,883						(81,996)	196,883			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	06/27/2022	06/27/2023	06/27/2023	Expiration	7,736	30,171,037	3900.11	905,215		1,350,853						(414,890)	1,350,853			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/27/2022	06/27/2023	06/27/2023	Expiration	6,624	25,832,683	3900.11	310,268								(142,206)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	06/27/2023	Expiration	305	1,191,290	3900.11	16,738		26,804						(7,671)	26,804			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/27/2022	06/27/2023	06/27/2023	Expiration	3,283	10,044,345	3059.71	196,440		120,233						(90,035)	120,233			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/27/2022	06/27/2023	06/27/2023	Expiration	1,686	3,007,615	1783.82	56,799		36,233						(26,033)	36,233			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	06/27/2022	06/27/2023	06/27/2023	Expiration	28	893,616	31438.26	15,292		27,593						(7,009)	27,593			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	06/27/2022	06/27/2023	06/27/2023	Expiration	76	2,386,374	31438.26	44,837		76,969						(20,550)	76,969			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023	06/28/2023	Expiration	3,718	800,782	215.37	17,946								(8,225)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023	06/28/2023	Expiration	10,211	3,523,599	345.09	79,633		26,752						(36,499)	26,752			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	06/28/2023	Expiration	6,719	1,736,930	258.51	37,499		33,657						(17,187)	33,657			
S&P 500 Index Option MAV ...		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	06/28/2022	06/28/2023	06/28/2023	Expiration	2,057	7,861,286	3821.55	154,187		242,505						(70,669)	242,505			
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/28/2022	06/28/2023	06/28/2023	Expiration	9,381	35,848,694	3821.55	1,061,874		1,707,714						(486,692)	1,707,714			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/28/2022	06/28/2023	06/28/2023	Expiration	6,365	24,324,239	3821.55	289,813								(132,831)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	06/28/2023	Expiration	354	1,352,481	3821.55	18,935		30,431						(8,678)	30,431			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	06/28/2022	06/28/2023	06/28/2023	Expiration	2,933	8,948,414	3050.89	195,014		157,649						(89,382)	157,649			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/28/2022	06/28/2023	06/28/2023	Expiration	3,598	6,399,190	1778.59	121,696		83,795						(55,778)	83,795			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	06/29/2023	Expiration	5,973	1,289,492	215.9	28,898								(13,245)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	06/29/2023	Expiration	876	215,894	246.39	5,138								(2,355)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	06/29/2023	Expiration	213	559,272	2627.71	12,528								(5,742)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023	06/29/2023	Expiration	5,226	1,805,192	345.4	40,797		4,286						(18,699)	4,286			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/29/2023	06/29/2023	Expiration	8,887	2,301,707	259.01	49,692		25,513						(22,775)	25,513			
S&P 500 Index Option MAV ...		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	06/29/2022	06/29/2023	06/29/2023	Expiration	2,360	9,012,988	3818.83	215,404		328,124						(98,727)	328,124			
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2022	06/29/2023	06/29/2023	Expiration	10,452	39,913,119	3818.83	1,097,466		1,855,245						(503,005)	1,855,245			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	06/29/2022	06/29/2023	06/29/2023	Expiration	7,719	29,477,811	3818.83	393,031								(180,139)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	06/29/2023	Expiration	421	1,607,088	3818.83	87,239								(39,984)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/29/2022	06/29/2023	06/29/2023	Expiration	494	1,885,063	3818.83	26,391		42,414						(12,096)	42,414			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2022	06/29/2023	06/29/2023	Expiration	5,052	15,408,244	3050.07	328,849		298,324						(150,723)	298,324			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	06/29/2022	06/29/2023	06/29/2023	Expiration	3,345	5,946,914	1778.03	112,744		96,025						(51,674)	96,025			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	06/29/2023	Expiration	102	3,168,335	31029.31	53,221		92,547						(24,393)	92,547			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	06/29/2023	Expiration	122	3,796,881	31029.31	68,612		120,563						(31,447)	120,563			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2022	06/30/2023	06/30/2023	Expiration	3,558	770,203	216.47	17,268								(7,914)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	06/30/2022	06/30/2023	06/30/2023	Expiration	4,272	1,479,958	346.43	33,447								(15,330)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/30/2023	06/30/2023	Expiration	4,973	1,290,322	259.47	27,868		17,153						(12,773)	17,153			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/30/2022	06/30/2023	06/30/2023	Expiration	2,524	9,552,978	3785.38	198,325		314,696						(90,899)	314,696			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	06/30/2023	Expiration	9,033	34,193,620	3785.38	819,789		1,452,261						(375,737)	1,452,261			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/30/2022	06/30/2023	06/30/2023	Expiration	8,411	31,837,702	3785.38	375,319								(172,021)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	06/30/2023	Expiration	371	1,402,518	3785.38	19,579		31,557						(8,974)	31,557			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/30/2022	06/30/2023	06/30/2023	Expiration	4,752	14,479,705	3047.38	271,153		280,756						(124,278)	280,756			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2022	06/30/2023	06/30/2023	Expiration	1,841	3,269,783	1776.39	59,652		67,848						(27,341)	67,848			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	06/30/2022	06/30/2023	06/30/2023	Expiration	43	1,336,067	30775.43	23,428		42,233						(10,738)	42,233			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	06/30/2022	06/30/2023	06/30/2023	Expiration	73	2,259,421	30775.43	40,678		69,211						(18,644)	69,211			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/01/2022	06/02/2023	06/02/2023	Expiration	77,323	7,732,306	100	143,000								(65,542)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2022	06/02/2023	06/02/2023	Expiration	116,619	11,428,645	98	150,000		308,413						(68,750)	308,413			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/08/2022	06/09/2023	06/09/2023	Expiration	98,209	9,820,936	100	171,000								(78,375)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/08/2022	06/09/2023	06/09/2023	Expiration	141,919	13,908,032	98	182,000		381,489						(83,417)	381,489			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/15/2022	06/16/2023	06/16/2023	Expiration	106,158	10,615,813	100	180,000		54,096						(82,500)	54,096			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/16/2023	06/16/2023	Expiration	132,215	12,957,104	98	173,000		35,434						(79,292)	35,434			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2022	06/23/2023	06/23/2023	Expiration	102,733	10,273,286	100	178,000								(81,583)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/22/2022	06/23/2023	06/23/2023	Expiration	150,764	14,774,892	98	179,000		394,208						(82,042)	394,208			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/30/2023	06/30/2023	Expiration	92,850	9,284,978	100	179,000								(82,042)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/30/2023	06/30/2023	Expiration	151,862	14,882,509	98	184,000		401,323						(84,333)	401,323			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(3,047)	(950,739)	312.06	(44,678)		(51,852)						20,477	(51,852)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(3,529)	(1,104,084)	312.82	(50,660)		(57,479)						23,219	(57,479)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(4,231)	(1,349,436)	318.96	(51,182)		(43,236)						23,458	(43,236)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(1,435)	(460,035)	320.49	(16,653)		(12,445)						7,632	(12,445)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(559)	(188,616)	337.36	(3,805)								1,744				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	12,600	3,864,294	306.69	220,472		278,254						(101,049)	278,254			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	600	188,616	314.36	7,931		8,864						(3,635)	8,864			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(1,478)	(460,035)	311.29	(44,946)		(49,195)						20,600	(49,195)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(2,260)	(705,387)	312.06	(67,838)		(73,661)						31,092	(73,661)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(2,941)	(920,070)	312.82	(87,074)		(93,799)						39,909	(93,799)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(5,385)	(1,717,464)	318.96	(143,443)		(140,708)						65,745	(140,708)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	(1,223)	(412,646)	337.36	(20,518)		(8,744)						9,404	(8,744)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	12,400	3,802,956	306.69	412,861		463,557						(189,228)	463,557			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	06/15/2023	Expiration	1,300	412,646	317.42	33,913		34,650						(15,543)	34,650			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	(1,923)	(609,660)	317.02	(23,065)		(20,533)						10,571	(20,533)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	(1,148)	(365,796)	318.55	(13,212)		(10,484)						6,056	(10,484)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	(932)	(312,450)	335.31	(6,308)								2,891				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	3,200	975,456	304.83	55,545		71,820						(25,458)	71,820			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	1,000	312,450	312.45	13,132		15,194						(6,019)	15,194			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	(1,867)	(579,177)	310.16	(55,907)		(55,701)						25,624	(55,701)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	(4,231)	(1,341,252)	317.02	(113,233)		(98,808)						51,898	(98,808)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	06/22/2023	Expiration	6,300	1,920,429	304.83	209,067		218,192						(95,822)	218,192			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	06/28/2023	Expiration	(1,471)	(464,205)	315.66	(20,238)		(19,210)						9,276	(19,210)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	06/28/2023	Expiration	(2,019)	(649,887)	321.85	(23,168)		(13,894)						10,619	(13,894)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	06/28/2023	Expiration	3,600	1,114,092	309.47	61,012		68,341						(27,964)	68,341			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	06/28/2023	Expiration	(3,750)	(1,206,933)	321.85	(92,449)		(65,077)						42,372	(65,077)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	06/28/2023	Expiration	3,900	1,206,933	309.47	121,973		113,309						(55,904)	113,309			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB66KMZO031MB27	07/01/2022	06/30/2023	06/30/2023	Expiration	5,804	1,261,522	217.37	28,296								(15,327)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023	06/30/2023	Expiration	140	370,061	2645.13	8,289							(4,490)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/01/2022	06/30/2023	06/30/2023	Expiration	10,864	3,769,761	346.99	85,574							(46,352)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	06/30/2023	06/30/2023	Expiration	12,839	3,339,112	260.07	72,085		36,641					(39,046)	36,641			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2022	06/30/2023	06/30/2023	Expiration	18,039	69,005,083	3825.33	2,092,432		3,528,020					(1,133,401)	3,528,020			
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	07/01/2022	06/30/2023	06/30/2023	Expiration	898	3,436,169	3825.33	47,419		77,314					(25,685)	77,314			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/01/2022	06/30/2023	06/30/2023	Expiration	7,145	21,835,811	3055.98	411,224		399,600					(222,746)	399,600			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/01/2022	06/30/2023	06/30/2023	Expiration	6,902	12,294,878	1781.32	243,692		220,385					(132,000)	220,385			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	06/30/2023	Expiration	151	4,681,702	31097.26	75,989		127,997					(41,160)	127,997			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/01/2023	07/01/2023	Expiration	2,482	9,493,167	3825.33	197,291		293,547					(106,866)	293,547			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2023	07/01/2023	Expiration	6,336	24,238,786	3825.33	277,186							(150,142)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/01/2023	07/01/2023	Expiration	98	375,481	3825.33	18,624							(10,088)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/01/2023	07/01/2023	Expiration	65	2,028,806	31097.26	29,157		52,817					(15,794)	52,817			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2023	07/02/2023	Expiration	2,147	8,211,377	3825.33	169,498		253,976					(91,811)	253,976			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/02/2023	07/02/2023	Expiration	6,365	24,348,787	3825.33	295,263							(159,934)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/02/2023	07/02/2023	Expiration	226	863,775	3825.33	39,401							(21,342)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2023	07/02/2023	Expiration	59	1,844,216	31097.26	27,765		50,657					(15,040)	50,657			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	07/03/2023	Expiration	1,372	5,248,192	3825.33	89,182		128,967					(48,307)	128,967			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2022	07/03/2023	07/03/2023	Expiration	5,117	19,574,192	3825.33	570,420		953,352					(308,978)	953,352			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2023	07/03/2023	Expiration	5,443	20,822,545	3825.33	234,591							(127,070)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	07/01/2022	07/03/2023	07/03/2023	Expiration	161	615,670	3825.33	8,496		13,853					(4,602)	13,853			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/01/2022	07/03/2023	07/03/2023	Expiration	3,226	9,858,131	3055.98	205,898		222,660					(111,528)	222,660			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/01/2022	07/03/2023	07/03/2023	Expiration	1,600	2,850,592	1781.32	56,339		51,881					(30,517)	51,881			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	07/03/2023	Expiration	28	867,781	31097.26	15,009		28,091					(8,130)	28,091			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	07/03/2023	Expiration	51	1,583,511	31097.26	23,726		39,749					(12,852)	39,749			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023	07/05/2023	Expiration	1,179	4,516,136	3831.39	101,537		160,614					(54,999)	160,614			
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	07/05/2023	Expiration	5,811	22,263,120	3831.39	787,560		1,304,752					(426,595)	1,304,752			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/05/2022	07/05/2023	07/05/2023	Expiration	4,631	17,743,056	3831.39	216,015							(117,008)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	07/05/2023	Expiration	202	773,894	3831.39	10,912		17,413					(5,911)	17,413			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/05/2022	07/05/2023	07/05/2023	Expiration	2,630	8,025,681	3051.85	177,879		200,799					(96,351)	200,799			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/05/2022	07/05/2023	07/05/2023	Expiration	2,093	3,723,020	1778.59	76,851		64,367					(41,628)	64,367			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	07/05/2022	07/05/2023	07/05/2023	Expiration	13	390,551	30967.82	9,373		17,575					(5,077)	17,575			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	07/05/2022	07/05/2023	07/05/2023	Expiration	19	582,844	30967.82	13,464		23,314					(7,293)	23,314			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2023	07/05/2023	Expiration	4,350	1,510,752	347.3	34,294							(18,576)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	07/05/2023	Expiration	1,897	494,963	260.97	10,700		3,134					(5,796)	3,134			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21G119DL770X0HC3ZE78	07/06/2022	07/06/2023	07/06/2023	Expiration	3,566	13,711,811	3845.08	271,961		433,272					(147,312)	433,272			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023	07/06/2023	Expiration	11,914	45,809,960	3845.08	1,211,923		2,027,772					(656,458)	2,027,772			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Expiration	10,690	41,102,138	3845.08	525,659		11,551					(284,732)	11,551			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2022	07/06/2023	07/06/2023	Expiration	329	1,266,611	3845.08	51,735		3,363					(28,023)	3,363			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/06/2023	07/06/2023	Expiration	551	2,118,865	3845.08	29,664		47,674					(16,068)	47,674			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023	07/06/2023	Expiration	6,306	19,258,708	3054.26	405,615		364,916					(219,708)	364,916			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/06/2022	07/06/2023	07/06/2023	Expiration	3,450	6,141,455	1779.91	122,318		83,983					(66,256)	83,983			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023	07/07/2023	Expiration	2,103	8,209,021	3902.62	187,521		227,402					(101,574)	227,402			
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Expiration	9,599	37,462,601	3902.62	892,447		1,440,142					(483,409)	1,440,142			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2022	07/07/2023	07/07/2023	Expiration	9,409	36,719,345	3902.62	470,957							(255,102)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2022	07/07/2023	07/07/2023	Expiration	365	1,424,814	3902.62	20,232		32,058					(10,959)	32,058			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2022	07/07/2023	07/07/2023	Expiration	4,812	14,719,206	3058.68	279,429		162,443					(151,357)	162,443			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/07/2022	07/07/2023	07/07/2023	Expiration	2,233	3,979,549	1782.4	75,727		46,663					(41,019)	46,663			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	07/07/2022	07/07/2023	07/07/2023	Expiration	28	863,852	31384.55	18,659		34,554					(10,107)	34,554			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID71265Z06	07/07/2022	07/07/2023	07/07/2023	Expiration	79	2,492,162	31384.55	46,724		80,432					(25,309)	80,432			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Expiration	9,948	2,149,532	216.07	48,171							(26,093)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Expiration	190	501,629	2634.19	11,236							(6,086)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2022	07/07/2023	07/07/2023	Expiration	12,865	4,467,780	347.29	100,972							(54,693)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2022	07/07/2023	07/07/2023	Expiration	17,311	4,507,925	260.4	97,340							(52,726)	2,062			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/07/2023	Expiration	15,611	60,875,067	3899.38	1,591,252		2,446,727					(861,928)	2,446,727			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/07/2023	Expiration	752	2,933,322	3899.38	41,595		66,000					(22,530)	66,000			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/08/2022	07/07/2023	07/07/2023	Expiration	6,928	21,163,134	3054.51	405,445		288,267					(219,616)	288,267			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/08/2022	07/07/2023	07/07/2023	Expiration	5,540	9,860,062	1779.89	189,324		129,684					(102,550)	129,684			
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	07/07/2023	Expiration	177	5,535,505	31338.15	88,824		151,606					(48,113)	151,606			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	07/07/2023	Expiration	4,430	955,157	215.62	21,367							(11,574)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023	07/07/2023	Expiration	5,219	1,812,084	347.21	40,953							(22,183)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/07/2023	07/07/2023	Expiration	5,856	1,522,308	259.94	32,804		3,409					(17,769)	3,409			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2023	07/08/2023	Expiration	1,757	6,851,261	3899.38	139,693		182,952					(75,667)	182,952			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2023	07/08/2023	Expiration	5,801	22,621,331	3899.38	276,173							(149,594)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/08/2023	07/08/2023	Expiration	186	725,779	3899.38	38,757		870					(20,993)	870			
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2023	07/08/2023	Expiration	77	2,409,845	31338.15	37,438		67,079					(20,279)	67,079			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2023	07/09/2023	Expiration	1,998	7,792,687	3899.38	132,414		161,933					(71,724)	161,933			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2023	07/09/2023	Expiration	8,320	32,441,471	3899.38	387,076							(209,666)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2023	07/09/2023	Expiration	50	1,557,523	31338.15	15,770		25,835					(8,542)	25,835			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2023	07/10/2023	Expiration	1,522	5,936,370	3899.38	126,218		154,121					(68,368)	154,121			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2023	07/10/2023	Expiration	7,947	30,988,680	3899.38	864,211		1,326,666					(468,114)	1,326,666			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	07/10/2023	Expiration	8,215	32,034,145	3899.38	396,956							(215,018)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2023	07/10/2023	Expiration	462	1,800,366	3899.38	25,547		40,508					(13,838)	40,508			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/08/2022	07/10/2023	07/10/2023	Expiration	4,170	12,738,788	3054.51	264,773		244,105					(143,419)	244,105			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/08/2022	07/10/2023	07/10/2023	Expiration	3,174	5,648,857	1779.89	109,102		88,896					(59,097)	88,896			
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	07/10/2023	Expiration	40	1,261,124	31338.15	28,487		53,852					(15,431)	53,852			
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	07/10/2023	Expiration	67	2,107,238	31338.15	31,071		52,594					(16,830)	52,594			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/11/2023	Expiration	1,727	6,655,257	3854.43	122,221		174,055					(66,203)	174,055			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/11/2022	07/11/2023	07/11/2023	Expiration	7,166	27,621,584	3854.43	774,095		1,262,648					(419,302)	1,262,648			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2022	07/11/2023	07/11/2023	Expiration	5,666	21,839,625	3854.43	255,891							(138,607)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/11/2023	Expiration	334	1,289,269	3854.43	18,295		29,009					(9,910)	29,009			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/11/2022	07/11/2023	07/11/2023	Expiration	2,988	9,123,051	3053.07	193,705		237,732					(104,924)	237,732			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/11/2022	07/11/2023	07/11/2023	Expiration	2,100	3,734,957	1778.8	72,842		75,883					(39,456)	75,883			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/11/2023	Expiration	28	884,356	31173.84	19,749		37,911					(10,698)	37,911			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/11/2023	Expiration	61	1,912,111	31173.84	35,316		60,044					(19,129)	60,044			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023	07/12/2023	Expiration	4,515	975,005	215.94	21,860							(11,841)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2023	07/12/2023	Expiration	4,676	1,626,888	347.95	36,768							(19,916)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2022	07/12/2023	07/12/2023	Expiration	5,297	1,377,237	259.99	29,732		20,338					(16,105)	20,338			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	07/12/2023	Expiration	1,842	7,032,786	3818.8	134,279		217,844					(72,734)	217,844			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	07/12/2022	07/12/2023	07/12/2023	Expiration	8,424	32,170,273	3818.8	947,951		1,626,230					(513,474)	1,626,230			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/12/2022	07/12/2023	07/12/2023	Expiration	7,341	28,033,993	3818.8	330,271							(178,897)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	07/12/2023	Expiration	357	1,363,485	3818.8	19,280		30,678					(10,443)	30,678			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/12/2022	07/12/2023	07/12/2023	Expiration	2,984	9,099,503	3049.93	183,482		245,315					(99,386)	245,315			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/12/2022	07/12/2023	07/12/2023	Expiration	2,216	3,937,736	1776.89	77,201		88,466					(41,817)	88,466			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	07/12/2022	07/12/2023	07/12/2023	Expiration	28	871,167	30981.33	15,198		27,475					(8,232)	27,475			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	07/12/2022	07/12/2023	07/12/2023	Expiration	45	1,388,385	30981.33	26,536		46,048					(14,373)	46,048			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	07/13/2023	Expiration	6,460	1,395,823	216.07	31,239							(16,921)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	07/13/2023	Expiration	733	181,756	248.05	4,326							(2,343)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	07/13/2023	Expiration	497	1,309,249	2634.97	29,196								(15,815)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/13/2022	07/13/2023	07/13/2023	Expiration	4,738	1,647,053	347.66	37,223								(20,163)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2022	07/13/2023	07/13/2023	Expiration	5,751	1,495,656	260.05	32,227		31,295						(17,456)	31,295			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/13/2022	07/13/2023	07/13/2023	Expiration	2,782	10,576,232	3801.78	240,393		405,138						(130,213)	405,138			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2022	07/13/2023	07/13/2023	Expiration	9,419	35,808,790	3801.78	955,173		1,692,093						(517,385)	1,692,093			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/13/2023	07/13/2023	Expiration	8,483	32,252,001	3801.78	420,617								(227,834)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	07/13/2023	Expiration	557	2,115,854	3801.78	99,415								(53,850)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	07/13/2022	07/13/2023	07/13/2023	Expiration	5,409	16,480,938	3046.84	360,983		508,409						(195,532)	508,409			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	07/13/2022	07/13/2023	07/13/2023	Expiration	4,349	7,719,869	1775	124,206		181,570						(67,278)	181,570			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/13/2022	07/13/2023	07/13/2023	Expiration	115	3,532,010	30772.79	57,381		102,304						(31,081)	102,304			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/13/2022	07/13/2023	07/13/2023	Expiration	63	1,924,740	30772.79	44,040		79,169						(23,855)	79,169			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/13/2023	07/13/2023	Expiration	541	2,052,367	3790.38	29,144		46,178						(15,786)	46,178			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	07/14/2023	Expiration	5,466	1,177,075	215.34	26,296								(14,244)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/14/2022	07/14/2023	07/14/2023	Expiration	7,441	2,584,052	347.28	58,400								(31,633)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	07/14/2023	Expiration	5,587	1,451,389	259.77	31,289		27,384						(16,948)	27,384			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/14/2022	07/14/2023	07/14/2023	Expiration	2,309	8,752,881	3790.38	171,758		281,186						(93,036)	281,186			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/14/2022	07/14/2023	07/14/2023	Expiration	8,348	31,643,428	3790.38	796,106		1,412,128						(431,224)	1,412,128			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/14/2022	07/14/2023	07/14/2023	Expiration	8,482	32,149,991	3790.38	383,266								(207,602)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	07/14/2023	Expiration	599	2,270,265	3790.38	32,238		51,081						(17,462)	51,081			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/14/2022	07/14/2023	07/14/2023	Expiration	4,415	13,438,208	3043.43	250,139		326,539						(135,492)	326,539			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	07/14/2022	07/14/2023	07/14/2023	Expiration	2,412	4,276,663	1772.94	84,103		102,360						(45,556)	102,360			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/14/2022	07/14/2023	07/14/2023	Expiration	51	1,576,572	30630.17	27,906		50,584						(15,116)	50,584			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/14/2022	07/14/2023	07/14/2023	Expiration	81	2,482,102	30630.17	50,095		85,357						(27,135)	85,357			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/15/2022	07/14/2023	07/14/2023	Expiration	17,217	66,510,184	3863.16	1,839,935		3,128,139						(996,632)	3,128,139			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/14/2023	07/14/2023	Expiration	631	2,435,775	3863.16	34,588		54,805						(18,735)	54,805			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	07/15/2022	07/14/2023	07/14/2023	Expiration	6,409	19,564,283	3052.72	361,988		438,807						(196,077)	438,807			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	07/15/2022	07/14/2023	07/14/2023	Expiration	6,855	12,189,493	1778.27	232,139		259,107						(125,742)	259,107			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/15/2022	07/14/2023	07/14/2023	Expiration	127	3,979,608	31288.26	69,291		117,603						(37,533)	117,603			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	07/14/2023	Expiration	9,392	2,025,657	215.69	45,273								(24,523)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	07/14/2023	Expiration	223	587,903	2635.23	13,110								(7,101)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023	07/14/2023	Expiration	8,131	2,828,567	347.87	63,926								(34,626)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/14/2023	07/14/2023	Expiration	10,168	2,646,621	260.28	57,014		44,660						(30,882)	44,660			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2023	07/15/2023	Expiration	1,726	6,667,285	3863.16	135,616		205,415						(73,459)	205,415			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2022	07/15/2023	07/15/2023	Expiration	7,414	28,642,534	3863.16	340,844								(184,624)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/15/2023	07/15/2023	Expiration	131	504,522	3863.16	26,841								(14,539)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/15/2022	07/15/2023	07/15/2023	Expiration	40	1,258,289	31288.26	26,927		50,332						(14,586)	50,332			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2023	07/16/2023	Expiration	1,678	6,480,549	3863.16	138,184		189,161						(74,850)	189,161			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2022	07/16/2023	07/16/2023	Expiration	8,429	32,562,912	3863.16	386,663								(209,442)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/16/2023	07/16/2023	Expiration	110	425,433	3863.16	23,526								(12,743)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/15/2022	07/16/2023	07/16/2023	Expiration	60	1,873,998	31288.26	24,583		42,752						(13,316)	42,752			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2023	07/17/2023	Expiration	1,652	6,382,940	3863.16	128,239		187,787						(69,463)	187,787			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/15/2022	07/17/2023	07/17/2023	Expiration	8,289	32,020,552	3863.16	804,868		1,371,799						(435,970)	1,371,799			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2022	07/17/2023	07/17/2023	Expiration	9,363	36,170,689	3863.16	436,290								(236,324)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2023	07/17/2023	Expiration	404	1,561,994	3863.16	22,180		35,145						(12,014)	35,145			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	07/15/2022	07/17/2023	07/17/2023	Expiration	4,149	12,666,505	3052.72	254,051		322,364						(137,611)	322,364			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	07/15/2022	07/17/2023	07/17/2023	Expiration	2,812	5,001,020	1778.27	91,252		107,683						(49,428)	107,683			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/15/2022	07/17/2023	07/17/2023	Expiration	48	1,497,729	31288.26	23,998		43,267						(12,999)	43,267			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/15/2022	07/17/2023	07/17/2023	Expiration	76	2,393,029	31288.26	41,141		69,589						(22,285)	69,589			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2022	07/18/2023	07/18/2023	Expiration	2,210	574,607	259.98	12,392		13,111						(6,712)	13,111			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	07/18/2023	Expiration	1,718	6,582,109	3830.85	129,247		197,792						(70,009)	197,792			
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2022	07/18/2023	07/18/2023	Expiration	8,385	32,122,739	3830.85	855,588		1,520,179						(463,444)	1,520,179			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2022	07/18/2023	07/18/2023	Expiration	7,846	30,058,118	3830.85	349,497								(189,311)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	07/18/2023	Expiration	377	1,445,676	3830.85	20,803		32,528						(11,268)	32,528			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2022	07/18/2023	07/18/2023	Expiration	3,284	10,006,545	3046.61	205,927		305,242						(111,544)	305,242			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2023	07/18/2023	Expiration	1,826	3,241,036	1774.46	67,258		81,608						(36,431)	81,608			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/18/2022	07/18/2023	07/18/2023	Expiration	44	1,368,191	31072.61	25,586		43,025						(13,859)	43,025			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	07/19/2023	Expiration	6,416	1,381,710	215.34	30,923								(16,750)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	07/19/2023	Expiration	372	979,366	2631.6	21,840								(11,830)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023	07/19/2023	Expiration	7,124	2,474,862	347.39	55,932								(30,296)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	07/19/2023	Expiration	7,600	1,977,681	260.22	42,629		44,134						(23,091)	44,134			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023	07/19/2023	Expiration	1,307	5,143,922	3936.69	125,906		158,237						(68,199)	158,237			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023	07/19/2023	Expiration	9,210	36,256,489	3936.69	1,083,707		1,796,312						(587,008)	1,796,312			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2022	07/19/2023	07/19/2023	Expiration	6,553	25,797,974	3936.69	300,922								(162,999)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	07/19/2023	Expiration	246	969,540	3936.69	13,864		21,815						(7,510)	21,815			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/19/2022	07/19/2023	07/19/2023	Expiration	2,962	9,072,646	3063.45	173,271		220,306						(93,855)	220,306			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/19/2022	07/19/2023	07/19/2023	Expiration	3,043	5,429,066	1784.19	110,063		115,051						(59,617)	115,051			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2022	07/19/2023	07/19/2023	Expiration	15	467,492	31827.05	10,191		18,539						(5,520)	18,539			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/19/2022	07/19/2023	07/19/2023	Expiration	41	1,308,529	31827.05	30,489		52,341						(16,515)	52,341			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	07/20/2023	Expiration	6,714	1,442,840	214.91	32,320								(17,506)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	07/20/2023	Expiration	368	90,682	246.7	2,158								(1,169)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	07/20/2023	Expiration	301	790,671	2630.29	17,632								(9,551)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	07/20/2023	Expiration	6,440	2,238,143	347.56	50,582								(27,399)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/20/2023	07/20/2023	Expiration	5,883	1,532,774	260.53	33,044		19,593						(17,899)	19,593			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/20/2022	07/20/2023	07/20/2023	Expiration	2,842	11,254,518	3959.9	227,507		251,378						(123,233)	251,378			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2022	07/20/2023	07/20/2023	Expiration	8,903	35,256,613	3959.9	934,105		1,544,742						(505,974)	1,544,742			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2022	07/20/2023	07/20/2023	Expiration	8,398	33,255,390	3959.9	459,029								(248,641)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/20/2023	07/20/2023	Expiration	548	2,171,292	3959.9	105,346								(57,062)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/20/2022	07/20/2023	07/20/2023	Expiration	437	1,730,037	3959.9	24,913		38,926						(13,494)	38,926			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/20/2022	07/20/2023	07/20/2023	Expiration	4,995	15,307,820	3064.33	330,589		463,635						(179,069)	463,635			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	07/20/2023	Expiration	3,244	5,789,076	1784.62	107,974		135,162						(58,486)	135,162			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiration	95	3,043,519	31874.84	51,999		79,869						(28,166)	79,869			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiration	109	3,470,196	31874.84	67,698		120,386						(36,670)	120,386			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023	07/21/2023	Expiration	4,165	899,343	215.94	20,127								(10,902)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2023	07/21/2023	Expiration	10,142	3,525,544	347.62	79,677								(43,159)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	07/21/2023	Expiration	8,865	2,321,109	261.84	50,073		19,234						(27,123)	19,234			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/21/2022	07/21/2023	07/21/2023	Expiration	1,638	6,549,059	3998.95	149,774		110,884						(81,128)	110,884			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/21/2023	07/21/2023	Expiration	8,596	34,375,119	3998.95	850,823		1,390,393						(460,862)	1,390,393			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/21/2022	07/21/2023	07/21/2023	Expiration	7,150	28,591,775	3998.95	347,244								(188,090)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/21/2022	07/21/2023	07/21/2023	Expiration	407	1,625,762	3998.95	23,248		36,580						(12,593)	36,580			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/21/2022	07/21/2023	07/21/2023	Expiration	5,173	15,881,567	3070.07	291,010		380,399						(157,630)	380,399			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/21/2023	07/21/2023	Expiration	2,063	3,687,790	1787.88	82,606		84,218						(44,745)	84,218			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2022	07/21/2023	07/21/2023	Expiration	16	498,642	32036.9	10,771		16,975						(5,834)	16,975			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	07/21/2022	07/21/2023	07/21/2023	Expiration	59	1,886,278	32036.9	32,607		54,844						(17,662)	54,844			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	07/21/2023	Expiration	5,908	1,281,629	216.92	28,696								(15,543)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	07/21/2023	Expiration	137	362,723	2653.52	8,125								(4,401)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	07/21/2023	Expiration	8,717	3,049,439	349.82	68,917								(37,330)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2022	07/21/2023	07/21/2023	Expiration	8,456	2,216,941	262.18	47,815		15,419						(25,900)	15,419			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2022	07/21/2023	07/21/2023	Expiration	17,260	68,376,359	3961.63	1,715,644		2,787,229						(929,307)	2,787,229			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	07/21/2023	Expiration	862	3,416,696	3961.63	48,517		76,876						(26,280)	76,876			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/22/2022	07/21/2023	07/21/2023	Expiration	6,627	20,354,932	3071.44	355,985		484,273						(192,825)	484,273			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/22/2022	07/21/2023	07/21/2023	Expiration	7,725	13,816,376	1788.59	271,878		309,916						(147,267)	309,916			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/21/2023	Expiration	149	4,737,725	31899.29	75,496		125,201						(40,894)	125,201			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/22/2022	07/22/2023	07/22/2023	Expiration	2,160	8,556,653	3961.63	175,629		166,808						(95,132)	166,808			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/22/2022	07/22/2023	07/22/2023	Expiration	7,669	30,379,955	3961.63	344,568								(186,641)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2022	07/22/2023	07/22/2023	Expiration	342	1,355,513	3961.63	66,006		25,133						(35,753)	25,133			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2023	07/22/2023	Expiration	40	1,287,583	31899.29	23,160		38,069						(12,545)	38,069			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/22/2022	07/23/2023	07/23/2023	Expiration	1,601	6,344,330	3961.63	135,510		120,835						(73,401)	120,835			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/22/2022	07/23/2023	07/23/2023	Expiration	7,862	31,144,528	3961.63	370,964								(200,939)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/23/2023	07/23/2023	Expiration	62	1,973,080	31899.29	26,497		43,314						(14,353)	43,314			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/22/2022	07/24/2023	07/24/2023	Expiration	1,487	5,889,372	3961.63	124,339		112,743						(67,350)	112,743			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2022	07/24/2023	07/24/2023	Expiration	7,015	27,790,569	3961.63	889,693		1,437,551						(481,917)	1,437,551			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/22/2022	07/24/2023	07/24/2023	Expiration	7,487	29,659,715	3961.63	341,774								(185,126)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2023	07/24/2023	Expiration	394	1,560,127	3961.63	22,154		35,103						(12,000)	35,103			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/22/2022	07/24/2023	07/24/2023	Expiration	2,967	9,114,395	3071.44	175,084		255,518						(94,837)	255,518			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/22/2022	07/24/2023	07/24/2023	Expiration	2,696	4,821,761	1788.59	90,350		111,708						(48,940)	111,708			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	07/24/2023	Expiration	25	803,013	31899.29	14,278		22,176						(7,734)	22,176			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	07/24/2023	Expiration	44	1,396,373	31899.29	26,369		44,233						(14,283)	44,233			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/25/2022	07/25/2023	07/25/2023	Expiration	243	643,885	2651.23	14,423								(7,812)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023	07/25/2023	Expiration	1,810	632,796	349.7	14,301								(7,746)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/25/2022	07/25/2023	07/25/2023	Expiration	1,564	409,524	261.85	8,839		2,805						(4,788)	2,805			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023	07/25/2023	Expiration	1,844	7,313,829	3966.84	149,534		143,260						(80,998)	143,260			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2022	07/25/2023	07/25/2023	Expiration	7,828	31,052,801	3966.84	792,469		1,292,175						(429,254)	1,292,175			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/25/2022	07/25/2023	07/25/2023	Expiration	5,929	23,520,815	3966.84	274,930								(148,920)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/25/2022	07/25/2023	07/25/2023	Expiration	402	1,592,998	3966.84	22,461		35,842						(12,167)	35,842			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/25/2022	07/25/2023	07/25/2023	Expiration	3,948	12,141,287	3074.99	241,749		349,669						(130,947)	349,669			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/25/2022	07/25/2023	07/25/2023	Expiration	1,715	3,071,307	1790.41	61,370		71,842						(33,242)	71,842			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/25/2022	07/25/2023	07/25/2023	Expiration	13	426,060	31990.04	10,098		14,038						(5,470)	14,038			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/25/2022	07/25/2023	07/25/2023	Expiration	43	1,377,583	31990.04	26,748		45,963						(14,488)	45,963			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	07/26/2022	07/26/2023	07/26/2023	Expiration	1,870	7,331,815	3921.05	154,176		193,365						(83,512)	193,365			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023	07/26/2023	Expiration	9,084	35,617,128	3921.05	1,120,960		1,881,649						(607,186)	1,881,649			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2023	07/26/2023	Expiration	7,046	27,626,154	3921.05	317,661								(172,066)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/26/2022	07/26/2023	07/26/2023	Expiration	372	1,459,746	3921.05	20,874		32,844						(11,307)	32,844			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/26/2022	07/26/2023	07/26/2023	Expiration	2,295	7,055,547	3074.3	138,056		205,552						(74,780)	205,552			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/26/2022	07/26/2023	07/26/2023	Expiration	2,284	4,088,626	1789.93	79,451		99,719						(43,036)	99,719			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/26/2022	07/26/2023	07/26/2023	Expiration	24	749,444	31761.54	12,606		21,639						(6,828)	21,639			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/26/2022	07/26/2023	07/26/2023	Expiration	48	1,518,454	31761.54	30,900		53,362						(16,738)	53,362			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2023	07/26/2023	Expiration	4,450	966,130	217.09	21,651								(11,728)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2023	07/26/2023	Expiration	169	447,951	2650.47	10,034								(5,435)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023	07/26/2023	Expiration	3,668	1,286,111	350.67	29,066								(15,744)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2022	07/26/2023	07/26/2023	Expiration	6,459	1,688,242	261.4	36,434		15,142						(19,735)	15,142			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	07/27/2023	Expiration	6,723	1,463,197	217.64	32,776								(17,753)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	07/27/2023	Expiration	502	125,231	249.37	2,980								(1,614)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	07/27/2023	Expiration	56	149,385	2662.66	3,346								(1,813)				

SCHEDULE DB - PART A - SECTION 2

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2022	07/27/2023	07/27/2023	Expiration	11,412	4,005,770	351	90,530							(49,037)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/27/2023	07/27/2023	Expiration	12,100	3,185,359	263.25	68,778							(37,255)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	07/27/2023	Expiration	2,532	10,186,589	4023.61	219,915		69,757					(119,121)	69,757			
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/27/2023	07/27/2023	Expiration	9,489	38,181,122	4023.61	1,077,719		1,724,405					(583,764)	1,724,405			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2022	07/27/2023	07/27/2023	Expiration	7,032	28,292,200	4023.61	385,171							(208,634)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/27/2023	07/27/2023	Expiration	418	1,683,455	4023.61	80,899		6,545					(43,820)	6,545			
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/27/2022	07/27/2023	07/27/2023	Expiration	327	1,313,915	4023.61	18,920		29,563					(10,249)	29,563			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/27/2022	07/27/2023	07/27/2023	Expiration	5,010	15,445,544	3082.75	342,109		397,247					(185,309)	397,247			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/27/2022	07/27/2023	07/27/2023	Expiration	3,133	5,622,540	1794.77	104,746		98,556					(56,738)	98,556			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	07/27/2023	Expiration	91	2,944,726	32197.59	49,242		59,280					(26,673)	59,280			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	07/27/2023	Expiration	102	3,286,762	32197.59	61,085		104,262					(33,088)	104,262			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	07/28/2022	07/28/2023	07/28/2023	Expiration	1,974	8,039,924	4072.43	168,601							(91,326)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	07/28/2023	Expiration	8,476	34,518,873	4072.43	798,092		1,295,366					(432,300)	1,295,366			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2022	07/28/2023	07/28/2023	Expiration	5,468	22,269,211	4072.43	267,377							(144,829)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/28/2022	07/28/2023	07/28/2023	Expiration	472	1,922,207	4072.43	27,103		43,250					(14,681)	43,250			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	07/28/2023	Expiration	3,436	10,630,692	3093.64	190,867		185,098					(103,386)	185,098			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	07/28/2023	Expiration	1,886	3,397,351	1801.02	69,142		56,628					(37,452)	56,628			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	07/28/2023	Expiration	42	1,358,769	32529.63	24,603		23,430					(13,327)	23,430			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	07/28/2023	Expiration	77	2,517,430	32529.63	48,612		83,107					(26,332)	83,107			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2022	07/28/2023	07/28/2023	Expiration	4,296	940,674	218.94	21,099							(11,429)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2022	07/28/2023	07/28/2023	Expiration	4,413	1,553,006	351.91	35,253							(19,096)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	07/28/2023	Expiration	6,912	1,824,751	263.99	39,422							(21,354)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/28/2023	07/28/2023	Expiration	6,088	1,335,215	219.33	29,895							(16,193)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023	07/28/2023	Expiration	5,018	1,767,154	352.16	39,938							(21,633)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2022	07/28/2023	07/28/2023	Expiration	4,944	1,307,013	264.35	28,192							(15,271)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/29/2022	07/28/2023	07/28/2023	Expiration	18,101	74,763,046	4130.29	1,953,068		2,937,951					(1,057,912)	2,937,951			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	07/28/2023	Expiration	716	2,956,810	4130.29	42,519		66,528					(23,031)	66,528			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/29/2022	07/28/2023	07/28/2023	Expiration	6,766	20,976,654	3100.11	365,018		341,935					(197,718)	341,935			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/29/2022	07/28/2023	07/28/2023	Expiration	8,189	14,777,939	1804.67	307,271		215,937					(166,439)	215,937			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/28/2023	07/28/2023	Expiration	139	4,579,199	32845.13	80,995		136,140					(43,872)	136,140			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/29/2023	07/29/2023	Expiration	2,425	10,015,281	4130.29	218,671							(118,447)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/29/2022	07/29/2023	07/29/2023	Expiration	6,294	25,994,297	4130.29	312,675							(169,365)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/29/2023	07/29/2023	Expiration	339	1,398,757	4130.29	65,368							(35,408)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/29/2023	07/29/2023	Expiration	50	1,644,825	32845.13	26,040		13,537					(14,105)	13,537			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/30/2023	07/30/2023	Expiration	1,477	6,102,050	4130.29	116,488							(63,098)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/29/2022	07/30/2023	07/30/2023	Expiration	6,507	26,874,767	4130.29	332,782							(180,257)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/30/2023	07/30/2023	Expiration	132	546,003	4130.29	30,030							(16,266)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/30/2023	07/30/2023	Expiration	15	492,091	32845.13	4,626		4,013					(2,506)	4,013			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/31/2023	07/31/2023	Expiration	1,961	8,099,469	4130.29	152,499							(82,603)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2023	07/31/2023	Expiration	8,805	36,368,882	4130.29	1,002,742		1,483,993					(543,152)	1,483,993			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/29/2022	07/31/2023	07/31/2023	Expiration	6,711	27,716,742	4130.29	350,539							(189,876)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023	07/31/2023	Expiration	463	1,913,324	4130.29	27,514		43,050					(14,903)	43,050			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/29/2022	07/31/2023	07/31/2023	Expiration	3,137	9,726,025	3100.11	191,823		195,466					(103,904)	195,466			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	07/29/2022	07/31/2023	07/31/2023	Expiration	2,084	3,760,813	1804.67	74,672		52,869					(40,447)	52,869			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/31/2023	07/31/2023	Expiration	68	2,237,647	32845.13	37,530		20,182					(20,329)	20,182			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	07/29/2022	07/31/2023	07/31/2023	Expiration	58	1,919,395	32845.13	31,224		53,125					(16,913)	53,125			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/07/2023	07/07/2023	Expiration	71,493	7,149,281	100	134,000							(72,583)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/07/2023	07/07/2023	Expiration	104,349	10,226,200	98	140,000		276,965					(75,833)	276,965			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/13/2022	07/14/2023	07/14/2023	Expiration	116,076	11,607,624	100	227,000								(122,958)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/13/2022	07/14/2023	07/14/2023	Expiration	147,864	14,490,691	98	178,000		389,033						(96,417)	389,033			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/21/2023	07/21/2023	Expiration	92,020	9,202,043	100	169,000								(91,542)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/21/2023	07/21/2023	Expiration	135,176	13,247,281	98	165,000		354,371						(89,375)	354,371			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/28/2023	07/28/2023	Expiration	102,110	10,211,017	100	199,000								(107,792)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/28/2023	07/28/2023	Expiration	149,846	14,684,879	98	172,000		391,551						(93,167)	391,551			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(1,671)	(527,646)	315.81	(22,155)		(23,403)						12,001	(23,403)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(2,941)	(931,140)	316.59	(37,987)		(38,959)						20,576	(38,959)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(2,019)	(651,798)	322.8	(21,467)		(14,230)						11,628	(14,230)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(2,392)	(775,950)	324.35	(24,206)		(13,066)						13,111	(13,066)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(373)	(127,256)	341.42	(2,149)								1,164				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	9,300	2,886,534	310.38	150,267		178,273						(81,395)	178,273			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	400	127,256	318.14	4,943		4,684						(2,677)	4,684			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(1,179)	(372,456)	315.81	(34,335)		(28,100)						18,598	(28,100)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(1,569)	(496,608)	316.59	(45,064)		(36,218)						24,409	(36,218)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(5,481)	(1,769,166)	322.8	(141,786)		(93,630)						76,801	(93,630)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	(847)	(289,116)	341.42	(13,725)								7,434				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	8,500	2,638,230	310.38	275,020		245,086						(148,969)	245,086			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	07/06/2023	Expiration	900	289,116	321.24	22,788		16,176						(12,344)	16,176			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2023	08/01/2023	Expiration	1,375	5,662,838	4118.63	117,558								(73,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/01/2022	08/01/2023	08/01/2023	Expiration	8,053	33,166,050	4118.63	1,082,362		1,519,935						(676,476)	1,519,935			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023	08/01/2023	Expiration	5,004	20,611,245	4118.63	259,645								(162,278)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/01/2022	08/01/2023	08/01/2023	Expiration	337	1,387,440	4118.63	19,840		31,217						(12,400)	31,217			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/01/2022	08/01/2023	08/01/2023	Expiration	3,305	10,247,612	3100.53	202,363		194,093						(126,477)	194,093			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/01/2022	08/01/2023	08/01/2023	Expiration	2,591	4,675,659	1804.55	90,096		61,900						(56,310)	61,900			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/01/2022	08/01/2023	08/01/2023	Expiration	25	830,721	32798.4	13,619		8,816						(8,512)	8,816			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/01/2022	08/01/2023	08/01/2023	Expiration	41	1,344,818	32798.4	25,731		43,539						(16,082)	43,539			
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2023	08/01/2023	Expiration	1,563	551,594	352.82	12,466								(7,791)				
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	08/02/2023	Expiration	4,591	1,002,895	218.46	22,465								(14,041)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	08/02/2023	Expiration	226	602,206	2663.14	13,489								(8,431)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2023	08/02/2023	Expiration	4,754	1,680,158	353.41	37,972								(23,732)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2022	08/02/2023	08/02/2023	Expiration	6,662	1,754,790	263.39	37,861								(23,663)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	08/02/2022	08/02/2023	08/02/2023	Expiration	1,548	6,334,236	4091.19	132,516								(82,822)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2023	08/02/2023	Expiration	8,118	33,212,121	4091.19	982,973		1,414,158						(614,358)	1,414,158			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/02/2022	08/02/2023	08/02/2023	Expiration	5,863	23,985,030	4091.19	300,447								(187,780)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2023	08/02/2023	Expiration	443	1,811,141	4091.19	26,262		40,751						(16,413)	40,751			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/02/2022	08/02/2023	08/02/2023	Expiration	3,427	10,599,912	3092.7	213,818		214,582						(133,636)	214,582			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/02/2022	08/02/2023	08/02/2023	Expiration	3,345	6,021,088	1799.88	101,235		88,382						(63,272)	88,382			
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	08/02/2023	Expiration	14	461,499	32396.17	9,922		10,071						(6,201)	10,071			
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	08/02/2023	Expiration	59	1,918,373	32396.17	35,991		60,768						(22,494)	60,768			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023	08/03/2023	Expiration	3,102	12,888,798	4155.17	255,580								(159,737)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2022	08/03/2023	08/03/2023	Expiration	9,671	40,186,726	4155.17	1,097,314		1,612,122						(685,821)	1,612,122			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/03/2022	08/03/2023	08/03/2023	Expiration	7,119	29,581,320	4155.17	422,476								(264,048)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	08/03/2023	Expiration	268	1,112,984	4155.17	57,898								(36,186)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/03/2022	08/03/2023	08/03/2023	Expiration	502	2,086,411	4155.17	30,044		46,944						(18,778)	46,944			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/03/2022	08/03/2023	08/03/2023	Expiration	4,365	13,522,314	3097.66	283,768		233,712						(177,355)	233,712			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	08/03/2023	Expiration	2,866	5,166,766	1802.64	105,251		55,003						(65,782)	55,003			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	08/03/2023	Expiration	4,204	918,364	218.47	20,553							(12,846)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	08/03/2023	Expiration	417	104,197	250.03	2,480							(1,550)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	08/03/2023	Expiration	66	175,647	2666.73	3,917							(2,448)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	08/03/2023	Expiration	7,480	2,635,913	352.38	59,572							(37,232)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2022	08/03/2023	08/03/2023	Expiration	9,167	2,421,846	264.21	52,244							(32,653)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	08/04/2022	08/04/2023	08/04/2023	Expiration	1,948	8,085,980	4151.94	174,941							(109,338)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/04/2022	08/04/2023	08/04/2023	Expiration	8,613	35,759,957	4151.94	854,820		1,270,277					(534,262)	1,270,277			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/04/2022	08/04/2023	08/04/2023	Expiration	6,687	27,762,838	4151.94	358,130							(223,832)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2022	08/04/2023	08/04/2023	Expiration	454	1,885,451	4151.94	27,150		42,423					(16,969)	42,423			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/04/2022	08/04/2023	08/04/2023	Expiration	4,224	13,078,209	3096.31	237,908		129,628					(148,692)	129,628			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/04/2022	08/04/2023	08/04/2023	Expiration	2,356	4,244,705	1801.73	83,259		36,375					(52,037)	36,375			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/04/2022	08/04/2023	08/04/2023	Expiration	37	1,219,146	32726.82	21,294		18,967					(13,309)	18,967			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/04/2022	08/04/2023	08/04/2023	Expiration	86	2,809,116	32726.82	46,620		76,823					(29,137)	76,823			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2022	08/04/2023	08/04/2023	Expiration	4,669	1,023,030	219.11	22,906							(14,316)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023	08/04/2023	Expiration	5,209	1,837,817	352.82	41,535							(25,959)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2022	08/04/2023	08/04/2023	Expiration	3,903	1,034,382	265.02	22,313							(13,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023	08/04/2023	Expiration	15,829	65,615,224	4145.19	1,794,603		2,366,380					(1,121,627)	2,366,380			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023	08/04/2023	Expiration	577	2,392,096	4145.19	34,446		53,822					(21,529)	53,822			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/05/2022	08/04/2023	08/04/2023	Expiration	6,063	18,788,008	3098.68	383,753		231,405					(239,846)	231,405			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/05/2022	08/04/2023	08/04/2023	Expiration	7,644	13,782,717	1802.99	265,874		108,397					(166,171)	108,397			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiration	135	4,436,586	32803.47	78,899		130,878					(49,312)	130,878			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	08/04/2023	Expiration	8,237	1,795,756	218.01	40,081							(25,051)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	08/04/2023	Expiration	7,269	2,559,355	352.11	57,841							(36,151)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/04/2023	08/04/2023	Expiration	8,078	2,131,273	263.85	45,822							(28,639)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/05/2023	08/05/2023	Expiration	2,473	10,252,845	4145.19	200,782							(125,489)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/05/2023	08/05/2023	Expiration	7,326	30,368,435	4145.19	369,779							(231,112)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/05/2023	08/05/2023	Expiration	200	827,923	4145.19	41,020							(25,638)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/05/2023	08/05/2023	Expiration	46	1,507,428	32803.47	25,024		17,701					(15,640)	17,701			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2023	08/06/2023	Expiration	1,731	7,174,834	4145.19	139,183							(86,990)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/06/2023	08/06/2023	Expiration	5,812	24,092,435	4145.19	287,575							(179,734)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2023	08/06/2023	Expiration	38	1,260,662	32803.47	17,027		13,144					(10,642)	13,144			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	08/07/2023	Expiration	1,365	5,658,367	4145.19	118,828							(74,268)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2023	08/07/2023	Expiration	7,255	30,074,077	4145.19	825,840		1,068,056					(516,150)	1,068,056			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/07/2023	08/07/2023	Expiration	6,129	25,405,505	4145.19	324,331							(202,707)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/07/2023	08/07/2023	Expiration	91	378,061	4145.19	21,701							(13,563)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2023	08/07/2023	Expiration	364	1,507,245	4145.19	21,704		33,913					(13,565)	33,913			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/05/2022	08/07/2023	08/07/2023	Expiration	3,354	10,394,421	3098.68	207,721		166,566					(129,826)	166,566			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/05/2022	08/07/2023	08/07/2023	Expiration	2,054	3,703,634	1802.99	78,253		44,473					(48,908)	44,473			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	08/07/2023	Expiration	27	896,655	32803.47	14,812		9,881					(9,257)	9,881			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	08/07/2023	Expiration	75	2,461,561	32803.47	35,484		57,856					(22,178)	57,856			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2023	08/08/2023	Expiration	303	806,871	2663.73	17,993							(11,246)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2023	08/08/2023	Expiration	1,685	6,977,379	4140.06	156,737							(97,961)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/08/2023	Expiration	6,889	28,519,379	4140.06	758,885		1,017,205					(474,303)	1,017,205			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2022	08/08/2023	08/08/2023	Expiration	4,609	19,081,263	4140.06	247,140							(154,462)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	08/08/2023	Expiration	322	1,334,855	4140.06	19,262		30,034					(12,039)	30,034			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/08/2022	08/08/2023	08/08/2023	Expiration	2,922	9,068,250	3102.92	206,831		141,436					(129,270)	141,436			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023	08/08/2023	Expiration	1,168	2,108,837	1805.1	47,449		15,573					(29,656)	15,573			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	08/08/2023	Expiration	27	872,454	32832.54	14,599		9,717					(9,124)	9,717			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	08/08/2023	Expiration	55	1,808,145	32832.54	31,271		51,109						(19,545)	51,109			
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023	08/08/2023	Expiration	1,581	417,640	264.14	8,996								(5,622)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	08/09/2023	Expiration	7,117	1,555,165	218.5	34,742								(21,714)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	08/09/2023	Expiration	617	1,641,529	2660.04	36,606								(22,879)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	08/09/2023	Expiration	10,594	3,722,876	351.43	84,137								(52,586)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2022	08/09/2023	08/09/2023	Expiration	9,802	2,578,876	263.11	55,526								(34,704)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2022	08/09/2023	08/09/2023	Expiration	1,661	6,848,940	4122.47	141,725								(88,578)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2023	08/09/2023	Expiration	8,795	36,255,936	4122.47	995,261		1,402,451						(622,038)	1,402,451			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	08/09/2023	Expiration	6,815	28,094,606	4122.47	367,774								(229,859)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2023	08/09/2023	Expiration	287	1,184,131	4122.47	17,170		26,643						(10,731)	26,643			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2023	08/09/2023	Expiration	3,463	10,734,742	3100.02	236,200		165,244						(147,625)	165,244			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2023	08/09/2023	Expiration	2,846	5,132,915	1803.29	105,900		41,615						(66,187)	41,615			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/09/2022	08/09/2023	08/09/2023	Expiration	42	1,386,287	32774.41	22,262		11,986						(13,914)	11,986			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/09/2022	08/09/2023	08/09/2023	Expiration	85	2,790,019	32774.41	51,141		86,027						(31,963)	86,027			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	08/10/2023	Expiration	5,992	1,312,138	218.97	29,353								(18,345)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	08/10/2023	Expiration	1,080	269,144	249.22	6,406								(4,004)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	08/10/2023	Expiration	111	294,891	2667.14	6,576								(4,110)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	08/10/2023	Expiration	7,933	2,798,824	352.82	63,253								(39,533)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2022	08/10/2023	08/10/2023	Expiration	6,535	1,725,802	264.1	37,174								(23,234)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	08/10/2022	08/10/2023	08/10/2023	Expiration	2,717	11,438,609	4210.24	253,390								(158,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/10/2023	08/10/2023	Expiration	9,976	42,003,441	4210.24	1,100,459		1,545,646						(687,787)	1,545,646			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	08/10/2023	Expiration	7,291	30,697,058	4210.24	444,058								(277,536)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	08/10/2023	Expiration	437	1,840,684	4210.24	81,448								(50,905)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	08/10/2023	Expiration	335	1,412,169	4210.24	20,434		31,774						(12,771)	31,774			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/10/2022	08/10/2023	08/10/2023	Expiration	4,874	15,184,115	3115.53	330,048		152,075						(206,280)	152,075			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	08/10/2023	Expiration	4,564	8,270,401	1812.19	131,928		14,421						(82,455)	14,421			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	08/10/2023	Expiration	105	3,494,442	33309.51	59,242								(37,026)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	08/10/2023	Expiration	91	3,023,360	33309.51	58,281		84,216						(36,426)	84,216			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/12/2022	08/10/2023	08/10/2023	Expiration	12,742	4,494,684	352.75	101,130								(63,206)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/11/2022	08/11/2023	08/11/2023	Expiration	6,133	1,339,584	218.43	29,940								(18,712)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2022	08/11/2023	08/11/2023	Expiration	7,038	1,854,106	263.44	39,932								(24,957)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/11/2022	08/11/2023	08/11/2023	Expiration	2,827	11,892,517	4207.27	251,924								(157,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/11/2023	08/11/2023	Expiration	8,737	36,760,028	4207.27	829,927		1,216,227						(518,704)	1,216,227			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/11/2022	08/11/2023	08/11/2023	Expiration	7,686	32,335,770	4207.27	407,274								(254,546)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/11/2022	08/11/2023	08/11/2023	Expiration	514	2,163,122	4207.27	31,149		48,670						(19,468)	48,670			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/11/2022	08/11/2023	08/11/2023	Expiration	3,620	11,288,237	3118.51	207,177		35,716						(129,485)	35,716			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/11/2023	08/11/2023	Expiration	2,335	4,235,465	1813.8	81,621		6,305						(51,013)	6,305			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/11/2022	08/11/2023	08/11/2023	Expiration	49	1,644,223	33336.67	25,432								(15,895)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/11/2022	08/11/2023	08/11/2023	Expiration	69	2,301,004	33336.67	45,519		77,605						(28,449)	77,605			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	08/11/2023	Expiration	8,096	1,773,311	219.03	39,580								(24,738)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	08/11/2023	Expiration	147	392,432	2666.37	8,751								(5,470)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/11/2023	08/11/2023	Expiration	7,584	2,003,618	264.18	43,092								(26,932)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/11/2023	08/11/2023	Expiration	14,958	64,021,747	4280.15	1,697,492		1,978,826						(1,060,933)	1,978,826			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/11/2023	08/11/2023	Expiration	708	3,031,281	4280.15	43,954		68,204						(27,471)	68,204			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/12/2022	08/11/2023	08/11/2023	Expiration	5,836	18,280,588	3132.56	357,127		50,607						(223,205)	50,607			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/11/2023	08/11/2023	Expiration	6,500	11,842,444	1821.85	229,057								(143,160)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/11/2023	08/11/2023	Expiration	134	4,511,969	33761.05	73,196		122,573						(45,747)	122,573			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/12/2023	08/12/2023	Expiration	2,559	10,953,514	4280.15	225,516								(140,948)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/12/2023	08/12/2023	Expiration	7,549	32,311,876	4280.15	396,617								(247,886)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/12/2023	08/12/2023	Expiration	139	594,539	4280.15	33,532								(20,957)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/12/2023	08/12/2023	Expiration	32	1,073,420	33761.05	18,791								(11,745)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/13/2023	08/13/2023	Expiration	1,613	6,904,572	4280.15	149,033								(93,146)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/13/2023	08/13/2023	Expiration	6,216	26,604,213	4280.15	345,436								(215,897)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/13/2023	08/13/2023	Expiration	418	1,791,031	4280.15	97,958								(61,224)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/13/2023	08/13/2023	Expiration	39	1,324,483	33761.05	18,834								(11,771)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/14/2023	08/14/2023	Expiration	1,513	6,474,182	4280.15	138,641								(86,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	08/14/2023	Expiration	6,074	25,996,472	4280.15	666,306		808,509						(416,441)	808,509			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2023	08/14/2023	Expiration	6,327	27,081,404	4280.15	347,835								(217,397)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	08/14/2023	Expiration	247	1,058,980	4280.15	15,355		23,827						(9,597)	23,827			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TIIEFA76	08/12/2022	08/14/2023	08/14/2023	Expiration	3,422	10,719,397	3132.56	227,725		50,776						(142,328)	50,776			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2023	08/14/2023	Expiration	1,597	2,908,776	1821.85	61,077								(38,173)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/14/2023	08/14/2023	Expiration	65	2,198,128	33761.05	35,277								(22,048)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/12/2022	08/14/2023	08/14/2023	Expiration	69	2,320,291	33761.05	41,294		69,986						(25,809)	69,986			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/15/2022	08/14/2023	08/14/2023	Expiration	1,843	651,147	353.3	14,716								(9,197)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	08/15/2023	Expiration	2,412	638,479	264.67	13,752								(8,595)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2022	08/15/2023	08/15/2023	Expiration	1,527	6,563,829	4297.14	135,580								(84,738)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TIIEFA76	08/15/2022	08/15/2023	08/15/2023	Expiration	6,234	26,790,511	4297.14	737,731		707,567						(461,082)	707,567			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/15/2022	08/15/2023	08/15/2023	Expiration	6,699	28,787,683	4297.14	372,701								(232,938)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	08/15/2023	Expiration	416	1,789,080	4297.14	26,121		40,254						(16,325)	40,254			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TIIEFA76	08/15/2022	08/15/2023	08/15/2023	Expiration	2,501	7,843,906	3136.9	169,918		20,745						(106,199)	20,745			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/15/2022	08/15/2023	08/15/2023	Expiration	1,091	1,989,292	1824.01	44,361								(27,726)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/15/2022	08/15/2023	08/15/2023	Expiration	34	1,148,357	33912.44	18,735								(11,710)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/15/2022	08/15/2023	08/15/2023	Expiration	83	2,823,941	33912.44	44,457		64,159						(27,786)	64,159			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	08/16/2023	Expiration	9,012	1,976,197	219.29	44,148								(27,593)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	08/16/2023	Expiration	242	644,796	2669.49	14,379								(8,987)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	08/16/2023	Expiration	9,828	3,474,002	353.47	78,512								(49,070)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2022	08/16/2023	08/16/2023	Expiration	10,439	2,758,064	264.2	59,389								(37,118)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	08/16/2023	Expiration	1,463	6,298,931	4305.2	144,694								(90,434)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TIIEFA76	08/16/2022	08/16/2023	08/16/2023	Expiration	7,630	32,848,581	4305.2	956,925		710,523						(598,078)	710,523			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/16/2023	08/16/2023	Expiration	6,686	28,786,108	4305.2	372,907								(233,067)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	08/16/2023	Expiration	246	1,057,710	4305.2	15,443		23,798						(9,652)	23,798			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	08/16/2023	Expiration	2,844	8,936,532	3141.86	196,613		13,795						(122,883)	13,795			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	08/16/2023	Expiration	2,523	4,608,804	1826.77	92,040								(57,525)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	08/16/2023	Expiration	40	1,372,686	34152.01	25,608								(16,005)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	08/16/2023	Expiration	75	2,574,159	34152.01	54,891		46,259						(34,307)	46,259			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	08/17/2023	Expiration	6,290	1,375,522	218.7	30,674								(19,171)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	08/17/2023	Expiration	1,890	469,077	248.25	11,164								(6,978)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	08/17/2023	Expiration	222	590,767	2661.54	13,174								(8,234)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023	08/17/2023	Expiration	7,522	2,647,394	351.96	59,831								(37,394)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/17/2023	08/17/2023	Expiration	7,089	1,865,891	263.21	40,165								(25,103)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/17/2023	Expiration	2,617	11,186,412	4274.04	247,430								(154,644)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/17/2023	08/17/2023	Expiration	8,918	38,116,483	4274.04	999,349		804,262						(624,593)	804,262			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/17/2023	08/17/2023	Expiration	7,262	31,036,680	4274.04	427,994								(267,496)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/17/2023	08/17/2023	Expiration	396	1,691,706	4274.04	80,829								(50,518)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/17/2023	Expiration	444	1,895,896	4274.04	27,813		42,658						(17,383)	42,658			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/17/2022	08/17/2023	08/17/2023	Expiration	4,242	13,305,645	3136.96	308,015		33,772						(192,510)	33,772			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/17/2022	08/17/2023	08/17/2023	Expiration	3,187	5,811,724	1823.8	105,784								(66,115)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/17/2023	Expiration	86	2,906,284	33980.32	50,104								(31,315)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/17/2023	Expiration	68	2,310,730	33980.32	52,702		29,094						(32,939)	29,094			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	08/18/2022	08/18/2023	08/18/2023	Expiration	2,010	8,610,232	4283.74	182,632								(114,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/18/2022	08/18/2023	08/18/2023	Expiration	9,668	41,415,570	4283.74	927,707		781,834						(579,817)	781,834			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2022	08/18/2023	08/18/2023	Expiration	7,641	32,733,824	4283.74	426,799								(266,749)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/18/2022	08/18/2023	08/18/2023	Expiration	497	2,128,332	4283.74	31,074		47,887						(19,421)	47,887			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/18/2022	08/18/2023	08/18/2023	Expiration	4,331	13,588,840	3137.63	266,096		8,706						(166,310)	8,706			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/18/2022	08/18/2023	08/18/2023	Expiration	2,292	4,180,454	1824.07	79,857								(49,911)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ00311MB27	08/18/2022	08/18/2023	08/18/2023	Expiration	5,405	1,182,023	218.71	26,477								(16,548)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2022	08/18/2023	08/18/2023	Expiration	5,955	2,096,138	351.98	47,373								(29,608)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2022	08/18/2023	08/18/2023	Expiration	6,783	1,787,938	263.61	38,498								(24,061)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ00311MB27	08/19/2022	08/18/2023	08/18/2023	Expiration	8,062	1,757,429	217.99	39,208								(24,505)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ00311MB27	08/19/2022	08/18/2023	08/18/2023	Expiration	228	604,277	2652.78	13,475								(8,422)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023	08/18/2023	Expiration	7,080	2,482,149	350.6	55,848								(34,905)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	08/18/2023	Expiration	8,138	2,135,572	262.41	45,921								(28,701)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2022	08/18/2023	08/18/2023	Expiration	14,815	62,646,848	4228.48	1,563,534		1,632,356						(977,209)	1,632,356			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	08/18/2023	Expiration	722	3,053,548	4228.48	44,582		68,705						(27,864)	68,705			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2022	08/18/2023	08/18/2023	Expiration	5,812	18,185,289	3129.12	369,554		27,492						(230,971)	27,492			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2022	08/18/2023	08/18/2023	Expiration	5,864	10,666,948	1819	195,208								(122,005)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiration	131	4,404,477	33706.74	82,260		92,785						(51,413)	92,785			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/19/2023	08/19/2023	Expiration	1,887	7,977,793	4228.48	161,062								(100,664)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2022	08/19/2023	08/19/2023	Expiration	6,749	28,537,711	4228.48	358,829								(224,268)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/19/2023	08/19/2023	Expiration	35	1,165,358	33706.74	20,064								(12,540)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2023	08/20/2023	Expiration	1,620	6,849,053	4228.48	133,783								(83,615)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2022	08/20/2023	08/20/2023	Expiration	6,380	26,977,877	4228.48	345,311								(215,819)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/20/2023	08/20/2023	Expiration	376	1,589,263	4228.48	87,590								(54,744)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2023	08/20/2023	Expiration	37	1,233,276	33706.74	18,645								(11,653)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	08/21/2023	Expiration	2,025	8,561,710	4228.48	176,185								(110,116)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2022	08/21/2023	08/21/2023	Expiration	7,122	30,116,820	4228.48	866,869		868,418						(541,793)	868,418			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2022	08/21/2023	08/21/2023	Expiration	6,935	29,324,625	4228.48	356,046								(222,529)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/21/2023	08/21/2023	Expiration	402	1,700,628	4228.48	24,829		38,264						(15,516)	38,264			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2022	08/21/2023	08/21/2023	Expiration	3,484	10,903,273	3129.12	223,000		13,469						(139,375)	13,469			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/19/2022	08/21/2023	08/21/2023	Expiration	1,826	3,320,599	1819	67,958								(42,474)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	08/21/2023	Expiration	51	1,734,916	33706.74	30,991								(19,369)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	08/21/2023	Expiration	67	2,252,637	33706.74	37,588		44,241						(23,492)	44,241			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	08/22/2022	08/22/2023	08/22/2023	Expiration	1,781	7,369,416	4137.99	144,068								(90,042)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2022	08/22/2023	08/22/2023	Expiration	6,994	28,940,456	4137.99	826,529		958,060						(516,581)	958,060			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2022	08/22/2023	08/22/2023	Expiration	5,906	24,437,086	4137.99	302,086								(188,804)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	08/22/2023	Expiration	288	1,192,380	4137.99	16,932		26,829						(10,582)	26,829			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/22/2022	08/22/2023	08/22/2023	Expiration	3,306	10,294,795	3114.23	231,202		37,640						(144,501)	37,640			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/22/2022	08/22/2023	08/22/2023	Expiration	1,448	2,621,259	1809.98	57,668								(36,042)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/22/2022	08/22/2023	08/22/2023	Expiration	18	579,618	33063.61	6,376		776						(3,985)	776			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/22/2022	08/22/2023	08/22/2023	Expiration	81	2,667,005	33063.61	46,104		71,507						(28,815)	71,507			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ00311MB27	08/22/2022	08/22/2023	08/22/2023	Expiration	3,458	750,772	217.1	16,757								(10,473)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ00311MB27	08/22/2022	08/22/2023	08/22/2023	Expiration	240	633,800	2643.58	14,134								(8,834)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023	08/22/2023	Expiration	5,204	1,814,475	348.68	41,007								(25,629)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	08/22/2023	Expiration	5,330	1,391,714	261.12	29,940								(18,712)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/23/2022	08/23/2023	08/23/2023	Expiration	6,532	1,416,597	216.88	31,633								(19,770)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	08/23/2023	Expiration	5,359	1,866,035	348.18	42,172								(26,358)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	08/23/2023	Expiration	6,471	1,689,858	261.14	36,362								(22,726)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/23/2022	08/23/2023	08/23/2023	Expiration	2,047	8,450,791	4128.73	183,643								(114,777)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/23/2022	08/23/2023	08/23/2023	Expiration	7,594	31,354,290	4128.73	980,320		1,221,896						(612,700)	1,221,896			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	08/23/2023	Expiration	7,300	30,138,064	4128.73	374,529								(234,081)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	08/23/2023	Expiration	390	1,611,224	4128.73	23,202		36,253						(14,501)	36,253			
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	08/23/2023	Expiration	2,663	8,286,705	3112.18	182,747		23,794						(114,217)	23,794			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	08/23/2023	Expiration	3,673	6,642,994	1808.66	129,392								(80,870)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023	08/23/2023	Expiration	30	1,000,746	32909.59	17,752		5,923						(11,095)	5,923			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023	08/23/2023	Expiration	78	2,554,625	32909.59	47,664		79,061						(29,790)	79,061			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	08/24/2023	Expiration	10,043	2,175,968	216.67	48,546								(30,341)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	08/24/2023	Expiration	400	98,568	246.12	2,346								(1,466)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	08/24/2023	Expiration	361	953,470	2638.06	21,262								(13,289)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	08/24/2023	Expiration	8,676	3,019,614	348.04	68,243								(42,652)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2022	08/24/2023	08/24/2023	Expiration	11,172	2,915,444	260.97	62,694								(39,184)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023	08/24/2023	Expiration	2,356	9,756,317	4140.77	209,651								(131,032)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/24/2022	08/24/2023	08/24/2023	Expiration	7,814	32,354,631	4140.77	979,293		1,207,889						(612,058)	1,207,889			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/24/2022	08/24/2023	08/24/2023	Expiration	6,976	28,886,066	4140.77	397,184								(248,240)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	08/24/2023	Expiration	554	2,295,665	4140.77	121,520								(75,950)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023	08/24/2023	Expiration	429	1,775,916	4140.77	25,840		39,958						(16,150)	39,958			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	08/24/2023	Expiration	5,476	17,052,257	3114.27	399,904		73,740						(249,940)	73,740			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	08/24/2023	Expiration	4,886	8,841,742	1809.76	152,538								(95,336)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2022	08/25/2023	08/25/2023	Expiration	3,785	822,795	217.36	18,357								(11,473)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2022	08/25/2023	08/25/2023	Expiration	219	580,410	2647.76	12,943								(8,089)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/25/2022	08/25/2023	08/25/2023	Expiration	5,571	1,944,971	349.12	43,956								(27,473)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2022	08/25/2023	08/25/2023	Expiration	4,352	1,140,084	261.96	24,514								(15,321)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/25/2022	08/25/2023	08/25/2023	Expiration	1,955	8,208,629	4199.12	181,717								(113,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/25/2022	08/25/2023	08/25/2023	Expiration	7,898	33,163,325	4199.12	798,102		1,103,824						(498,813)	1,103,824			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2022	08/25/2023	08/25/2023	Expiration	6,590	27,673,596	4199.12	356,116								(222,572)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023	08/25/2023	Expiration	472	1,982,880	4199.12	29,129		44,615						(18,205)	44,615			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/25/2022	08/25/2023	08/25/2023	Expiration	4,277	13,364,057	3124.56	267,620		13,933						(167,263)	13,933			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/25/2022	08/25/2023	08/25/2023	Expiration	2,776	5,039,835	1815.62	107,503								(67,189)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/25/2023	08/25/2023	Expiration	8,755	1,893,796	216.32	42,175								(26,359)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	08/25/2023	Expiration	9,085	3,148,592	346.57	70,843								(44,277)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	08/25/2023	Expiration	9,669	2,517,150	260.33	54,056								(33,785)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2022	08/25/2023	08/25/2023	Expiration	16,042	65,093,974	4057.66	1,679,558		2,313,832						(1,049,724)	2,313,832			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	08/25/2023	Expiration	685	2,780,779	4057.66	40,321		62,568						(25,201)	62,568			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	08/25/2023	Expiration	6,510	20,165,009	3097.69	429,418		91,318						(268,386)	91,318			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	08/25/2023	Expiration	6,770	12,185,032	1799.88	240,423								(150,264)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/26/2022	08/25/2023	08/25/2023	Expiration	164	5,298,623	32283.4	93,404		154,038						(58,377)	154,038			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/26/2022	08/26/2023	08/26/2023	Expiration	2,609	10,587,109	4057.66	216,175		46,747						(135,109)	46,747			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/26/2023	08/26/2023	Expiration	5,633	22,855,537	4057.66	260,002								(162,501)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/26/2023	08/26/2023	Expiration	118	480,400	4057.66	20,129								(12,580)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/26/2022	08/26/2023	08/26/2023	Expiration	64	2,058,452	32283.4	32,841		44,616						(20,526)	44,616			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	08/26/2022	08/27/2023	08/27/2023	Expiration	2,316	9,398,544	4057.66	194,279		59,972						(121,424)	59,972			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/27/2023	08/27/2023	Expiration	7,039	28,561,034	4057.66	340,391								(212,744)				

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/27/2023	08/27/2023	Expiration	150	609,776	4057.66	35,306							(22,066)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/27/2023	08/27/2023	Expiration	55	1,790,283	32283.4	28,719		40,913					(17,950)	40,913			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	08/28/2023	Expiration	1,883	7,641,989	4057.66	156,833		71,355					(98,021)	71,355			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2022	08/28/2023	08/28/2023	Expiration	7,768	31,521,217	4057.66	935,344		1,248,911					(584,590)	1,248,911			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023	08/28/2023	Expiration	5,652	22,934,001	4057.66	282,271							(176,419)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	08/28/2023	Expiration	98	398,736	4057.66	21,372							(13,358)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	08/28/2023	Expiration	400	1,621,410	4057.66	23,510		36,482					(14,694)	36,482			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	08/28/2023	Expiration	3,383	10,478,248	3097.69	223,409		56,881					(139,631)	56,881			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2023	08/28/2023	Expiration	2,292	4,125,744	1799.88	89,387		1,696					(55,867)	1,696			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	08/28/2023	Expiration	46	1,477,383	32283.4	28,790		38,862					(17,994)	38,862			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	08/28/2023	Expiration	72	2,310,300	32283.4	41,673		68,906					(26,046)	68,906			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	08/29/2023	Expiration	149	391,495	2630.95	8,730							(5,456)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023	08/29/2023	Expiration	1,662	574,391	345.53	12,924							(8,077)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	08/29/2023	Expiration	2,089	542,111	259.45	11,655		4,533					(7,285)	4,533			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	08/29/2022	08/29/2023	08/29/2023	Expiration	1,720	6,933,059	4030.61	160,354		123,800					(100,221)	123,800			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/29/2022	08/29/2023	08/29/2023	Expiration	6,636	26,746,632	4030.61	782,322		1,111,956					(488,951)	1,111,956			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2022	08/29/2023	08/29/2023	Expiration	4,846	19,533,999	4030.61	224,064							(140,040)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	08/29/2023	Expiration	325	1,311,004	4030.61	18,878		29,498					(11,799)	29,498			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/29/2022	08/29/2023	08/29/2023	Expiration	2,379	7,365,715	3095.57	162,392		100,165					(101,495)	100,165			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/29/2022	08/29/2023	08/29/2023	Expiration	1,295	2,328,890	1798.29	50,537		13,805					(31,586)	13,805			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	08/29/2023	Expiration	42	1,346,025	32098.99	25,237		42,119					(15,773)	42,119			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	08/29/2023	Expiration	78	2,515,953	32098.99	42,905		70,057					(26,815)	70,057			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023	08/30/2023	Expiration	2,032	8,100,390	3986.16	189,158		221,125					(118,224)	221,125			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	08/30/2022	08/30/2023	08/30/2023	Expiration	8,584	34,216,196	3986.16	1,063,197		1,592,226					(664,498)	1,592,226			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2022	08/30/2023	08/30/2023	Expiration	5,553	22,134,015	3986.16	272,019							(170,012)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/30/2022	08/30/2023	08/30/2023	Expiration	388	1,546,141	3986.16	22,264		34,788					(13,915)	34,788			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2022	08/30/2023	08/30/2023	Expiration	3,182	9,819,837	3086.05	220,695		182,012					(137,934)	182,012			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2022	08/30/2023	08/30/2023	Expiration	2,936	5,264,019	1792.64	104,627		52,093					(65,392)	52,093			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	08/30/2023	Expiration	9,874	2,126,281	215.35	47,374							(29,608)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	08/30/2023	Expiration	420	1,103,924	2626.24	24,507							(15,317)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2023	08/30/2023	Expiration	9,374	3,238,648	345.51	72,870							(45,543)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2022	08/30/2023	08/30/2023	Expiration	11,691	3,029,257	259.12	65,078		31,941					(40,673)	31,941			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	08/31/2023	Expiration	6,085	1,308,053	214.95	29,157							(18,223)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	08/31/2023	Expiration	437	107,256	245.4	2,542							(1,589)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	08/31/2023	Expiration	180	472,086	2621.28	10,480							(6,550)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	08/31/2023	Expiration	12,076	4,166,408	345.02	93,744							(58,590)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2022	08/31/2023	08/31/2023	Expiration	10,217	2,644,666	258.84	56,860		34,014					(35,538)	34,014			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/31/2022	08/31/2023	08/31/2023	Expiration	2,915	11,526,999	3955	230,825		350,586					(144,265)	350,586			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/31/2023	08/31/2023	Expiration	11,362	44,937,818	3955	1,295,415		2,080,789					(809,635)	2,080,789			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	08/31/2023	Expiration	7,377	29,174,450	3955	398,198							(248,874)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	08/31/2023	Expiration	837	3,309,736	3955	173,027							(108,142)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/31/2022	08/31/2023	08/31/2023	Expiration	506	2,002,774	3955	28,640		45,062					(17,900)	45,062			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/31/2022	08/31/2023	08/31/2023	Expiration	4,434	13,656,924	3079.99	337,035		291,595					(210,647)	291,595			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	08/31/2023	Expiration	4,384	7,842,566	1789	141,332		77,856					(88,333)	77,856			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/04/2023	08/04/2023	Expiration	98,052	9,805,224	100	191,000							(119,375)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/04/2023	08/04/2023	Expiration	132,376	12,972,800	98	160,000		366,797					(100,000)	366,797			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/10/2022	08/11/2023	08/11/2023	Expiration	88,174	8,817,404	100	176,000								(110,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/10/2022	08/11/2023	08/11/2023	Expiration	130,264	12,765,878	98	154,000		342,556						(96,250)	342,556			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/18/2023	08/18/2023	Expiration	105,417	10,541,730	100	211,000								(131,875)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/18/2023	08/18/2023	Expiration	135,406	13,269,814	98	150,000		356,250						(93,750)	356,250			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	08/24/2022	08/25/2023	08/25/2023	Expiration	92,739	9,273,883	100	174,500								(109,063)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/25/2023	08/25/2023	Expiration	120,610	11,819,783	98	148,000		316,449						(92,500)	316,449			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/31/2022	09/01/2023	09/01/2023	Expiration	89,102	8,910,155	100	182,000								(113,750)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/31/2022	09/01/2023	09/01/2023	Expiration	128,195	12,563,095	98	148,000		335,394						(92,500)	335,394			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(3,333)	(1,115,642)	334.69	(40,366)								25,229				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(1,250)	(426,569)	341.26	(12,052)								7,533				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(2,488)	(853,138)	342.9	(22,626)								14,141				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(839)	(302,697)	360.94	(3,895)								2,434				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	7,300	2,395,349	328.13	112,257		26,380						(70,161)	26,380			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	900	302,697	336.33	10,352								(6,470)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(1,081)	(360,943)	333.87	(28,393)		(20,126)						17,746	(20,126)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(4,902)	(1,640,650)	334.69	(126,624)		(87,382)						79,140	(87,382)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(5,192)	(1,771,902)	341.26	(117,638)		(58,894)						73,524	(58,894)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	(376)	(135,844)	360.94	(4,618)								2,886				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	11,500	3,773,495	328.13	343,220		276,248						(214,513)	276,248			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	08/03/2023	Expiration	400	135,844	339.61	8,874		5,017						(5,546)	5,017			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	08/18/2023	Expiration	(1,867)	(645,981)	345.94	(25,255)								15,785				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	08/18/2023	Expiration	(2,404)	(849,975)	353.59	(25,531)								15,957				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	08/18/2023	Expiration	4,400	1,495,956	339.99	72,766								(45,479)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	08/18/2023	Expiration	(2,359)	(815,976)	345.94	(67,163)								41,977				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	08/18/2023	Expiration	(4,231)	(1,495,956)	353.59	(104,917)								65,573				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/18/2022	08/18/2023	08/18/2023	Expiration	6,800	2,311,932	339.99	219,064		34,068						(136,915)	34,068			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(1,671)	(560,473)	335.46	(22,801)								14,251				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(3,039)	(1,022,039)	336.28	(40,462)								25,289				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(3,365)	(1,153,915)	342.88	(36,513)								22,821				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(2,871)	(989,070)	344.53	(29,587)								18,492				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(475)	(168,965)	356.07	(1,349)								843				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	11,300	3,725,497	329.69	183,486		14,619						(114,679)	14,619			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	500	168,965	337.93	6,116								(3,822)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(1,769)	(593,442)	335.46	(49,761)		(9,965)						31,100	(9,965)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(3,333)	(1,120,946)	336.28	(92,360)		(16,035)						57,725	(16,035)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(4,327)	(1,483,605)	342.88	(106,176)								66,360				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	(847)	(307,107)	362.66	(12,258)								7,661				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	9,700	3,197,993	329.69	307,153		109,524						(191,971)	109,524			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2022	08/24/2023	08/24/2023	Expiration	900	307,107	341.23	21,978								(13,736)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/25/2022	08/25/2023	08/25/2023	Expiration	(1,474)	(499,380)	338.75	(19,878)								12,424				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/25/2022	08/25/2023	08/25/2023	Expiration	(2,115)	(732,424)	346.24	(22,533)								14,083				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/25/2022	08/25/2023	08/25/2023	Expiration	3,700	1,231,804	332.92	59,562								(37,226)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/25/2022	08/25/2023	08/25/2023	Expiration	(2,359)	(799,008)	338.75	(65,435)		(11,343)						40,897	(11,343)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/25/2022	08/25/2023	08/25/2023	Expiration	(3,462)	(1,198,512)	346.24	(83,573)								52,233				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/25/2022	08/25/2023	08/25/2023	Expiration	6,000	1,997,520	332.92	188,251		63,237						(117,657)	63,237			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/30/2022	08/30/2023	08/30/2023	Expiration	(4,423)	(1,462,386)	330.63	(109,042)		(84,071)						68,151	(84,071)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/30/2022	08/30/2023	08/30/2023	Expiration	7,200	2,288,952	317.91	226,910		223,058						(141,819)	223,058			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/30/2022	08/30/2023	08/30/2023	Expiration	(1,275)	(413,283)	324.27	(17,265)		(12,280)						10,791	(12,280)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/30/2022	08/30/2023	08/30/2023	Expiration	(1,635)	(540,447)	330.63	(18,296)		(5,247)						11,435	(5,247)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/30/2022	08/30/2023	08/30/2023	Expiration	3,000	953,730	317.91	50,513		47,381						(31,571)	47,381			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/30/2022	08/30/2023	08/30/2023	Expiration	(1,474)	(476,865)	323.47	(41,451)		(38,154)						25,907	(38,154)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/30/2022	08/30/2023	08/30/2023	Expiration	(1,078)	(349,701)	324.27	(29,845)		(27,100)						18,653	(27,100)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(1,278)	(409,630)	320.61	(17,356)		(17,532)						10,848	(17,532)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(2,647)	(850,770)	321.4	(35,133)		(34,280)						21,958	(34,280)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(1,538)	(504,160)	327.7	(16,756)		(10,234)						10,472	(10,234)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(2,679)	(882,280)	329.28	(27,810)		11,104						17,381	11,104			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(932)	(322,980)	346.61	(5,548)								3,468				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	8,400	2,646,840	315.1	138,833		159,463						(86,771)	159,463			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	1,000	322,980	322.98	12,622		(13,486)						(7,888)	(13,486)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(1,275)	(409,630)	321.4	(35,221)		(33,574)						22,013	(33,574)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(4,231)	(1,386,440)	327.7	(104,213)		(85,916)						65,133	(85,916)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	(847)	(293,517)	346.61	(12,420)		(555)						7,762	(555)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	5,700	1,796,070	315.1	178,953		183,048						(111,846)	183,048			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/31/2022	08/31/2023	08/31/2023	Expiration	900	293,517	326.13	21,717		18,950						(13,573)	18,950			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	09/01/2023	Expiration	5,847	1,253,638	214.39	27,919								(19,776)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2022	09/01/2023	09/01/2023	Expiration	4,523	1,557,323	344.31	35,040								(24,820)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	09/01/2023	Expiration	5,032	1,297,913	257.95	27,905		21,070						(19,766)	21,070			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/01/2022	09/01/2023	09/01/2023	Expiration	1,722	6,829,838	3966.85	146,318		212,083						(103,642)	212,083			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/01/2022	09/01/2023	09/01/2023	Expiration	8,155	32,351,482	3966.85	819,043		1,331,351						(580,156)	1,331,351			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	09/01/2023	Expiration	4,662	18,494,811	3966.85	224,416								(158,961)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	09/01/2023	Expiration	453	1,797,856	3966.85	25,709		40,452						(18,211)	40,452			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	09/01/2023	Expiration	4,854	14,962,975	3082.34	317,046		207,178						(224,574)	207,178			
S&P 500 Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/01/2022	09/01/2023	09/01/2023	Expiration	1,799	3,220,799	1790.24	62,911		31,016						(44,562)	31,016			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2022	09/01/2023	09/01/2023	Expiration	19,631	77,038,117	3924.26	2,100,083		3,409,108						(1,487,559)	3,409,108			
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/02/2022	09/01/2023	09/01/2023	Expiration	1,147	4,500,401	3924.26	63,456		101,259						(44,948)	101,259			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/02/2022	09/01/2023	09/01/2023	Expiration	9,119	28,044,294	3075.43	596,442		491,250						(422,479)	491,250			
		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/02/2022	09/01/2023	09/01/2023	Expiration	6,075	10,851,198	1786.1	204,525		129,891						(144,872)	129,891			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/01/2023	09/01/2023	Expiration	193	6,042,657	31318.44	95,435		156,816						(67,600)	156,816			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/01/2023	09/01/2023	Expiration	10,453	2,243,874	214.67	49,949								(35,380)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/01/2023	Expiration	8,413	2,902,026	344.93	65,296								(46,251)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2022	09/01/2023	09/01/2023	Expiration	8,863	2,288,553	258.2	49,204		34,931						(34,853)	34,931			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/02/2022	09/02/2023	09/02/2023	Expiration	2,009	7,883,842	3924.26	168,315		262,744						(119,223)	262,744			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/02/2023	09/02/2023	Expiration	4,593	18,026,084	3924.26	219,140								(155,224)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/02/2023	09/02/2023	Expiration	96	376,497	3924.26	20,820								(14,748)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/02/2023	09/02/2023	Expiration	43	1,344,914	31318.44	23,850		42,798						(16,894)	42,798			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/02/2022	09/03/2023	09/03/2023	Expiration	1,917	7,521,328	3924.26	157,335		237,233						(111,446)	237,233			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/03/2023	09/03/2023	Expiration	4,805	18,856,073	3924.26	208,579								(147,743)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/03/2023	09/03/2023	Expiration	45	1,396,235	31318.44	24,198		43,286						(17,140)	43,286			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/02/2022	09/04/2023	09/04/2023	Expiration	1,870	7,337,336	3924.26	143,783		216,416						(101,846)	216,416			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/04/2023	09/04/2023	Expiration	6,472	25,397,090	3924.26	286,669								(203,058)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/04/2023	09/04/2023	Expiration	31	975,651	31318.44	10,215		17,074						(7,236)	17,074			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/02/2022	09/05/2023	09/05/2023	Expiration	1,321	5,182,256	3924.26	100,306		147,151						(71,050)	147,151			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2022	09/05/2023	09/05/2023	Expiration	5,385	21,133,636	3924.26	680,015		1,050,774						(481,677)	1,050,774			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/05/2023	09/05/2023	Expiration	5,376	21,095,814	3924.26	250,402								(177,368)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023	09/05/2023	Expiration	187	735,777	3924.26	43,926		2,055						(31,114)	2,055			
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/02/2022	09/05/2023	09/05/2023	Expiration	287	1,125,180	3924.26	15,865		25,317						(11,238)	25,317			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/02/2022	09/05/2023	09/05/2023	Expiration	2,198	6,760,743	3075.43	148,036		78,870						(104,859)	78,870			
		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/02/2022	09/05/2023	09/05/2023	Expiration	1,619	2,892,532	1786.1	52,313		14,138						(37,055)	14,138			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/05/2023	09/05/2023	Expiration	37	1,148,419	31318.44	26,668		49,056						(18,890)	49,056			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/05/2023	09/05/2023	Expiration	41	1,275,367	31318.44	22,338		36,913						(15,823)	36,913			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/06/2022	09/06/2023	09/06/2023	Expiration	1,333	5,208,797	3908.19	103,471		151,435						(73,292)	151,435			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	09/06/2023	Expiration	5,732	22,403,294	3908.19	633,785		997,333						(448,931)	997,333			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/06/2022	09/06/2023	09/06/2023	Expiration	4,937	19,293,182	3908.19	231,173		271,510						(163,747)	271,510			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	09/06/2023	Expiration	463	1,811,420	3908.19	25,722		40,757						(18,220)	40,757			
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2022	09/06/2023	09/06/2023	Expiration	2,702	8,308,810	3074.77	199,850		116,013						(141,561)	116,013			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	09/06/2022	09/06/2023	09/06/2023	Expiration	1,947	3,476,217	1785.24	64,844		13,105						(45,931)	13,105			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/06/2022	09/06/2023	09/06/2023	Expiration	22	671,904	31145.3	8,264		13,438						(5,854)	13,438			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/06/2022	09/06/2023	09/06/2023	Expiration	72	2,233,632	31145.3	42,538		70,299						(30,131)	70,299			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023	09/06/2023	Expiration	2,581	551,550	213.69	12,289								(8,704)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023	09/06/2023	Expiration	160	415,520	2604.44	9,225								(6,534)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	09/06/2022	09/06/2023	09/06/2023	Expiration	1,523	524,378	344.2	11,799								(8,357)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	09/06/2023	Expiration	1,866	479,738	257.04	10,314		7,172						(7,306)	7,172			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	09/07/2022	09/07/2023	09/07/2023	Expiration	2,344	9,329,114	3979.87	211,715		275,430						(149,965)	275,430			
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	09/07/2023	Expiration	7,628	30,356,566	3979.87	812,880		1,283,081						(575,790)	1,283,081			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/07/2022	09/07/2023	09/07/2023	Expiration	6,359	25,306,196	3979.87	338,863		662						(240,028)	662			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	09/07/2023	Expiration	221	879,816	3979.87	40,744		2,175						(28,860)	2,175			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/07/2023	Expiration	363	1,443,057	3979.87	20,520		32,469						(14,535)	32,469			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	09/07/2022	09/07/2023	09/07/2023	Expiration	3,185	9,854,576	3093.82	244,222		95,385						(172,991)	95,385			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	09/07/2022	09/07/2023	09/07/2023	Expiration	2,600	4,669,916	1796.18	77,746								(55,070)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	09/07/2023	Expiration	8,569	1,842,203	214.98	41,026								(29,060)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	09/07/2023	Expiration	911	222,616	244.38	5,276								(3,737)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	09/07/2023	Expiration	316	827,275	2616.02	18,366								(13,009)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	09/07/2022	09/07/2023	09/07/2023	Expiration	8,261	2,848,796	344.83	64,098								(45,403)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2022	09/07/2023	09/07/2023	Expiration	10,451	2,697,537	258.12	57,997		25,169						(41,081)	25,169			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	09/08/2023	Expiration	15,926	64,778,570	4067.36	1,597,646		2,311,810						(1,131,666)	2,311,810			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	09/08/2023	Expiration	736	2,992,877	4067.36	42,708		67,340						(30,252)	67,340			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	09/09/2022	09/08/2023	09/08/2023	Expiration	8,271	25,688,019	3105.83	567,464		105,987						(401,953)	105,987			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	09/09/2022	09/08/2023	09/08/2023	Expiration	7,991	14,407,745	1802.92	285,707								(202,376)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/09/2022	09/08/2023	09/08/2023	Expiration	160	5,158,695	32151.71	89,785		147,885						(63,598)	147,885			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	09/08/2023	Expiration	1,989	7,969,808	4006.18	177,521		186,765						(125,744)	186,765			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	09/08/2023	Expiration	6,889	27,599,130	4006.18	686,115		1,089,747						(485,998)	1,089,747			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	09/08/2023	Expiration	5,394	21,609,808	4006.18	251,992								(178,494)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	09/08/2023	Expiration	328	1,315,070	4006.18	18,806		29,589						(13,321)	29,589			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/08/2022	09/08/2023	09/08/2023	Expiration	2,894	8,960,677	3096.77	188,922		22,715						(133,820)	22,715			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2022	09/08/2023	09/08/2023	Expiration	2,821	5,071,193	1797.77	103,000								(72,959)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	09/08/2023	Expiration	9,125	1,959,898	214.78	43,627								(30,903)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	09/08/2023	Expiration	327	855,328	2616.33	18,988								(13,450)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	09/08/2022	09/08/2023	09/08/2023	Expiration	12,857	4,433,892	344.86	99,763								(70,665)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2022	09/08/2023	09/08/2023	Expiration	13,548	3,499,304	258.28	75,235		29,484						(53,291)	29,484			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023	09/08/2023	Expiration	7,454	1,601,390	214.84	35,599								(25,216)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	09/09/2022	09/08/2023	09/08/2023	Expiration	5,610	1,939,684	345.76	43,643								(30,914)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/08/2023	09/08/2023	Expiration	7,100	1,836,330	258.64	39,297		12,919						(27,836)	12,919			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/09/2023	09/09/2023	Expiration	2,641	10,740,835	4067.36	209,625		53,737						(148,484)	53,737			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGOFU57RNE97	09/09/2022	09/09/2023	09/09/2023	Expiration	9,921	40,351,853	4067.36	488,935								(346,329)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/09/2022	09/09/2023	09/09/2023	Expiration	70	2,239,651	32151.71	35,997		58,009						(25,498)	58,009			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/10/2023	09/10/2023	Expiration	1,912	7,776,453	4067.36	164,823		66,348						(116,749)	66,348			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/09/2022	09/10/2023	09/10/2023	Expiration	6,518	26,511,924	4067.36	305,656								(216,506)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/10/2023	09/10/2023	Expiration	402	1,636,150	4067.36	89,697								(63,535)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/09/2022	09/10/2023	09/10/2023	Expiration	39	1,249,990	32151.71	18,714		31,790						(13,256)	31,790			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023	09/11/2023	Expiration	2,089	8,494,777	4067.36	147,439		97,235						(104,436)	97,235			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023	09/11/2023	Expiration	6,955	28,287,563	4067.36	811,729		1,113,995						(574,975)	1,113,995			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/09/2022	09/11/2023	09/11/2023	Expiration	6,239	25,377,782	4067.36	310,448								(219,901)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023	09/11/2023	Expiration	352	1,432,811	4067.36	20,461		32,238						(14,493)	32,238			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/09/2022	09/11/2023	09/11/2023	Expiration	3,786	11,759,053	3105.83	267,555		58,695						(189,518)	58,695			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/09/2022	09/11/2023	09/11/2023	Expiration	66	2,129,687	32151.71	36,172		61,558						(25,622)	61,558			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/09/2022	09/11/2023	09/11/2023	Expiration	55	1,762,333	32151.71	30,049		49,380						(21,285)	49,380			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	09/12/2023	Expiration	3,079	662,166	215.06	14,733								(10,436)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	09/12/2023	Expiration	3,614	1,253,419	346.82	28,202								(19,976)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/12/2022	09/12/2023	09/12/2023	Expiration	4,475	1,158,491	258.89	24,792		4,964						(17,561)	4,964			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023	09/12/2023	Expiration	1,338	5,501,281	4110.41	114,377		13,818						(81,017)	13,818			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2022	09/12/2023	09/12/2023	Expiration	5,550	22,812,997	4110.41	655,892		867,804						(464,590)	867,804			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	09/12/2023	Expiration	5,210	21,415,953	4110.41	241,364								(170,966)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2022	09/12/2023	09/12/2023	Expiration	265	1,090,169	4110.41	15,698		24,529						(11,120)	24,529			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/12/2022	09/12/2023	09/12/2023	Expiration	3,217	10,009,989	3111.52	224,797		18,834						(159,231)	18,834			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/12/2022	09/12/2023	09/12/2023	Expiration	1,603	2,894,150	1805.85	56,696								(40,160)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	09/12/2023	Expiration	15	476,882	32381.34	5,055		8,345						(3,581)	8,345			
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	09/12/2023	Expiration	48	1,538,590	32381.34	25,014		40,994						(17,718)	40,994			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	09/13/2023	Expiration	7,329	1,564,222	213.43	34,726								(24,597)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	09/13/2023	Expiration	144	374,382	2602.97	8,311								(5,887)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023	09/13/2023	Expiration	7,264	2,505,325	344.88	56,370								(39,929)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	09/13/2023	Expiration	9,090	2,332,070	256.55	49,906		31,044						(35,350)	31,044			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/13/2022	09/13/2023	09/13/2023	Expiration	1,595	6,271,826	3932.69	149,553		213,574						(105,934)	213,574			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/13/2022	09/13/2023	09/13/2023	Expiration	7,108	27,952,743	3932.69	876,794		1,334,016						(621,062)	1,334,016			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI ES7ODZIWZ7FF32TWEFA76	09/13/2022	09/13/2023	09/13/2023	Expiration	6,904	27,151,337	3932.69	332,282								(235,367)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2022	09/13/2023	09/13/2023	Expiration	397	1,560,673	3932.69	22,193		35,115						(15,720)	35,115			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	09/13/2023	Expiration	3,161	9,740,664	3081.78	235,729		75,625						(166,975)	75,625			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/13/2022	09/13/2023	09/13/2023	Expiration	2,767	4,947,991	1788.47	95,500								(67,646)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/13/2022	09/13/2023	09/13/2023	Expiration	51	1,585,431	31104.97	32,891		55,331						(23,298)	55,331			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	09/14/2023	Expiration	8,469	1,806,892	213.36	40,077								(28,388)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	09/14/2023	Expiration	355	86,121	242.89	2,032								(1,440)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	09/14/2023	Expiration	200	520,434	2604.56	11,502								(8,147)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	09/14/2023	Expiration	11,617	4,003,317	344.61	89,674								(63,519)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	09/14/2023	Expiration	9,174	2,355,664	256.76	50,411		29,467						(35,708)	29,467			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	09/14/2022	09/14/2023	09/14/2023	Expiration	3,221	12,708,603	3946.01	278,114		434,899						(196,997)	434,899			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI ES7ODZIWZ7FF32TWEFA76	09/14/2022	09/14/2023	09/14/2023	Expiration	10,500	41,434,044	3946.01	1,145,216		1,856,651						(811,194)	1,856,651			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/14/2023	09/14/2023	Expiration	8,375	33,046,621	3946.01	451,931								(320,118)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	09/14/2023	Expiration	273	1,078,381	3946.01	53,330								(37,775)				
S&P Digital		N/A	Equity/Index	CITI ES7ODZIWZ7FF32TWEFA76	09/14/2022	09/14/2023	09/14/2023	Expiration	477	1,882,173	3946.01	18,445		28,233						(13,065)	28,233			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI ES7ODZIWZ7FF32TWEFA76	09/14/2022	09/14/2023	09/14/2023	Expiration	5,335	16,420,444	3078.11	433,629		290,241						(307,154)	290,241			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	09/14/2023	Expiration	3,907	6,978,040	1786.22	120,824		43,168						(85,584)	43,168			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/14/2022	09/14/2023	09/14/2023	Expiration	137	4,279,274	31135.09	79,127		141,345						(56,048)	141,345			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/14/2022	09/14/2023	09/14/2023	Expiration	130	4,059,970	31135.09	79,148		136,976						(56,063)	136,976			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023	09/15/2023	Expiration	2,718	10,605,356	3901.35	205,851		326,804						(145,811)	326,804			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/15/2022	09/15/2023	09/15/2023	Expiration	8,266	32,248,881	3901.35	711,701		1,180,034						(504,121)	1,180,034			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023	09/15/2023	Expiration	7,010	27,349,797	3901.35	322,721								(228,594)				
S&P Digital		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	09/15/2022	09/15/2023	09/15/2023	Expiration	605	2,360,111	3901.35	21,241		35,402						(15,046)	35,402			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/15/2022	09/15/2023	09/15/2023	Expiration	4,348	13,329,043	3065.82	299,989		124,467						(212,492)	124,467			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/15/2022	09/15/2023	09/15/2023	Expiration	2,206	3,924,130	1778.97	73,268		21,485						(51,898)	21,485			
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/15/2022	09/15/2023	09/15/2023	Expiration	25	786,742	30961.82	17,230		31,470						(12,204)	31,470			
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/15/2022	09/15/2023	09/15/2023	Expiration	70	2,164,984	30961.82	39,910		66,142						(28,270)	66,142			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023	09/15/2023	Expiration	6,434	1,366,637	212.42	30,285								(21,452)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023	09/15/2023	Expiration	5,464	1,881,049	344.28	42,135								(29,846)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/15/2022	09/15/2023	09/15/2023	Expiration	8,232	2,107,574	256.03	45,102		20,991						(31,947)	20,991			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	09/16/2022	09/15/2023	09/15/2023	Expiration	16,919	65,533,938	3873.33	1,647,110		2,653,499						(1,166,703)	2,653,499			
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/16/2022	09/15/2023	09/15/2023	Expiration	1,147	4,443,088	3873.33	42,609		66,646						(30,182)	66,646			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/16/2022	09/15/2023	09/15/2023	Expiration	7,450	22,814,008	3062.3	520,181		263,662						(368,461)	263,662			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/16/2022	09/15/2023	09/15/2023	Expiration	6,131	10,893,356	1776.81	210,594		72,957						(149,171)	72,957			
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/16/2022	09/15/2023	09/15/2023	Expiration	142	4,386,099	30822.42	68,863		113,347						(48,778)	113,347			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	09/15/2023	Expiration	10,139	2,155,722	212.62	47,728								(33,807)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/15/2023	Expiration	8,418	2,893,194	343.7	64,808								(45,905)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/16/2022	09/15/2023	09/15/2023	Expiration	11,753	3,008,947	256.02	64,391		30,093						(45,611)	30,093			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	09/16/2022	09/16/2023	09/16/2023	Expiration	2,127	8,236,803	3873.33	173,855		272,708						(123,147)	272,708			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2023	09/16/2023	Expiration	8,417	32,601,631	3873.33	360,966								(255,684)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/16/2022	09/16/2023	09/16/2023	Expiration	100	386,843	3873.33	21,779								(15,427)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/16/2022	09/16/2023	09/16/2023	Expiration	50	1,555,027	30822.42	28,993		52,484						(20,537)	52,484			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	09/16/2022	09/17/2023	09/17/2023	Expiration	2,491	9,648,554	3873.33	182,583		295,288						(129,329)	295,288			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2023	09/17/2023	Expiration	7,067	27,371,939	3873.33	307,483								(217,800)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/16/2022	09/17/2023	09/17/2023	Expiration	217	840,569	3873.33	47,150		373						(33,398)	373			
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/16/2022	09/17/2023	09/17/2023	Expiration	76	2,339,286	30822.42	35,208		61,508						(24,939)	61,508			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	09/16/2022	09/18/2023	09/18/2023	Expiration	2,000	7,747,022	3873.33	163,255		247,469						(115,639)	247,469			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	09/16/2022	09/18/2023	09/18/2023	Expiration	8,839	34,237,618	3873.33	1,069,820		1,627,280						(757,789)	1,627,280			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023	09/18/2023	Expiration	8,535	33,059,888	3873.33	370,464								(262,412)				
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/16/2022	09/18/2023	09/18/2023	Expiration	449	1,737,309	3873.33	16,661		26,060						(11,801)	26,060			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/16/2022	09/18/2023	09/18/2023	Expiration	4,229	12,948,985	3062.3	320,373		179,534						(226,931)	179,534			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/16/2022	09/18/2023	09/18/2023	Expiration	2,239	3,978,705	1776.81	76,689		21,989						(54,321)	21,989			
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/16/2022	09/18/2023	09/18/2023	Expiration	40	1,246,731	30822.42	23,157		42,117						(16,403)	42,117			
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHWDI71265Z06	09/16/2022	09/18/2023	09/18/2023	Expiration	67	2,052,366	30822.42	33,100		54,640						(23,446)	54,640			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	09/19/2023	Expiration	2,314	491,519	212.44	10,892								(7,715)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	09/19/2023	Expiration	180	467,393	2594.23	10,329								(7,317)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/19/2022	09/19/2023	09/19/2023	Expiration	2,415	617,607	255.77	13,217		4,964						(9,362)	4,964			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OX0HC3ZE78	09/19/2022	09/19/2023	09/19/2023	Expiration	1,625	6,337,330	3899.89	125,512		188,341						(88,904)	188,341			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/19/2022	09/19/2023	09/19/2023	Expiration	7,208	28,108,932	3899.89	858,740		1,313,165						(608,274)	1,313,165			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/19/2022	09/19/2023	09/19/2023	Expiration	7,035	27,437,469	3899.89	304,247								(215,508)				
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/19/2022	09/19/2023	09/19/2023	Expiration	711	2,773,211	3899.89	26,623		41,598						(18,858)	41,598			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023	09/19/2023	Expiration	3,947	12,116,795	3069.81	330,475		181,103						(234,086)	181,103			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	09/19/2023	Expiration	1,914	3,408,718	1780.81	68,314		8,767						(48,389)	8,767			
Dow Index Option MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	09/19/2023	Expiration	30	916,711	31019.68	10,300		17,163						(7,296)	17,163			
Dow Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	09/19/2023	Expiration	84	2,598,149	31019.68	51,832		86,399						(36,714)	86,399			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/20/2023	Expiration	8,563	1,812,035	211.6	40,137								(28,430)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023	09/20/2023	Expiration	13,029	4,455,818	341.99	99,810								(70,699)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	09/20/2023	Expiration	12,878	3,285,892	255.16	70,318		19,823						(49,809)	19,823			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiration	3,009	11,603,501	3855.93	250,511		422,361						(177,446)	422,361			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/20/2022	09/20/2023	09/20/2023	Expiration	9,071	34,976,316	3855.93	941,286		1,510,820						(666,744)	1,510,820			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/20/2023	Expiration	7,912	30,509,035	3855.93	344,794								(244,229)				
S&P Digital		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	09/20/2023	Expiration	498	1,919,985	3855.93	16,704		28,800						(11,832)	28,800			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/20/2022	09/20/2023	09/20/2023	Expiration	3,351	10,250,105	3058.91	270,863		163,523						(191,861)	163,523			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/20/2022	09/20/2023	09/20/2023	Expiration	3,093	5,488,267	1774.37	108,814		24,837						(77,077)	24,837			
Dow Index Option MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/20/2023	Expiration	67	2,055,210	30706.23	46,593		87,209						(33,003)	87,209			
Dow Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/20/2023	Expiration	106	3,256,336	30706.23	65,785		109,805						(46,598)	109,805			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	09/21/2023	Expiration	2,861	10,841,971	3789.93	247,625		439,378						(175,401)	439,378			
S&P 500 Index Option PTPT .		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	09/21/2022	09/21/2023	09/21/2023	Expiration	10,685	40,496,435	3789.93	1,164,669		1,885,401						(824,974)	1,885,401			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/21/2022	09/21/2023	09/21/2023	Expiration	8,240	31,228,101	3789.93	403,330		292,040						(285,692)	292,040			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	440	1,666,748	3789.93	75,772		32,792						(53,672)	32,792			
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/21/2022	09/21/2023	09/21/2023	Expiration	596	2,258,264	3789.93	21,679		33,874						(15,356)	33,874			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	5,582	17,021,046	3049.18	466,382		206,426						(330,354)	206,426			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/21/2022	09/21/2023	09/21/2023	Expiration	4,464	7,895,163	1768.61	149,058								(105,583)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	09/21/2023	Expiration	111	3,342,058	30183.78	58,397		107,772						(41,364)	107,772			
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	09/21/2023	Expiration	58	1,741,412	30183.78	40,362		69,455						(28,590)	69,455			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	5,875	1,243,350	211.63	27,540								(19,508)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	1,314	317,633	241.79	7,496								(5,310)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	393	1,016,301	2583.48	22,460								(15,909)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/21/2022	09/21/2023	09/21/2023	Expiration	7,390	2,529,864	342.33	56,669								(40,141)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/21/2022	09/21/2023	09/21/2023	Expiration	7,432	1,894,646	254.92	40,545								(28,720)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/22/2022	09/22/2023	09/22/2023	Expiration	3,700	778,823	210.5	17,235								(12,208)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023	09/22/2023	Expiration	5,501	1,879,044	341.56	42,091								(29,814)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/22/2022	09/22/2023	09/22/2023	Expiration	6,660	1,687,022	253.32	35,934		11,445						(25,453)	11,445			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	09/22/2022	09/22/2023	09/22/2023	Expiration	1,871	7,030,013	3757.99	161,512		279,931						(114,405)	279,931			
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	09/22/2022	09/22/2023	09/22/2023	Expiration	7,996	30,048,063	3757.99	785,298		1,275,050						(556,253)	1,275,050			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/22/2022	09/22/2023	09/22/2023	Expiration	7,584	28,500,390	3757.99	346,419		10,612						(245,380)	10,612			
S&P Digital		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	09/22/2022	09/22/2023	09/22/2023	Expiration	442	1,661,520	3757.99	15,784		24,923						(11,181)	24,923			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/22/2022	09/22/2023	09/22/2023	Expiration	4,757	14,473,696	3042.3	344,645		74,496						(244,124)	74,496			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/22/2022	09/22/2023	09/22/2023	Expiration	3,294	5,812,940	1764.5	118,970		33						(84,270)	33			
S&P 500 Index Option PTPT .		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	09/23/2022	09/22/2023	09/22/2023	Expiration	17,243	63,681,069	3693.23	1,630,333		2,742,367						(1,154,819)	2,742,367			
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	09/22/2023	Expiration	1,295	4,783,847	3693.23	44,968		71,758						(31,852)	71,758			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/23/2022	09/22/2023	09/22/2023	Expiration	6,817	20,681,493	3033.71	499,890		176,740						(354,089)	176,740			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/23/2022	09/22/2023	09/22/2023	Expiration	6,305	11,093,510	1759.37	209,525		32,410						(148,414)	32,410			
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	09/22/2023	Expiration	135	3,993,843	29590.41	65,221		108,752						(46,198)	108,752			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	09/22/2023	Expiration	8,819	1,850,933	209.88	40,887								(28,962)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	09/22/2023	Expiration	659	1,685,558	2559.33	37,251								(26,386)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/23/2022	09/22/2023	09/22/2023	Expiration	9,254	2,338,497	252.71	49,810		21,521						(35,282)	21,521			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	09/23/2022	09/23/2023	09/23/2023	Expiration	2,487	9,184,501	3693.23	205,461		374,375						(145,535)	374,375			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/23/2022	09/23/2023	09/23/2023	Expiration	7,955	29,380,439	3693.23	332,582		9,210						(235,579)	9,210			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/23/2022	09/23/2023	09/23/2023	Expiration	391	1,445,235	3693.23	74,777		29,546						(52,967)	29,546			
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/23/2022	09/23/2023	09/23/2023	Expiration	38	1,131,538	29590.41	17,562		31,613						(12,440)	31,613			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	09/23/2022	09/24/2023	09/24/2023	Expiration	2,496	9,219,884	3693.23	207,652		393,456						(147,087)	393,456			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	09/23/2022	09/24/2023	09/24/2023	Expiration	6,425	23,727,902	3693.23	252,830								(179,088)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/23/2022	09/24/2023	09/24/2023	Expiration	247	913,203	3693.23	51,562		39,341						(36,523)	39,341			
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/23/2022	09/24/2023	09/24/2023	Expiration	68	2,026,607	29590.41	29,352		52,356						(20,791)	52,356			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	09/23/2022	09/25/2023	09/25/2023	Expiration	2,346	8,663,019	3693.23	176,384		322,949						(124,939)	322,949			
S&P 500 Index Option PTPT .		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	09/23/2022	09/25/2023	09/25/2023	Expiration	8,741	32,283,242	3693.23	920,395		1,535,621						(651,946)	1,535,621			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/23/2022	09/25/2023	09/25/2023	Expiration	7,133	26,342,321	3693.23	290,992		22,323						(206,120)	22,323			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	09/25/2023	Expiration	622	2,295,351	3693.23	21,576		34,430						(15,283)	34,430			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/23/2022	09/25/2023	09/25/2023	Expiration	4,169	12,648,761	3033.71	327,402		153,374						(231,909)	153,374			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/23/2022	09/25/2023	09/25/2023	Expiration	2,774	4,879,805	1759.37	94,453		16,475						(66,904)	16,475			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	09/25/2023	Expiration	43	1,286,171	29590.41	24,466		45,106						(17,330)	45,106			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	09/25/2023	Expiration	72	2,123,545	29590.41	35,520		59,277						(25,160)	59,277			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	09/26/2023	Expiration	1,748	6,387,734	3655.04	132,673		246,466						(93,977)	246,466			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	09/26/2022	09/26/2023	09/26/2023	Expiration	8,277	30,253,286	3655.04	981,939		1,584,957						(695,540)	1,584,957			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2023	09/26/2023	Expiration	6,519	23,825,861	3655.04	251,940								(178,458)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/26/2022	09/26/2023	09/26/2023	Expiration	541	1,977,999	3655.04	18,395		29,670						(13,030)	29,670			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2023	09/26/2023	Expiration	4,104	12,419,389	3025.81	334,026		124,695						(236,602)	124,695			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2022	09/26/2023	09/26/2023	Expiration	1,456	2,554,956	1754.33	50,254								(35,597)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	09/26/2023	Expiration	40	1,176,593	29260.81	26,809		49,806						(18,990)	49,806			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	09/26/2023	Expiration	60	1,743,158	29260.81	34,099		57,159						(24,154)	57,159			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2023	09/26/2023	Expiration	2,022	421,157	208.33	9,316								(6,599)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2023	09/26/2023	Expiration	326	828,488	2543.26	18,310								(12,969)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2023	09/26/2023	Expiration	9,336	3,164,687	338.98	70,889								(50,213)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2022	09/26/2023	09/26/2023	Expiration	5,977	1,503,700	251.6	32,029		14,329						(22,687)	14,329			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2022	09/27/2023	09/27/2023	Expiration	4,923	1,022,226	207.66	22,622								(16,024)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2022	09/27/2023	09/27/2023	Expiration	296	751,985	2537.67	16,619								(11,772)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2023	09/27/2023	Expiration	4,664	1,575,428	337.8	35,290								(24,997)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2023	09/27/2023	Expiration	7,929	1,994,305	251.54	42,678		17,946						(30,230)	17,946			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	09/27/2023	Expiration	2,419	8,821,471	3647.29	203,072		382,901						(143,843)	382,901			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TWEFA76	09/27/2022	09/27/2023	09/27/2023	Expiration	8,986	32,773,996	3647.29	1,017,614		1,676,332						(720,810)	1,676,332			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2023	09/27/2023	Expiration	6,305	22,996,801	3647.29	237,455								(168,197)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	09/27/2023	Expiration	677	2,470,624	3647.29	23,570		37,059						(16,695)	37,059			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/27/2022	09/27/2023	09/27/2023	Expiration	2,226	6,724,279	3020.94	171,346		56,825						(121,370)	56,825			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/27/2022	09/27/2023	09/27/2023	Expiration	2,464	4,315,203	1751.35	94,071								(66,634)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	09/28/2022	09/28/2023	09/28/2023	Expiration	3,445	12,812,782	3719.04	280,691		526,285						(198,823)	526,285			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TWEFA76	09/28/2022	09/28/2023	09/28/2023	Expiration	10,164	37,799,465	3719.04	1,166,524		1,932,135						(826,288)	1,932,135			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	09/28/2023	Expiration	8,112	30,169,308	3719.04	373,016		3,761						(264,220)	3,761			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/28/2023	09/28/2023	Expiration	463	1,720,656	3719.04	82,104		17,552						(58,157)	17,552			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	09/28/2022	09/28/2023	09/28/2023	Expiration	793	2,950,740	3719.04	28,032		44,261						(19,856)	44,261			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/28/2023	09/28/2023	Expiration	5,790	17,569,369	3034.33	478,774		187,549						(339,132)	187,549			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	09/28/2022	09/28/2023	09/28/2023	Expiration	3,787	6,660,885	1758.96	119,966								(84,976)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/28/2022	09/28/2023	09/28/2023	Expiration	91	2,686,399	29683.74	51,362		100,635						(36,381)	100,635			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	09/28/2022	09/28/2023	09/28/2023	Expiration	138	4,086,130	29683.74	76,821		131,150						(54,415)	131,150			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/28/2023	09/28/2023	Expiration	6,414	1,344,242	209.57	29,788								(21,100)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/28/2023	09/28/2023	Expiration	1,254	300,286	239.38	7,087								(5,020)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/28/2023	09/28/2023	Expiration	246	630,817	2561.32	13,941								(9,875)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023	09/28/2023	Expiration	5,766	1,947,858	337.84	43,632								(30,906)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2022	09/28/2023	09/28/2023	Expiration	8,617	2,183,277	253.37	46,722		8,384						(33,095)	8,384			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	09/30/2022	09/29/2023	09/29/2023	Expiration	18,796	67,396,822	3585.62	1,679,310		2,986,332						(1,189,511)	2,986,332			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2022	09/29/2023	09/29/2023	Expiration	7,457	1,556,825	208.78	34,468								(24,415)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	09/29/2022	09/29/2023	09/29/2023	Expiration	8,941	3,022,313	338.02	67,700								(47,954)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2022	09/29/2023	09/29/2023	Expiration	7,042	1,776,977	252.34	38,027		15,576						(26,936)	15,576			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OX0HC3ZE78	09/29/2022	09/29/2023	09/29/2023	Expiration	2,869	10,445,327	3640.47	214,170		407,977						(151,704)	407,977			

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S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023	09/29/2023	Expiration	10,484	38,168,024	3640.47	937,488		1,616,560					(664,054)	1,616,560			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	09/29/2022	09/29/2023	09/29/2023	Expiration	7,913	28,808,299	3640.47	317,847		2,795					(225,142)	2,795			
S&P Digital		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/29/2022	09/29/2023	09/29/2023	Expiration	873	3,178,275	3640.47	29,812		47,674					(21,117)	47,674			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/29/2022	09/29/2023	09/29/2023	Expiration	5,771	17,434,304	3021.27	427,501		127,693					(302,813)	127,693			
Dow Index Option MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	09/29/2023	Expiration	3,033	5,310,917	1751.24	99,117							(70,208)				
Dow Index Option PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	09/29/2023	Expiration	58	1,698,462	29225.61	25,786		46,138					(18,265)	46,138			
S&P Digital		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	09/30/2022	09/29/2023	09/29/2023	Expiration	93	2,723,210	29225.61	52,609		88,261					(37,264)	88,261			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	09/29/2023	09/29/2023	Expiration	1,140	4,086,782	3585.62	38,416		61,302					(27,211)	61,302			
Dow Index Option PTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	09/29/2023	09/29/2023	Expiration	7,512	22,623,680	3011.57	533,296		221,863					(377,752)	221,863			
Destinations PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	09/29/2023	Expiration	6,729	11,744,449	1745.47	227,371		36,132					(161,054)	36,132			
Bespoke Index Option		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/30/2022	09/29/2023	09/29/2023	Expiration	161	4,615,964	28725.51	80,473		135,235					(57,002)	135,235			
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	09/29/2023	Expiration	7,726	1,609,391	208.31	35,600							(25,216)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	09/30/2023	Expiration	8,746	2,968,177	339.38	66,487							(47,095)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/30/2022	09/29/2023	09/29/2023	Expiration	8,869	2,233,134	251.79	47,566		24,507					(33,692)	24,507			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	09/30/2023	Expiration	2,914	10,449,285	3585.62	221,038		444,300					(156,568)	444,300			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	09/30/2023	09/30/2023	Expiration	7,943	28,479,547	3585.62	307,939							(218,123)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/30/2022	09/30/2023	09/30/2023	Expiration	101	362,490	3585.62	19,828		12,331					(14,045)	12,331			
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	09/30/2023	Expiration	67	1,923,569	28725.51	30,855		55,515					(21,856)	55,515			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	10/01/2023	10/01/2023	Expiration	2,652	9,507,427	3585.62	216,729		446,561					(153,516)	446,561			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	10/01/2023	10/01/2023	Expiration	6,190	22,194,028	3585.62	240,818							(170,579)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/30/2022	10/01/2023	10/01/2023	Expiration	131	469,719	3585.62	27,056		15,057					(19,165)	15,057			
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	10/01/2023	10/01/2023	Expiration	75	2,149,227	28725.51	40,380		74,062					(28,602)	74,062			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	10/02/2023	Expiration	2,343	8,401,142	3585.62	169,050		338,655					(119,744)	338,655			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	10/02/2023	Expiration	8,564	30,707,724	3585.62	934,403		1,642,346					(661,869)	1,642,346			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	10/02/2023	Expiration	7,049	25,276,734	3585.62	273,458							(193,699)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	09/30/2022	10/02/2023	10/02/2023	Expiration	180	644,690	3585.62	34,555		4,013					(24,477)	4,013			
S&P Digital		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2023	10/02/2023	Expiration	569	2,041,764	3585.62	19,193		30,626					(13,595)	30,626			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	10/02/2023	Expiration	4,147	12,488,169	3011.57	314,015		96,184					(222,427)	96,184			
Dow Index Option MAV		N/A	Equity/Index	JPM	7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	10/02/2023	Expiration	2,538	4,429,915	1745.47	89,170							(63,162)				
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	10/02/2023	Expiration	29	843,099	28725.51	8,692		14,754					(6,157)	14,754			
Destinations PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	10/02/2023	Expiration	69	1,969,907	28725.51	33,711		56,541					(23,879)	56,541			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2023	10/02/2023	Expiration	2,618	545,453	208.31	12,109							(8,577)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	09/07/2022	09/08/2023	09/08/2023	Expiration	78,715	7,871,463	100	160,000							(113,333)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	09/07/2022	09/08/2023	09/08/2023	Expiration	124,200	12,171,583	98	155,000		325,251					(109,792)	325,251			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR	G5GSEF7VJP5I70UK5573	09/14/2022	09/15/2023	09/15/2023	Expiration	100,313	10,031,317	100	192,000							(136,000)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/14/2022	09/15/2023	09/15/2023	Expiration	143,679	14,080,551	98	167,000		376,703					(118,292)	376,703			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/21/2022	09/22/2023	09/22/2023	Expiration	106,385	10,638,533	100	210,400							(149,033)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	09/21/2022	09/22/2023	09/22/2023	Expiration	154,157	15,107,376	98	211,400		409,262					(149,742)	409,262			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/28/2022	09/29/2023	09/29/2023	Expiration	116,624	11,662,408	100	217,000							(153,708)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	09/28/2022	09/29/2023	09/29/2023	Expiration	146,153	14,322,984	98	165,000		384,465					(116,875)	384,465			
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	09/01/2022	09/01/2023	09/01/2023	Expiration	(1,179)	(379,872)	322.1	(16,368)		(14,432)					11,594	(14,432)			
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	09/01/2022	09/01/2023	09/01/2023	Expiration	(1,827)	(601,464)	329.22	(20,486)		(9,322)					14,511	(9,322)			
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	09/01/2022	09/01/2023	09/01/2023	Expiration	3,100	981,336	316.56	52,259		54,416					(37,017)	54,416			
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	09/01/2022	09/01/2023	09/01/2023	Expiration	(1,081)	(348,216)	322.1	(31,682)		(28,915)					22,441	(28,915)			
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	09/01/2022	09/01/2023	09/01/2023	Expiration	(2,885)	(949,680)	329.22	(75,014)		(57,499)					53,135	(57,499)			
Dow Index Option PTPT		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	09/01/2022	09/01/2023	09/01/2023	Expiration	4,100	1,297,896	316.56	133,763		130,411					(94,749)	130,411			
Dow Index Option MAV		N/A	Equity/Index	OCC	549300CII6SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	(2,647)	(852,687)	322.13	(34,593)		(32,282)					24,503	(32,282)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	(1,154)	(378,972)	328.44	(12,372)		(6,776)						8,764	(6,776)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	(1,627)	(536,877)	330.02	(16,596)		(6,913)						11,755	(6,913)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	(1,118)	(388,452)	347.39	(6,300)								4,463				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	5,600	1,768,536	315.81	91,715		102,277						(64,965)	102,277			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	1,200	388,452	323.71	14,808		12,436						(10,489)	12,436			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	(1,961)	(631,620)	322.13	(53,330)		(45,773)						37,775	(45,773)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	(3,462)	(1,136,916)	328.44	(84,005)		(59,675)						59,504	(59,675)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	(1,411)	(490,290)	347.39	(20,436)								14,476				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	5,600	1,768,536	315.81	173,237		163,460						(122,710)	163,460			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	09/07/2023	Expiration	1,500	490,290	326.86	35,559		27,216						(25,187)	27,216			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	09/08/2023	Expiration	(2,788)	(921,475)	330.46	(33,763)		(11,212)						23,915	(11,212)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	09/08/2023	Expiration	2,900	921,475	317.75	49,989		48,035						(35,409)	48,035			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	09/08/2023	Expiration	(1,966)	(635,500)	323.31	(56,250)		(44,933)						39,843	(44,933)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	09/08/2023	Expiration	(3,269)	(1,080,350)	330.46	(82,772)		(52,075)						58,630	(52,075)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	09/08/2023	Expiration	5,400	1,715,850	317.75	172,720		151,249						(122,344)	151,249			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	09/22/2023	Expiration	(1,572)	(481,232)	306.03	(21,940)		(45,274)						15,541	(45,274)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	09/22/2023	Expiration	(3,846)	(1,203,080)	312.8	(43,969)		(86,105)						31,145	(86,105)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	09/22/2023	Expiration	5,600	1,684,312	300.77	94,067		187,845						(66,631)	187,845			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	09/22/2023	Expiration	(2,654)	(812,079)	306.03	(77,341)		(90,764)						54,783	(90,764)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	09/22/2023	Expiration	(4,231)	(1,323,388)	312.8	(110,021)		(118,124)						77,932	(118,124)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	09/22/2023	Expiration	7,100	2,135,467	300.77	229,438		275,907						(162,519)	275,907			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	09/27/2023	Expiration	(1,867)	(553,565)	296.45	(26,946)		(74,758)						19,087	(74,758)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	09/27/2023	Expiration	(1,923)	(582,700)	303	(23,085)		(65,593)						16,352	(65,593)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	09/27/2023	Expiration	(2,297)	(699,240)	304.46	(26,501)		(75,207)						18,772	(75,207)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	09/27/2023	Expiration	6,300	1,835,505	291.35	108,598		279,932						(76,923)	279,932			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	09/27/2023	Expiration	(2,059)	(611,835)	297.18	(60,658)		(80,485)						42,966	(80,485)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	09/27/2023	Expiration	(6,827)	(2,068,585)	303	(183,356)		(230,795)						129,877	(230,795)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	09/27/2023	Expiration	9,200	2,680,420	291.35	295,828		406,097						(209,545)	406,097			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/03/2022	10/03/2023	10/03/2023	Expiration	2,097	7,712,053	3678.43	166,637		317,289						(131,921)	317,289			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/03/2022	10/03/2023	10/03/2023	Expiration	8,113	29,842,746	3678.43	900,792		1,402,112						(713,127)	1,402,112			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2022	10/03/2023	10/03/2023	Expiration	7,455	27,423,752	3678.43	292,818								(231,815)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2022	10/03/2023	10/03/2023	Expiration	403	1,481,316	3678.43	14,221		22,220						(11,258)	22,220			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2022	10/03/2023	10/03/2023	Expiration	4,040	12,256,854	3033.83	306,971		29,804						(243,019)	29,804			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2022	10/03/2023	10/03/2023	Expiration	1,372	2,412,276	1757.92	52,346								(41,441)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	10/03/2023	Expiration	2,009	421,081	209.6	9,331								(7,387)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	10/03/2023	Expiration	480	1,227,846	2557.82	27,135								(21,482)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2022	10/03/2023	10/03/2023	Expiration	2,348	594,114	253.02	12,714								(10,065)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023	10/04/2023	Expiration	2,879	10,912,874	3790.93	240,416		429,407						(190,330)	429,407			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2022	10/04/2023	10/04/2023	Expiration	8,798	33,353,907	3790.93	940,418		1,437,489						(744,498)	1,437,489			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	10/04/2023	Expiration	7,049	26,723,883	3790.93	289,680								(229,330)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023	10/04/2023	Expiration	407	1,543,418	3790.93	15,017		23,151						(11,889)	23,151			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	10/04/2022	10/04/2023	10/04/2023	Expiration	3,533	10,785,433	3052.99	271,999		17,143						(215,333)	17,143			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2022	10/04/2023	10/04/2023	Expiration	2,406	4,256,015	1768.87	73,029								(57,814)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	10/04/2023	Expiration	4,819	1,013,726	210.34	22,454								(17,776)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	10/04/2023	Expiration	1,701	408,126	239.93	9,632								(7,625)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	10/04/2023	Expiration	217	558,406	2569.45	12,341								(9,770)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	10/04/2023	Expiration	6,954	2,379,080	342.13	53,291								(42,189)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2022	10/04/2023	10/04/2023	Expiration	6,021	1,529,941	254.09	32,741								(25,920)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	10/05/2023	Expiration	8,980	1,881,892	209.56	41,665								(32,985)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	10/05/2023	Expiration	537	128,367	239.07	3,029								(2,398)				
Bespoke Index Option		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	10/05/2023	Expiration	195	499,938	2563.36	11,049								(8,747)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023	10/05/2023	Expiration	11,235	3,828,794	340.79	85,765								(67,897)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2022	10/05/2023	10/05/2023	Expiration	16,224	4,115,265	253.65	88,067		6,240						(69,719)	6,240			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/05/2022	10/05/2023	10/05/2023	Expiration	3,271	12,374,660	3783.28	260,101		473,379						(205,913)	473,379			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2022	10/05/2023	10/05/2023	Expiration	11,130	42,107,078	3783.28	1,218,783		1,948,731						(964,870)	1,948,731			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2022	10/05/2023	10/05/2023	Expiration	8,110	30,682,244	3783.28	399,389		4,443						(316,183)	4,443			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	10/05/2023	Expiration	403	1,526,159	3783.28	71,585								(56,671)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/05/2023	10/05/2023	Expiration	503	1,903,123	3783.28	18,460		28,547						(14,614)	28,547			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/05/2022	10/05/2023	10/05/2023	Expiration	3,983	12,147,637	3049.59	336,921		33,626						(266,729)	33,626			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/05/2022	10/05/2023	10/05/2023	Expiration	4,553	8,044,051	1766.74	152,089								(120,404)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2022	10/06/2023	10/06/2023	Expiration	2,585	9,680,210	3744.52	202,815		364,970						(160,562)	364,970			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	10/06/2022	10/06/2023	10/06/2023	Expiration	9,119	34,145,996	3744.52	827,002		1,352,849						(654,710)	1,352,849			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/06/2022	10/06/2023	10/06/2023	Expiration	7,421	27,788,445	3744.52	308,880		570,080						(244,530)	570,080			
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Expiration	816	3,055,124	3744.52	27,802		45,827						(22,010)	45,827			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/06/2022	10/06/2023	10/06/2023	Expiration	5,712	17,373,354	3041.48	410,093		16,934						(324,657)	16,934			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/06/2022	10/06/2023	10/06/2023	Expiration	2,125	3,743,654	1761.89	65,969								(52,225)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	10/06/2022	10/06/2023	10/06/2023	Expiration	27	810,938	29926.94	17,597		32,438						(13,931)	32,438			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	10/06/2022	10/06/2023	10/06/2023	Expiration	76	2,282,801	29926.94	43,780		74,240						(34,659)	74,240			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	10/06/2023	Expiration	3,126	652,979	208.86	14,450								(11,440)				
Bespoke Index Option		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	10/06/2023	Expiration	262	669,608	2557.1	14,798								(11,715)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiration	5,694	1,934,210	339.67	43,326								(34,300)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2022	10/06/2023	10/06/2023	Expiration	5,061	1,281,211	253.17	27,290		8,164						(21,604)	8,164			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	10/06/2023	Expiration	12,578	2,618,856	208.21	57,824								(45,778)				
Bespoke Index Option		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	10/06/2023	Expiration	372	948,535	2548.4	20,868								(16,520)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/06/2023	Expiration	9,838	3,325,574	338.03	74,160								(58,710)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023	10/06/2023	Expiration	10,755	2,709,543	251.93	57,713		30,599						(45,690)	30,599			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	10/06/2023	Expiration	25,420	92,518,338	3639.66	2,516,759		4,289,793						(1,992,434)	4,289,793			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	10/06/2023	Expiration	1,758	6,397,090	3639.66	60,325		95,956						(47,757)	95,956			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/07/2022	10/06/2023	10/06/2023	Expiration	10,607	32,121,042	3028.29	800,159		88,691						(633,459)	88,691			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/07/2022	10/06/2023	10/06/2023	Expiration	7,916	13,884,776	1754.09	263,132								(208,313)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	10/06/2023	Expiration	239	7,002,767	29296.79	128,348		215,444						(101,609)	215,444			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2023	10/07/2023	Expiration	3,644	13,263,144	3639.66	272,787		532,929						(215,956)	532,929			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/07/2023	10/07/2023	Expiration	8,445	30,738,125	3639.66	316,771		20,950						(250,777)	20,950			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/07/2023	10/07/2023	Expiration	87	2,561,489	29296.79	52,379		96,069						(41,467)	96,069			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2023	10/08/2023	Expiration	2,086	7,593,315	3639.66	152,352		291,547						(120,612)	291,547			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/08/2023	10/08/2023	Expiration	8,454	30,768,203	3639.66	342,575		195,019						(271,205)	195,019			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/08/2023	10/08/2023	Expiration	292	1,061,320	3639.66	59,936		74,066						(47,449)	74,066			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/08/2023	10/08/2023	Expiration	44	1,285,699	29296.79	20,667		37,063						(16,361)	37,063			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2023	10/09/2023	Expiration	1,656	6,027,271	3639.66	116,263		218,197						(92,041)	218,197			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/09/2023	10/09/2023	Expiration	6,655	24,222,716	3639.66	247,837		131,004						(196,205)	131,004			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/09/2023	10/09/2023	Expiration	51	1,494,096	29296.79	27,559		50,164						(21,817)	50,164			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2023	10/10/2023	Expiration	1,737	6,273,416	3612.39	134,614		261,228						(106,569)	261,228			
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/10/2022	10/10/2023	10/10/2023	Expiration	8,975	32,421,482	3612.39	1,000,822		1,786,654						(792,318)	1,786,654			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	10/10/2023	Expiration	7,180	25,937,644	3612.39	251,012		23,553						(198,717)	23,553			
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2022	10/10/2023	10/10/2023	Expiration	512	1,848,797	3612.39	17,194		27,732						(13,612)	27,732			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	10/10/2023	Expiration	3,062	9,277,250	3029.54	241,777		56,027						(191,407)	56,027			
Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	10/10/2023	Expiration	1,608	2,820,670	1754.35	54,293								(42,982)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/10/2022	10/10/2023	10/10/2023	Expiration	37	1,075,999	29202.88	19,202		34,272						(15,201)	34,272			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/10/2022	10/10/2023	10/10/2023	Expiration	104	3,030,765	29202.88	59,397		99,948						(47,023)	99,948			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2023	10/10/2023	Expiration	206	523,291	2543.44	11,565								(9,155)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2022	10/10/2023	10/10/2023	Expiration	3,776	948,433	251.19	20,202		17,695						(15,993)	17,695			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2022	10/11/2023	10/11/2023	Expiration	3,153	11,314,428	3588.84	238,974		478,750						(189,188)	478,750			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2023	10/11/2023	Expiration	9,849	35,347,188	3588.84	976,331		1,795,089						(772,929)	1,795,089			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/11/2022	10/11/2023	10/11/2023	Expiration	7,244	25,996,760	3588.84	268,375		23,057						(212,464)	23,057			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023	10/11/2023	Expiration	493	1,768,016	3588.84	16,796		26,520						(13,297)	26,520			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/11/2022	10/11/2023	10/11/2023	Expiration	3,641	11,039,169	3031.82	300,697		81,016						(238,052)	81,016			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/11/2022	10/11/2023	10/11/2023	Expiration	2,530	4,440,670	1755.52	85,096								(67,367)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/11/2022	10/11/2023	10/11/2023	Expiration	34	999,646	29239.19	22,936		42,357						(18,157)	42,357			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/11/2022	10/11/2023	10/11/2023	Expiration	125	3,658,772	29239.19	74,557		125,921						(59,024)	125,921			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/11/2022	10/11/2023	10/11/2023	Expiration	6,441	1,339,653	207.98	29,620								(23,449)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/11/2023	Expiration	8,766	2,955,374	337.13	66,200								(52,409)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023	10/11/2023	Expiration	6,988	1,753,471	250.93	37,349		36,068						(29,568)	36,068			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/12/2022	10/12/2023	10/12/2023	Expiration	3,334	11,925,591	3577.03	260,826		537,102						(206,488)	537,102			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2022	10/12/2023	10/12/2023	Expiration	11,476	41,050,157	3577.03	1,238,919		2,292,168						(980,811)	2,292,168			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	10/12/2023	Expiration	7,437	26,601,893	3577.03	298,931		15,766						(236,654)	15,766			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/12/2023	10/12/2023	Expiration	665	2,377,054	3577.03	123,275		30,398						(97,593)	30,398			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2022	10/12/2023	10/12/2023	Expiration	671	2,399,530	3577.03	22,556		35,993						(17,857)	35,993			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/12/2022	10/12/2023	10/12/2023	Expiration	4,912	14,863,253	3026	406,634		89,226						(321,919)	89,226			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/12/2022	10/12/2023	10/12/2023	Expiration	5,895	10,327,515	1751.99	169,856								(134,470)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2022	10/12/2023	10/12/2023	Expiration	116	3,392,149	29210.85	53,063		95,134						(42,008)	95,134			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2022	10/12/2023	10/12/2023	Expiration	72	2,112,910	29210.85	39,050		66,413						(30,915)	66,413			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	10/12/2023	Expiration	7,590	1,577,804	207.88	34,869								(27,605)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	10/12/2023	Expiration	1,906	453,831	238.06	10,665								(8,443)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	10/12/2023	Expiration	291	739,766	2544.1	16,349								(12,943)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/12/2022	10/12/2023	10/12/2023	Expiration	12,635	4,258,305	337.03	95,386								(75,514)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/12/2023	10/12/2023	Expiration	9,021	2,265,048	251.09	48,246		35,953						(38,194)	35,953			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2022	10/13/2023	10/13/2023	Expiration	2,396	8,792,980	3669.91	185,288		360,627						(146,686)	360,627			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/13/2022	10/13/2023	10/13/2023	Expiration	9,627	35,329,250	3669.91	850,930		1,466,245						(673,653)	1,466,245			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/13/2022	10/13/2023	10/13/2023	Expiration	6,357	23,328,670	3669.91	242,529								(192,002)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	10/13/2023	Expiration	581	2,132,318	3669.91	19,916		31,985						(15,767)	31,985			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/13/2023	10/13/2023	Expiration	3,855	11,727,774	3042.15	298,340		22,442						(236,186)	22,442			
Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/13/2023	10/13/2023	Expiration	3,162	5,568,273	1761.19	98,055								(77,627)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	10/13/2023	Expiration	22	671,207	30038.72	14,511		26,848						(11,488)	26,848			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	10/13/2023	Expiration	88	2,649,029	30038.72	45,784		76,734						(36,246)	76,734			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2022	10/13/2023	10/13/2023	Expiration	6,204	1,290,839	208.08	28,476								(22,543)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	10/13/2023	Expiration	5,919	1,995,104	337.06	44,491								(35,222)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2022	10/13/2023	10/13/2023	Expiration	9,145	2,296,508	251.11	48,916		31,953						(38,725)	31,953			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2022	10/13/2023	10/13/2023	Expiration	18,374	65,835,570	3583.07	1,731,055		3,130,290						(1,370,419)	3,130,290			
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2022	10/13/2023	10/13/2023	Expiration	1,129	4,044,809	3583.07	35,594		60,672						(28,179)	60,672			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/14/2022	10/13/2023	10/13/2023	Expiration	7,362	22,293,260	3028.21	579,916		63,377						(459,100)	63,377			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/14/2022	10/13/2023	10/13/2023	Expiration	5,900	10,341,727	1752.96	182,961								(144,844)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/14/2022	10/13/2023	10/13/2023	Expiration	143	4,238,665	29634.83	73,859		133,187						(58,471)	133,187			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	10/13/2023	Expiration	5,903	1,223,764	207.31	26,947								(21,333)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	10/13/2023	Expiration	154	390,298	2538.91	8,587								(6,798)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	10/13/2023	Expiration	8,929	3,014,241	337.56	67,218								(53,214)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	10/13/2023	Expiration	6,970	1,743,749	250.19	36,967		30,772						(29,266)	30,772			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2023	10/14/2023	Expiration	2,499	8,954,547	3583.07	178,755		368,336						(141,514)	368,336			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/14/2022	10/14/2023	10/14/2023	Expiration	7,079	25,364,441	3583.07	231,589								(183,341)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/14/2023	10/14/2023	Expiration	239	855,000	3583.07	44,375		6,060						(35,130)	6,060			
Dow Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/14/2022	10/14/2023	10/14/2023	Expiration	69	2,057,098	29634.83	34,752		58,903						(27,512)	58,903			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2023	10/15/2023	Expiration	2,050	7,344,065	3583.07	133,391		279,549						(105,602)	279,549			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/14/2022	10/15/2023	10/15/2023	Expiration	7,346	26,321,372	3583.07	264,802								(209,635)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/15/2023	10/15/2023	Expiration	354	1,270,095	3583.07	73,157		1,148						(57,916)	1,148			
Dow Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/14/2022	10/15/2023	10/15/2023	Expiration	38	1,123,159	29634.83	18,042		30,140						(14,283)	30,140			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2023	10/16/2023	Expiration	1,908	6,836,136	3583.07	146,212		304,366						(115,751)	304,366			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2022	10/16/2023	10/16/2023	Expiration	9,038	32,383,190	3583.07	1,244,047		2,297,802						(984,871)	2,297,802			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/14/2022	10/16/2023	10/16/2023	Expiration	7,958	28,513,727	3583.07	289,393		23,184						(229,103)	23,184			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/16/2023	10/16/2023	Expiration	160	573,294	3583.07	30,843		12,054						(24,418)	12,054			
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	10/16/2023	Expiration	428	1,533,433	3583.07	13,494		23,001						(10,683)	23,001			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/14/2022	10/16/2023	10/16/2023	Expiration	3,686	11,162,406	3028.21	304,663		66,231						(241,191)	66,231			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/14/2022	10/16/2023	10/16/2023	Expiration	2,843	4,983,590	1752.96	99,046								(78,411)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/14/2022	10/16/2023	10/16/2023	Expiration	76	2,264,356	29634.83	43,372		75,502						(34,336)	75,502			
Dow Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/14/2022	10/16/2023	10/16/2023	Expiration	71	2,098,646	29634.83	31,899		57,187						(25,253)	57,187			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2023	10/17/2023	Expiration	1,969	409,177	207.83	9,022								(7,143)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	10/17/2023	Expiration	1,351	456,059	337.66	10,170								(8,051)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/17/2022	10/17/2023	10/17/2023	Expiration	2,542	637,979	250.98	13,589		7,218						(10,758)	7,218			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2023	10/17/2023	Expiration	1,810	6,655,700	3677.95	146,989		281,024						(116,366)	281,024			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2023	10/17/2023	Expiration	8,448	31,070,344	3677.95	969,021		1,653,104						(767,141)	1,653,104			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2023	10/17/2023	Expiration	6,636	24,405,185	3677.95	235,407		2,976						(186,364)	2,976			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/17/2022	10/17/2023	10/17/2023	Expiration	360	1,325,159	3677.95	12,642		19,877						(10,008)	19,877			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/17/2022	10/17/2023	10/17/2023	Expiration	3,069	9,339,952	3042.96	253,891		32,315						(200,997)	32,315			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2023	10/17/2023	Expiration	2,361	4,157,067	1761.04	79,451								(62,899)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2022	10/17/2023	10/17/2023	Expiration	25	752,527	30185.82	12,764		23,454						(10,105)	23,454			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/17/2022	10/17/2023	10/17/2023	Expiration	60	1,812,433	30185.82	34,968		59,104						(27,683)	59,104			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	10/18/2023	Expiration	3,859	803,249	208.14	17,720								(14,028)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	10/18/2023	Expiration	351	894,753	2550.37	19,685								(15,584)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	10/18/2023	Expiration	6,870	2,319,629	337.63	51,728								(40,951)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2022	10/18/2023	10/18/2023	Expiration	7,340	1,844,202	251.27	39,282		11,429						(31,098)	11,429			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/18/2022	10/18/2023	10/18/2023	Expiration	2,480	9,226,010	3719.98	203,404		381,461						(161,028)	381,461			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	10/18/2023	Expiration	11,737	43,663,243	3719.98	1,156,783		1,924,850						(915,787)	1,924,850			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/18/2022	10/18/2023	10/18/2023	Expiration	7,873	29,285,912	3719.98	290,663								(230,108)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	10/18/2023	Expiration	600	2,232,379	3719.98	21,096		33,486						(16,701)	33,486			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/18/2022	10/18/2023	10/18/2023	Expiration	3,942	12,032,508	3052.59	345,681		35,874						(273,664)	35,874			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2023	10/18/2023	Expiration	2,919	5,156,802	1766.46	104,461								(82,698)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/18/2022	10/18/2023	10/18/2023	Expiration	70	2,144,745	30523.8	43,614		80,712						(34,528)	80,712			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	10/18/2022	10/18/2023	10/18/2023	Expiration	128	3,918,630	30523.8	80,851		137,467						(64,007)	137,467			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	10/19/2023	Expiration	7,360	1,525,530	207.28	33,623								(26,618)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	10/19/2023	Expiration	1,950	460,668	236.25	10,826								(8,570)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	10/19/2023	Expiration	392	996,780	2541.71	21,929								(17,361)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	10/19/2023	Expiration	8,936	3,012,664	337.15	67,182								(53,186)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2022	10/19/2023	10/19/2023	Expiration	8,137	2,038,288	250.5	43,416		14,509						(34,371)	14,509			
S&P 500 Index Option MAV		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/19/2022	10/19/2023	10/19/2023	Expiration	3,830	14,151,380	3695.16	308,513		598,870						(244,240)	598,870			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/19/2022	10/19/2023	10/19/2023	Expiration	10,849	40,089,786	3695.16	1,165,688		1,947,112						(922,836)	1,947,112			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/19/2022	10/19/2023	10/19/2023	Expiration	8,269	30,554,129	3695.16	351,618		5,576						(278,364)	5,576			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	10/19/2023	Expiration	581	2,147,869	3695.16	111,204		5,693						(88,037)	5,693			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/19/2022	10/19/2023	10/19/2023	Expiration	574	2,121,730	3695.16	19,838		31,826						(15,705)	31,826			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/19/2022	10/19/2023	10/19/2023	Expiration	5,751	17,525,700	3047.25	519,103		49,783						(410,957)	49,783			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/19/2022	10/19/2023	10/19/2023	Expiration	4,144	7,306,729	1763.21	125,335								(99,224)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/19/2022	10/19/2023	10/19/2023	Expiration	101	3,082,128	30423.81	51,701		95,305						(40,930)	95,305			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/19/2022	10/19/2023	10/19/2023	Expiration	146	4,454,824	30423.81	78,146		131,753						(61,866)	131,753			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	10/20/2023	Expiration	8,359	1,733,350	207.36	38,168								(30,217)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	10/20/2023	Expiration	212	540,739	2545.11	11,896								(9,418)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	10/21/2022	10/20/2023	10/20/2023	Expiration	7,236	2,434,706	336.46	54,294								(42,983)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	10/20/2023	Expiration	7,039	1,767,233	251.08	37,642		8,120						(29,800)	8,120			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	10/20/2023	Expiration	6,170	1,275,039	206.66	28,089								(22,237)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	10/20/2023	Expiration	193	489,758	2534.56	10,775								(8,530)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	10/20/2022	10/20/2023	10/20/2023	Expiration	7,837	2,638,485	336.65	58,838								(46,580)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2022	10/20/2023	10/20/2023	Expiration	6,929	1,732,894	250.1	36,911		14,763						(29,221)	14,763			
S&P 500 Index Option MAV		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/20/2022	10/20/2023	10/20/2023	Expiration	2,162	7,923,902	3665.78	177,486		342,418						(140,509)	342,418			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2022	10/20/2023	10/20/2023	Expiration	9,886	36,239,165	3665.78	886,343		1,464,858						(701,688)	1,464,858			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	10/20/2023	Expiration	7,564	27,727,114	3665.78	287,105								(227,292)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/20/2022	10/20/2023	10/20/2023	Expiration	635	2,327,514	3665.78	21,646		34,913						(17,136)	34,913			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/20/2022	10/20/2023	10/20/2023	Expiration	4,970	15,102,124	3038.96	408,113		19,611						(323,089)	19,611			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/20/2022	10/20/2023	10/20/2023	Expiration	3,376	5,935,874	1758.26	110,611								(87,567)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/20/2022	10/20/2023	10/20/2023	Expiration	51	1,552,540	30333.59	29,032		53,104						(22,984)	53,104			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/20/2022	10/20/2023	10/20/2023	Expiration	75	2,289,739	30333.59	45,507		76,701						(36,026)	76,701			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	10/20/2023	Expiration	17,864	67,040,769	3752.75	1,508,220		2,355,833						(1,194,008)	2,355,833			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/21/2022	10/20/2023	10/20/2023	Expiration	1,926	7,226,047	3752.75	64,673		108,391						(51,200)	108,391			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/21/2022	10/20/2023	10/20/2023	Expiration	6,453	19,701,943	3053.27	490,353		5,215						(388,196)	5,215			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/21/2022	10/20/2023	10/20/2023	Expiration	6,269	11,074,217	1766.38	197,314								(156,207)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	10/20/2023	Expiration	153	4,767,146	31082.56	78,219		131,525						(61,923)	131,525			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/21/2022	10/21/2023	10/21/2023	Expiration	2,750	10,319,853	3752.75	210,162		383,209						(166,378)	383,209			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2023	10/21/2023	Expiration	7,955	29,853,767	3752.75	289,131		25,346						(228,896)	25,346			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/21/2023	10/21/2023	Expiration	547	2,054,378	3752.75	106,992		33,459						(84,702)	33,459			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/21/2023	10/21/2023	Expiration	64	1,987,638	31082.56	32,759		59,876						(25,934)	59,876			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/21/2022	10/22/2023	10/22/2023	Expiration	1,794	6,731,404	3752.75	128,018		229,725						(101,348)	229,725			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2023	10/22/2023	Expiration	7,290	27,358,281	3752.75	296,053								(234,375)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/22/2023	10/22/2023	Expiration	111	416,117	3752.75	17,643								(13,968)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/22/2023	10/22/2023	Expiration	44	1,364,753	31082.56	20,274		36,626						(16,050)	36,626			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	10/21/2022	10/23/2023	10/23/2023	Expiration	1,839	6,901,852	3752.75	136,139		245,580						(107,777)	245,580			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/23/2023	10/23/2023	Expiration	8,595	32,253,938	3752.75	869,621		1,247,714						(688,450)	1,247,714			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	10/23/2023	Expiration	6,954	26,098,200	3752.75	259,582								(205,503)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/21/2022	10/23/2023	10/23/2023	Expiration	3,996	12,199,671	3053.27	348,532		9,368						(275,921)	9,368			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	10/21/2022	10/23/2023	10/23/2023	Expiration	2,436	4,302,969	1766.38	79,528								(62,960)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/23/2023	10/23/2023	Expiration	37	1,150,929	31082.56	22,230		41,504						(17,599)	41,504			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/23/2023	10/23/2023	Expiration	46	1,424,973	31082.56	23,901		40,962						(18,922)	40,962			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2023	10/24/2023	Expiration	2,356	488,925	207.52	10,781								(8,535)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE81BXP4R0TD8PU41	10/24/2022	10/24/2023	10/24/2023	Expiration	1,198	403,850	336.97	9,006								(7,130)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2022	10/24/2023	10/24/2023	Expiration	1,960	492,280	251.18	10,486		2,807						(8,301)	2,807			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV ...		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023	10/24/2023	Expiration	2,141	8,129,955	3797.34	157,374		267,485					(124,588)	267,485			
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC	KB1H1DSPRFMYMCUFXT09	10/24/2022	10/24/2023	10/24/2023	Expiration	7,963	30,236,855	3797.34	888,277		1,289,086					(703,220)	1,289,086			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS	4PQUHN3JPFGFNF3BB653	10/24/2022	10/24/2023	10/24/2023	Expiration	5,138	19,511,008	3797.34	186,325							(147,507)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/24/2022	10/24/2023	10/24/2023	Expiration	461	1,749,013	3797.34	16,266		26,235					(12,877)	26,235			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/24/2022	10/24/2023	10/24/2023	Expiration	2,816	8,621,640	3061.55	226,730		3,270					(179,495)	3,270			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	10/24/2022	10/24/2023	10/24/2023	Expiration	1,179	2,086,849	1770.71	44,867							(35,520)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	10/24/2022	10/24/2023	10/24/2023	Expiration	67	2,114,148	31499.62	34,016		61,584					(26,929)	61,584			
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	10/24/2022	10/24/2023	10/24/2023	Expiration	61	1,924,753	31499.62	32,869		54,900					(26,021)	54,900			
S&P 500 Index Option MAV ...		N/A	Equity/Index	BAR	G5GSEF7VJP5I7OUK5573	10/25/2022	10/25/2023	10/25/2023	Expiration	2,486	9,593,994	3859.11	218,953		358,796					(173,338)	358,796			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	10/25/2022	10/25/2023	10/25/2023	Expiration	10,813	41,729,293	3859.11	1,118,433		1,571,590					(885,427)	1,571,590			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/25/2022	10/25/2023	10/25/2023	Expiration	7,013	27,065,661	3859.11	267,036							(211,403)				
S&P Digital		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	10/25/2022	10/25/2023	10/25/2023	Expiration	439	1,693,105	3859.11	15,915		25,397					(12,600)	25,397			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/25/2022	10/25/2023	10/25/2023	Expiration	2,776	8,522,946	3070.68	255,483		4,094					(202,257)	4,094			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/25/2022	10/25/2023	10/25/2023	Expiration	3,227	5,731,003	1775.83	110,576							(87,539)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	10/25/2022	10/25/2023	10/25/2023	Expiration	39	1,241,942	31836.74	19,550		35,296					(15,477)	35,296			
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	10/25/2022	10/25/2023	10/25/2023	Expiration	83	2,656,587	31836.74	56,956		91,091					(45,090)	91,091			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2023	10/25/2023	Expiration	7,122	1,483,194	208.26	32,719							(25,903)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2023	10/25/2023	Expiration	477	1,219,604	2558.24	26,831							(21,241)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	10/25/2023	Expiration	5,962	2,014,830	337.96	44,931							(35,570)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2023	10/25/2023	Expiration	9,862	2,487,340	252.21	52,980							(41,943)				
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	10/26/2023	Expiration	5,270	1,099,596	208.67	24,257							(19,204)				
Franklin Global Trends Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	10/26/2023	Expiration	1,280	303,704	237.36	7,137							(5,650)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	10/26/2023	Expiration	106	271,317	2561.24	5,969							(4,725)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	10/26/2023	Expiration	7,702	2,606,050	338.37	58,115							(46,008)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	10/26/2022	10/26/2023	10/26/2023	Expiration	8,077	2,037,162	252.21	43,392							(34,352)				
S&P 500 Index Option MAV ...		N/A	Equity/Index	CIBC	21GI19DL77OXOHC3ZE78	10/26/2022	10/26/2023	10/26/2023	Expiration	2,914	11,163,151	3830.6	251,137		432,201					(198,817)	432,201			
S&P 500 Index Option PTPT .		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	10/26/2022	10/26/2023	10/26/2023	Expiration	11,372	43,562,762	3830.6	1,327,068		1,807,405					(1,050,596)	1,807,405			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	10/26/2022	10/26/2023	10/26/2023	Expiration	8,802	33,717,419	3830.6	385,800							(305,425)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	10/26/2023	Expiration	705	2,698,936	3830.6	142,236							(112,604)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/26/2022	10/26/2023	10/26/2023	Expiration	430	1,646,523	3830.6	15,313		24,698					(12,123)	24,698			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/26/2022	10/26/2023	10/26/2023	Expiration	4,382	13,472,911	3074.36	400,784		1,632					(317,287)	1,632			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/26/2022	10/26/2023	10/26/2023	Expiration	3,542	6,297,120	1777.81	112,041							(88,699)				
Dow Index Option MAV		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	10/26/2023	Expiration	83	2,655,892	31839.11	47,007		83,095					(37,214)	83,095			
Dow Index Option PTPT		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	10/26/2023	Expiration	86	2,750,094	31839.11	64,931		65,575					(51,404)	65,575			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/27/2022	10/27/2023	10/27/2023	Expiration	6,513	1,361,768	209.07	30,041							(23,782)				
Bespoke Index Option		N/A	Equity/Index	SG	O2RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	10/27/2023	Expiration	6,244	2,115,614	338.85	47,178							(37,349)				
Bespoke Index Option		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	10/27/2022	10/27/2023	10/27/2023	Expiration	6,702	1,691,545	252.41	36,030							(28,524)				
S&P 500 Index Option MAV ...		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/27/2022	10/27/2023	10/27/2023	Expiration	2,683	10,215,837	3807.3	224,765		387,478					(177,939)	387,478			
S&P 500 Index Option PTPT .		N/A	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	10/27/2022	10/27/2023	10/27/2023	Expiration	10,455	39,806,444	3807.3	1,029,331		1,456,176					(814,887)	1,456,176			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	10/27/2022	10/27/2023	10/27/2023	Expiration	8,031	30,577,919	3807.3	312,800							(247,633)				
S&P Digital		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/27/2022	10/27/2023	10/27/2023	Expiration	745	2,838,309	3807.3	26,396		42,575					(20,897)	42,575			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	CS	E58DKGMJYYYJLN8C3868	10/27/2022	10/27/2023	10/27/2023	Expiration	4,444	13,668,694	3075.89	359,514							(284,615)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM	7H6GLXDRUG0FU57RNE97	10/27/2022	10/27/2023	10/27/2023	Expiration	2,978	5,296,758	1778.54	96,481							(76,380)				
Dow Index Option MAV		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	10/27/2022	10/27/2023	10/27/2023	Expiration	34	1,092,407	32033.28	23,378		43,696					(18,507)	43,696			
Dow Index Option PTPT		N/A	Equity/Index	SUN	JJKC32MCHIID171265Z06	10/27/2022	10/27/2023	10/27/2023	Expiration	73	2,348,516	32033.28	47,995		28,176					(37,996)	28,176			
Destinations PTPT		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	10/27/2023	Expiration	11,794	2,465,387	209.03	54,312							(42,997)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA	B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	10/27/2023	Expiration	207	532,178	2568.38	11,708							(9,269)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	10/27/2023	Expiration	13,211	4,476,768	338.86	99,832								(79,034)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/27/2023	10/27/2023	Expiration	13,053	3,298,144	252.67	69,921								(55,354)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2022	10/27/2023	10/27/2023	Expiration	16,295	63,567,790	3901.06	1,498,660		1,901,501						(1,186,439)	1,901,501			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	10/27/2023	Expiration	1,124	4,385,804	3901.06	40,788		65,787						(32,290)	65,787			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	10/27/2023	Expiration	8,156	25,202,248	3090.18	631,680								(500,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	10/27/2023	Expiration	7,476	13,356,263	1786.64	249,765								(197,731)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/27/2023	10/27/2023	Expiration	155	5,084,243	32861.8	86,543								(68,513)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2023	10/28/2023	Expiration	2,556	9,969,321	3901.06	208,829		329,192						(165,323)	329,192			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/28/2023	10/28/2023	Expiration	7,660	29,880,682	3901.06	303,908								(240,594)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/28/2023	10/28/2023	Expiration	95	371,319	3901.06	14,333								(11,347)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/28/2023	10/28/2023	Expiration	47	1,530,950	32861.8	23,901		29,911						(18,922)	29,911			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2023	10/29/2023	Expiration	2,015	7,860,148	3901.06	151,844		234,033						(120,210)	234,033			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/29/2023	10/29/2023	Expiration	7,686	29,982,724	3901.06	291,047								(230,412)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/29/2023	10/29/2023	Expiration	368	1,437,015	3901.06	76,178								(60,308)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/29/2023	10/29/2023	Expiration	40	1,309,128	32861.8	19,345		26,620						(15,315)	26,620			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	10/30/2023	Expiration	2,311	9,014,218	3901.06	191,080		301,023						(151,272)	301,023			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2022	10/30/2023	10/30/2023	Expiration	9,095	35,479,470	3901.06	984,610		1,141,552						(779,483)	1,141,552			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/30/2023	10/30/2023	Expiration	6,242	24,352,278	3901.06	245,390								(194,267)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/30/2023	10/30/2023	Expiration	177	692,124	3901.06	39,174								(31,013)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	10/30/2023	Expiration	513	2,001,763	3901.06	18,616		30,026						(14,738)	30,026			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	10/30/2023	Expiration	4,117	12,722,710	3090.18	354,879								(280,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	10/30/2023	Expiration	2,949	5,268,893	1786.64	97,009								(76,799)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/30/2023	10/30/2023	Expiration	59	1,947,109	32861.8	35,554		46,964						(28,147)	46,964			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/30/2023	10/30/2023	Expiration	47	1,560,222	32861.8	23,677		3,189						(18,745)	3,189			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023	10/31/2023	Expiration	172	441,924	2562.45	9,722								(7,697)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/31/2022	10/31/2023	10/31/2023	Expiration	1,752	6,783,818	3871.98	133,907		222,563						(106,010)	222,563			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2023	10/31/2023	Expiration	7,338	28,413,896	3871.98	894,764		1,053,106						(708,355)	1,053,106			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TWEFA76	10/31/2022	10/31/2023	10/31/2023	Expiration	4,662	18,049,612	3871.98	175,336								(138,807)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2022	10/31/2023	10/31/2023	Expiration	411	1,592,979	3871.98	14,815		23,895						(11,728)	23,895			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZIWZ7FF32TWEFA76	10/31/2022	10/31/2023	10/31/2023	Expiration	4,229	13,060,917	3088.07	352,592		26						(279,135)	26			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2022	10/31/2023	10/31/2023	Expiration	2,013	3,593,527	1784.95	77,620								(61,449)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	10/31/2023	Expiration	28	930,009	32732.95	14,834		24,012						(11,744)	24,012			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	10/31/2023	Expiration	48	1,579,596	32732.95	30,133		15,438						(23,855)	15,438			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/06/2023	10/06/2023	Expiration	117,956	11,795,574	100	241,000								(190,792)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/06/2023	10/06/2023	Expiration	161,931	15,869,227	98	173,000		425,567						(136,958)	425,567			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/12/2022	10/13/2023	10/13/2023	Expiration	99,114	9,911,414	100	205,200								(162,450)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2022	10/13/2023	10/13/2023	Expiration	144,109	14,122,691	98	179,000		375,900						(141,708)	375,900			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2022	10/20/2023	10/20/2023	Expiration	97,636	9,763,641	100	209,000								(165,458)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2022	10/20/2023	10/20/2023	Expiration	151,612	14,858,010	98	196,000		395,460						(155,167)	395,460			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/26/2022	10/27/2023	10/27/2023	Expiration	85,734	8,573,379	100	190,500								(150,813)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	10/26/2022	10/27/2023	10/27/2023	Expiration	135,295	13,258,913	98	190,500		357,298						(150,813)	357,298			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/03/2022	10/03/2023	10/03/2023	Expiration	(2,457)	(737,275)	300.07	(35,081)		(93,866)						27,772	(93,866)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/03/2022	10/03/2023	10/03/2023	Expiration	(1,731)	(530,838)	306.71	(20,452)		(55,631)						16,191	(55,631)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/03/2022	10/03/2023	10/03/2023	Expiration	(1,340)	(412,874)	308.18	(15,192)		(41,211)						12,027	(41,211)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/03/2022	10/03/2023	10/03/2023	Expiration	5,700	1,680,987	294.91	97,571		243,354						(77,244)	243,354			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/03/2022	10/03/2023	10/03/2023	Expiration	(2,850)	(855,239)	300.07	(87,333)		(86,873)						69,138	(86,873)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	10/03/2023	Expiration	(4,038)	(1,238,622)	306.71	(111,572)		(97,928)						88,328	(97,928)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	10/03/2023	Expiration	7,100	2,093,861	294.91	239,236		249,211						(189,395)	249,211			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	(1,278)	(394,108)	308.47	(18,513)		(37,929)						14,656	(37,929)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	(1,176)	(363,792)	309.22	(16,692)		(34,112)						13,215	(34,112)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	(3,461)	(1,091,376)	315.29	(41,408)		(80,483)						32,781	(80,483)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	(1,531)	(485,056)	316.8	(17,572)		(33,354)						13,911	(33,354)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	7,700	2,334,332	303.16	134,117		265,447						(106,176)	265,447			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	(1,179)	(363,792)	308.47	(35,235)		(27,404)						27,894	(27,404)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	(2,157)	(666,952)	309.22	(63,634)		(48,590)						50,377	(48,590)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	(4,904)	(1,546,116)	315.29	(130,890)		(81,683)						103,621	(81,683)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	10/04/2023	Expiration	8,500	2,576,860	303.16	280,715		239,111						(222,232)	239,111			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(2,353)	(726,576)	308.79	(33,917)		(67,791)						26,851	(67,791)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(3,077)	(968,768)	314.85	(37,543)		(70,996)						29,722	(70,996)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(2,105)	(666,028)	316.36	(24,645)		(45,488)						19,511	(45,488)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(1,044)	(341,341)	326.96	(8,634)		(11,084)						6,835	(11,084)			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	7,800	2,361,372	302.74	137,808		267,413						(109,098)	267,413			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	1,100	341,341	310.31	15,005		29,385						(11,879)	29,385			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(1,572)	(484,384)	308.04	(49,816)		(37,066)						39,437	(37,066)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(3,726)	(1,150,412)	308.79	(116,640)		(85,182)						92,340	(85,182)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(5,481)	(1,725,618)	314.85	(156,207)		(93,231)						123,664	(93,231)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	(659)	(219,338)	333.01	(12,570)								9,951				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	11,100	3,360,414	302.74	387,004		315,811						(306,378)	315,811			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	10/05/2023	Expiration	700	219,338	313.34	19,616		12,498						(15,530)	12,498			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	11/01/2023	Expiration	4,450	928,746	208.72	20,470								(17,911)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	11/01/2023	Expiration	10,235	3,468,990	338.93	77,358								(67,689)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2022	11/01/2023	11/01/2023	Expiration	8,910	2,243,717	251.81	47,791		9,026						(41,817)	9,026			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/01/2022	11/01/2023	11/01/2023	Expiration	2,298	8,862,741	3856.1	182,373		314,013						(159,577)	314,013			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	11/01/2022	11/01/2023	11/01/2023	Expiration	9,789	37,748,260	3856.1	1,097,984		1,563,770						(960,736)	1,563,770			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	11/01/2023	Expiration	6,374	24,577,441	3856.1	251,787								(220,314)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/01/2022	11/01/2023	11/01/2023	Expiration	358	1,379,563	3856.1	12,830		20,693						(11,226)	20,693			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/01/2022	11/01/2023	11/01/2023	Expiration	3,608	11,136,173	3086.8	313,988		419						(274,740)	419			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/01/2022	11/01/2023	11/01/2023	Expiration	3,092	5,516,799	1784.06	110,643								(96,812)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	11/01/2022	11/01/2023	11/01/2023	Expiration	31	1,028,247	32653.2	22,820		38,061						(19,967)	38,061			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	11/01/2022	11/01/2023	11/01/2023	Expiration	67	2,200,071	32653.2	44,396		40,938						(38,846)	40,938			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	11/02/2022	11/02/2023	11/02/2023	Expiration	4,031	15,153,932	3759.69	308,808		593,723						(270,207)	593,723			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/02/2023	11/02/2023	Expiration	10,220	38,422,445	3759.69	1,214,032		1,955,897						(1,062,278)	1,955,897			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/02/2022	11/02/2023	11/02/2023	Expiration	8,201	30,834,142	3759.69	392,576								(343,504)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	11/02/2023	Expiration	485	1,822,367	3759.69	90,887								(79,526)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/02/2022	11/02/2023	11/02/2023	Expiration	959	3,606,138	3759.69	33,898		54,092						(29,660)	54,092			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/02/2022	11/02/2023	11/02/2023	Expiration	3,712	11,408,930	3073.25	318,593		10,494						(278,769)	10,494			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/02/2022	11/02/2023	11/02/2023	Expiration	4,187	7,436,304	1776.06	123,542								(108,099)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	11/02/2022	11/02/2023	11/02/2023	Expiration	111	3,582,913	32147.76	57,362		99,388						(50,192)	99,388			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIIDI71265Z06	11/02/2022	11/02/2023	11/02/2023	Expiration	105	3,378,310	32147.76	56,350		86,418						(49,306)	86,418			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	11/02/2023	Expiration	8,544	1,780,984	208.46	39,235								(34,331)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	11/02/2023	Expiration	1,710	404,954	236.78	9,476								(8,291)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	11/02/2023	Expiration	424	1,083,039	2555.99	23,827								(20,849)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	11/02/2023	Expiration	14,992	5,073,733	338.44	113,144								(99,001)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2022	11/02/2023	11/02/2023	Expiration	11,033	2,771,685	251.21	58,760		28,663						(51,415)	28,663			
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2022	11/02/2023	11/02/2023	Expiration	17,021	5,743,391	337.42	127,503								(111,565)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/03/2023	11/03/2023	Expiration	9,637	2,003,306	207.87	44,073							(38,564)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/03/2023	11/03/2023	Expiration	196	500,057	2548.26	11,001							(9,626)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2022	11/03/2023	11/03/2023	Expiration	7,696	1,926,521	250.32	40,842		38,951					(35,737)	38,951			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2022	11/03/2023	11/03/2023	Expiration	2,507	9,327,552	3719.89	195,256		376,534					(170,849)	376,534			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/03/2022	11/03/2023	11/03/2023	Expiration	8,937	33,245,914	3719.89	824,446		1,415,012					(721,391)	1,415,012			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2022	11/03/2023	11/03/2023	Expiration	6,874	25,569,188	3719.89	298,220		3,249					(260,942)	3,249			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/03/2022	11/03/2023	11/03/2023	Expiration	610	2,268,951	3719.89	21,328		34,034					(18,662)	34,034			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/03/2022	11/03/2023	11/03/2023	Expiration	5,353	16,445,476	3072.35	451,712		28,716					(395,248)	28,716			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/03/2022	11/03/2023	11/03/2023	Expiration	2,280	4,047,539	1775.39	75,556							(66,112)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	11/03/2023	Expiration	44	1,410,964	32001.25	25,159		46,517					(22,014)	46,517			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	11/03/2023	Expiration	57	1,824,468	32001.25	30,810		51,742					(26,959)	51,742			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	11/03/2023	Expiration	5,602	1,167,673	208.44	25,654							(22,447)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/03/2023	11/03/2023	Expiration	12,403	3,111,176	250.83	65,957		56,406					(57,712)	56,406			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2022	11/03/2023	11/03/2023	Expiration	18,667	70,383,938	3770.55	1,510,021		2,501,264					(1,321,268)	2,501,264			
S&P Digital		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/04/2022	11/03/2023	11/03/2023	Expiration	1,058	3,990,480	3770.55	37,111		59,857					(32,473)	59,857			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/04/2022	11/03/2023	11/03/2023	Expiration	7,531	23,224,063	3083.97	605,835		14,301					(530,106)	14,301			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/04/2022	11/03/2023	11/03/2023	Expiration	6,811	12,136,562	1781.91	220,751							(193,157)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	11/03/2023	Expiration	128	4,153,571	32403.22	71,803		119,394					(62,828)	119,394			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/04/2022	11/04/2023	11/04/2023	Expiration	2,103	7,930,704	3770.55	166,526		306,543					(145,710)	306,543			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/04/2022	11/04/2023	11/04/2023	Expiration	7,275	27,431,233	3770.55	261,332							(228,665)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/04/2023	11/04/2023	Expiration	118	446,173	3770.55	22,933							(20,067)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/04/2023	11/04/2023	Expiration	34	1,092,516	32403.22	16,664		30,011					(14,581)	30,011			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/04/2022	11/05/2023	11/05/2023	Expiration	2,117	7,981,884	3770.55	154,915		291,562					(135,550)	291,562			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/04/2022	11/05/2023	11/05/2023	Expiration	6,866	25,890,368	3770.55	255,435							(223,505)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/05/2023	11/05/2023	Expiration	201	756,000	3770.55	41,807		403					(36,581)	403			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/05/2023	11/05/2023	Expiration	39	1,250,809	32403.22	17,289		30,779					(15,128)	30,779			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/04/2022	11/06/2023	11/06/2023	Expiration	2,217	8,359,584	3770.55	148,776		272,607					(130,179)	272,607			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiration	9,772	36,845,035	3770.55	1,103,560		1,741,470					(965,615)	1,741,470			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/04/2022	11/06/2023	11/06/2023	Expiration	7,218	27,214,644	3770.55	269,804		648,998					(236,079)	648,998			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/06/2023	11/06/2023	Expiration	100	375,351	3770.55	18,617		11,221					(16,290)	11,221			
S&P Digital		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/04/2022	11/06/2023	11/06/2023	Expiration	583	2,197,688	3770.55	19,999		32,965					(17,499)	32,965			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/04/2022	11/06/2023	11/06/2023	Expiration	3,767	11,618,487	3083.97	327,424		15,503					(286,496)	15,503			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/04/2022	11/06/2023	11/06/2023	Expiration	2,751	4,902,914	1781.91	101,270							(88,611)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Expiration	34	1,108,590	32403.22	19,785		36,180					(17,312)	36,180			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Expiration	87	2,806,594	32403.22	45,452		75,175					(39,771)	75,175			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2023	11/07/2023	Expiration	1,303	4,961,912	3806.8	93,514		164,900					(81,825)	164,900			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2023	11/07/2023	Expiration	7,053	26,850,655	3806.8	819,037		1,282,086					(716,657)	1,282,086			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/07/2022	11/07/2023	11/07/2023	Expiration	6,790	25,849,791	3806.8	262,905		51,202					(230,042)	51,202			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/07/2022	11/07/2023	11/07/2023	Expiration	585	2,226,909	3806.8	20,710		33,404					(18,121)	33,404			
SPXD5UN Index Option PTPT S&P 500 Dividend Aristocrats		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/07/2022	11/07/2023	11/07/2023	Expiration	3,290	10,171,507	3091.35	306,095		16,861					(267,833)	16,861			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/07/2022	11/07/2023	11/07/2023	Expiration	2,260	4,034,592	1785.59	80,989							(70,865)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	11/07/2023	Expiration	77	2,541,376	32827	46,345		77,221					(40,552)	77,221			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023	11/07/2023	Expiration	2,801	583,120	208.18	12,829							(11,225)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023	11/07/2023	Expiration	438	1,116,899	2550.51	24,572							(21,500)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE81BXP4R0TD8PU41	11/07/2022	11/07/2023	11/07/2023	Expiration	2,785	938,363	336.89	20,925							(18,310)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2022	11/07/2023	11/07/2023	Expiration	3,695	926,771	250.8	19,648		17,706					(17,192)	17,706			
Destinations PTPT Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	11/08/2023	Expiration	4,574	956,046	209.01	21,043							(18,412)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	11/08/2023	Expiration	1,607	379,730	236.33	8,886							(7,775)				

SCHEDULE DB - PART A - SECTION 2

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	11/08/2023	Expiration	5,505	1,855,930	337.16	41,387								(36,214)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023	11/08/2023	Expiration	8,790	2,211,630	251.6	46,887		34,009						(41,026)	34,009			
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/08/2023	11/08/2023	Expiration	2,136	8,174,983	3828.11	161,395		275,908						(141,221)	275,908			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/08/2023	11/08/2023	Expiration	8,168	31,269,146	3828.11	891,405		1,397,743						(779,979)	1,397,743			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2022	11/08/2023	11/08/2023	Expiration	6,766	25,899,908	3828.11	275,710		126,215						(241,247)	126,215			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/08/2022	11/08/2023	11/08/2023	Expiration	623	2,384,737	3828.11	22,178		35,771						(19,406)	35,771			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/08/2022	11/08/2023	11/08/2023	Expiration	2,884	8,928,058	3095.4	264,017		6,142						(231,015)	6,142			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/08/2022	11/08/2023	11/08/2023	Expiration	3,643	6,512,048	1787.74	129,484								(113,298)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2023	11/08/2023	Expiration	30	996,949	33160.83	10,189		17,447						(8,915)	17,447			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2023	11/08/2023	Expiration	91	3,026,205	33160.83	56,804		74,930						(49,704)	74,930			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/09/2022	11/09/2023	11/09/2023	Expiration	3,059	11,465,908	3748.57	247,719		474,473						(216,755)	474,473			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/09/2023	11/09/2023	Expiration	11,021	41,313,707	3748.57	1,210,808		2,013,503						(1,059,457)	2,013,503			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/09/2022	11/09/2023	11/09/2023	Expiration	7,868	29,495,459	3748.57	351,174		199,435						(307,277)	199,435			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	11/09/2023	Expiration	728	2,729,709	3748.57	150,574		95,837						(131,752)	95,837			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/09/2022	11/09/2023	11/09/2023	Expiration	672	2,520,561	3748.57	23,441		37,808						(20,511)	37,808			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	11/09/2023	Expiration	4,253	13,124,962	3085.72	387,082		9,326						(338,697)	9,326			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/09/2022	11/09/2023	11/09/2023	Expiration	4,837	8,619,533	1781.95	146,078								(127,818)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2022	11/09/2023	11/09/2023	Expiration	102	3,329,327	32513.94	60,241		94,856						(52,711)	94,856			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2022	11/09/2023	11/09/2023	Expiration	93	3,011,529	32513.94	61,425		85,309						(53,747)	85,309			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	11/09/2023	Expiration	9,773	2,041,009	208.84	44,923								(39,307)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	11/09/2023	Expiration	322	822,699	2553.65	18,099								(15,837)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	11/09/2023	Expiration	9,723	3,283,874	337.76	73,230								(64,077)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	11/09/2023	Expiration	11,002	2,760,764	250.93	58,528		36,918						(51,212)	36,918			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	11/10/2023	Expiration	2,674	10,578,393	3956.37	230,882		342,659						(202,022)	342,659			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	11/10/2023	Expiration	8,951	35,412,170	3956.37	891,533		1,363,635						(780,092)	1,363,635			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/10/2022	11/10/2023	11/10/2023	Expiration	7,682	30,394,260	3956.37	325,326		9,600						(284,660)	9,600			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/10/2022	11/10/2023	11/10/2023	Expiration	794	3,140,293	3956.37	29,205		47,104						(25,554)	47,104			
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/10/2023	11/10/2023	Expiration	3,853	12,016,798	3118.7	311,856								(272,874)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/10/2023	11/10/2023	Expiration	2,736	4,927,578	1800.8	93,277								(81,617)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	11/10/2023	Expiration	41	1,388,931	33715.37	22,673		3,739						(19,839)	3,739			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	11/10/2023	Expiration	76	2,545,893	33715.37	45,733		42,870						(40,016)	42,870			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023	11/10/2023	Expiration	5,137	1,085,339	211.26	23,932								(20,940)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023	11/10/2023	Expiration	4,980	1,695,757	340.49	37,815								(33,088)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/10/2022	11/10/2023	11/10/2023	Expiration	6,409	1,634,719	255.08	34,820								(30,467)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/11/2022	11/10/2023	11/10/2023	Expiration	15,896	63,471,274	3992.93	1,533,892		2,263,867						(1,342,155)	2,263,867			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2022	11/10/2023	11/10/2023	Expiration	1,154	4,609,458	3992.93	43,329		69,142						(37,913)	69,142			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/11/2022	11/10/2023	11/10/2023	Expiration	6,379	19,934,674	3124.94	507,191								(443,792)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2022	11/10/2023	11/10/2023	Expiration	5,763	10,397,007	1804.21	184,936								(161,819)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023	11/10/2023	Expiration	140	4,714,384	33747.86	82,133		74,770						(71,866)	74,770			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	11/10/2023	Expiration	9,330	1,968,704	211	43,331								(37,915)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	11/10/2023	Expiration	188	484,951	2585.78	10,669								(9,335)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	11/10/2023	Expiration	6,654	2,270,690	341.26	50,636								(44,307)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/11/2022	11/10/2023	11/10/2023	Expiration	10,372	2,650,945	255.59	56,200								(49,175)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2023	11/11/2023	Expiration	2,132	8,513,674	3992.93	156,559		252,323						(136,989)	252,323			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2022	11/11/2023	11/11/2023	Expiration	7,906	31,566,410	3992.93	345,235		3,011						(302,081)	3,011			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2023	11/11/2023	Expiration	176	703,508	3992.93	36,160								(31,640)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/11/2023	11/11/2023	Expiration	29	978,435	33747.86	16,425		3,430						(14,372)	3,430			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2023	11/12/2023	Expiration	2,084	8,323,001	3992.93	166,917		250,366						(146,052)	250,366			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2022	11/12/2023	11/12/2023	Expiration	4,952	19,772,636	3992.93	218,393								(191,094)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/12/2023	11/12/2023	Expiration	53	1,792,815	33747.86	29,560		9,749						(25,865)	9,749			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	11/13/2023	Expiration	1,983	7,916,749	3992.93	140,902		216,727						(123,289)	216,727			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/11/2022	11/13/2023	11/13/2023	Expiration	8,966	35,801,501	3992.93	937,828		1,315,406						(820,600)	1,315,406			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2022	11/13/2023	11/13/2023	Expiration	6,605	26,374,203	3992.93	281,149								(246,006)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2023	11/13/2023	Expiration	178	711,156	3992.93	39,540								(34,596)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2022	11/13/2023	11/13/2023	Expiration	672	2,682,766	3992.93	25,218		40,241						(22,066)	40,241			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/11/2022	11/13/2023	11/13/2023	Expiration	3,448	10,775,261	3124.94	290,927								(254,561)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/11/2022	11/13/2023	11/13/2023	Expiration	2,772	5,000,731	1804.21	94,851								(82,994)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/13/2023	11/13/2023	Expiration	35	1,166,069	33747.86	21,688		9,515						(18,977)	9,515			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/13/2023	11/13/2023	Expiration	65	2,202,902	33747.86	40,798		38,513						(35,698)	38,513			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	11/14/2023	Expiration	1,429	487,208	341.03	10,865								(9,507)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/14/2022	11/14/2023	11/14/2023	Expiration	2,491	636,043	255.32	13,548		5,245						(11,854)	5,245			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023	11/14/2023	Expiration	1,371	5,423,765	3957.25	106,787		173,755						(93,438)	173,755			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	5,842	23,119,053	3957.25	686,081		1,018,459						(600,321)	1,018,459			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023	11/14/2023	Expiration	5,235	20,717,473	3957.25	223,806		257						(195,830)	257			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/14/2022	11/14/2023	11/14/2023	Expiration	323	1,280,046	3957.25	12,032		19,201						(10,528)	19,201			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/14/2022	11/14/2023	11/14/2023	Expiration	2,316	7,228,228	3120.44	198,931		6,774						(174,065)	6,774			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/14/2022	11/14/2023	11/14/2023	Expiration	1,659	2,987,317	1801.03	59,285								(51,875)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	11/14/2023	Expiration	29	959,797	33536.7	17,914		15,410						(15,675)	15,410			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	11/14/2023	Expiration	55	1,833,734	33536.7	34,330		55,826						(30,039)	55,826			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	11/15/2023	Expiration	2,309	9,218,584	3991.73	191,981		299,389						(167,983)	299,389			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	11/15/2023	Expiration	7,626	30,440,309	3991.73	943,424		1,394,317						(825,496)	1,394,317			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/15/2022	11/15/2023	11/15/2023	Expiration	6,094	24,324,823	3991.73	282,026								(246,773)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	412	1,643,236	3991.73	15,775		24,649						(13,803)	24,649			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2023	11/15/2023	Expiration	3,165	9,890,866	3125.17	287,112		11,568						(251,223)	11,568			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/15/2022	11/15/2023	11/15/2023	Expiration	3,629	6,544,965	1803.56	123,453								(108,022)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	11/15/2023	Expiration	40	1,358,297	33592.92	25,667		16,075						(22,459)	16,075			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	11/15/2023	Expiration	79	2,647,049	33592.92	47,997		80,111						(41,997)	80,111			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	11/15/2023	Expiration	8,250	1,742,100	211.16	38,396								(33,596)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	11/15/2023	Expiration	403	1,041,998	2588.03	22,924								(20,058)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	11/15/2023	Expiration	8,312	2,839,565	341.63	63,322								(55,407)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/15/2022	11/15/2023	11/15/2023	Expiration	11,962	3,059,016	255.73	65,157		15,328						(57,012)	15,328			
Destinations PTPT Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	11/16/2023	Expiration	5,068	1,072,263	211.59	23,633								(20,679)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	11/16/2023	Expiration	1,804	433,377	240.26	10,184								(8,911)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	11/16/2023	Expiration	6,457	2,202,316	341.05	49,112								(42,973)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/16/2022	11/16/2023	11/16/2023	Expiration	9,585	2,451,876	255.8	52,225		14,407						(45,697)	14,407			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2022	11/16/2023	11/16/2023	Expiration	2,453	9,711,514	3958.79	201,394		334,034						(176,220)	334,034			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/16/2023	11/16/2023	Expiration	10,329	40,892,175	3958.79	1,254,298		1,975,026						(1,097,511)	1,975,026			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/16/2022	11/16/2023	11/16/2023	Expiration	8,022	31,758,416	3958.79	421,029		64,308						(368,400)	64,308			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	11/16/2023	Expiration	323	1,280,300	3958.79	68,023		17,149						(59,520)	17,149			
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/16/2022	11/16/2023	11/16/2023	Expiration	803	3,176,943	3958.79	30,816		47,654						(26,964)	47,654			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/16/2022	11/16/2023	11/16/2023	Expiration	5,061	15,799,778	3121.94	462,246		19,631						(404,465)	19,631			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/16/2022	11/16/2023	11/16/2023	Expiration	4,304	7,754,201	1801.5	126,991								(111,117)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/16/2022	11/16/2023	11/16/2023	Expiration	75	2,518,124	33553.83	38,860		26,749						(34,003)	26,749			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	11/16/2022	11/16/2023	11/16/2023	Expiration	106	3,572,897	33553.83	71,793		84,496						(62,819)	84,496			
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/17/2023	11/17/2023	Expiration	2,517	9,932,001	3946.56	206,523		340,518						(180,708)	340,518			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/17/2023	11/17/2023	Expiration	9,446	37,281,161	3946.56	941,839		1,497,956						(824,109)	1,497,956			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/17/2023	11/17/2023	Expiration	6,916	27,292,800	3946.56	324,975		2,796						(284,353)	2,796			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023	11/17/2023	Expiration	769	3,035,162	3946.56	28,986		45,527						(25,363)	45,527			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/17/2022	11/17/2023	11/17/2023	Expiration	4,845	15,112,949	3119.55	408,799		12,529						(357,699)	12,529			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2022	11/17/2023	11/17/2023	Expiration	1,938	3,488,350	1799.92	61,763								(54,042)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/17/2022	11/17/2023	11/17/2023	Expiration	33	1,102,505	33546.32	19,383		11,762						(16,960)	11,762			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/17/2022	11/17/2023	11/17/2023	Expiration	115	3,843,747	33546.32	69,573		116,856						(60,876)	116,856			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2022	11/17/2023	11/17/2023	Expiration	3,667	774,164	211.1	17,047								(14,916)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/17/2022	11/17/2023	11/17/2023	Expiration	172	445,308	2587.4	9,797								(8,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	11/17/2023	Expiration	4,030	1,374,439	341.04	30,650								(26,819)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/17/2022	11/17/2023	11/17/2023	Expiration	2,874	734,040	255.4	15,635		5,866						(13,681)	5,866			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/17/2023	11/17/2023	Expiration	18,383	72,895,617	3965.34	1,830,328		2,850,373						(1,601,537)	2,850,373			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/17/2023	11/17/2023	Expiration	758	3,007,653	3965.34	29,174		45,115						(25,527)	45,115			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023	11/17/2023	Expiration	6,996	21,860,038	3124.78	576,987		11,182						(504,863)	11,182			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023	11/17/2023	Expiration	7,955	14,340,500	1802.74	270,733								(236,891)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/17/2023	11/17/2023	Expiration	194	6,531,314	33745.69	107,541		165,008						(94,098)	165,008			
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/17/2023	11/17/2023	Expiration	11,602	2,448,881	211.08	53,851								(47,120)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/18/2022	11/17/2023	11/17/2023	Expiration	311	804,846	2586.07	17,707								(15,493)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	11/17/2023	Expiration	10,475	3,574,662	341.27	79,715								(69,751)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/18/2022	11/17/2023	11/17/2023	Expiration	10,356	2,642,646	255.18	56,024		23,491						(49,021)	23,491			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/18/2023	11/18/2023	Expiration	2,654	10,523,106	3965.34	214,328		337,358						(187,537)	337,358			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/18/2022	11/18/2023	11/18/2023	Expiration	7,788	30,883,849	3965.34	350,814								(306,962)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/18/2023	11/18/2023	Expiration	48	1,606,119	33745.69	26,677		5,786						(23,342)	5,786			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/19/2023	11/19/2023	Expiration	2,043	8,100,688	3965.34	157,929		239,741						(138,188)	239,741			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/18/2022	11/19/2023	11/19/2023	Expiration	6,502	25,784,513	3965.34	291,620								(255,168)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/19/2023	11/19/2023	Expiration	365	1,445,570	3965.34	79,013		3,728						(69,136)	3,728			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/19/2023	11/19/2023	Expiration	42	1,422,291	33745.69	23,084		2,129						(20,199)	2,129			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/20/2023	11/20/2023	Expiration	2,124	8,422,437	3965.34	168,930		250,083						(147,813)	250,083			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/20/2023	11/20/2023	Expiration	9,756	38,686,281	3965.34	1,201,033		1,822,300						(1,050,904)	1,822,300			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/18/2022	11/20/2023	11/20/2023	Expiration	6,936	27,505,445	3965.34	311,271								(272,362)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/20/2023	11/20/2023	Expiration	517	2,050,131	3965.34	19,886		30,752						(17,400)	30,752			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2023	11/20/2023	Expiration	3,679	11,495,246	3124.78	332,142		15,448						(290,625)	15,448			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2023	11/20/2023	Expiration	3,159	5,695,597	1802.74	113,892								(99,656)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/20/2023	11/20/2023	Expiration	70	2,368,439	33745.69	41,164		6,202						(36,018)	6,202			
Dow Index Option PTPT Franklin Global Trends Index		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/18/2022	11/20/2023	11/20/2023	Expiration	61	2,046,826	33745.69	33,732		55,431						(29,516)	55,431			
		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2022	11/21/2023	11/21/2023	Expiration	1,790	428,015	239.09	10,016								(8,764)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	11/21/2023	Expiration	1,929	657,899	341.05	14,671								(12,837)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/21/2022	11/21/2023	11/21/2023	Expiration	2,688	685,351	254.99	14,529		6,948						(12,713)	6,948			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Expiration	1,383	5,464,309	3949.94	98,319		152,754						(86,029)	152,754			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Expiration	6,339	25,040,493	3949.94	762,502		1,154,850						(667,189)	1,154,850			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	11/21/2023	Expiration	5,864	23,163,993	3949.94	260,067		11,751						(227,558)	11,751			
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/21/2022	11/21/2023	11/21/2023	Expiration	291	1,151,351	3949.94	11,053		17,270						(9,671)	17,270			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/21/2022	11/21/2023	11/21/2023	Expiration	3,091	9,672,621	3129.19	291,612		11,805						(255,160)	11,805			
Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2022	11/21/2023	11/21/2023	Expiration	1,648	2,974,434	1804.69	62,463								(54,655)				
Destinations PTPT Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2022	11/22/2023	11/22/2023	Expiration	6,194	1,309,561	211.42	28,810								(25,209)				
		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/22/2022	11/22/2023	11/22/2023	Expiration	346	897,664	2591.75	19,749								(17,280)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	11/22/2023	Expiration	7,615	2,601,166	341.6	58,006								(50,755)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2023	11/22/2023	Expiration	6,118	1,562,213	255.35	33,119		14,570						(28,979)	14,570			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/22/2023	Expiration	1,953	7,819,793	4003.58	155,192		241,324						(135,793)	241,324			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/22/2022	11/22/2023	11/22/2023	Expiration	7,931	31,753,537	4003.58	801,228		1,265,418						(701,074)	1,265,418			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/22/2022	11/22/2023	11/22/2023	Expiration	6,397	25,609,296	4003.58	306,188								(267,915)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/22/2023	Expiration	695	2,782,054	4003.58	27,042		41,731						(23,661)	41,731			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023	11/22/2023	Expiration	2,110	6,617,319	3136.59	183,287								(160,377)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2023	11/22/2023	Expiration	2,163	3,912,933	1808.77	71,546								(62,603)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/22/2023	Expiration	24	802,567	34098.1	14,527								(12,711)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/22/2023	Expiration	79	2,707,156	34098.1	48,704		72,790						(42,616)	72,790			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/23/2022	11/22/2023	11/22/2023	Expiration	9,535	38,399,151	4027.26	1,190,763		1,908,991						(1,041,917)	1,908,991			
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/23/2022	11/22/2023	11/22/2023	Expiration	608	2,449,621	4027.26	23,516		36,744						(20,577)	36,744			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	11/22/2023	Expiration	4,130	12,960,891	3138.07	397,375		13,663						(347,704)	13,663			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	11/22/2023	Expiration	3,468	6,275,230	1809.42	113,387								(99,213)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/23/2022	11/22/2023	11/22/2023	Expiration	66	2,255,460	34194.06	50,009		57,864						(43,757)	57,864			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/23/2022	11/22/2023	11/22/2023	Expiration	6,307	1,335,421	211.75	29,379								(25,707)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/23/2022	11/22/2023	11/22/2023	Expiration	121	313,839	2595.28	6,873								(6,014)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/23/2022	11/22/2023	11/22/2023	Expiration	10,569	2,702,534	255.69	57,294		21,558						(50,132)	21,558			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/23/2022	11/23/2023	11/23/2023	Expiration	2,275	9,160,247	4027.26	206,075		307,915						(180,316)	307,915			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/23/2023	11/23/2023	Expiration	7,442	29,968,859	4027.26	426,405								(373,105)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/23/2022	11/23/2023	11/23/2023	Expiration	427	1,720,368	4027.26	91,564								(80,119)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/23/2022	11/23/2023	11/23/2023	Expiration	89	3,026,554	34194.06	59,130								(51,738)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/23/2022	11/24/2023	11/24/2023	Expiration	1,650	6,644,376	4027.26	138,562		208,878						(121,241)	208,878			
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/23/2022	11/24/2023	11/24/2023	Expiration	8,575	34,532,231	4027.26	889,274		1,384,969						(778,115)	1,384,969			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	11/24/2023	Expiration	5,406	21,772,963	4027.26	278,132								(243,365)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/23/2022	11/24/2023	11/24/2023	Expiration	213	856,094	4027.26	49,225								(43,072)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/23/2022	11/24/2023	11/24/2023	Expiration	487	1,961,966	4027.26	18,835		29,429						(16,481)	29,429			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	11/24/2023	Expiration	3,167	9,939,712	3138.07	252,287								(220,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	11/24/2023	Expiration	2,199	3,979,297	1809.42	78,984								(69,111)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/23/2022	11/24/2023	11/24/2023	Expiration	45	1,530,538	34194.06	23,976								(20,979)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/23/2022	11/24/2023	11/24/2023	Expiration	65	2,228,511	34194.06	39,327		59,100						(34,411)	59,100			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/23/2022	11/24/2023	11/24/2023	Expiration	2,979	630,846	211.75	13,879								(12,144)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/23/2022	11/24/2023	11/24/2023	Expiration	3,448	881,675	255.69	18,780		6,212						(16,432)	6,212			
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	11/24/2023	Expiration	10,834	43,618,503	4026.12	925,516		1,438,582						(809,826)	1,438,582			
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/25/2022	11/24/2023	11/24/2023	Expiration	731	2,942,609	4026.12	27,955		44,139						(24,460)	44,139			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/25/2022	11/24/2023	11/24/2023	Expiration	4,566	14,338,258	3140.15	377,153		2,385						(330,009)	2,385			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/25/2022	11/24/2023	11/24/2023	Expiration	4,074	7,374,032	1810.23	135,695								(118,733)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/25/2022	11/24/2023	11/24/2023	Expiration	116	3,982,954	34347.03	60,838		87,338						(53,233)	87,338			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	11/24/2023	Expiration	2,489	527,524	211.96	11,595								(10,146)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/25/2022	11/24/2023	11/24/2023	Expiration	3,063	782,988	255.65	16,599		5,654						(14,524)	5,654			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/25/2023	11/25/2023	Expiration	1,691	6,806,945	4026.12	143,994		189,101						(125,995)	189,101			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/25/2023	11/25/2023	Expiration	6,981	28,104,385	4026.12	329,098								(287,961)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/25/2022	11/25/2023	11/25/2023	Expiration	57	1,967,124	34347.03	28,288								(24,752)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/26/2023	11/26/2023	Expiration	619	2,491,400	4026.12	23,670		40,259						(20,711)	40,259			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/26/2023	11/26/2023	Expiration	3,634	14,631,386	4026.12	152,178								(133,155)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/26/2023	11/26/2023	Expiration	116	468,602	4026.12	25,117								(21,977)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	11/27/2023	Expiration	1,202	4,838,133	4026.12	80,973		118,297						(70,851)	118,297			
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2022	11/27/2023	11/27/2023	Expiration	5,225	21,036,085	4026.12	674,830		941,275						(590,477)	941,275			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	11/27/2023	Expiration	4,738	19,073,755	4026.12	235,993								(206,494)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/27/2023	11/27/2023	Expiration	499	2,007,261	4026.12	117,275								(102,616)				
S&P Digital		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/25/2022	11/27/2023	11/27/2023	Expiration	199	802,092	4026.12	7,620		12,031						(6,667)	12,031			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/25/2022	11/27/2023	11/27/2023	Expiration	858	2,694,257	3140.15	71,860								(62,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	11/25/2022	11/27/2023	11/27/2023	Expiration	2,811	5,088,043	1810.23	98,340								(86,048)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/25/2022	11/27/2023	11/27/2023	Expiration	29	997,921	34347.03	18,475							(16,166)				
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/25/2022	11/27/2023	11/27/2023	Expiration	43	1,488,591	34347.03	26,050		34,848						(22,794)	34,848			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/25/2022	11/27/2023	11/27/2023	Expiration	3,045	645,325	211.96	14,236								(12,456)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023	11/28/2023	Expiration	766	3,035,366	3963.94	69,656		103,756						(60,949)	103,756			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023	11/28/2023	Expiration	4,850	19,225,808	3963.94	788,153		1,172,162						(689,634)	1,172,162			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2022	11/28/2023	11/28/2023	Expiration	2,589	10,261,637	3963.94	124,280								(108,745)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2022	11/28/2023	11/28/2023	Expiration	244	966,982	3963.94	9,090		14,505						(7,953)	14,505			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	11/28/2023	Expiration	1,913	5,988,696	3130.04	192,538		15,050						(168,471)	15,050			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	11/28/2023	Expiration	1,478	2,665,340	1803.8	48,436								(42,382)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/28/2022	11/28/2023	11/28/2023	Expiration	18,346	6,266,452	341.57	139,742								(122,274)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2022	11/29/2023	11/29/2023	Expiration	4,243	897,095	211.45	19,745								(17,277)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/29/2022	11/29/2023	11/29/2023	Expiration	255	659,453	2588.36	14,508								(12,694)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	11/29/2023	Expiration	5,256	1,795,380	341.58	40,037								(35,032)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/29/2022	11/29/2023	11/29/2023	Expiration	6,762	1,724,482	255.04	36,559		26,403						(31,989)	26,403			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2022	11/29/2023	11/29/2023	Expiration	1,848	7,312,287	3957.63	156,966		249,898						(137,345)	249,898			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	11/29/2023	Expiration	8,553	33,850,930	3957.63	967,978		1,531,373						(846,981)	1,531,373			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/29/2022	11/29/2023	11/29/2023	Expiration	5,990	23,704,413	3957.63	275,704								(241,241)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2022	11/29/2023	11/29/2023	Expiration	434	1,718,522	3957.63	16,704		25,778						(14,616)	25,778			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	11/29/2023	Expiration	3,339	10,452,785	3130.49	322,431		20,516						(282,127)	20,516			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023	11/29/2023	Expiration	2,432	4,387,080	1803.87	85,440								(74,760)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	11/29/2023	Expiration	29	978,817	33852.53	18,676								(16,341)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	11/29/2023	Expiration	67	2,265,429	33852.53	41,075		67,088						(35,940)	67,088			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2022	11/30/2023	11/30/2023	Expiration	4,659	988,517	212.17	21,747								(19,029)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2022	11/30/2023	11/30/2023	Expiration	2,766	665,693	240.7	15,577								(13,630)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2022	11/30/2023	11/30/2023	Expiration	545	1,418,328	2600.63	31,203								(27,303)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	11/30/2023	Expiration	6,660	2,281,828	342.63	50,885								(44,524)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	11/30/2022	11/30/2023	11/30/2023	Expiration	7,959	2,041,891	256.56	43,492		18,031						(38,056)	18,031			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	11/30/2022	11/30/2023	11/30/2023	Expiration	2,909	11,870,727	4080.11	256,300		379,159						(224,262)	379,159			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/30/2022	11/30/2023	11/30/2023	Expiration	12,252	49,987,606	4080.11	1,535,571		2,314,652						(1,343,624)	2,314,652			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	11/30/2023	Expiration	6,850	27,946,738	4080.11	386,741								(338,398)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/30/2022	11/30/2023	11/30/2023	Expiration	218	888,521	4080.11	47,806								(41,830)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	11/30/2023	Expiration	660	2,694,620	4080.11	26,838		40,419						(23,484)	40,419			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	11/30/2023	Expiration	3,687	11,590,966	3143.77	356,217		14,829						(311,690)	14,829			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2022	11/30/2023	11/30/2023	Expiration	3,937	7,130,576	1811.32	114,681								(100,346)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	11/30/2023	Expiration	89	3,087,578	34589.77	49,591								(43,392)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	11/30/2023	Expiration	123	4,246,551	34589.77	85,552		127,501						(74,858)	127,501			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/03/2023	11/03/2023	Expiration	99,273	9,927,282	100	220,000								(192,500)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/03/2023	11/03/2023	Expiration	132,749	13,009,387	98	173,000		184,977						(151,375)	184,977			
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/10/2023	11/10/2023	Expiration	104,171	10,417,081	100	224,000								(196,000)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/10/2023	11/10/2023	Expiration	130,921	12,830,214	98	163,000		114,269						(142,625)	114,269			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2022	11/17/2023	11/17/2023	Expiration	103,351	10,335,071	100	211,000								(184,625)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2022	11/17/2023	11/17/2023	Expiration	136,208	13,348,413	98	170,000		359,681						(148,750)	359,681			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	11/24/2023	Expiration	139,743	13,974,331	100	291,000								(254,625)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	11/24/2023	Expiration	172,194	16,874,992	98	204,000		453,177						(178,500)	453,177			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/30/2022	12/01/2023	12/01/2023	Expiration	94,741	9,474,095	100	224,000								(196,000)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/30/2022	12/01/2023	12/01/2023	Expiration	112,994	11,073,403	98	150,000		293,917						(131,250)	293,917			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	11/21/2023	Expiration	(1,179)	(404,400)	342.9	(18,132)								15,866				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	11/21/2023	Expiration	1,200	404,400	337	22,272		1,204						(19,488)	1,204			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	11/21/2023	Expiration	(2,850)	(977,300)	342.9	(93,771)		(23,160)						82,049	(23,160)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	11/21/2023	Expiration	(2,308)	(808,800)	350.48	(67,907)		(975)						59,419	(975)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	11/21/2023	Expiration	5,300	1,786,100	337	191,040		73,506						(167,160)	73,506			
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	11/28/2023	Expiration	(1,722)	(609,282)	353.72	(20,308)								17,770				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	11/28/2023	Expiration	1,800	609,282	338.49	33,602								(29,402)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	11/28/2023	Expiration	(2,885)	(1,015,470)	352.03	(82,994)		(6,439)						72,620	(6,439)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	11/28/2023	Expiration	3,000	1,015,470	338.49	108,706		46,996						(95,118)	46,996			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/01/2022	12/01/2023	12/01/2023	Expiration	2,437	9,932,584	4076.57	194,116		289,725						(186,027)	289,725			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/01/2022	12/01/2023	12/01/2023	Expiration	10,924	44,532,749	4076.57	1,141,756		1,770,844						(1,094,182)	1,770,844			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/01/2022	12/01/2023	12/01/2023	Expiration	7,033	28,669,820	4076.57	379,883								(364,054)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	12/01/2023	Expiration	1,153	4,701,331	4076.57	46,825		70,520						(44,874)	70,520			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/01/2022	12/01/2023	12/01/2023	Expiration	4,853	15,265,046	3145.54	409,786		22,574						(392,712)	22,574			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/01/2022	12/01/2023	12/01/2023	Expiration	2,827	5,122,330	1812.15	88,143								(84,470)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	12/01/2023	Expiration	59	2,039,816	34395.01	36,891								(35,354)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	12/01/2023	Expiration	95	3,256,858	34395.01	66,657		109,664						(63,879)	109,664			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023	12/01/2023	Expiration	6,243	1,332,010	213.35	29,344								(28,122)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	12/01/2023	Expiration	5,447	1,869,095	343.16	41,681								(39,944)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2022	12/01/2023	12/01/2023	Expiration	9,166	2,359,006	257.35	50,247		25,306						(48,153)	25,306			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	12/01/2023	Expiration	12,976	2,768,859	213.38	60,887								(58,350)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/01/2023	Expiration	11,466	3,937,682	343.43	87,810								(84,152)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/02/2022	12/01/2023	12/01/2023	Expiration	13,765	3,541,419	257.28	75,078		38,992						(71,950)	38,992			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/02/2022	12/01/2023	12/01/2023	Expiration	16,485	67,121,991	4071.7	1,702,592		2,596,318						(1,631,651)	2,596,318			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	12/01/2023	Expiration	1,008	4,104,219	4071.7	40,960		61,563						(39,253)	61,563			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/02/2022	12/01/2023	12/01/2023	Expiration	6,914	21,769,753	3148.65	554,516		6,908						(531,411)	6,908			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	12/01/2023	Expiration	5,561	10,087,099	1813.74	198,243								(189,983)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	12/01/2023	Expiration	169	5,828,898	34429.88	95,692		155,440						(91,705)	155,440			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/02/2022	12/02/2023	12/02/2023	Expiration	2,571	10,469,054	4071.7	190,539		294,268						(182,600)	294,268			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2023	12/02/2023	Expiration	7,222	29,405,570	4071.7	357,713								(342,808)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/02/2023	12/02/2023	Expiration	106	431,740	4071.7	24,868								(23,832)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/02/2023	12/02/2023	Expiration	43	1,464,067	34429.88	23,307								(22,336)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/02/2022	12/03/2023	12/03/2023	Expiration	1,709	6,958,538	4071.7	146,791		193,076						(140,674)	193,076			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2023	12/03/2023	Expiration	5,943	24,197,377	4071.7	279,244								(267,609)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/03/2023	12/03/2023	Expiration	346	1,407,844	4071.7	80,454								(77,102)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/03/2023	12/03/2023	Expiration	34	1,156,193	34429.88	16,451								(15,765)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/02/2022	12/04/2023	12/04/2023	Expiration	1,900	7,737,861	4071.7	132,341		190,632						(126,827)	190,632			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2023	12/04/2023	Expiration	8,793	35,801,122	4071.7	1,067,411		1,494,074						(1,022,936)	1,494,074			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	12/04/2023	Expiration	6,264	25,504,873	4071.7	291,528								(279,381)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	12/04/2023	Expiration	515	2,097,366	4071.7	20,932		31,460						(20,060)	31,460			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/02/2022	12/04/2023	12/04/2023	Expiration	3,623	11,407,774	3148.65	319,713		12,751						(306,391)	12,751			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	12/04/2023	Expiration	2,373	4,303,220	1813.74	81,616								(78,216)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	12/04/2023	Expiration	49	1,692,407	34429.88	31,594								(30,278)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	12/04/2023	Expiration	62	2,124,063	34429.88	33,970		55,035						(32,555)	55,035			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	12/05/2023	Expiration	1,444	5,774,721	3998.84	106,134		161,058						(101,711)	161,058			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/05/2022	12/05/2023	12/05/2023	Expiration	5,894	23,570,974	3998.84	571,367		881,520						(547,560)	881,520			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	12/05/2023	Expiration	5,411	21,638,453	3998.84	256,607		351						(245,915)	351			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	12/05/2023	Expiration	593	2,372,384	3998.84	23,487		35,586						(22,508)	35,586			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	12/05/2023	Expiration	2,898	9,089,348	3136.55	259,387		11,331							(248,580)	11,331			
Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	12/05/2023	Expiration	834	1,506,181	1806.17	28,623									(27,430)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	12/05/2023	Expiration	15	501,318	33947.1	5,309		1,112							(5,088)	1,112			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	12/05/2023	Expiration	64	2,184,979	33947.1	35,228		57,351							(33,760)	57,351			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	12/05/2023	Expiration	172	446,020	2599.25	9,812									(9,404)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	12/05/2023	Expiration	2,484	851,836	342.87	18,996									(18,204)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/05/2022	12/05/2023	12/05/2023	Expiration	3,365	862,802	256.43	18,291		11,765							(17,529)	11,765			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	12/06/2023	Expiration	3,934	836,709	212.71	18,416									(17,649)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	12/06/2023	Expiration	543	1,412,018	2599.06	31,064									(29,770)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Expiration	7,876	2,696,955	342.43	60,142		3,938							(57,636)	3,938			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/06/2022	12/06/2023	12/06/2023	Expiration	9,258	2,374,063	256.44	50,330		30,982							(48,233)	30,982			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2023	12/06/2023	Expiration	1,798	7,084,767	3941.26	143,013		234,393							(137,054)	234,393			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2023	12/06/2023	Expiration	9,842	38,789,499	3941.26	1,312,475		2,056,271							(1,257,789)	2,056,271			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023	12/06/2023	Expiration	7,935	31,272,419	3941.26	390,349		776,001							(374,084)	776,001			
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Expiration	555	2,185,805	3941.26	21,639		32,787							(20,738)	32,787			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Expiration	3,623	11,344,558	3131.22	334,632		24,375							(320,689)	24,375			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2023	12/06/2023	Expiration	4,159	7,499,040	1802.9	141,019									(135,143)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/06/2022	12/06/2023	12/06/2023	Expiration	56	1,881,825	33596.34	37,939		25,761							(36,358)	25,761			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/06/2022	12/06/2023	12/06/2023	Expiration	60	2,018,213	33596.34	38,144		62,402							(36,555)	62,402			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/07/2022	12/07/2023	12/07/2023	Expiration	2,926	11,510,584	3933.92	263,794		455,021							(252,803)	455,021			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	12/07/2023	Expiration	11,288	44,406,911	3933.92	1,420,181		2,398,073							(1,361,007)	2,398,073			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2022	12/07/2023	12/07/2023	Expiration	8,287	32,599,897	3933.92	458,998		211,088							(439,873)	211,088			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/07/2023	12/07/2023	Expiration	636	2,501,967	3933.92	139,667		95,619							(133,847)	95,619			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/07/2023	12/07/2023	Expiration	612	2,407,074	3933.92	23,830		36,106							(22,837)	36,106			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	12/07/2023	Expiration	4,038	12,645,040	3131.3	390,896		57,057							(374,608)	57,057			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	12/07/2023	Expiration	4,524	8,155,626	1802.76	141,428									(135,535)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	12/07/2023	Expiration	95	3,208,341	33597.92	55,352		45,197							(53,046)	45,197			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	12/07/2023	Expiration	110	3,683,315	33597.92	77,596		122,318							(74,363)	122,318			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	12/07/2023	Expiration	7,281	1,553,450	213.35	34,223									(32,797)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	12/07/2023	Expiration	2,210	536,077	242.57	12,544									(12,022)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	12/07/2023	Expiration	393	1,023,479	2604.69	22,517									(21,578)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	12/07/2023	Expiration	7,723	2,643,594	342.32	58,952		5,792							(56,496)	5,792			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/07/2022	12/07/2023	12/07/2023	Expiration	7,903	2,030,476	256.93	43,249		28,655							(41,447)	28,655			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/08/2023	12/08/2023	Expiration	2,339	498,276	213.04	10,972									(10,515)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	12/08/2023	Expiration	4,203	1,439,455	342.49	32,100									(30,762)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/08/2022	12/08/2023	12/08/2023	Expiration	3,453	887,006	256.85	18,893		11,226							(18,106)	11,226			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/08/2022	12/08/2023	12/08/2023	Expiration	2,517	9,977,131	3963.51	202,160		319,872							(193,737)	319,872			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/08/2022	12/08/2023	12/08/2023	Expiration	8,810	34,918,937	3963.51	860,070		1,422,589							(824,233)	1,422,589			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/08/2022	12/08/2023	12/08/2023	Expiration	7,721	30,603,571	3963.51	378,071		153,675							(362,318)	153,675			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023	12/08/2023	Expiration	656	2,601,384	3963.51	25,598		39,021							(24,531)	39,021			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2023	12/08/2023	Expiration	4,333	13,581,766	3134.84	358,352		14,627							(343,421)	14,627			
Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2023	12/08/2023	Expiration	1,539	2,778,112	1804.59	41,961									(40,213)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/08/2022	12/08/2023	12/08/2023	Expiration	46	1,546,985	33781.48	24,537		12,714							(23,514)	12,714			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/08/2022	12/08/2023	12/08/2023	Expiration	99	3,330,256	33781.48	60,569		98,368							(58,045)	98,368			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	12/08/2023	Expiration	9,785	2,081,859	212.75	45,780									(43,873)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	12/08/2023	Expiration	298	774,269	2594.04	17,034									(16,324)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/08/2023	Expiration	10,560	3,614,801	342.3	80,610								(77,251)				
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/09/2022	12/08/2023	12/08/2023	Expiration	9,452	2,424,730	256.52	51,404		33,838						(49,262)	33,838			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	12/08/2023	Expiration	17,521	68,936,204	3934.38	1,692,035		2,808,617						(1,621,534)	2,808,617			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	12/08/2023	Expiration	1,179	4,639,746	3934.38	45,609		69,596						(43,708)	69,596			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/08/2023	Expiration	5,773	18,068,486	3129.99	459,567		3,018						(440,419)	3,018			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	12/08/2023	Expiration	6,705	12,080,404	1801.6	234,572								(224,799)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	12/08/2023	Expiration	147	4,912,426	33476.46	80,181		130,966						(76,840)	130,966			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/09/2022	12/09/2023	12/09/2023	Expiration	2,463	9,688,694	3934.38	174,330		281,815						(167,066)	281,815			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/09/2022	12/09/2023	12/09/2023	Expiration	6,655	26,182,433	3934.38	301,497		50,542						(288,935)	50,542			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/09/2023	12/09/2023	Expiration	39	1,310,919	33476.46	21,097		19,116						(20,218)	19,116			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/09/2022	12/10/2023	12/10/2023	Expiration	1,742	6,853,466	3934.38	148,812		234,917						(142,612)	234,917			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/09/2022	12/10/2023	12/10/2023	Expiration	7,573	29,793,721	3934.38	356,798		153,309						(341,931)	153,309			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2023	12/10/2023	Expiration	185	729,299	3934.38	44,341		38,344						(42,494)	38,344			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/10/2023	12/10/2023	Expiration	32	1,087,664	33476.46	17,729		18,215						(16,991)	18,215			
S&P 500 Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/09/2022	12/11/2023	12/11/2023	Expiration	1,643	6,463,461	3934.38	131,789		222,722						(126,297)	222,722			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	12/11/2023	Expiration	7,941	31,243,069	3934.38	926,090		1,528,065						(887,503)	1,528,065			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/09/2022	12/11/2023	12/11/2023	Expiration	7,739	30,449,126	3934.38	355,621		334,916						(340,803)	334,916			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	12/11/2023	Expiration	282	1,107,847	3934.38	62,372		48,006						(59,773)	48,006			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	12/11/2023	Expiration	738	2,905,279	3934.38	28,559		43,579						(27,369)	43,579			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/11/2023	Expiration	3,170	9,921,838	3129.99	290,285		43,541						(278,189)	43,541			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	12/11/2023	Expiration	3,460	6,234,042	1801.6	122,093								(117,006)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	12/11/2023	Expiration	56	1,883,335	33476.46	26,199		31,718						(25,107)	31,718			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	12/11/2023	Expiration	58	1,938,627	33476.46	29,914		48,698						(28,668)	48,698			
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	12/12/2023	Expiration	1,597	384,600	240.89	9,000								(8,625)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	12/12/2022	12/12/2023	12/12/2023	Expiration	1,735	6,923,424	3990.56	129,961		201,260						(124,546)	201,260			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023	12/12/2023	Expiration	7,351	29,335,397	3990.56	866,251		1,379,244						(830,157)	1,379,244			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2022	12/12/2023	12/12/2023	Expiration	6,580	26,258,409	3990.56	305,422		29,940						(292,696)	29,940			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2022	12/12/2023	12/12/2023	Expiration	492	1,964,474	3990.56	19,311		29,467						(18,506)	29,467			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2022	12/12/2023	12/12/2023	Expiration	3,034	9,527,391	3140.25	251,626								(241,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	12/12/2023	Expiration	1,680	3,035,497	1806.92	61,317								(58,762)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2022	12/12/2023	12/12/2023	Expiration	42	1,426,239	34005.04	25,236		5,903						(24,185)	5,903			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2022	12/12/2023	12/12/2023	Expiration	70	2,383,860	34005.04	38,125		62,232						(36,536)	62,232			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	12/13/2023	Expiration	6,232	1,331,038	213.59	29,336								(28,114)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	12/13/2023	Expiration	613	1,597,160	2605.93	35,138								(33,673)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	12/13/2023	Expiration	8,205	2,814,497	343.04	62,763		7,466						(60,148)	7,466			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2022	12/13/2023	12/13/2023	Expiration	11,937	3,074,989	257.61	65,497		66,147						(62,768)	66,147			
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	12/13/2023	Expiration	2,504	10,066,707	4019.65	207,235		324,375						(198,600)	324,375			
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2023	12/13/2023	Expiration	9,128	36,689,802	4019.65	1,089,448		1,840,881						(1,044,055)	1,840,881			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	12/13/2023	Expiration	6,770	27,211,297	4019.65	334,917								(320,962)				
S&P Digital		N/A	Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/13/2022	12/13/2023	12/13/2023	Expiration	374	1,504,376	4019.65	15,044		22,566						(14,417)	22,566			
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	12/13/2023	Expiration	3,157	9,930,551	3145.58	277,134		28,863						(265,586)	28,863			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	12/13/2023	Expiration	3,960	7,166,473	1809.79	143,672								(137,686)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	12/13/2023	Expiration	45	1,528,445	34108.64	30,032		7,308						(28,780)	7,308			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	12/13/2023	Expiration	57	1,930,648	34108.64	37,300		61,846						(35,746)	61,846			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	12/14/2023	Expiration	8,156	1,740,830	213.44	38,385								(36,786)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	12/14/2023	Expiration	476	115,104	242.02	2,705								(2,592)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	12/14/2023	Expiration	110	285,120	2603.76	6,273								(6,011)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	12/14/2023	Expiration	10,721	3,674,914	342.79	81,951		23,800						(78,536)	23,800			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/14/2022	12/14/2023	12/14/2023	Expiration	12,015	3,092,384	257.37	65,868		80,942						(63,123)	80,942			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/14/2023	Expiration	3,244	12,961,259	3995.32	255,972		436,960						(245,307)	436,960			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/14/2023	Expiration	10,884	43,486,062	3995.32	1,250,000		2,166,246						(1,197,916)	2,166,246			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023	12/14/2023	Expiration	8,926	35,661,846	3995.32	509,768		84,369						(488,528)	84,369			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	12/14/2023	Expiration	448	1,787,937	3995.32	99,021		58,585						(94,895)	58,585			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/14/2023	Expiration	608	2,428,306	3995.32	24,186		36,425						(23,178)	36,425			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/14/2022	12/14/2023	12/14/2023	Expiration	5,531	17,370,228	3140.74	520,042		169,183						(498,374)	169,183			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/14/2022	12/14/2023	12/14/2023	Expiration	4,277	7,727,198	1806.81	136,934								(131,228)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	12/15/2023	Expiration	5,944	1,265,975	213	27,889								(26,727)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	12/15/2023	Expiration	7,620	2,596,678	340.77	57,906		31,166						(55,493)	31,166			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/15/2022	12/15/2023	12/15/2023	Expiration	6,619	1,698,169	256.57	36,171		49,818						(34,664)	49,818			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	12/15/2023	Expiration	2,504	9,755,581	3895.75	220,223		385,736						(211,047)	385,736			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	12/15/2023	Expiration	10,801	42,076,568	3895.75	1,029,480		1,843,256						(986,585)	1,843,256			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2022	12/15/2023	12/15/2023	Expiration	8,365	32,586,375	3895.75	387,435		16,770						(371,291)	16,770			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	12/15/2023	Expiration	732	2,850,961	3895.75	28,053		42,764						(26,885)	42,764			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/15/2022	12/15/2023	12/15/2023	Expiration	5,600	17,493,594	3123.69	468,221		90,027						(448,712)	90,027			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/15/2022	12/15/2023	12/15/2023	Expiration	1,898	3,409,753	1796.8	62,769								(60,154)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/15/2022	12/15/2023	12/15/2023	Expiration	43	1,430,629	33202.22	21,697		34,212						(20,793)	34,212			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/15/2022	12/15/2023	12/15/2023	Expiration	74	2,464,203	33202.22	45,237		74,233						(43,352)	74,233			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023	12/15/2023	Expiration	9,526	2,027,279	212.82	44,620								(42,761)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023	12/15/2023	Expiration	319	828,495	2593.37	18,227								(17,467)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12/15/2023	Expiration	12,785	4,346,057	339.94	96,917		62,901						(92,879)	62,901			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/16/2022	12/15/2023	12/15/2023	Expiration	11,997	3,075,635	256.37	65,203		92,701						(62,487)	92,701			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/15/2023	Expiration	18,558	71,490,954	3852.36	1,870,144		3,509,371						(1,792,222)	3,509,371			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/15/2023	12/15/2023	Expiration	1,469	5,657,281	3852.36	55,441		84,859						(53,131)	84,859			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12/15/2023	Expiration	8,279	25,796,529	3116.01	679,233		197,531						(650,931)	197,531			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/16/2022	12/15/2023	12/15/2023	Expiration	6,595	11,820,016	1792.17	217,968								(208,886)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/15/2023	Expiration	134	4,409,441	32920.46	71,688		120,174						(68,701)	120,174			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/16/2023	12/16/2023	Expiration	2,803	10,797,011	3852.36	193,630		348,675						(185,562)	348,675			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIWZ7FF32TIWEFA76	12/16/2022	12/16/2023	12/16/2023	Expiration	8,780	33,822,645	3852.36	388,935		423,580						(372,730)	423,580			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/16/2023	12/16/2023	Expiration	199	765,720	3852.36	44,641		60,253						(42,781)	60,253			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/16/2023	12/16/2023	Expiration	67	2,211,160	32920.46	31,581		55,879						(30,265)	55,879			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/17/2023	12/17/2023	Expiration	2,227	8,577,350	3852.36	165,918		300,491						(159,005)	300,491			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIWEFA76	12/16/2022	12/17/2023	12/17/2023	Expiration	8,200	31,588,247	3852.36	373,566		224,066						(358,000)	224,066			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/17/2023	12/17/2023	Expiration	396	1,525,679	3852.36	90,024		122,334						(86,273)	122,334			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/17/2023	12/17/2023	Expiration	55	1,808,077	32920.46	33,790		59,559						(32,382)	59,559			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	12/18/2023	Expiration	1,827	7,037,119	3852.36	132,855		235,509						(127,319)	235,509			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	12/18/2023	Expiration	10,108	38,939,625	3852.36	1,183,271		2,261,130						(1,133,968)	2,261,130			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZIIZ7FF32TIWEFA76	12/16/2022	12/18/2023	12/18/2023	Expiration	8,247	31,769,054	3852.36	353,757		73,687						(339,017)	73,687			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/18/2023	12/18/2023	Expiration	531	2,044,528	3852.36	20,036		30,668						(19,202)	30,668			
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	12/18/2023	Expiration	3,702	11,536,525	3116.01	306,852		98,426						(294,067)	98,426			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/16/2022	12/18/2023	12/18/2023	Expiration	3,667	6,572,074	1792.17	122,369								(117,270)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	12/18/2023	Expiration	57	1,887,558	32920.46	19,657		33,055						(18,837)	33,055			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	12/18/2023	Expiration	93	3,062,538	32920.46	45,247		75,273						(43,362)	75,273			
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2023	12/19/2023	Expiration	1,629	391,590	240.43	9,202								(8,819)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	12/19/2023	Expiration	2,716	922,808	339.74	20,579		15,075						(19,721)	15,075			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/19/2022	12/19/2023	12/19/2023	Expiration	4,518	1,154,222	255.46	24,585		40,800						(23,561)	40,800			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	12/19/2023	Expiration	1,713	6,537,906	3817.66	115,180		213,118						(110,381)	213,118			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	12/19/2023	Expiration	7,054	26,930,445	3817.66	945,481		1,930,446						(906,086)	1,930,446			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/19/2022	12/19/2023	12/19/2023	Expiration	7,329	27,980,725	3817.66	312,234		18,366						(299,225)	18,366			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	12/19/2023	Expiration	487	1,860,465	3817.66	17,968		27,907						(17,220)	27,907			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/19/2022	12/19/2023	12/19/2023	Expiration	2,674	8,324,947	3113.87	237,352		126,922						(227,462)	126,922			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/19/2022	12/19/2023	12/19/2023	Expiration	2,040	3,652,828	1790.27	73,114		4,387						(70,067)	4,387			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/19/2022	12/19/2023	12/19/2023	Expiration	68	2,211,969	32757.54	37,094		59,424						(35,548)	59,424			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2023	12/20/2023	Expiration	6,214	1,317,972	212.1	29,035								(27,825)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2023	12/20/2023	Expiration	576	1,485,113	2578.42	32,672								(31,311)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	12/20/2023	Expiration	8,258	2,802,485	339.37	62,495		42,859						(59,891)	42,859			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/20/2022	12/20/2023	12/20/2023	Expiration	10,858	2,770,295	255.13	59,007		94,601						(56,549)	94,601			
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	12/20/2022	12/20/2023	12/20/2023	Expiration	2,616	9,998,829	3821.62	177,417		328,275						(170,025)	328,275			
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2023	12/20/2023	Expiration	11,069	42,301,121	3821.62	1,166,741		2,215,103						(1,118,126)	2,215,103			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/20/2022	12/20/2023	12/20/2023	Expiration	8,864	33,873,951	3821.62	405,969		101,109						(389,053)	101,109			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023	12/20/2023	Expiration	907	3,467,815	3821.62	33,638		52,017						(32,236)	52,017			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	12/20/2023	Expiration	3,745	11,666,681	3114.9	335,671		110,696						(321,685)	110,696			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2023	12/20/2023	Expiration	3,075	5,505,765	1790.64	107,593								(103,110)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/20/2022	12/20/2023	12/20/2023	Expiration	26	853,625	32849.74	9,390		14,938						(8,999)	14,938			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/20/2022	12/20/2023	12/20/2023	Expiration	102	3,352,182	32849.74	57,737		92,854						(55,331)	92,854			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	12/21/2023	Expiration	2,318	8,990,410	3878.44	207,807		381,331						(199,148)	381,331			
S&P 500 Index Option PTPT .		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Expiration	10,878	42,191,346	3878.44	1,457,973		2,790,438						(1,397,224)	2,790,438			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/21/2022	12/21/2023	12/21/2023	Expiration	9,876	38,305,153	3878.44	530,160		978,458						(508,070)	978,458			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	12/21/2023	Expiration	435	1,685,656	3878.44	90,799		104,610						(87,016)	104,610			
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	12/21/2023	Expiration	597	2,315,586	3878.44	22,484		34,734						(21,547)	34,734			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/21/2022	12/21/2023	12/21/2023	Expiration	3,545	11,075,389	3124.43	333,538		144,382						(319,641)	144,382			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/21/2022	12/21/2023	12/21/2023	Expiration	4,382	7,869,056	1795.9	136,290								(130,611)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	12/21/2023	Expiration	104	3,463,041	33376.48	59,754		67,424						(57,264)	67,424			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	12/21/2023	Expiration	112	3,753,395	33376.48	85,380		146,770						(81,822)	146,770			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	12/21/2023	Expiration	11,770	2,499,869	212.4	55,097								(52,801)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	12/21/2023	Expiration	492	118,633	240.97	2,788								(2,672)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Expiration	13,067	4,453,080	340.8	99,304		58,015						(95,166)	58,015			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2022	12/21/2023	12/21/2023	Expiration	13,471	3,443,587	255.64	73,348		119,768						(70,292)	119,768			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023	12/22/2023	Expiration	7,528	1,595,900	211.99	35,158								(33,693)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023	12/22/2023	Expiration	768	1,979,827	2578.86	43,556								(41,741)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	12/22/2023	Expiration	6,281	2,130,766	339.23	47,516		38,315						(45,536)	38,315			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2023	12/22/2023	Expiration	7,667	1,954,340	254.92	41,627		74,103						(39,893)	74,103			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	12/22/2023	Expiration	2,538	9,702,524	3822.39	216,932		402,689						(207,893)	402,689			
S&P 500 Index Option PTPT .		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	12/22/2022	12/22/2023	12/22/2023	Expiration	11,955	45,696,735	3822.39	1,243,251		2,390,930						(1,191,449)	2,390,930			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/22/2022	12/22/2023	12/22/2023	Expiration	10,587	40,469,013	3822.39	481,023		224,681						(460,981)	224,681			
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2022	12/22/2023	12/22/2023	Expiration	961	3,672,484	3822.39	35,256		55,087						(33,787)	55,087			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/22/2022	12/22/2023	12/22/2023	Expiration	5,637	17,583,110	3119.48	455,595		169,634						(436,612)	169,634			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/22/2022	12/22/2023	12/22/2023	Expiration	1,940	3,477,470	1792.83	61,521								(58,957)				
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/22/2022	12/22/2023	12/22/2023	Expiration	49	1,607,464	33027.49	27,791		40,755						(26,633)	40,755			
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHWDI71265Z06	12/22/2022	12/22/2023	12/22/2023	Expiration	73	2,406,969	33027.49	42,573		68,929						(40,799)	68,929			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023	12/22/2023	Expiration	6,877	1,457,098	211.89	32,056								(30,720)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023	12/22/2023	Expiration	298	768,453	2577.67	16,906								(16,202)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/22/2023	Expiration	4,087	1,387,383	339.43	30,939		24,116						(29,650)	24,116			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/23/2022	12/22/2023	12/22/2023	Expiration	8,992	2,288,579	254.53	48,518		90,429						(46,496)	90,429			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2022	12/22/2023	12/22/2023	Expiration	14,853	57,105,562	3844.82	1,562,385		3,053,928						(1,497,286)	3,053,928			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/22/2023	12/22/2023	Expiration	1,143	4,393,449	3844.82	42,616		65,902						(40,841)	65,902			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/23/2022	12/22/2023	12/22/2023	Expiration	7,155	22,352,994	3124.18	583,924		187,548						(559,594)	187,548			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/23/2022	12/22/2023	12/22/2023	Expiration	5,789	10,392,684	1795.31	196,844								(188,642)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	12/22/2023	Expiration	134	4,457,616	33203.93	74,524		118,069						(71,419)	118,069			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2023	12/23/2023	Expiration	2,276	8,752,666	3844.82	178,911		324,839						(171,456)	324,839			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2023	12/23/2023	Expiration	9,618	36,979,789	3844.82	437,675		19,562						(419,438)	19,562			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/23/2023	12/23/2023	Expiration	49	1,642,715	33203.93	27,151		35,456						(26,020)	35,456			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2023	12/24/2023	Expiration	920	3,536,036	3844.82	71,021		124,052						(68,062)	124,052			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/24/2023	12/24/2023	Expiration	5,144	19,777,209	3844.82	233,068		21,252						(223,356)	21,252			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/24/2023	12/24/2023	Expiration	398	1,529,517	3844.82	88,581		113,878						(84,890)	113,878			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/24/2023	12/24/2023	Expiration	14	466,673	33203.93	5,035		8,167						(4,826)	8,167			
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023	12/26/2023	Expiration	815	3,132,944	3844.82	60,887		111,219						(58,350)	111,219			
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2022	12/26/2023	12/26/2023	Expiration	4,530	17,415,841	3844.82	484,257		972,299						(464,080)	972,299			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2023	12/26/2023	Expiration	3,747	14,405,127	3844.82	162,966		4,832						(156,176)	4,832			
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023	12/26/2023	Expiration	329	1,266,613	3844.82	12,286		18,999						(11,774)	18,999			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/23/2022	12/26/2023	12/26/2023	Expiration	1,351	4,220,998	3124.18	118,598		58,064						(113,656)	58,064			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/23/2022	12/26/2023	12/26/2023	Expiration	825	1,481,336	1795.31	31,701		479						(30,380)	479			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	12/26/2023	Expiration	43	1,418,125	33203.93	20,165		31,598						(19,325)	31,598			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	12/27/2023	Expiration	1,814	6,947,924	3829.25	144,752		265,332						(138,721)	265,332			
S&P 500 Index Option PTPT .		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2022	12/27/2023	12/27/2023	Expiration	7,823	29,955,913	3829.25	1,080,573		2,217,323						(1,035,550)	2,217,323			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2022	12/27/2023	12/27/2023	Expiration	6,451	24,700,790	3829.25	319,389		3,349						(306,081)	3,349			
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/27/2022	12/27/2023	12/27/2023	Expiration	558	2,138,289	3829.25	20,528		32,074						(19,672)	32,074			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/27/2022	12/27/2023	12/27/2023	Expiration	2,316	7,241,784	3127.52	212,880		116,695						(204,010)	116,695			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/27/2022	12/27/2023	12/27/2023	Expiration	2,221	3,989,829	1796.35	74,189		1,022						(71,097)	1,022			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	12/27/2023	Expiration	49	1,633,518	33241.56	28,365		35,001						(27,183)	35,001			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	12/27/2023	Expiration	72	2,392,923	33241.56	47,990		79,104						(45,991)	79,104			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	12/28/2023	Expiration	10,936	2,309,472	211.19	50,855								(48,736)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	12/28/2023	Expiration	897	214,350	238.84	5,016		1,804						(4,807)	1,804			
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	12/28/2023	Expiration	223	570,452	2562.81	12,550		3,221						(12,027)	3,221			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/28/2022	12/28/2023	12/28/2023	Expiration	14,147	4,785,074	338.25	106,707		113,738						(102,261)	113,738			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QOEMIK50	12/28/2022	12/28/2023	12/28/2023	Expiration	18,004	4,561,052	253.33	97,150		214,762						(93,102)	214,762			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	12/28/2023	Expiration	3,698	13,992,015	3783.22	274,592		527,079						(263,151)	527,079			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	12/28/2023	Expiration	14,967	56,622,424	3783.22	1,692,757		3,482,498						(1,622,226)	3,482,498			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2022	12/28/2023	12/28/2023	Expiration	13,390	50,658,973	3783.22	661,189		1,673						(633,639)	1,673			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	12/28/2023	Expiration	332	1,257,449	3783.22	68,314		48,203						(65,468)	48,203			
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/28/2022	12/28/2023	12/28/2023	Expiration	1,142	4,322,288	3783.22	41,494		64,834						(39,765)	64,834			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2022	12/28/2023	12/28/2023	Expiration	7,394	23,048,749	3117.34	673,258		437,974						(645,206)	437,974			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	12/28/2022	12/28/2023	12/28/2023	Expiration	4,047	7,244,612	1790.28	111,242		28,367						(106,607)	28,367			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	12/28/2023	Expiration	105	3,467,638	32875.71	57,835		89,491						(55,425)	89,491			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	12/28/2023	Expiration	177	5,834,132	32875.71	99,560		161,008						(95,411)	161,008			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	12/29/2023	Expiration	2,343	9,018,504	3849.28	195,992		362,984						(187,825)	362,984			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	12/29/2023	Expiration	9,779	37,644,011	3849.28	1,053,378		2,035,883						(1,009,487)	2,035,883			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	12/29/2023	Expiration	8,969	34,522,524	3849.28	429,631								(411,729)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	12/29/2023	Expiration	618	2,377,089	3849.28	23,058		35,656						(22,097)	35,656			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	12/29/2023	Expiration	4,049	12,662,339	3127.34	338,337		135,806						(324,239)	135,806			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	12/29/2023	Expiration	2,454	4,406,797	1795.8	82,634		564						(79,191)	564			
Dow Index Option MAV		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/29/2022	12/29/2023	12/29/2023	Expiration	50	1,670,453	33220.8	29,074		39,770						(27,862)	39,770			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN JJKC32MCHIID171265Z06	12/29/2022	12/29/2023	12/29/2023	Expiration	70	2,315,762	33220.8	45,244		72,680						(43,358)	72,680			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/29/2022	12/29/2023	12/29/2023	Expiration	5,423	1,147,721	211.65	25,273								(24,220)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/29/2022	12/29/2023	12/29/2023	Expiration	380	978,677	2572.2	21,531		802						(20,634)	802			
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	12/29/2023	Expiration	5,468	1,856,867	339.57	41,408		34,013						(39,683)	34,013			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/29/2022	12/29/2023	12/29/2023	Expiration	7,138	1,813,290	254.03	38,442		78,376						(36,840)	78,376			
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	12/29/2023	Expiration	6,768	1,430,592	211.37	31,444								(30,134)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023	12/29/2023	Expiration	4,740	1,604,760	338.55	35,786		34,318						(34,295)	34,318			
Bespoke Index Option		N/A	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2022	12/29/2023	12/29/2023	Expiration	5,419	1,375,830	253.89	29,168		60,265						(27,952)	60,265			
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	12/29/2023	Expiration	22,053	84,670,697	3839.5	2,321,686		4,574,862						(2,224,949)	4,574,862			
S&P Digital		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/30/2022	12/29/2023	12/29/2023	Expiration	1,970	7,562,858	3839.5	72,603		113,443						(69,578)	113,443			
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	12/29/2023	Expiration	11,295	35,260,640	3121.73	938,061		424,894						(898,975)	424,894			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/29/2023	12/29/2023	Expiration	7,898	14,156,854	1792.36	279,242		28,987						(267,607)	28,987			
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	12/29/2023	Expiration	227	7,508,647	33147.25	124,914		200,835						(119,709)	200,835			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/30/2023	12/30/2023	Expiration	3,043	11,683,312	3839.5	234,759		435,140						(224,977)	435,140			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	12/30/2023	12/30/2023	Expiration	10,941	42,006,917	3839.5	474,040		25,847						(454,288)	25,847			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/30/2023	12/30/2023	Expiration	63	2,099,393	33147.25	33,826		51,874						(32,416)	51,874			
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/31/2023	12/31/2023	Expiration	2,777	10,660,546	3839.5	195,782		364,029						(187,624)	364,029			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	12/31/2023	12/31/2023	Expiration	7,672	29,455,069	3839.5	356,069		6,736						(341,233)	6,736			
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2022	12/31/2023	12/31/2023	Expiration	247	947,486	3839.5	57,810		49,193						(55,401)	49,193			
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/31/2023	12/31/2023	Expiration	41	1,359,430	33147.25	24,531		38,711						(23,509)	38,711			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	12/07/2022	12/08/2023	12/08/2023	Expiration	132,306	13,230,624	100	255,200								(244,567)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/08/2023	12/08/2023	Expiration	148,920	14,594,131	98	187,000		390,860						(179,208)	390,860			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/14/2022	12/15/2023	12/15/2023	Expiration	92,735	9,273,537	100	198,000		43,271						(189,750)	43,271			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/14/2022	12/15/2023	12/15/2023	Expiration	135,720	13,300,533	98	167,000		247,307						(160,042)	247,307			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/21/2022	12/22/2023	12/22/2023	Expiration	106,435	10,643,459	100	213,000		215,273						(204,125)	215,273			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/21/2022	12/22/2023	12/22/2023	Expiration	181,002	17,738,197	98	217,000		8,315						(207,958)	8,315			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	CIBC 21GI19DL77OXOHC3ZE78	12/28/2022	12/29/2023	12/29/2023	Expiration	98,822	9,882,180	100	204,000		269,491						(195,500)	269,491			
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/28/2022	12/29/2023	12/29/2023	Expiration	108,410	10,624,169	98	162,000								(155,250)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(1,179)	(407,592)	345.6	(17,916)								17,170				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(4,804)	(1,664,334)	346.45	(72,139)								69,133				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(2,596)	(917,082)	353.25	(31,407)								30,098				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(1,340)	(475,524)	354.94	(15,094)								14,465				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	10,200	3,464,532	339.66	190,717		39,002						(182,770)	39,002			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(2,266)	(781,218)	344.75	(73,243)		(63,793)						70,191	(63,793)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(1,278)	(441,558)	345.6	(40,772)		(34,952)						39,073	(34,952)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(5,192)	(1,834,164)	353.25	(147,770)		(103,876)						141,613	(103,876)			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	(839)	(313,335)	373.63	(15,786)								15,128				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	9,000	3,056,940	339.66	318,647		295,298						(305,370)	295,298			
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2022	12/14/2023	12/14/2023	Expiration	900	313,335	348.15	27,531		21,891						(26,384)	21,891			
0209999999. Subtotal - Purchased Options - Hedging Other - Other												788,190,850		469,591,537			XXX			(391,189,278)	469,591,537			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												788,190,850		469,591,537			XXX			(391,189,278)	469,591,537			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	02/08/2023	Sale	47,650	918,216	19.27	47,650		1,245,095				(576,779)			1,197,445			
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	02/08/2023	Sale	47,650	1,102,145	23.13	47,650		1,130,734				(497,123)			1,083,084			
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												95,300		2,375,829			XXX	(1,073,902)			2,280,529			XXX
0429999999. Subtotal - Purchased Options - Other												95,300		2,375,829			XXX	(1,073,902)			2,280,529			XXX
0439999999. Total Purchased Options - Call Options and Warrants												95,300		2,375,829			XXX	(1,073,902)			2,280,529			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												788,190,850		469,591,537			XXX			(391,189,278)	469,591,537			XXX
0499999999. Total Purchased Options												788,286,150		471,967,366			XXX	(1,073,902)		(391,189,278)	471,872,066			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/19/2021	11/17/2023	11/17/2023	Expiration	(60)	(110,000)	1847.22	(4,356)								1,906				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/24/2021	11/24/2023	11/24/2023	Expiration	(14)	(25,000)	1850.39	(983)								430				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/26/2021	11/24/2023	11/24/2023	Expiration	(14)	(25,000)	1831.67	(1,033)								452				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/29/2021	11/29/2023	11/29/2023	Expiration	(14)	(25,000)	1838.39	(911)								398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/30/2021	11/30/2023	11/30/2023	Expiration	(32)	(57,500)	1811.23	(2,148)								940				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/06/2021	12/06/2023	12/06/2023	Expiration	(64)	(118,040)	1832.54	(4,521)								2,166				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/07/2021	12/07/2023	12/07/2023	Expiration	(41)	(75,000)	1837.58	(2,918)								1,398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/08/2021	12/08/2023	12/08/2023	Expiration	(16)	(28,940)	1838.44	(1,126)								539				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/10/2021	12/08/2023	12/08/2023	Expiration	(7)	(12,500)	1842.12	(493)								236				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/14/2021	12/14/2023	12/14/2023	Expiration	(82)	(150,000)	1839.86	(5,858)								2,807				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/15/2021	12/15/2023	12/15/2023	Expiration	(43)	(79,088)	1845.07	(3,037)								1,455				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/16/2021	12/15/2023	12/15/2023	Expiration	(11)	(20,000)	1847.7	(828)								397				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/20/2021	12/20/2023	12/20/2023	Expiration	(104)	(190,008)	1828.98	(7,220)								3,460				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/21/2021	12/21/2023	12/21/2023	Expiration	(84)	(153,440)	1835.16	(5,877)								2,816				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/22/2021	12/22/2023	12/22/2023	Expiration	(16)	(29,857)	1838.51	(1,158)								555				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/23/2021	12/22/2023	12/22/2023	Expiration	(62)	(114,589)	1842.37	(4,480)								2,147				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/28/2021	12/28/2023	12/28/2023	Expiration	(65)	(120,000)	1852.66	(4,536)								2,174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/31/2021	12/29/2023	12/29/2023	Expiration	(78)	(144,873)	1856.31	(5,809)								2,784				
S&P 500 Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/29/2021	12/29/2023	12/29/2023	Expiration	(43)	(207,158)	4793.06	(8,458)								4,053				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	12/29/2021	12/29/2023	12/29/2023	Expiration	(15)	(27,500)	1855.19	(1,133)								543				
S&P 500 Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/03/2022	01/03/2023	01/03/2023	Expiration	(443)	(2,125,488)	4796.56	(113,649)								4,735				
SPXD5UN Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/03/2022	01/03/2023	01/03/2023	Expiration	(11)	(35,569)	3169.71	(964)								40				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/03/2022	01/03/2023	01/03/2023	Expiration	(148)	(273,866)	1852.53	(7,422)								309				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/04/2022	01/04/2023	01/04/2023	Expiration	(14)	(26,838)	1859.63	(730)								30				
S&P 500 Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/04/2022	01/04/2023	01/04/2023	Expiration	(533)	(2,553,893)	4793.54	(105,378)								4,391				
SPXD5UN Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/04/2022	01/04/2023	01/04/2023	Expiration	(86)	(275,050)	3181.88	(6,134)								256				
S&P 500 Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/05/2022	01/05/2023	01/05/2023	Expiration	(963)	(4,525,242)	4700.58	(138,406)								5,767				
SPXD5UN Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/05/2022	01/05/2023	01/05/2023	Expiration	(40)	(128,439)	3177.81	(3,248)								135				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/05/2022	01/05/2023	01/05/2023	Expiration	(491)	(911,038)	1857.24	(24,507)								1,021				
S&P 500 Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/06/2022	01/06/2023	01/06/2023	Expiration	(474)	(2,224,763)	4696.05	(65,620)								2,734				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/06/2022	01/06/2023	01/06/2023	Expiration	(259)	(479,684)	1855.25	(12,657)								527				
S&P 500 Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/07/2022	01/06/2023	01/06/2023	Expiration	(1,282)	(5,996,722)	4677.03	(209,019)								8,709				
SPXD5UN Index Option PTPT.		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/07/2022	01/06/2023	01/06/2023	Expiration	(76)	(241,728)	3175.14	(6,788)								283				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/07/2022	01/06/2023	01/06/2023	Expiration	(1,112)	(2,063,959)	1855.66	(54,545)								2,273				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/07/2022	01/09/2023	01/09/2023	Expiration	(275)	(1,287,711)	4677.03	(71,693)								2,987				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/07/2022	01/09/2023	01/09/2023	Expiration	(75)	(236,652)	3175.14	(6,184)								258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/07/2022	01/09/2023	01/09/2023	Expiration	(152)	(281,133)	1855.66	(7,449)								310				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/10/2022	01/10/2023	01/10/2023	Expiration	(635)	(2,965,026)	4670.29	(102,635)								4,276				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/10/2022	01/10/2023	01/10/2023	Expiration	(310)	(573,178)	1850.29	(14,903)								621				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/11/2022	01/11/2023	01/11/2023	Expiration	(921)	(4,341,966)	4713.07	(152,425)								6,351				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/11/2022	01/11/2023	01/11/2023	Expiration	(18)	(57,831)	3172.97	(1,569)								65				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/11/2022	01/11/2023	01/11/2023	Expiration	(672)	(1,246,699)	1854.36	(33,077)								1,378				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/12/2022	01/12/2023	01/12/2023	Expiration	(692)	(3,272,159)	4726.35	(100,364)								4,182				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/12/2022	01/12/2023	01/12/2023	Expiration	(2)	(10,297)	4726.35	(154)								6				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/12/2022	01/12/2023	01/12/2023	Expiration	(75)	(239,243)	3173.4	(4,937)								206				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/12/2022	01/12/2023	01/12/2023	Expiration	(142)	(262,574)	1854.6	(7,011)								292				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/13/2022	01/13/2023	01/13/2023	Expiration	(759)	(3,538,289)	4659.03	(106,526)								4,439				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/13/2022	01/13/2023	01/13/2023	Expiration	(171)	(317,603)	1853.58	(8,702)								363				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/14/2022	01/13/2023	01/13/2023	Expiration	(2,472)	(11,526,872)	4662.85	(477,206)								19,884				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/14/2022	01/13/2023	01/13/2023	Expiration	(4)	(16,999)	4662.85	(252)								11				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/14/2022	01/13/2023	01/13/2023	Expiration	(114)	(361,868)	3166.21	(9,549)								398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/14/2022	01/13/2023	01/13/2023	Expiration	(645)	(1,192,699)	1850.38	(31,129)								1,297				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/14/2022	01/17/2023	01/17/2023	Expiration	(168)	(782,976)	4662.85	(50,135)								2,089				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/14/2022	01/17/2023	01/17/2023	Expiration	(8)	(26,332)	3166.21	(735)								31				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/14/2022	01/17/2023	01/17/2023	Expiration	(530)	(981,334)	1850.38	(25,613)								1,067				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/18/2022	01/18/2023	01/18/2023	Expiration	(406)	(1,857,842)	4577.11	(88,632)								3,693				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/18/2022	01/18/2023	01/18/2023	Expiration	(168)	(310,098)	1843.01	(8,094)								337				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/19/2022	01/19/2023	01/19/2023	Expiration	(1,131)	(5,125,648)	4532.76	(152,063)								6,336				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/19/2022	01/19/2023	01/19/2023	Expiration	(1)	(4,254)	4532.76	(122)								5				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/19/2022	01/19/2023	01/19/2023	Expiration	(1)	(4,185)	4532.76	(62)								3				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/19/2022	01/19/2023	01/19/2023	Expiration	(82)	(257,738)	3145.64	(5,761)								240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/19/2022	01/19/2023	01/19/2023	Expiration	(688)	(1,265,615)	1838.31	(33,286)								1,387				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/20/2022	01/20/2023	01/20/2023	Expiration	(745)	(3,340,628)	4482.73	(93,041)								3,877				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/20/2022	01/20/2023	01/20/2023	Expiration	(2)	(10,382)	4482.73	(155)								6				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/20/2022	01/20/2023	01/20/2023	Expiration	(429)	(784,008)	1828.52	(20,933)								872				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/21/2022	01/20/2023	01/20/2023	Expiration	(1,451)	(6,380,633)	4397.94	(226,747)								9,448				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/21/2022	01/20/2023	01/20/2023	Expiration	(79)	(246,530)	3117.33	(5,495)								229				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/21/2022	01/20/2023	01/20/2023	Expiration	(1,002)	(1,825,410)	1821.75	(47,643)								1,985				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/21/2022	01/23/2023	01/23/2023	Expiration	(395)	(1,738,221)	4397.94	(111,742)								4,656				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/21/2022	01/23/2023	01/23/2023	Expiration	(43)	(132,612)	3117.33	(3,143)								131				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/21/2022	01/23/2023	01/23/2023	Expiration	(275)	(501,136)	1821.75	(13,080)								545				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/24/2022	01/24/2023	01/24/2023	Expiration	(480)	(2,115,113)	4410.13	(129,102)								5,379				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/24/2022	01/24/2023	01/24/2023	Expiration	(14)	(43,077)	3120.54	(1,032)								43				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/24/2022	01/24/2023	01/24/2023	Expiration	(160)	(291,736)	1823.6	(7,468)								311				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/25/2022	01/25/2023	01/25/2023	Expiration	(941)	(4,100,875)	4356.45	(157,083)								6,545				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/25/2022	01/25/2023	01/25/2023	Expiration	(122)	(380,758)	3109.89	(8,580)								358				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/25/2022	01/25/2023	01/25/2023	Expiration	(253)	(459,987)	1817.36	(11,822)								493				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/26/2022	01/26/2023	01/26/2023	Expiration	(1,025)	(4,457,227)	4349.93	(133,682)								5,570				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/26/2022	01/26/2023	01/26/2023	Expiration	(3)	(12,275)	4349.93	(336)								14				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/26/2022	01/26/2023	01/26/2023	Expiration	(1)	(2,991)	4349.93	(488)								20				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/26/2022	01/26/2023	01/26/2023	Expiration	(42)	(130,408)	3097.81	(2,222)								93				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/26/2022	01/26/2023	01/26/2023	Expiration	(551)	(998,106)	1810.3	(26,150)								1,090				
S&P 500 Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/27/2022	01/27/2023	01/27/2023	Expiration	(825)	(3,570,309)	4326.51	(113,817)								4,742				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/27/2022	01/27/2023	01/27/2023	Expiration	(1,124)	(2,036,074)	1811.39	(52,734)								2,197				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/28/2022	01/27/2023	01/27/2023	Expiration	(1,985)	(8,795,183)	4431.85	(356,822)								14,868				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/28/2022	01/27/2023	01/27/2023	Expiration	(168)	(521,734)	3113.33	(14,545)								606				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/28/2022	01/27/2023	01/27/2023	Expiration	(817)	(1,486,906)	1819.35	(38,957)								1,623				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/28/2022	01/30/2023	01/30/2023	Expiration	(497)	(2,202,313)	4431.85	(125,171)								5,215				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/28/2022	01/30/2023	01/30/2023	Expiration	(12)	(38,585)	3113.33	(1,188)								50				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/28/2022	01/30/2023	01/30/2023	Expiration	(90)	(162,962)	1819.35	(4,286)								179				
S&P 500 Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/31/2022	01/31/2023	01/31/2023	Expiration	(723)	(3,265,188)	4515.55	(139,077)								5,795				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/31/2022	01/31/2023	01/31/2023	Expiration	(434)	(791,999)	1825.99	(21,067)								878				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	01/26/2022	01/27/2023	01/27/2023	Expiration	(178)	(17,400)	98	(235)	(548)							10	(548)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/01/2022	02/01/2023	02/01/2023	Expiration	(1,084)	(4,926,571)	4546.54	(204,083)								25,510				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/01/2022	02/01/2023	02/01/2023	Expiration	(33)	(104,796)	3130.81	(2,389)								299				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/01/2022	02/01/2023	02/01/2023	Expiration	(481)	(880,005)	1829.53	(23,672)								2,959				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/02/2022	02/02/2023	02/02/2023	Expiration	(861)	(3,950,605)	4589.38	(118,264)								14,783				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/02/2022	02/02/2023	02/02/2023	Expiration	(8)	(37,836)	4589.38	(993)								124				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/02/2022	02/02/2023	02/02/2023	Expiration	(40)	(126,095)	3140.97	(3,303)								413				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/02/2022	02/02/2023	02/02/2023	Expiration	(460)	(843,768)	1835.46	(22,529)								2,816				
S&P 500 Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/03/2022	02/03/2023	02/03/2023	Expiration	(455)	(2,035,264)	4477.44	(73,023)								9,128				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/03/2022	02/03/2023	02/03/2023	Expiration	(884)	(1,616,596)	1829.21	(42,516)								5,315				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/04/2022	02/03/2023	02/03/2023	Expiration	(1,968)	(8,856,250)	4500.53	(331,580)								41,448				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/04/2022	02/03/2023	02/03/2023	Expiration	(24)	(73,959)	3116.03	(1,942)								243				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/04/2022	02/03/2023	02/03/2023	Expiration	(874)	(1,590,940)	1820.86	(42,955)								5,369				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/04/2022	02/06/2023	02/06/2023	Expiration	(338)	(1,522,282)	4500.53	(84,168)								10,521				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/04/2022	02/06/2023	02/06/2023	Expiration	(30)	(94,146)	3116.03	(2,817)	(21)							352	(21)			
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/04/2022	02/06/2023	02/06/2023	Expiration	(329)	(598,919)	1820.86	(16,231)								2,029				
S&P 500 Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/07/2022	02/07/2023	02/07/2023	Expiration	(381)	(1,709,978)	4483.87	(80,729)								10,091				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/07/2022	02/07/2023	02/07/2023	Expiration	(200)	(363,781)	1820.23	(9,567)								1,196				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/08/2022	02/08/2023	02/08/2023	Expiration	(1,020)	(4,612,893)	4521.54	(215,852)								26,981				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/08/2022	02/08/2023	02/08/2023	Expiration	(5)	(14,676)	3122.64	(386)								48				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/08/2022	02/08/2023	02/08/2023	Expiration	(572)	(1,044,203)	1824.69	(27,880)								3,485				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/09/2022	02/09/2023	02/09/2023	Expiration	(1,084)	(4,971,814)	4587.18	(146,555)								18,319				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/09/2022	02/09/2023	02/09/2023	Expiration	(40)	(126,611)	3135.64	(3,450)								431				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/09/2022	02/09/2023	02/09/2023	Expiration	(375)	(687,113)	1832.28	(18,277)								2,285				
S&P 500 Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/10/2022	02/10/2023	02/10/2023	Expiration	(556)	(2,503,799)	4504.08	(74,151)								9,269				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/10/2022	02/10/2023	02/10/2023	Expiration	(753)	(1,370,296)	1820.95	(35,765)								4,471				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/11/2022	02/10/2023	02/10/2023	Expiration	(1,995)	(8,813,595)	4418.64	(361,044)								45,131				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/11/2022	02/10/2023	02/10/2023	Expiration	(8)	(24,768)	3104.06	(594)								74				
Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/11/2022	02/10/2023	02/10/2023	Expiration	(1,140)	(2,067,441)	1813.8	(70,010)								8,751				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/11/2022	02/13/2023	02/13/2023	Expiration	(290)	(525,509)	1813.8	(14,241)								1,780				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/11/2022	02/13/2023	02/13/2023	Expiration	(349)	(1,540,971)	4418.64	(84,450)								10,556				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/11/2022	02/13/2023	02/13/2023	Expiration	(8)	(34,607)	4418.64	(761)								95				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/14/2022	02/14/2023	02/14/2023	Expiration	(713)	(3,138,975)	4401.67	(145,683)								18,210				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/14/2022	02/14/2023	02/14/2023	Expiration	(408)	(738,512)	1808.68	(19,127)								2,391				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/15/2022	02/15/2023	02/15/2023	Expiration	(554)	(2,476,628)	4471.07	(132,967)								16,621				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/15/2022	02/15/2023	02/15/2023	Expiration	(1,522)	(2,762,330)	1814.36	(71,821)								8,978				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/16/2022	02/16/2023	02/16/2023	Expiration	(1,073)	(4,802,259)	4475.01	(133,955)								16,744				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/16/2022	02/16/2023	02/16/2023	Expiration	(4)	(16,029)	4475.01	(369)								46				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/16/2022	02/16/2023	02/16/2023	Expiration	(1)	(6,682)	4475.01	(99)								12				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/16/2022	02/16/2023	02/16/2023	Expiration	(149)	(464,136)	3107.6	(10,619)		(190)						1,327	(190)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/16/2022	02/16/2023	02/16/2023	Expiration	(736)	(1,336,547)	1815.83	(34,884)								4,360				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/17/2022	02/17/2023	02/17/2023	Expiration	(397)	(1,739,966)	4380.26	(57,093)								7,137				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/17/2022	02/17/2023	02/17/2023	Expiration	(2)	(10,180)	4380.26	(150)								19				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/17/2022	02/17/2023	02/17/2023	Expiration	(453)	(819,112)	1806.95	(21,051)								2,631				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/17/2023	02/17/2023	Expiration	(2,032)	(8,835,128)	4348.87	(411,969)								51,496				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/17/2023	02/17/2023	Expiration	(3)	(13,608)	4348.87	(199)								25				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/17/2023	02/17/2023	Expiration	(140)	(431,493)	3091.34	(9,138)		(1,819)						1,142	(1,819)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/17/2023	02/17/2023	Expiration	(1,466)	(2,648,673)	1806.31	(66,747)								8,343				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/20/2023	02/20/2023	Expiration	(4)	(15,714)	4348.87	(380)								48				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/21/2023	02/21/2023	Expiration	(477)	(2,073,646)	4348.87	(94,872)								11,859				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/21/2023	02/21/2023	Expiration	(22)	(67,211)	3091.34	(1,629)		(227)						204	(227)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/18/2022	02/21/2023	02/21/2023	Expiration	(257)	(463,370)	1806.31	(11,770)								1,471				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/22/2022	02/22/2023	02/22/2023	Expiration	(954)	(4,106,786)	4304.76	(154,715)								19,339				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/22/2022	02/22/2023	02/22/2023	Expiration	(76)	(235,272)	3082.53	(5,335)		(442)						667	(442)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/22/2022	02/22/2023	02/22/2023	Expiration	(238)	(428,987)	1801.13	(10,253)								1,282				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/23/2022	02/23/2023	02/23/2023	Expiration	(1,063)	(4,491,876)	4225.5	(143,725)								17,966				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/23/2022	02/23/2023	02/23/2023	Expiration	(2)	(8,041)	4225.5	(162)								20				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/23/2022	02/23/2023	02/23/2023	Expiration	(6)	(25,080)	4225.5	(359)								45				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/23/2022	02/23/2023	02/23/2023	Expiration	(87)	(266,092)	3069.09	(6,947)		(1,972)						868	(1,972)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/23/2022	02/23/2023	02/23/2023	Expiration	(475)	(851,705)	1793.26	(19,930)		(898)						2,491	(898)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/24/2022	02/24/2023	02/24/2023	Expiration	(718)	(3,081,265)	4288.7	(98,808)								12,351				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/24/2022	02/24/2023	02/24/2023	Expiration	(7)	(30,635)	4288.7	(619)								77				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/24/2022	02/24/2023	02/24/2023	Expiration	(11)	(32,947)	3068.27	(633)								79				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/24/2022	02/24/2023	02/24/2023	Expiration	(246)	(440,951)	1792.78	(11,024)		(47)						1,378	(47)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/25/2022	02/24/2023	02/24/2023	Expiration	(2,273)	(9,967,084)	4384.65	(391,810)								48,976				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/25/2022	02/24/2023	02/24/2023	Expiration	(124)	(384,841)	3101.89	(9,742)		(14)						1,218	(14)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/25/2022	02/24/2023	02/24/2023	Expiration	(2,166)	(3,926,229)	1812.41	(100,511)								12,564				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/25/2022	02/27/2023	02/27/2023	Expiration	(420)	(1,841,858)	4384.65	(109,724)								13,715				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/25/2022	02/27/2023	02/27/2023	Expiration	(4)	(19,117)	4384.65	(274)								34				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/25/2022	02/27/2023	02/27/2023	Expiration	(32)	(98,234)	3101.89	(2,861)		(46)						358	(46)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/25/2022	02/27/2023	02/27/2023	Expiration	(267)	(484,223)	1812.41	(12,445)								1,556				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/28/2022	02/28/2023	02/28/2023	Expiration	(827)	(3,619,252)	4373.94	(171,488)								21,436				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/28/2022	02/28/2023	02/28/2023	Expiration	(597)	(1,078,620)	1807.75	(26,103)								3,263				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	02/23/2022	02/24/2023	02/24/2023	Expiration	(248)	(24,257)	98	(324)		(764)						40	(764)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/01/2022	03/01/2023	03/01/2023	Expiration	(1,189)	(5,121,025)	4306.26	(219,411)								45,711				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/01/2022	03/01/2023	03/01/2023	Expiration	(18)	(55,103)	3078.72	(1,218)		(272)						254	(272)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/01/2022	03/01/2023	03/01/2023	Expiration	(650)	(1,169,839)	1798.83	(27,725)								5,776				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/02/2022	03/02/2023	03/02/2023	Expiration	(1,242)	(5,448,969)	4386.54	(178,329)								37,152				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	03/02/2023	Expiration	(7)	(32,191)	4386.54	(718)								150				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	03/02/2023	Expiration	(1)	(5,665)	4386.54	(82)								17				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	03/02/2023	Expiration	(27)	(83,040)	3097.22	(1,819)								379				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	03/02/2023	Expiration	(1,294)	(2,342,196)	1809.63	(56,447)								11,760				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2022	03/03/2023	03/03/2023	Expiration	(1,255)	(5,474,685)	4363.49	(173,961)								36,242				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2022	03/03/2023	03/03/2023	Expiration	(1,009)	(1,828,569)	1812.45	(44,983)								9,371				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/03/2023	03/03/2023	Expiration	(1,695)	(7,335,702)	4328.87	(314,403)								65,501				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/03/2023	03/03/2023	Expiration	(205)	(635,261)	3101.9	(14,879)		(863)						3,100	(863)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/03/2023	03/03/2023	Expiration	(838)	(1,519,133)	1812.35	(36,459)								7,596				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/06/2023	03/06/2023	Expiration	(809)	(3,503,236)	4328.87	(181,261)								37,763				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/06/2023	03/06/2023	Expiration	(4)	(11,595)	3101.9	(340)		(66)						71	(66)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/06/2023	03/06/2023	Expiration	(654)	(1,185,512)	1812.35	(28,571)								5,952				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2022	03/07/2023	03/07/2023	Expiration	(654)	(2,747,593)	4201.09	(117,638)								24,508				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2022	03/07/2023	03/07/2023	Expiration	(179)	(321,943)	1803.44	(7,823)								1,630				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2023	03/08/2023	Expiration	(1,354)	(5,647,037)	4170.7	(229,505)								47,813				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2023	03/08/2023	Expiration	(12)	(35,930)	3076.01	(790)		(173)						165	(173)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2023	03/08/2023	Expiration	(1,161)	(2,085,820)	1797.18	(50,060)								10,429				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	03/09/2023	Expiration	(718)	(3,073,435)	4277.88	(109,108)								22,731				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	03/09/2023	Expiration	(5)	(23,404)	4277.88	(569)								118				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	03/09/2023	Expiration	(100)	(309,157)	3087.18	(7,597)								1,583				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	03/09/2023	Expiration	(1,343)	(2,422,959)	1803.71	(56,455)								11,761				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	03/10/2023	Expiration	(651)	(2,771,526)	4259.52	(88,558)								18,450				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	03/10/2023	Expiration	(16)	(70,133)	4259.52	(1,003)								209				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	03/10/2023	Expiration	(23)	(70,491)	3084.13	(1,389)								289				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	03/10/2023	Expiration	(689)	(1,241,845)	1801.91	(29,680)								6,183				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/10/2023	03/10/2023	Expiration	(2,159)	(9,075,682)	4204.31	(379,476)								79,057				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/10/2023	03/10/2023	Expiration	(741)	(1,331,641)	1797.65	(31,959)								6,658				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/13/2023	03/13/2023	Expiration	(568)	(2,389,378)	4204.31	(163,522)								34,067				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/13/2023	03/13/2023	Expiration	(59)	(180,486)	3076.84	(4,566)		(73)						951	(73)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/13/2023	03/13/2023	Expiration	(265)	(476,738)	1797.65	(11,442)								2,384				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2022	03/14/2023	03/14/2023	Expiration	(563)	(2,349,164)	4173.11	(114,471)								23,848				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2022	03/14/2023	03/14/2023	Expiration	(161)	(289,868)	1799.5	(6,957)								1,449				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2022	03/15/2023	03/15/2023	Expiration	(997)	(4,249,267)	4262.45	(179,957)								37,491				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2022	03/15/2023	03/15/2023	Expiration	(487)	(878,933)	1806.2	(21,182)								4,413				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/16/2023	03/16/2023	Expiration	(1,239)	(5,401,477)	4357.86	(180,168)								37,535				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/16/2023	03/16/2023	Expiration	(123)	(380,425)	3099.33	(9,482)								1,975				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/16/2023	03/16/2023	Expiration	(532)	(963,898)	1810.74	(23,326)								4,860				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2022	03/17/2023	03/17/2023	Expiration	(748)	(3,300,267)	4411.67	(105,391)								21,956				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2022	03/17/2023	03/17/2023	Expiration	(510)	(926,226)	1816.45	(22,229)								4,631				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/17/2023	03/17/2023	Expiration	(2,055)	(9,171,425)	4463.12	(467,762)								97,450				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/17/2023	03/17/2023	Expiration	(181)	(562,197)	3111.91	(15,884)								3,309				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/17/2023	03/17/2023	Expiration	(1,664)	(3,024,459)	1818.06	(72,889)								15,185				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/20/2023	03/20/2023	Expiration	(821)	(3,664,955)	4463.12	(203,414)								42,378				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/20/2023	03/20/2023	Expiration	(12)	(38,524)	3111.91	(1,017)								212				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/20/2023	03/20/2023	Expiration	(12)	(22,003)	1818.06	(532)								111				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/21/2022	03/21/2023	03/21/2023	Expiration	(612)	(2,731,360)	4461.18	(146,895)								30,603				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/21/2022	03/21/2023	03/21/2023	Expiration	(16)	(50,898)	3113.76	(1,339)								279				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/21/2022	03/21/2023	03/21/2023	Expiration	(857)	(1,558,612)	1819.07	(38,030)								7,923				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/22/2022	03/22/2023	03/22/2023	Expiration	(1,025)	(4,623,635)	4511.61	(226,590)								47,206				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/22/2022	03/22/2023	03/22/2023	Expiration	(15)	(46,466)	3118.47	(1,227)								256				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/22/2022	03/22/2023	03/22/2023	Expiration	(711)	(1,296,133)	1821.81	(31,626)								6,589				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/23/2022	03/23/2023	03/23/2023	Expiration	(1,407)	(6,268,239)	4456.24	(243,006)								50,626				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/23/2022	03/23/2023	03/23/2023	Expiration	(2)	(9,588)	4456.24	(197)								41				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/23/2022	03/23/2023	03/23/2023	Expiration	(130)	(403,263)	3110.13	(9,301)								1,938				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/23/2022	03/23/2023	03/23/2023	Expiration	(904)	(1,642,907)	1816.91	(40,087)								8,351				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/24/2022	03/24/2023	03/24/2023	Expiration	(1,003)	(4,533,209)	4520.16	(147,521)								30,734				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/24/2022	03/24/2023	03/24/2023	Expiration	(66)	(204,309)	3118.34	(5,292)								1,102				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/24/2022	03/24/2023	03/24/2023	Expiration	(932)	(1,698,066)	1821.69	(40,584)								8,455				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/25/2022	03/24/2023	03/24/2023	Expiration	(2,099)	(9,533,795)	4543.06	(469,918)								97,900				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/25/2022	03/24/2023	03/24/2023	Expiration	(41)	(128,149)	3127.82	(3,896)								812				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/25/2022	03/24/2023	03/24/2023	Expiration	(1,490)	(2,721,941)	1827.21	(66,143)								13,780				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/25/2022	03/27/2023	03/27/2023	Expiration	(448)	(2,036,330)	4543.06	(119,236)								24,841				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/25/2022	03/27/2023	03/27/2023	Expiration	(26)	(80,167)	3127.82	(2,309)								481				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/25/2022	03/27/2023	03/27/2023	Expiration	(303)	(553,649)	1827.21	(13,454)								2,803				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/28/2022	03/28/2023	03/28/2023	Expiration	(695)	(3,180,141)	4575.52	(170,997)								35,624				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/28/2022	03/28/2023	03/28/2023	Expiration	(66)	(206,397)	3129.93	(5,196)								1,083				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/28/2022	03/28/2023	03/28/2023	Expiration	(162)	(296,315)	1828.37	(7,141)								1,488				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/29/2022	03/29/2023	03/29/2023	Expiration	(1,343)	(6,220,733)	4631.6	(278,712)								58,065				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/29/2022	03/29/2023	03/29/2023	Expiration	(346)	(634,224)	1834.78	(15,221)								3,171				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/30/2022	03/30/2023	03/30/2023	Expiration	(1,159)	(5,336,138)	4602.45	(187,290)								39,019				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/30/2022	03/30/2023	03/30/2023	Expiration	(102)	(319,017)	3139.53	(7,876)								1,641				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/30/2022	03/30/2023	03/30/2023	Expiration	(909)	(1,666,960)	1833.94	(40,340)								8,404				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/31/2022	03/31/2023	03/31/2023	Expiration	(869)	(3,935,140)	4530.41	(123,649)								25,760				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/31/2022	03/31/2023	03/31/2023	Expiration	(6)	(17,765)	3126.72	(471)								98				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/31/2022	03/31/2023	03/31/2023	Expiration	(523)	(955,217)	1826.43	(23,307)								4,856				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/09/2022	03/10/2023	03/10/2023	Expiration	(263)	(25,751)	98	(872)	(811)							182	(811)			
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	03/23/2022	03/24/2023	03/24/2023	Expiration	(252)	(24,699)	98	(344)	(778)							72	(778)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/01/2022	03/31/2023	03/31/2023	Expiration	(1,776)	(8,071,959)	4545.86	(381,798)								111,358				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/01/2022	03/31/2023	03/31/2023	Expiration	(70)	(220,008)	3135.39	(6,229)								1,817				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/01/2022	03/31/2023	03/31/2023	Expiration	(956)	(1,750,278)	1831.48	(42,182)								12,303				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/01/2022	04/02/2023	04/02/2023	Expiration	(40)	(183,137)	4545.86	(4,249)								1,239				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/01/2022	04/03/2023	04/03/2023	Expiration	(723)	(3,288,594)	4545.86	(198,378)								57,860				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/01/2022	04/03/2023	04/03/2023	Expiration	(10)	(45,117)	4545.86	(1,123)								328				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/01/2022	04/03/2023	04/03/2023	Expiration	(281)	(515,350)	1831.48	(12,420)								3,622				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/04/2022	04/04/2023	04/04/2023	Expiration	(766)	(3,510,921)	4582.64	(186,383)								54,362				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/04/2022	04/04/2023	04/04/2023	Expiration	(11)	(33,493)	3133.66	(858)								250				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/04/2022	04/04/2023	04/04/2023	Expiration	(215)	(393,920)	1830.4	(9,572)								2,792				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/05/2022	04/05/2023	04/05/2023	Expiration	(1,501)	(6,791,847)	4525.12	(286,052)								83,432				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/05/2022	04/05/2023	04/05/2023	Expiration	(210)	(657,852)	3131.18	(18,969)								5,533				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/05/2022	04/05/2023	04/05/2023	Expiration	(1,135)	(2,075,483)	1828.93	(50,849)								14,831				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/06/2022	04/06/2023	04/06/2023	Expiration	(910)	(4,078,123)	4481.15	(136,149)								39,710				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/06/2022	04/06/2023	04/06/2023	Expiration	(5)	(23,947)	4481.15	(481)								140				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/06/2022	04/06/2023	04/06/2023	Expiration	(2)	(9,198)	4481.15	(136)								40				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/06/2022	04/06/2023	04/06/2023	Expiration	(58)	(183,291)	3136.45	(4,506)								1,314				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/06/2022	04/06/2023	04/06/2023	Expiration	(1,013)	(1,855,593)	1831.99	(45,276)								13,206				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/07/2022	04/06/2023	04/06/2023	Expiration	(783)	(3,523,422)	4500.21	(121,751)								35,511				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/07/2022	04/06/2023	04/06/2023	Expiration	(643)	(1,179,876)	1836.09	(27,727)								8,087				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/08/2022	04/06/2023	04/06/2023	Expiration	(2,376)	(10,664,030)	4488.28	(484,663)								141,360				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/08/2022	04/06/2023	04/06/2023	Expiration	(28)	(87,993)	3146.38	(2,489)								726				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/08/2022	04/06/2023	04/06/2023	Expiration	(867)	(1,593,995)	1837.75	(37,459)								10,926				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/08/2022	04/10/2023	04/10/2023	Expiration	(440)	(1,976,890)	4488.28	(104,563)								30,498				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/08/2022	04/10/2023	04/10/2023	Expiration	(92)	(288,181)	3146.38	(8,605)								2,510				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/08/2022	04/10/2023	04/10/2023	Expiration	(82)	(150,847)	1837.75	(3,545)								1,034				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/11/2022	04/11/2023	04/11/2023	Expiration	(619)	(2,730,753)	4412.53	(132,869)								38,754				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/11/2022	04/11/2023	04/11/2023	Expiration	(8)	(24,092)	3136.13	(730)								213				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/11/2022	04/11/2023	04/11/2023	Expiration	(246)	(450,777)	1831.7	(10,638)								3,103				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/12/2022	04/12/2023	04/12/2023	Expiration	(966)	(4,247,730)	4397.45	(185,805)								54,193				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/12/2022	04/12/2023	04/12/2023	Expiration	(5)	(16,286)	3135.11	(461)								134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/12/2022	04/12/2023	04/12/2023	Expiration	(606)	(1,109,392)	1831.08	(26,404)								7,701				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/13/2022	04/13/2023	04/13/2023	Expiration	(913)	(4,059,797)	4446.59	(147,764)								43,098				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/13/2022	04/13/2023	04/13/2023	Expiration	(4)	(18,369)	4446.59	(472)								138				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/13/2022	04/13/2023	04/13/2023	Expiration	(48)	(149,426)	3141.05	(3,342)								975				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/13/2022	04/13/2023	04/13/2023	Expiration	(548)	(1,005,764)	1834.52	(23,686)								6,908				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/14/2022	04/14/2023	04/14/2023	Expiration	(2,773)	(12,182,724)	4392.59	(531,918)								155,143				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/14/2022	04/14/2023	04/14/2023	Expiration	(120)	(375,183)	3136.05	(9,980)								2,911				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/14/2022	04/14/2023	04/14/2023	Expiration	(1,461)	(2,675,321)	1831.58	(62,870)								18,337				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/14/2022	04/17/2023	04/17/2023	Expiration	(646)	(2,835,722)	4392.59	(174,019)								50,756				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/14/2022	04/17/2023	04/17/2023	Expiration	(6)	(17,480)	3136.05	(496)								145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/14/2022	04/17/2023	04/17/2023	Expiration	(1,340)	(2,454,387)	1831.58	(57,678)								16,823				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/18/2022	04/18/2023	04/18/2023	Expiration	(627)	(2,751,707)	4391.69	(147,086)								42,900				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/18/2022	04/18/2023	04/18/2023	Expiration	(27)	(85,774)	3131.01	(2,316)								675				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/18/2022	04/18/2023	04/18/2023	Expiration	(462)	(845,496)	1828.55	(20,207)								5,894				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/19/2022	04/19/2023	04/19/2023	Expiration	(845)	(3,769,803)	4462.21	(149,524)								43,611				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/19/2022	04/19/2023	04/19/2023	Expiration	(4)	(12,263)	3147.24	(323)								94				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/19/2022	04/19/2023	04/19/2023	Expiration	(281)	(515,603)	1838.01	(12,271)								3,579				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/20/2022	04/20/2023	04/20/2023	Expiration	(1,220)	(5,441,651)	4459.45	(178,629)								52,100				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/20/2022	04/20/2023	04/20/2023	Expiration	(94)	(297,432)	3160.82	(6,964)								2,031				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/20/2022	04/20/2023	04/20/2023	Expiration	(372)	(686,643)	1845.92	(16,205)								4,726				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/21/2022	04/21/2023	04/21/2023	Expiration	(785)	(3,449,445)	4393.66	(116,708)								34,040				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/21/2022	04/21/2023	04/21/2023	Expiration	(4)	(18,167)	4393.66	(371)								108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/21/2022	04/21/2023	04/21/2023	Expiration	(394)	(725,474)	1841.92	(16,758)								4,888				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/22/2022	04/21/2023	04/21/2023	Expiration	(1,573)	(6,721,627)	4271.78	(358,715)								104,625				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/22/2022	04/21/2023	04/21/2023	Expiration	(9)	(26,982)	3126.91	(631)								184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/22/2022	04/21/2023	04/21/2023	Expiration	(1,103)	(2,013,802)	1826.07	(47,324)								13,803				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	04/22/2022	04/24/2023	04/24/2023	Expiration	(668)	(2,851,604)	4271.78	(183,227)								53,441				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/24/2023	04/24/2023	Expiration	(22)	(69,536)	3126.91	(1,808)		(102)						527	(102)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/24/2023	04/24/2023	Expiration	(453)	(827,005)	1826.07	(19,435)								5,668				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	04/25/2023	Expiration	(783)	(3,362,018)	4296.12	(191,449)								55,839				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	04/25/2023	Expiration	(28)	(87,419)	3128.14	(2,203)								643				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	04/25/2023	Expiration	(375)	(684,261)	1826.74	(15,601)								4,550				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	04/26/2023	Expiration	(804)	(3,354,868)	4175.2	(187,568)								54,707				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	04/26/2023	Expiration	(7)	(22,835)	3110.63	(630)								184				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	04/26/2023	Expiration	(605)	(1,098,761)	1816.49	(25,491)								7,435				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	04/27/2023	Expiration	(214)	(53,946)	251.69	(1,300)								379				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	04/27/2023	Expiration	(106)	(283,193)	2675.67	(6,400)								1,867				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	04/27/2023	Expiration	(1,420)	(5,943,195)	4183.96	(186,521)								54,402				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	04/27/2023	Expiration	(4)	(17,233)	4183.96	(462)								135				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	04/27/2023	Expiration	(75)	(234,974)	3115.78	(5,673)		(609)						1,655	(609)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	04/27/2023	Expiration	(666)	(1,211,899)	1819.48	(27,389)								7,988				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2022	04/28/2023	04/28/2023	Expiration	(732)	(3,137,816)	4287.5	(103,999)								30,333				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2022	04/28/2023	04/28/2023	Expiration	(486)	(886,247)	1824.29	(20,029)								5,842				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/28/2023	04/28/2023	Expiration	(1,461)	(6,035,095)	4131.93	(285,057)		(54,846)						83,142	(54,846)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/28/2023	04/28/2023	Expiration	(29)	(89,691)	3094.21	(2,229)		(1,158)						650	(1,158)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	05/01/2023	Expiration	(881)	(1,592,239)	1806.84	(36,673)								10,696				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	05/01/2023	Expiration	(706)	(2,919,068)	4131.93	(226,578)		(25,390)						66,085	(25,390)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	05/01/2023	Expiration	(35)	(107,134)	3094.21	(2,863)		(1,834)						835	(1,834)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	05/01/2023	Expiration	(89)	(160,224)	1806.84	(3,697)		(14)						1,078	(14)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	05/02/2023	Expiration	(519)	(2,155,522)	4155.38	(123,019)								46,132				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	05/02/2023	Expiration	(7)	(21,230)	3089.33	(622)		(353)						233	(353)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	05/02/2023	Expiration	(150)	(271,370)	1803.93	(5,997)								2,249				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2022	05/03/2023	05/03/2023	Expiration	(1,082)	(4,518,164)	4175.48	(205,313)								76,992				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2022	05/03/2023	05/03/2023	Expiration	(970)	(1,753,895)	1807.52	(39,112)								14,667				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	05/04/2023	Expiration	(53)	(142,210)	2698.87	(3,200)								1,200				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	05/04/2023	Expiration	(766)	(3,293,751)	4300.17	(130,158)								48,809				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	05/04/2023	Expiration	(1)	(4,340)	4300.17	(112)								42				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	05/04/2023	Expiration		(232)	4300.17	(3)								1				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	05/04/2023	Expiration	(110)	(343,835)	3118.73	(9,796)		(263)						3,673	(263)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	05/04/2023	Expiration	(447)	(814,902)	1821.05	(18,417)								6,906				
S&P 500 Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2022	05/05/2023	05/05/2023	Expiration	(691)	(2,864,618)	4146.87	(96,444)								36,167				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2022	05/05/2023	05/05/2023	Expiration	(420)	(759,055)	1809.26	(16,547)								6,205				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	05/05/2023	Expiration	(1,370)	(5,649,658)	4123.34	(223,930)		(17,689)						83,974	(17,689)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	05/05/2023	Expiration	(8)	(24,744)	3096.68	(670)		(256)						251	(256)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	05/05/2023	Expiration	(819)	(1,481,676)	1808.1	(32,449)								12,168				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	05/08/2023	Expiration	(814)	(3,356,677)	4123.34	(207,284)		(12,032)						77,731	(12,032)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	05/08/2023	Expiration	(15)	(46,251)	3096.68	(1,356)		(582)						508	(582)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	05/08/2023	Expiration	(430)	(778,373)	1808.1	(17,046)								6,392				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	05/09/2023	Expiration	(486)	(1,940,229)	3991.24	(123,258)		(62,190)						46,222	(62,190)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	05/09/2023	Expiration	(34)	(104,159)	3087.04	(2,719)		(1,390)						1,019	(1,390)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	05/09/2023	Expiration	(276)	(496,659)	1802.34	(10,877)								4,079				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	05/10/2023	Expiration	(1,308)	(5,231,901)	4001.05	(244,620)		(177,957)						91,732	(177,957)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	05/10/2023	Expiration	(6)	(17,984)	3081.64	(504)		(275)						189	(275)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	05/10/2023	Expiration	(689)	(1,238,757)	1799.14	(26,881)								10,080				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	05/11/2023	Expiration	(129)	(343,044)	2661.7	(7,753)								2,907				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	05/11/2023	Expiration	(1,043)	(4,104,692)	3935.18	(139,949)		(185,539)						52,481	(185,539)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	05/11/2023	Expiration	(3)	(10,358)	3935.18	(245)								92				
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	05/11/2023	Expiration	(30)	(92,521)	3076.72	(2,502)		(1,197)						938	(1,197)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	05/11/2023	Expiration	(471)	(845,937)	1796.22	(18,611)								6,979				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2022	05/12/2023	05/12/2023	Expiration	(838)	(3,291,470)	3930.08	(97,548)		(140,994)						36,581	(140,994)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2022	05/12/2023	05/12/2023	Expiration	(404)	(726,294)	1798.99	(15,833)								5,937				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	05/12/2023	Expiration	(1,212)	(4,876,024)	4023.89	(283,716)		(121,407)						106,394	(121,407)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	05/12/2023	Expiration	(7)	(22,502)	3090.64	(655)		(266)						246	(266)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	05/12/2023	Expiration	(766)	(1,381,309)	1804.26	(30,251)								11,344				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	05/15/2023	Expiration	(601)	(2,418,438)	4023.89	(148,530)		(67,549)						55,699	(67,549)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	05/15/2023	Expiration	(40)	(123,499)	3090.64	(3,841)		(1,810)						1,440	(1,810)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	05/15/2023	Expiration	(311)	(561,909)	1804.26	(12,306)								4,615				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	05/16/2023	Expiration	(171)	(457,366)	2676.66	(10,336)								3,876				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	05/16/2023	Expiration	(446)	(1,788,667)	4008.01	(124,369)		(45,471)						46,638	(45,471)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	05/16/2023	Expiration	(10)	(31,950)	3091.75	(894)		(342)						335	(342)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	05/16/2023	Expiration	(470)	(848,127)	1804.77	(18,744)								7,029				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	05/17/2023	Expiration	(213)	(569,356)	2677.01	(12,811)								4,804				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	05/17/2023	Expiration	(917)	(3,749,880)	4088.85	(171,583)		(64,124)						64,344	(64,124)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	05/17/2023	Expiration	(26)	(79,119)	3101.26	(2,611)		(976)						979	(976)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	05/17/2023	Expiration	(705)	(1,276,284)	1810.27	(28,461)								10,673				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	05/18/2023	Expiration	(877)	(219,108)	249.7	(5,259)								1,972				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	05/18/2023	Expiration	(62)	(166,904)	2675.44	(3,755)								1,408				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	05/18/2023	Expiration	(1,280)	(5,022,058)	3923.68	(184,731)		(230,704)						69,274	(230,704)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	05/18/2023	Expiration	(72)	(221,708)	3069.62	(6,270)		(3,801)						2,351	(3,801)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	05/18/2023	Expiration	(1,097)	(1,964,978)	1791.76	(42,837)		(1,481)						16,064	(1,481)			
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	05/19/2023	Expiration	(190)	(510,005)	2681.54	(11,475)								4,303				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	05/19/2023	Expiration	(2,043)	(7,969,792)	3901.36	(324,200)		(384,322)						121,575	(384,322)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	05/19/2023	Expiration	(84)	(258,570)	3066.69	(7,318)		(5,052)						2,744	(5,052)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	05/19/2023	Expiration	(576)	(1,030,419)	1789.95	(22,360)		(1,485)						8,385	(1,485)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/19/2023	05/19/2023	Expiration	(772)	(3,012,724)	3900.79	(94,202)		(141,083)						35,326	(141,083)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/19/2023	05/19/2023	Expiration	(617)	(1,103,254)	1788.82	(23,610)		(2,288)						8,854	(2,288)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	05/22/2023	Expiration	(708)	(2,761,381)	3901.36	(198,085)		(170,560)						74,282	(170,560)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	05/22/2023	Expiration	(15)	(46,179)	3066.69	(1,247)		(719)						468	(719)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	05/22/2023	Expiration	(282)	(505,522)	1789.95	(10,970)								4,114				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	05/23/2023	Expiration	(627)	(2,489,607)	3973.75	(163,239)		(105,127)						61,215	(105,127)			
SPXDSUN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	05/23/2023	Expiration	(5)	(14,555)	3075.01	(467)		(244)						175	(244)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	05/23/2023	Expiration	(331)	(593,601)	1794.68	(12,881)								4,830				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	05/24/2023	Expiration	(1,028)	(2,760,404)	2685.37	(62,385)								23,394				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	05/24/2023	Expiration	(1,227)	(4,836,179)	3941.48	(243,896)		(209,313)						91,461	(209,313)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	05/24/2023	Expiration	(22)	(67,224)	3077.73	(2,044)		(622)						767	(622)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	05/24/2023	Expiration	(649)	(1,166,195)	1796.22	(25,306)								9,490				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	05/25/2023	Expiration	(1,107)	(278,454)	251.58	(6,711)								2,517				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	05/25/2023	Expiration	(300)	(806,968)	2693.57	(18,237)								6,839				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	05/25/2023	Expiration	(1,549)	(6,162,880)	3978.73	(169,383)		(244,766)						63,519	(244,766)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	05/25/2023	Expiration	(1)	(2,911)	3978.73	(39)		(65)						15	(65)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	05/25/2023	Expiration	(100)	(309,497)	3080.43	(8,089)		(970)						3,034	(970)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	05/25/2023	Expiration	(796)	(1,430,430)	1797.75	(31,326)								11,747				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	05/26/2023	Expiration	(900)	(3,651,739)	4057.84	(122,951)		(132,630)						46,107	(132,630)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	05/26/2023	Expiration	(24)	(73,234)	3089.69	(1,523)								571				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	05/26/2023	Expiration	(1,119)	(2,018,108)	1803.11	(44,398)								16,649				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	05/26/2023	Expiration	(1,279)	(5,318,936)	4158.24	(249,333)		(60,388)						93,500	(60,388)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	05/26/2023	Expiration	(27)	(83,809)	3101.39	(2,267)								850				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	05/26/2023	Expiration	(999)	(1,808,005)	1809.89	(39,957)								14,984				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	05/30/2023	Expiration	(867)	(3,605,216)	4158.24	(234,796)		(40,992)						88,049	(40,992)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	05/30/2023	Expiration	(6)	(25,288)	4158.24	(599)								225				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	05/30/2023	Expiration	(224)	(695,461)	3101.39	(20,152)		(49)						7,557	(49)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	05/30/2023	Expiration	(243)	(440,677)	1809.89	(9,739)								3,652				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	05/31/2023	Expiration	(665)	(2,749,069)	4132.15	(185,996)		(31,721)						69,748	(31,721)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	05/31/2023	Expiration	(26)	(78,944)	3094.61	(2,524)		(10)						947	(10)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	05/31/2023	Expiration	(164)	(296,190)	1805.75	(6,368)								2,388				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/26/2023	05/26/2023	Expiration	(124)	(12,116)	98	(179)		(382)						67	(382)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	06/01/2023	Expiration	(579)	(144,298)	249.18	(3,463)								1,587				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	06/01/2023	Expiration	(139)	(372,942)	2680.84	(8,391)								3,846				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	06/01/2023	Expiration	(1,052)	(4,315,067)	4101.23	(163,704)		(126,036)						75,031	(126,036)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	06/01/2023	Expiration	(148)	(457,865)	3086.26	(12,083)		(812)						5,538	(812)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	06/01/2023	Expiration	(1,200)	(2,161,246)	1800.83	(47,980)								21,991				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	06/02/2023	Expiration	(211)	(568,707)	2689.67	(12,796)								5,865				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	06/02/2023	Expiration	(867)	(3,622,727)	4176.82	(114,615)		(91,548)						52,532	(91,548)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	06/02/2023	Expiration	(729)	(1,317,470)	1806.23	(29,380)								13,466				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	06/02/2023	Expiration	(1,122)	(4,610,563)	4108.54	(233,048)		(194,246)						106,814	(194,246)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	06/02/2023	Expiration	(68)	(209,518)	3090.4	(6,252)		(1,974)						2,865	(1,974)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	06/02/2023	Expiration	(638)	(1,150,163)	1803.15	(26,109)								11,966				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	06/05/2023	Expiration	(598)	(2,455,370)	4108.54	(147,565)		(98,370)						67,634	(98,370)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	06/05/2023	Expiration	(10)	(41,344)	4108.54	(992)								455				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	06/05/2023	Expiration	(22)	(66,455)	3090.4	(2,173)		(943)						996	(943)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	06/05/2023	Expiration	(184)	(330,915)	1803.15	(7,512)								3,443				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	06/06/2023	Expiration	(833)	(3,431,586)	4121.43	(155,647)		(135,182)						71,338	(135,182)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	06/06/2023	Expiration	(5)	(16,194)	3093.52	(552)		(233)						253	(233)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	06/06/2023	Expiration	(619)	(1,117,749)	1804.84	(25,485)								11,680				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2023	06/07/2023	Expiration	(221)	(594,439)	2685.54	(13,375)								6,130				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/07/2022	06/07/2023	06/07/2023	Expiration	(794)	(3,304,948)	4160.68	(173,012)		(84,866)						79,297	(84,866)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/07/2022	06/07/2023	06/07/2023	Expiration	(684)	(1,236,011)	1807.56	(27,563)								12,633				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/08/2022	06/08/2023	06/08/2023	Expiration	(1,023)	(253,578)	247.93	(6,086)								2,789				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/08/2022	06/08/2023	06/08/2023	Expiration	(1,227)	(5,049,948)	4115.77	(159,376)		(214,098)						73,047	(214,098)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/08/2022	06/08/2023	06/08/2023	Expiration	(61)	(187,780)	3089.81	(5,191)		(2,821)						2,379	(2,821)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/08/2022	06/08/2023	06/08/2023	Expiration	(567)	(1,021,372)	1802.58	(22,777)								10,439				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/09/2022	06/09/2023	06/09/2023	Expiration	(708)	(2,845,416)	4017.82	(111,070)		(139,223)						50,907	(139,223)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/09/2022	06/09/2023	06/09/2023	Expiration	(74)	(227,087)	3077.14	(7,461)		(4,847)						3,420	(4,847)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/09/2022	06/09/2023	06/09/2023	Expiration	(215)	(386,421)	1795.14	(8,540)								3,914				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/10/2022	06/09/2023	06/09/2023	Expiration	(191)	(504,380)	2643.45	(11,298)								5,178				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/10/2022	06/09/2023	06/09/2023	Expiration	(1,210)	(4,719,609)	3900.86	(235,001)		(293,246)						107,709	(293,246)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/10/2022	06/09/2023	06/09/2023	Expiration	(39)	(119,352)	3062.56	(3,199)		(2,580)						1,466	(2,580)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/10/2022	06/09/2023	06/09/2023	Expiration	(1,170)	(2,089,763)	1786.59	(46,393)		(7,018)						21,263	(7,018)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/10/2022	06/12/2023	06/12/2023	Expiration	(580)	(2,262,239)	3900.86	(149,816)		(179,956)						68,666	(179,956)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/10/2022	06/12/2023	06/12/2023	Expiration	(36)	(110,136)	3062.56	(3,146)		(2,837)						1,442	(2,837)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/10/2022	06/12/2023	06/12/2023	Expiration	(222)	(397,313)	1786.59	(8,820)		(1,610)						4,043	(1,610)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/13/2022	06/13/2023	06/13/2023	Expiration	(648)	(2,429,423)	3749.63	(170,982)		(269,155)						78,367	(269,155)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/13/2022	06/13/2023	06/13/2023	Expiration	(25)	(76,640)	3040.98	(2,376)		(2,620)						1,089	(2,620)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/13/2022	06/13/2023	06/13/2023	Expiration	(101)	(179,595)	1773.88	(3,897)		(2,683)						1,786	(2,683)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/14/2022	06/14/2023	06/14/2023	Expiration	(793)	(2,961,019)	3735.48	(175,520)		(285,902)						80,447	(285,902)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/14/2022	06/14/2023	06/14/2023	Expiration	(11)	(32,052)	3034.02	(1,106)		(1,399)						507	(1,399)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/14/2022	06/14/2023	06/14/2023	Expiration	(331)	(585,150)	1769.77	(12,581)		(9,787)						5,766	(9,787)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/15/2022	06/15/2023	06/15/2023	Expiration	(876)	(214,011)	244.3	(5,093)								2,335				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/15/2022	06/15/2023	06/15/2023	Expiration	(307)	(802,713)	2610.84	(17,900)								8,204				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/15/2022	06/15/2023	06/15/2023	Expiration	(731)	(2,771,613)	3789.99	(106,766)		(182,058)						48,934	(182,058)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/15/2022	06/15/2023	06/15/2023	Expiration	(1)	(3,892)	3789.99	(96)								44				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/15/2022	06/15/2023	06/15/2023	Expiration	(54)	(163,561)	3037.86	(4,761)		(5,985)						2,182	(5,985)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/15/2022	06/15/2023	06/15/2023	Expiration	(1,166)	(2,065,413)	1771.98	(44,200)		(41,612)						20,258	(41,612)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/16/2022	06/16/2023	06/16/2023	Expiration	(828)	(3,037,119)	3666.77	(101,363)		(185,788)						46,458	(185,788)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/16/2022	06/16/2023	06/16/2023	Expiration	(451)	(795,201)	1763	(17,972)		(20,613)						8,237	(20,613)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/17/2022	06/16/2023	06/16/2023	Expiration	(2,366)	(8,695,747)	3674.84	(466,223)		(867,369)						213,686	(867,369)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/17/2022	06/16/2023	06/16/2023	Expiration	(49)	(149,403)	3021.49	(4,652)		(7,287)						2,132	(7,287)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/17/2022	06/16/2023	06/16/2023	Expiration	(1,291)	(2,275,602)	1762.31	(48,015)		(59,902)						22,007	(59,902)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/17/2022	06/20/2023	06/20/2023	Expiration	(535)	(1,966,684)	3674.84	(141,523)		(257,832)						64,865	(257,832)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/17/2022	06/20/2023	06/20/2023	Expiration	(5)	(17,183)	3674.84	(238)		(387)						109	(387)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/17/2022	06/20/2023	06/20/2023	Expiration	(54)	(163,066)	3021.49	(5,401)		(7,859)						2,475	(7,859)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/17/2022	06/20/2023	06/20/2023	Expiration	(144)	(253,409)	1762.31	(5,347)		(5,663)						2,451	(5,663)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/21/2022	06/21/2023	06/21/2023	Expiration	(1,881)	(459,587)	244.39	(10,938)								5,013				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/21/2022	06/21/2023	06/21/2023	Expiration	(176)	(459,587)	2608.87	(20,231)								9,273				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/21/2022	06/21/2023	06/21/2023	Expiration	(1,165)	(4,385,734)	3764.79	(181,353)		(302,204)						83,120	(302,204)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/21/2022	06/21/2023	06/21/2023	Expiration	(29)	(87,656)	3034.05	(2,963)		(3,917)						1,358	(3,917)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	06/21/2022	06/21/2023	06/21/2023	Expiration	(915)	(1,618,305)	1769.32	(34,632)		(30,284)						15,873	(30,284)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	06/22/2023	Expiration	(146)	(382,430)	2615.32	(8,566)								3,926				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	06/22/2023	Expiration	(980)	(3,683,666)	3759.89	(136,336)		(233,830)						62,487	(233,830)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	06/22/2023	Expiration	(1)	(3,629)	3759.89	(83)								38				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	06/22/2023	Expiration	(53)	(161,368)	3035.2	(5,200)		(6,508)						2,383	(6,508)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	06/22/2023	Expiration	(508)	(898,639)	1769.92	(19,231)		(15,090)						8,814	(15,090)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/23/2023	06/23/2023	Expiration	(393)	(1,490,679)	3795.73	(56,701)		(90,943)						25,988	(90,943)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/23/2023	06/23/2023	Expiration	(201)	(356,628)	1773.7	(7,703)		(4,265)						3,531	(4,265)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	06/23/2023	Expiration	(290)	(763,265)	2627.89	(17,097)								7,836				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	06/23/2023	Expiration	(1,601)	(6,261,799)	3911.74	(284,391)		(389,622)						130,346	(389,622)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	06/23/2023	Expiration	(58)	(178,050)	3059.48	(5,209)		(4,459)						2,387	(4,459)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	06/23/2023	Expiration	(1,702)	(3,035,410)	1783.92	(66,172)		(18,700)						30,329	(18,700)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	06/26/2023	Expiration	(572)	(2,238,868)	3911.74	(153,977)		(176,872)						70,573	(176,872)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	06/26/2023	Expiration	(36)	(109,004)	3059.48	(3,537)		(3,677)						1,621	(3,677)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	06/26/2023	Expiration	(501)	(893,408)	1783.92	(19,476)		(8,003)						8,927	(8,003)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2023	06/27/2023	Expiration	(645)	(2,515,213)	3900.11	(136,170)		(185,875)						62,411	(185,875)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2023	06/27/2023	Expiration	(152)	(270,628)	1783.82	(5,873)		(3,260)						2,692	(3,260)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	06/28/2023	Expiration	(792)	(3,026,744)	3821.55	(137,310)		(213,134)						62,934	(213,134)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	06/28/2023	Expiration	(60)	(182,639)	3050.89	(6,040)		(7,127)						2,768	(7,127)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	06/28/2023	Expiration	(987)	(1,756,250)	1778.59	(38,111)		(22,997)						17,467	(22,997)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	06/29/2023	Expiration	(876)	(215,894)	246.39	(5,138)								2,355				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	06/29/2023	Expiration	(213)	(559,272)	2627.71	(12,528)								5,742				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	06/29/2023	Expiration	(1,314)	(5,016,319)	3818.83	(168,008)		(283,120)						77,004	(283,120)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	06/29/2023	Expiration	(4)	(13,536)	3818.83	(302)								138				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	06/29/2023	Expiration	(114)	(348,402)	3050.07	(11,418)		(14,295)						5,233	(14,295)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	06/29/2023	Expiration	(519)	(923,086)	1778.03	(20,400)		(14,905)						9,350	(14,905)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2022	06/30/2023	06/30/2023	Expiration	(515)	(1,949,323)	3785.38	(62,179)		(110,034)						28,499	(110,034)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2022	06/30/2023	06/30/2023	Expiration	(259)	(460,069)	1776.39	(10,168)		(9,546)						4,660	(9,546)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	06/30/2023	Expiration	(131)	(347,671)	2645.13	(7,788)								4,218				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	06/30/2023	Expiration	(1,979)	(7,572,046)	3825.33	(329,185)		(550,308)						178,309	(550,308)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	06/30/2023	Expiration	(114)	(347,148)	3055.98	(10,591)		(13,285)						5,737	(13,285)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	06/30/2023	Expiration	(856)	(1,525,058)	1781.32	(34,314)		(27,337)						18,587	(27,337)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	07/03/2023	Expiration	(343)	(1,310,953)	3825.33	(84,527)		(136,988)						45,785	(136,988)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	07/03/2023	Expiration	(122)	(374,068)	3055.98	(11,769)		(15,037)						6,375	(15,037)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	07/03/2023	Expiration	(61)	(108,729)	1781.32	(2,446)		(1,979)						1,325	(1,979)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	07/05/2023	Expiration	(590)	(2,261,867)	3831.39	(156,015)		(249,270)						84,508	(249,270)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	07/05/2023	Expiration	(10)	(31,797)	3051.85	(970)		(1,320)						525	(1,320)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	07/05/2023	Expiration	(413)	(734,583)	1778.59	(16,381)		(12,700)						8,873	(12,700)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	07/06/2023	Expiration	(681)	(2,617,037)	3845.08	(108,705)		(174,335)						58,882	(174,335)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	07/06/2023	Expiration	(115)	(350,271)	3054.26	(10,619)		(13,418)						5,752	(13,418)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	07/06/2023	Expiration	(520)	(926,254)	1779.91	(20,933)		(12,666)						11,339	(12,666)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	07/07/2023	Expiration	(862)	(3,363,265)	3902.62	(112,442)		(179,696)						60,906	(179,696)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	07/07/2023	Expiration	(22)	(67,097)	3058.68	(2,120)		(2,410)						1,148	(2,410)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	07/07/2023	Expiration	(471)	(839,395)	1782.4	(18,802)		(9,843)						10,185	(9,843)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	07/07/2023	Expiration	(140)	(367,560)	2634.19	(8,233)								4,460				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	07/07/2023	Expiration	(1,397)	(5,446,848)	3899.38	(212,388)		(324,015)						115,044	(324,015)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	07/07/2023	Expiration	(27)	(82,654)	3054.51	(2,700)		(2,992)						1,462	(2,992)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	07/07/2023	Expiration	(690)	(1,227,760)	1779.89	(27,256)		(16,148)						14,764	(16,148)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/10/2023	07/10/2023	Expiration	(334)	(1,300,822)	3899.38	(86,623)		(117,418)						46,921	(117,418)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/10/2023	07/10/2023	Expiration	(242)	(430,508)	1779.89	(9,600)		(6,775)						5,200	(6,775)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	07/11/2023	Expiration	(635)	(2,448,440)	3854.43	(97,909)		(157,008)						53,034	(157,008)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	07/11/2023	Expiration	(3)	(10,604)	3053.07	(363)		(507)						196	(507)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	07/11/2023	Expiration	(198)	(352,600)	1778.8	(7,828)		(7,164)						4,240	(7,164)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2023	07/12/2023	Expiration	(625)	(2,387,854)	3818.8	(118,801)		(201,119)						64,351	(201,119)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2023	07/12/2023	Expiration	(426)	(756,431)	1776.89	(16,868)		(16,994)						9,137	(16,994)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	07/13/2023	Expiration	(708)	(175,557)	248.05	(4,178)								2,263				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	07/13/2023	Expiration	(399)	(1,050,352)	2634.97	(23,423)								12,687				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	07/13/2023	Expiration	(668)	(2,541,205)	3801.78	(102,998)		(183,037)						55,790	(183,037)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	07/13/2023	Expiration	(68)	(207,645)	3046.84	(6,966)		(10,441)						3,773	(10,441)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	07/13/2023	Expiration	(837)	(1,486,151)	1775	(32,993)		(36,036)						17,871	(36,036)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/14/2023	07/14/2023	Expiration	(541)	(2,050,593)	3790.38	(68,010)		(121,258)						36,839	(121,258)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/14/2023	07/14/2023	Expiration	(552)	(978,353)	1772.94	(22,013)		(23,800)						11,924	(23,800)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	07/14/2023	Expiration	(1,509)	(5,827,950)	3863.16	(275,747)		(461,483)						149,363	(461,483)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	07/14/2023	Expiration	(90)	(274,868)	3052.72	(8,438)		(12,100)						4,571	(12,100)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	07/14/2023	Expiration	(1,657)	(2,947,409)	1778.27	(66,022)		(62,652)						35,762	(62,652)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	07/14/2023	Expiration	(109)	(287,672)	2635.23	(6,415)								3,475				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	07/17/2023	Expiration	(407)	(1,570,454)	3863.16	(102,099)		(169,753)						55,304	(169,753)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	07/17/2023	Expiration	(99)	(303,617)	3052.72	(10,444)		(15,110)						5,657	(15,110)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	07/17/2023	Expiration	(174)	(308,683)	1778.27	(6,914)		(6,647)						3,745	(6,647)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	07/18/2023	Expiration	(640)	(2,450,836)	3830.85	(135,438)		(243,508)						73,362	(243,508)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	07/18/2023	Expiration	(53)	(161,183)	3046.61	(5,178)		(8,446)						2,805	(8,446)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	07/18/2023	Expiration	(249)	(442,122)	1774.46	(9,992)		(11,132)						5,412	(11,132)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	07/19/2023	Expiration	(343)	(903,887)	2631.6	(20,157)								10,918				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	07/19/2023	Expiration	(645)	(2,538,000)	3936.69	(139,700)		(224,743)						75,671	(224,743)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	07/19/2023	Expiration	(313)	(558,243)	1784.19	(12,449)		(11,830)						6,743	(11,830)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	07/20/2023	Expiration	(717)	(2,837,717)	3959.9	(101,155)		(166,149)						54,792	(166,149)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	07/20/2023	Expiration	(19)	(73,777)	3959.9	(1,848)								1,001				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	07/20/2023	Expiration	(89)	(271,670)	3064.33	(8,364)		(12,634)						4,530	(12,634)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	07/20/2023	Expiration	(768)	(1,369,925)	1784.62	(30,823)		(32,471)						16,696	(32,471)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	07/20/2023	Expiration	(75)	(18,535)	246.7	(441)								239				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	07/20/2023	Expiration	(265)	(696,469)	2630.29	(15,531)								8,413				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	07/21/2023	Expiration	(555)	(2,219,806)	3998.95	(70,444)		(115,434)						38,157	(115,434)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	07/21/2023	Expiration	(17)	(53,654)	3070.07	(1,787)		(2,674)						968	(2,674)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	07/21/2023	Expiration	(516)	(922,236)	1787.88	(20,658)		(21,061)						11,190	(21,061)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	07/21/2023	Expiration	(106)	(280,981)	2653.52	(6,294)								3,409				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	07/21/2023	Expiration	(1,161)	(4,601,380)	3961.63	(234,604)		(359,488)						127,077	(359,488)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	07/21/2023	Expiration	(24)	(72,527)	3071.44	(2,397)		(3,692)						1,299	(3,692)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	07/21/2023	Expiration	(1,010)	(1,806,822)	1788.59	(41,015)		(40,529)						22,216	(40,529)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	07/24/2023	Expiration	(588)	(2,330,177)	3961.63	(131,524)		(202,255)						71,242	(202,255)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	07/24/2023	Expiration	(21)	(65,560)	3071.44	(1,960)		(3,106)						1,062	(3,106)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	07/24/2023	Expiration	(369)	(659,588)	1788.59	(14,973)		(15,389)						8,110	(15,389)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	07/25/2023	Expiration	(243)	(643,885)	2651.23	(14,423)								7,812				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	07/25/2023	Expiration	(422)	(1,672,301)	3966.84	(88,770)		(138,312)						48,084	(138,312)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	07/25/2023	Expiration	(19)	(59,355)	3074.99	(2,008)		(3,110)						1,087	(3,110)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	07/25/2023	Expiration	(307)	(549,245)	1790.41	(12,358)		(12,848)						6,694	(12,848)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	07/26/2023	Expiration	(861)	(3,375,958)	3921.05	(171,485)		(283,328)						92,887	(283,328)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	07/26/2023	Expiration	(4)	(13,386)	3074.3	(439)		(688)						238	(688)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	07/26/2023	Expiration	(259)	(464,157)	1789.93	(10,490)		(11,470)						5,682	(11,470)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	07/26/2023	Expiration	(63)	(168,123)	2650.47	(3,766)								2,040				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	07/27/2023	Expiration	(387)	(96,449)	249.37	(2,295)								1,243				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	07/27/2023	Expiration	(34)	(90,949)	2662.66	(2,037)								1,104				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	07/27/2023	Expiration	(990)	(3,984,667)	4023.61	(145,322)		(228,272)						78,716	(228,272)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	07/27/2023	Expiration	(82)	(251,325)	3082.75	(8,341)		(11,175)						4,518	(11,175)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	07/27/2023	Expiration	(342)	(613,745)	1794.77	(13,809)		(10,758)						7,480	(10,758)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/28/2023	07/28/2023	Expiration	(776)	(3,161,755)	4072.43	(96,775)		(159,055)						52,420	(159,055)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/28/2023	07/28/2023	Expiration	(453)	(816,567)	1801.02	(18,128)		(13,611)						9,819	(13,611)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	07/28/2023	Expiration	(1,347)	(5,562,913)	4130.29	(224,012)		(319,152)						121,340	(319,152)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	07/28/2023	Expiration	(9)	(27,522)	3100.11	(812)		(1,060)						440	(1,060)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	07/28/2023	Expiration	(1,299)	(2,343,368)	1804.67	(52,726)		(34,242)						28,560	(34,242)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	07/31/2023	Expiration	(690)	(2,848,840)	4130.29	(153,188)		(199,961)						82,977	(199,961)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	07/31/2023	Expiration	(45)	(139,081)	3100.11	(4,701)		(6,195)						2,546	(6,195)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	07/31/2023	Expiration	(300)	(541,016)	1804.67	(12,173)		(7,606)						6,594	(7,606)			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/07/2023	07/07/2023	Expiration	(345)	(33,815)	98	(510)		(1,065)						276	(1,065)			
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/14/2023	07/14/2023	Expiration	(172)	(16,835)	98	(234)		(530)						127	(530)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	08/01/2023	Expiration	(843)	(3,470,114)	4118.63	(229,934)		(281,219)						143,709	(281,219)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	08/01/2023	Expiration	(48)	(149,167)	3100.53	(4,352)		(5,353)						2,720	(5,353)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	08/01/2023	Expiration	(390)	(702,976)	1804.55	(15,958)		(9,307)						9,973	(9,307)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	08/02/2023	Expiration	(194)	(515,360)	2663.14	(11,544)								7,215				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	08/02/2023	Expiration	(961)	(3,931,756)	4091.19	(202,981)		(254,077)						126,863	(254,077)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	08/02/2023	Expiration	(3)	(7,968)	3092.7	(261)		(332)						163	(332)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	08/02/2023	Expiration	(424)	(763,795)	1799.88	(17,109)		(11,212)						10,693	(11,212)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	08/03/2023	Expiration	(973)	(4,042,255)	4155.17	(141,198)		(212,131)						88,249	(212,131)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	08/03/2023	Expiration	(105)	(325,216)	3097.66	(10,179)		(12,075)						6,362	(12,075)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	08/03/2023	Expiration	(589)	(1,062,459)	1802.64	(23,799)		(11,310)						14,874	(11,310)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/03/2022	08/03/2023	08/03/2023	Expiration	(257)	(64,210)	250.03	(1,528)								955				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/03/2022	08/03/2023	08/03/2023	Expiration	(60)	(160,070)	2666.73	(3,570)								2,231				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/04/2022	08/04/2023	08/04/2023	Expiration	(1,230)	(5,106,814)	4151.94	(152,202)		(238,950)						95,126	(238,950)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/04/2022	08/04/2023	08/04/2023	Expiration	(785)	(1,414,108)	1801.73	(31,817)		(12,118)						19,886	(12,118)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/05/2022	08/04/2023	08/04/2023	Expiration	(1,626)	(6,741,001)	4145.19	(326,118)		(369,942)						203,824	(369,942)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/05/2022	08/04/2023	08/04/2023	Expiration	(299)	(926,113)	3098.68	(28,166)		(28,020)						17,604	(28,020)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/05/2022	08/04/2023	08/04/2023	Expiration	(1,004)	(1,810,517)	1802.99	(40,737)		(14,239)						25,460	(14,239)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/05/2022	08/07/2023	08/07/2023	Expiration	(347)	(1,437,523)	4145.19	(108,182)		(105,447)						67,614	(105,447)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/05/2022	08/07/2023	08/07/2023	Expiration	(29)	(88,753)	3098.68	(3,066)		(3,630)						1,916	(3,630)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/05/2022	08/07/2023	08/07/2023	Expiration	(311)	(560,634)	1802.99	(12,614)		(6,732)						7,884	(6,732)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/08/2022	08/08/2023	08/08/2023	Expiration	(156)	(415,020)	2663.73	(9,255)								5,784				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/08/2022	08/08/2023	08/08/2023	Expiration	(301)	(1,244,107)	4140.06	(94,519)		(88,755)						59,074	(88,755)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/08/2022	08/08/2023	08/08/2023	Expiration	(12)	(36,499)	3102.92	(1,245)		(1,260)						778	(1,260)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/08/2022	08/08/2023	08/08/2023	Expiration	(297)	(536,395)	1805.1	(12,069)		(3,961)						7,543	(3,961)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/09/2022	08/09/2023	08/09/2023	Expiration	(613)	(1,629,795)	2660.04	(36,344)								22,715				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/09/2022	08/09/2023	08/09/2023	Expiration	(729)	(3,004,113)	4122.47	(130,865)		(160,691)						81,791	(160,691)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/09/2022	08/09/2023	08/09/2023	Expiration	(6)	(17,113)	3100.02	(524)		(520)						327	(520)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/09/2022	08/09/2023	08/09/2023	Expiration	(589)	(1,061,839)	1803.29	(24,210)		(8,609)						15,131	(8,609)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/10/2022	08/10/2023	08/10/2023	Expiration	(500)	(124,718)	249.22	(2,968)								1,855				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/10/2022	08/10/2023	08/10/2023	Expiration	(35)	(93,910)	2667.14	(2,094)								1,309				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/10/2022	08/10/2023	08/10/2023	Expiration	(766)	(3,225,755)	4210.24	(109,816)		(156,121)						68,635	(156,121)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/10/2022	08/10/2023	08/10/2023	Expiration	(11)	(45,995)	4210.24	(1,125)								703				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/10/2022	08/10/2023	08/10/2023	Expiration	(2)	(9,541)	4210.24	(138)		(215)						86	(215)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/10/2022	08/10/2023	08/10/2023	Expiration	(60)	(186,102)	3115.53	(6,037)		(5,540)						3,773	(5,540)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/10/2022	08/10/2023	08/10/2023	Expiration	(569)	(1,030,636)	1812.19	(23,189)		(1,797)						14,493	(1,797)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/11/2022	08/11/2023	08/11/2023	Expiration	(613)	(2,580,873)	4207.27	(77,595)		(116,781)						48,497	(116,781)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/11/2022	08/11/2023	08/11/2023	Expiration	(418)	(758,362)	1813.8	(17,063)		(1,129)						10,664	(1,129)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/12/2022	08/11/2023	08/11/2023	Expiration	(118)	(314,272)	2666.37	(7,008)								4,380				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/12/2022	08/11/2023	08/11/2023	Expiration	(741)	(3,170,435)	4280.15	(136,376)		(132,370)						85,235	(132,370)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/12/2022	08/11/2023	08/11/2023	Expiration	(7)	(23,044)	3132.56	(716)		(494)						447	(494)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/12/2022	08/11/2023	08/11/2023	Expiration	(1,481)	(2,697,590)	1821.85	(60,426)								37,766				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/12/2022	08/14/2023	08/14/2023	Expiration	(610)	(2,610,297)	4280.15	(110,249)		(112,142)						68,906	(112,142)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/12/2022	08/14/2023	08/14/2023	Expiration	(6)	(18,826)	3132.56	(618)		(441)						387	(441)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/12/2022	08/14/2023	08/14/2023	Expiration	(211)	(383,862)	1821.85	(8,675)								5,422				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/15/2022	08/15/2023	08/15/2023	Expiration	(263)	(1,130,944)	4297.14	(59,320)		(36,996)						37,075	(36,996)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/15/2022	08/15/2023	08/15/2023	Expiration	(100)	(182,192)	1824.01	(4,063)								2,539				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/16/2022	08/16/2023	08/16/2023	Expiration	(143)	(381,649)	2669.49	(8,511)								5,319				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/16/2022	08/16/2023	08/16/2023	Expiration	(533)	(2,293,909)	4305.2	(107,678)		(52,819)						67,299	(52,819)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/16/2022	08/16/2023	08/16/2023	Expiration	(22)	(69,718)	3141.86	(2,266)		(911)						1,416	(911)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	08/16/2022	08/16/2023	08/16/2023	Expiration	(284)	(518,063)	1826.77	(11,708)								7,318				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	08/17/2023	Expiration	(1,047)	(259,882)	248.25	(6,185)								3,866				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	08/17/2023	Expiration	(16)	(43,719)	2661.54	(975)								609				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	08/17/2023	Expiration	(691)	(2,954,621)	4274.04	(106,062)		(66,585)						66,289	(66,585)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	08/17/2023	Expiration	(1)	(3,989)	4274.04	(59)		(90)						37	(90)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	08/17/2023	Expiration	(122)	(382,848)	3136.96	(12,977)		(4,869)						8,111	(4,869)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	08/17/2023	Expiration	(464)	(846,447)	1823.8	(18,537)								11,586				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	08/18/2023	Expiration	(834)	(3,571,210)	4283.74	(112,479)		(71,670)						70,299	(71,670)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	08/18/2023	Expiration	(23)	(71,135)	3137.63	(2,326)		(794)						1,454	(794)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	08/18/2023	Expiration	(547)	(997,501)	1824.07	(22,643)								14,152				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	08/18/2023	Expiration	(228)	(604,277)	2652.78	(13,475)								8,422				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	08/18/2023	Expiration	(1,085)	(4,585,875)	4228.48	(174,054)		(153,017)						108,784	(153,017)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	08/18/2023	Expiration	(9)	(29,192)	3129.12	(911)		(359)						569	(359)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	08/18/2023	Expiration	(916)	(1,666,236)	1819	(36,491)								22,807				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/20/2023	08/20/2023	Expiration	(10)	(44,146)	4228.48	(1,095)								684				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	08/21/2023	Expiration	(562)	(2,377,021)	4228.48	(126,171)		(96,123)						78,857	(96,123)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	08/21/2023	Expiration	(101)	(315,601)	3129.12	(9,811)		(3,077)						6,132	(3,077)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	08/21/2023	Expiration	(484)	(879,647)	1819	(19,264)								12,040				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	08/22/2023	Expiration	(293)	(1,211,492)	4137.99	(79,283)		(60,238)						49,552	(60,238)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	08/22/2023	Expiration	(161)	(291,511)	1809.98	(6,413)								4,008				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	08/22/2023	Expiration	(240)	(633,800)	2643.58	(14,134)								8,834				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2022	08/23/2023	08/23/2023	Expiration	(631)	(2,604,785)	4128.73	(135,365)		(139,686)						84,603	(139,686)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2022	08/23/2023	08/23/2023	Expiration	(364)	(658,711)	1808.66	(14,821)								9,263				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	08/24/2023	Expiration	(114)	(28,100)	246.12	(669)								418				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	08/24/2023	Expiration	(108)	(284,835)	2638.06	(6,352)								3,970				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	08/24/2023	Expiration	(958)	(3,967,695)	4140.77	(158,696)		(193,788)						99,185	(193,788)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	08/24/2023	Expiration	(114)	(353,754)	3114.27	(11,124)		(5,079)						6,953	(5,079)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	08/24/2023	Expiration	(414)	(748,703)	1809.76	(16,921)								10,575				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	08/25/2023	Expiration	(129)	(342,210)	2647.76	(7,631)								4,770				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	08/25/2023	Expiration	(933)	(3,918,892)	4199.12	(110,022)		(173,420)						68,764	(173,420)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	08/25/2023	Expiration	(428)	(777,556)	1815.62	(17,495)								10,934				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	08/25/2023	Expiration	(1,439)	(5,840,025)	4057.66	(215,533)		(289,262)						134,708	(289,262)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	08/25/2023	Expiration	(132)	(408,603)	3097.69	(14,065)		(11,269)						8,791	(11,269)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	08/25/2023	Expiration	(587)	(1,056,724)	1799.88	(23,776)								14,860				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/28/2023	08/28/2023	Expiration	(500)	(2,030,768)	4057.66	(113,663)		(129,272)						71,039	(129,272)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/28/2023	08/28/2023	Expiration	(314)	(565,586)	1799.88	(12,782)		(233)						7,989	(233)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	08/29/2023	Expiration	(129)	(339,388)	2630.95	(7,568)								4,730				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	08/29/2023	Expiration	(307)	(1,236,754)	4030.61	(67,917)		(86,967)						42,448	(86,967)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	08/29/2023	Expiration	(73)	(130,634)	1798.29	(2,835)		(774)						1,772	(774)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	08/30/2023	Expiration	(979)	(3,902,508)	3986.16	(185,126)		(265,187)						115,704	(265,187)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	08/30/2023	Expiration	(5)	(16,711)	3086.05	(620)		(737)						387	(737)			

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	08/30/2023	Expiration	(674)	(1,207,816)	1792.64	(25,847)		(11,953)						16,155	(11,953)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	08/30/2023	Expiration	(168)	(440,926)	2626.24	(9,789)								6,118				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	08/31/2023	Expiration	(138)	(33,782)	245.4	(801)								500				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	08/31/2023	Expiration	(47)	(123,123)	2621.28	(2,733)								1,708				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	08/31/2023	Expiration	(1,353)	(5,350,908)	3955	(183,917)		(304,394)						114,948	(304,394)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	08/31/2023	Expiration	(107)	(330,082)	3079.99	(10,518)		(11,594)						6,574	(11,594)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	08/31/2023	Expiration	(1,070)	(1,914,301)	1789	(43,072)		(19,004)						26,920	(19,004)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	09/01/2023	Expiration	(1,173)	(4,652,370)	3966.85	(154,380)		(260,196)						109,352	(260,196)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	09/01/2023	Expiration	(17)	(53,222)	3082.34	(1,802)		(2,045)						1,277	(2,045)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	09/01/2023	Expiration	(353)	(632,026)	1790.24	(14,157)		(6,086)						10,028	(6,086)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	09/01/2023	Expiration	(1,659)	(6,509,103)	3924.26	(238,505)		(389,634)						168,941	(389,634)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	09/01/2023	Expiration	(1)	(3,775)	3924.26	(53)		(85)						38	(85)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	09/01/2023	Expiration	(26)	(79,707)	3075.43	(2,753)		(3,351)						1,950	(3,351)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	09/01/2023	Expiration	(1,130)	(2,018,849)	1786.1	(44,818)		(24,166)						31,746	(24,166)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	09/05/2023	Expiration	(556)	(2,183,294)	3924.26	(123,587)		(184,241)						87,541	(184,241)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	09/05/2023	Expiration	(7)	(28,603)	3924.26	(403)		(644)						286	(644)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	09/05/2023	Expiration	(79)	(140,728)	1786.1	(3,124)		(688)						2,213	(688)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	09/06/2023	Expiration	(238)	(930,487)	3908.19	(59,517)		(84,341)						42,158	(84,341)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	09/06/2023	Expiration	(108)	(192,705)	1785.24	(4,297)		(726)						3,044	(726)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	09/06/2023	Expiration	(20)	(50,996)	2604.44	(1,132)								802				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	09/07/2023	Expiration	(604)	(2,404,262)	3979.87	(91,180)		(143,335)						64,586	(143,335)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	09/07/2023	Expiration	(4)	(17,194)	3979.87	(401)								284				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	09/07/2023	Expiration	(35)	(107,896)	3093.82	(3,377)		(2,431)						2,392	(2,431)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	09/07/2023	Expiration	(271)	(486,420)	1796.18	(10,944)								7,752				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	09/07/2023	Expiration	(635)	(155,072)	244.38	(3,675)								2,603				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	09/07/2023	Expiration	(264)	(690,986)	2616.02	(15,340)								10,866				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	09/08/2023	Expiration	(1,059)	(4,308,248)	4067.36	(149,854)		(217,965)						106,147	(217,965)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	09/08/2023	Expiration	(102)	(317,019)	3105.83	(10,970)		(7,143)						7,771	(7,143)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	09/08/2023	Expiration	(1,377)	(2,482,582)	1802.92	(55,362)								39,214				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	09/08/2023	Expiration	(825)	(3,306,131)	4006.18	(105,370)		(174,586)						74,637	(174,586)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	09/08/2023	Expiration	(643)	(1,156,666)	1797.77	(25,447)								18,025				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	09/08/2023	Expiration	(269)	(702,731)	2616.33	(15,601)								11,050				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/11/2023	09/11/2023	Expiration	(466)	(1,893,743)	4067.36	(103,316)		(126,095)						73,182	(126,095)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/11/2023	09/11/2023	Expiration	(36)	(113,102)	3105.83	(3,762)		(2,464)						2,664	(2,464)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2022	09/12/2023	09/12/2023	Expiration	(341)	(1,400,135)	4110.41	(62,557)		(76,108)						44,311	(76,108)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2022	09/12/2023	09/12/2023	Expiration	(132)	(238,020)	1805.85	(5,332)								3,777				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	09/13/2023	Expiration	(33)	(84,865)	2602.97	(1,884)								1,335				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	09/13/2023	Expiration	(727)	(2,858,182)	3932.69	(114,205)		(173,432)						80,895	(173,432)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	09/13/2023	Expiration	(239)	(427,136)	1788.47	(9,397)								6,656				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	09/14/2023	Expiration	(17)	(4,240)	242.89	(100)								71				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/14/2022	09/14/2023	09/14/2023	Expiration	(159)	(413,600)	2604.56	(9,141)								6,475				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/14/2022	09/14/2023	09/14/2023	Expiration	(769)	(3,035,994)	3946.01	(114,400)		(187,277)						81,033	(187,277)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/14/2022	09/14/2023	09/14/2023	Expiration	(74)	(226,699)	3078.11	(8,492)		(8,376)						6,015	(8,376)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/14/2022	09/14/2023	09/14/2023	Expiration	(878)	(1,567,469)	1786.22	(34,798)		(9,697)						24,648	(9,697)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/15/2022	09/15/2023	09/15/2023	Expiration	(492)	(1,918,949)	3901.35	(58,891)		(97,775)						41,715	(97,775)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/15/2022	09/15/2023	09/15/2023	Expiration	(5)	(16,176)	3065.82	(632)		(621)						448	(621)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/15/2022	09/15/2023	09/15/2023	Expiration	(579)	(1,029,389)	1778.97	(22,647)		(5,636)						16,041	(5,636)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/16/2022	09/15/2023	09/15/2023	Expiration	(1,302)	(5,043,344)	3873.33	(195,942)		(308,035)						138,792	(308,035)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/16/2022	09/15/2023	09/15/2023	Expiration	(14)	(53,195)	3873.33	(510)		(798)						361	(798)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/16/2022	09/15/2023	09/15/2023	Expiration	(12)	(36,672)	3062.3	(1,309)		(1,269)						927	(1,269)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/16/2022	09/15/2023	09/15/2023	Expiration	(806)	(1,432,822)	1776.81	(31,522)		(9,596)						22,328	(9,596)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/16/2022	09/18/2023	09/18/2023	Expiration	(774)	(2,996,059)	3873.33	(179,036)		(261,543)						126,817	(261,543)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/16/2022	09/18/2023	09/18/2023	Expiration	(8)	(23,842)	3062.3	(973)		(986)						689	(986)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/16/2022	09/18/2023	09/18/2023	Expiration	(240)	(425,939)	1776.81	(9,371)		(2,354)						6,638	(2,354)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/19/2022	09/19/2023	09/19/2023	Expiration	(89)	(229,835)	2594.23	(5,079)								3,598				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/19/2022	09/19/2023	09/19/2023	Expiration	(712)	(2,778,665)	3899.89	(120,904)		(181,210)						85,641	(181,210)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/19/2022	09/19/2023	09/19/2023	Expiration	(4)	(12,139)	3069.81	(475)		(433)						336	(433)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/19/2022	09/19/2023	09/19/2023	Expiration	(191)	(340,180)	1780.81	(7,586)		(875)						5,373	(875)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/20/2022	09/20/2023	09/20/2023	Expiration	(609)	(2,348,784)	3855.93	(106,109)		(158,342)						75,160	(158,342)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/20/2022	09/20/2023	09/20/2023	Expiration	(553)	(980,758)	1774.37	(21,577)		(4,438)						15,283	(4,438)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/21/2022	09/21/2023	09/21/2023	Expiration	(1,418)	(5,375,331)	3789.93	(204,297)		(331,893)						144,710	(331,893)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/21/2022	09/21/2023	09/21/2023	Expiration	(5)	(17,856)	3789.93	(455)		(855)						323	(855)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/21/2022	09/21/2023	09/21/2023	Expiration	(1)	(4,688)	3789.93	(45)		(70)						32	(70)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/21/2022	09/21/2023	09/21/2023	Expiration	(22)	(67,940)	3049.18	(2,547)		(2,058)						1,804	(2,058)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/21/2022	09/21/2023	09/21/2023	Expiration	(884)	(1,564,035)	1768.61	(34,409)								24,373				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/21/2022	09/21/2023	09/21/2023	Expiration	(329)	(79,501)	241.79	(1,876)								1,329				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/21/2022	09/21/2023	09/21/2023	Expiration	(73)	(188,104)	2583.48	(4,157)								2,945				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/22/2022	09/22/2023	09/22/2023	Expiration	(542)	(2,038,527)	3757.99	(89,093)		(136,385)						63,108	(136,385)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/22/2022	09/22/2023	09/22/2023	Expiration	(822)	(1,449,965)	1764.5	(31,609)		(8)						22,390	(8)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/22/2023	09/22/2023	Expiration	(1,759)	(6,496,292)	3693.23	(255,199)		(425,578)						180,766	(425,578)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/22/2023	09/22/2023	Expiration	(1)	(4,327)	3693.23	(41)		(65)						29	(65)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/22/2023	09/22/2023	Expiration	(30)	(92,316)	3033.71	(3,877)		(3,577)						2,746	(3,577)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/22/2023	09/22/2023	Expiration	(1,262)	(2,220,274)	1759.37	(48,402)		(6,487)						34,285	(6,487)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/22/2023	09/22/2023	Expiration	(467)	(1,195,829)	2559.33	(26,428)								18,720				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/25/2023	09/25/2023	Expiration	(614)	(2,268,867)	3693.23	(114,536)		(185,411)						81,130	(185,411)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/25/2023	09/25/2023	Expiration	(3)	(11,312)	3693.23	(250)		(292)						177	(292)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/25/2023	09/25/2023	Expiration	(7)	(26,618)	3693.23	(250)		(399)						177	(399)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/25/2023	09/25/2023	Expiration	(99)	(299,303)	3033.71	(11,775)		(10,584)						8,340	(10,584)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/23/2022	09/25/2023	09/25/2023	Expiration	(986)	(1,734,998)	1759.37	(37,823)		(5,858)						26,791	(5,858)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/26/2022	09/26/2023	09/26/2023	Expiration	(487)	(1,778,532)	3655.04	(118,317)		(181,330)						83,808	(181,330)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/26/2022	09/26/2023	09/26/2023	Expiration	(10)	(30,394)	3025.81	(1,216)		(999)						861	(999)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/26/2022	09/26/2023	09/26/2023	Expiration	(523)	(918,262)	1754.33	(20,202)								14,310				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	09/27/2022	09/27/2023	09/27/2023	Expiration	(228)	(579,210)	2537.67	(12,801)								9,067				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	09/27/2023	Expiration	(1,127)	(4,109,742)	3647.29	(185,839)		(301,292)						131,636	(301,292)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	09/27/2023	Expiration	(1,147)	(2,008,660)	1751.35	(43,789)								31,017				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	09/28/2023	Expiration	(1,180)	(4,389,941)	3719.04	(198,309)		(347,918)						140,469	(347,918)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	09/28/2023	Expiration	(200)	(606,896)	3034.33	(22,117)		(16,411)						15,666	(16,411)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	09/28/2023	Expiration	(605)	(1,063,292)	1758.96	(23,286)								16,494				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	09/28/2023	Expiration	(695)	(166,299)	239.38	(3,925)								2,780				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	09/28/2023	Expiration	(246)	(630,817)	2561.32	(13,941)								9,875				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	09/29/2023	Expiration	(1,110)	(4,040,899)	3640.47	(126,763)		(220,959)						89,791	(220,959)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	09/29/2023	Expiration	(11)	(33,297)	3021.27	(1,265)		(1,033)						896	(1,033)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	09/29/2023	Expiration	(978)	(1,712,883)	1751.24	(37,512)								26,571				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	09/29/2023	Expiration	(1,855)	(6,653,103)	3585.62	(246,999)		(440,188)						174,958	(440,188)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	09/29/2023	Expiration	(2)	(5,902)	3585.62	(55)		(89)						39	(89)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	09/29/2023	Expiration	(56)	(167,991)	3011.57	(6,520)		(6,125)						4,618	(6,125)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	09/29/2023	Expiration	(1,299)	(2,267,514)	1745.47	(49,205)		(6,976)						34,854	(6,976)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	10/02/2023	Expiration	(775)	(2,780,128)	3585.62	(174,869)		(303,467)						123,865	(303,467)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	10/02/2023	Expiration	(125)	(375,337)	3011.57	(14,899)		(12,161)						10,553	(12,161)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	10/02/2023	Expiration	(304)	(531,362)	1745.47	(11,584)								8,205				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/22/2023	09/22/2023	Expiration	(223)	(22,276)	100	(557)								394				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	10/03/2023	Expiration	(497)	(1,830,011)	3678.43	(116,007)		(165,501)						91,839	(165,501)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	10/03/2023	Expiration	(11)	(33,567)	3033.83	(1,314)		(698)						1,040	(698)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	10/03/2023	Expiration	(252)	(442,470)	1757.92	(9,602)								7,601				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	10/03/2023	Expiration	(232)	(592,675)	2557.82	(13,098)								10,369				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	10/04/2023	Expiration	(781)	(2,961,796)	3790.93	(139,546)		(211,691)						110,474	(211,691)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	10/04/2023	Expiration	(8)	(24,837)	3052.99	(1,026)		(496)						812	(496)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	10/04/2023	Expiration	(142)	(250,910)	1768.87	(5,470)								4,330				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	10/04/2023	Expiration	(251)	(60,198)	239.93	(1,421)								1,125				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	10/04/2023	Expiration	(25)	(65,272)	2569.45	(1,443)								1,142				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	10/05/2023	Expiration	(479)	(114,472)	239.07	(2,702)								2,139				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	10/05/2023	Expiration	(135)	(345,741)	2563.36	(7,641)								6,049				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	10/05/2023	Expiration	(1,442)	(5,456,524)	3783.28	(205,636)		(342,308)						162,795	(342,308)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	10/05/2023	Expiration	(1)	(4,253)	3783.28	(97)								76				
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	10/05/2023	Expiration	(84)	(255,532)	3049.59	(9,462)		(2,789)						7,490	(2,789)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	10/05/2023	Expiration	(1,487)	(2,627,721)	1766.74	(57,022)								45,142				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	10/06/2023	Expiration	(612)	(2,293,055)	3744.52	(78,576)		(128,811)						62,206	(128,811)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	10/06/2023	Expiration	(18)	(55,444)	3041.48	(2,124)		(936)						1,681	(936)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	10/06/2023	Expiration	(639)	(1,126,273)	1761.89	(24,440)								19,348				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	10/06/2023	Expiration	(94)	(239,359)	2557.1	(5,290)								4,188				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	10/06/2023	Expiration	(261)	(665,325)	2548.4	(14,637)								11,588				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	10/06/2023	Expiration	(1,583)	(5,762,293)	3639.66	(288,719)		(479,877)						228,569	(479,877)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	10/06/2023	Expiration	(142)	(430,313)	3028.29	(16,333)		(8,526)						12,931	(8,526)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	10/06/2023	Expiration	(885)	(1,552,017)	1754.09	(33,679)								26,662				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	10/10/2023	Expiration	(652)	(2,355,608)	3612.39	(160,810)		(287,729)						127,308	(287,729)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	10/10/2023	Expiration	(444)	(778,592)	1754.35	(16,740)								13,252				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	10/10/2023	Expiration	(144)	(366,972)	2543.44	(8,110)								6,420				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	10/11/2023	Expiration	(650)	(2,330,967)	3588.84	(140,210)		(260,079)						110,999	(260,079)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	10/11/2023	Expiration	(26)	(79,786)	3031.82	(3,112)		(2,161)						2,463	(2,161)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	10/11/2023	Expiration	(425)	(745,363)	1755.52	(16,025)								12,687				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	10/12/2023	Expiration	(1,348)	(4,822,836)	3577.03	(194,964)		(364,752)						154,347	(364,752)			
S&P 500 Indx Opt MCPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	10/12/2023	Expiration	(11)	(38,641)	3577.03	(889)		(657)						704	(657)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	10/12/2023	Expiration	(1)	(3,972)	3577.03	(37)		(60)						30	(60)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	10/12/2023	Expiration	(118)	(356,723)	3026	(13,668)		(7,899)						10,820	(7,899)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	10/12/2023	Expiration	(692)	(1,211,992)	1751.99	(26,179)								20,725				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	10/12/2023	Expiration	(864)	(205,706)	238.06	(4,834)								3,827				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	10/12/2023	Expiration	(118)	(300,584)	2544.1	(6,643)								5,259				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/13/2023	10/13/2023	Expiration	(809)	(2,968,137)	3669.91	(102,183)		(174,240)						80,895	(174,240)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/13/2023	10/13/2023	Expiration	(643)	(1,132,609)	1761.19	(23,898)								18,919				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	10/13/2023	Expiration	(1,936)	(6,937,952)	3583.07	(257,886)		(467,886)						204,160	(467,886)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	10/13/2023	Expiration	(4)	(14,938)	3583.07	(131)		(224)						104	(224)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	10/13/2023	Expiration	(16)	(47,904)	3028.21	(2,031)		(1,223)						1,608	(1,223)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	10/13/2023	Expiration	(605)	(1,060,918)	1752.96	(22,704)								17,974				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	10/13/2023	Expiration	(48)	(120,826)	2538.91	(2,658)								2,104				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	10/16/2023	Expiration	(982)	(3,518,136)	3583.07	(268,255)		(492,270)						212,368	(492,270)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	10/16/2023	Expiration	(13)	(38,703)	3028.21	(1,583)		(1,075)						1,253	(1,075)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	10/16/2023	Expiration	(865)	(1,515,871)	1752.96	(32,440)								25,681				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2023	10/17/2023	Expiration	(540)	(1,985,494)	3677.95	(120,961)		(199,967)						95,761	(199,967)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2023	10/17/2023	Expiration	(240)	(423,247)	1761.04	(9,015)								7,137				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	10/18/2023	Expiration	(140)	(356,028)	2550.37	(7,833)								6,201				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	10/18/2023	Expiration	(1,169)	(4,348,653)	3719.98	(170,551)		(273,804)						135,019	(273,804)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	10/18/2023	Expiration	(100)	(306,303)	3052.59	(12,984)		(5,256)						10,279	(5,256)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	10/18/2023	Expiration	(730)	(1,288,885)	1766.46	(27,582)								21,836				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	10/19/2023	Expiration	(1,049)	(247,792)	236.25	(5,823)								4,610				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	10/19/2023	Expiration	(249)	(633,873)	2541.71	(13,945)								11,040				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	10/19/2023	Expiration	(1,081)	(3,994,632)	3695.16	(166,807)		(278,311)						132,055	(278,311)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	10/19/2023	Expiration	(109)	(333,162)	3047.25	(13,233)		(3,135)						10,477	(3,135)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	10/19/2023	Expiration	(444)	(783,656)	1763.21	(16,770)								13,276				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	10/20/2023	Expiration	(54)	(136,469)	2545.11	(3,002)								2,377				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	10/20/2023	Expiration	(59)	(150,000)	2534.56	(3,300)								2,613				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	10/20/2023	Expiration	(840)	(3,077,711)	3665.78	(112,340)		(180,966)						88,936	(180,966)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	10/20/2023	Expiration	(577)	(1,013,971)	1758.26	(21,699)								17,178				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	10/20/2023	Expiration	(1,609)	(6,037,646)	3752.75	(192,158)		(306,749)						152,125	(306,749)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	10/20/2023	Expiration	(18)	(55,275)	3053.27	(2,416)		(606)						1,912	(606)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	10/20/2023	Expiration	(571)	(1,009,049)	1766.38	(21,695)								17,175				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	10/23/2023	Expiration	(631)	(2,368,812)	3752.75	(108,871)		(148,629)						86,189	(148,629)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	10/23/2023	Expiration	(180)	(550,346)	3053.27	(19,132)		(1,086)						15,146	(1,086)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	10/23/2023	Expiration	(236)	(416,477)	1766.38	(8,996)								7,122				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	10/24/2023	Expiration	(447)	(1,698,211)	3797.34	(96,193)		(119,905)						76,152	(119,905)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	10/24/2023	Expiration	(8)	(23,987)	3061.55	(1,060)		(209)						839	(209)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	10/24/2023	Expiration	(169)	(299,674)	1770.71	(6,443)								5,101				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	10/25/2023	Expiration	(682)	(2,631,532)	3859.11	(116,051)		(140,226)						91,874	(140,226)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	10/25/2023	Expiration	(31)	(95,064)	3070.68	(4,021)		(105)						3,183	(105)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	10/25/2023	Expiration	(821)	(1,458,613)	1775.83	(31,506)								24,942				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	10/25/2023	Expiration	(248)	(633,355)	2558.24	(13,934)								11,031				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	10/26/2023	Expiration	(615)	(145,996)	237.36	(3,431)								2,716				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	10/26/2023	Expiration	(75)	(190,945)	2561.24	(4,201)								3,326				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	10/26/2023	Expiration	(1,622)	(6,213,679)	3830.6	(245,933)		(344,636)						194,697	(344,636)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	10/26/2023	Expiration	(2)	(9,431)	3830.6	(220)								174				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	10/26/2023	Expiration		(1,258)	3830.6	(12)		(19)						9	(19)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	10/26/2023	Expiration	(148)	(454,389)	3074.36	(17,362)		(22)						13,745	(22)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	10/26/2023	Expiration	(451)	(802,001)	1777.81	(17,243)								13,651				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	10/27/2023	Expiration	(797)	(3,033,489)	3807.3	(112,668)		(150,323)						89,195	(150,323)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	10/27/2023	Expiration	(3)	(10,727)	3075.89	(429)								340				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	10/27/2023	Expiration	(280)	(497,147)	1778.54	(10,738)								8,501				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	10/27/2023	Expiration	(108)	(278,625)	2568.38	(6,130)								4,853				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	10/27/2023	Expiration	(1,387)	(5,410,417)	3901.06	(132,096)		(159,561)						104,576	(159,561)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	10/27/2023	Expiration	(1,149)	(2,052,986)	1786.64	(44,344)								35,106				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	10/30/2023	Expiration	(639)	(2,492,941)	3901.06	(113,601)		(126,311)						89,934	(126,311)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	10/30/2023	Expiration	(1)	(4,607)	3901.06	(43)		(69)						34	(69)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	10/30/2023	Expiration	(63)	(196,207)	3090.18	(7,671)								6,073				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	10/30/2023	Expiration	(277)	(495,739)	1786.64	(10,708)								8,477				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	10/31/2023	Expiration	(172)	(441,924)	2562.45	(9,722)								7,697				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	10/31/2023	Expiration	(433)	(1,676,224)	3871.98	(113,516)		(104,144)						89,867	(104,144)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	10/31/2023	Expiration	(27)	(84,182)	3088.07	(3,443)								2,726				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	10/31/2023	Expiration	(298)	(531,778)	1784.95	(11,486)								9,093				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	11/01/2023	Expiration	(1,034)	(3,987,377)	3856.1	(169,899)		(241,399)						148,662	(241,399)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	11/01/2023	Expiration	(11)	(33,735)	3086.8	(1,425)								1,247				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	11/01/2023	Expiration	(503)	(898,210)	1784.06	(19,222)								16,819				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	11/02/2023	Expiration	(1,362)	(5,118,886)	3759.69	(214,014)		(360,933)						187,262	(360,933)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	11/02/2023	Expiration	(35)	(108,261)	3073.25	(4,269)		(679)						3,736	(679)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	11/02/2023	Expiration	(883)	(1,568,978)	1776.06	(33,733)								29,516				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	11/02/2023	Expiration	(1,094)	(259,110)	236.78	(6,063)								5,305				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	11/02/2023	Expiration	(278)	(710,357)	2555.99	(15,628)								13,674				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	11/03/2023	Expiration	(74)	(189,662)	2548.26	(4,173)								3,651				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	11/03/2023	Expiration	(1,067)	(3,970,230)	3719.89	(128,523)		(222,542)						112,457	(222,542)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/03/2022	11/03/2023	11/03/2023	Expiration	(67)	(207,124)	3072.35	(8,679)		(2,557)						7,594	(2,557)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/03/2022	11/03/2023	11/03/2023	Expiration	(119)	(211,939)	1775.39	(4,557)								3,987				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/04/2022	11/03/2023	11/03/2023	Expiration	(1,962)	(7,397,760)	3770.55	(139,913)		(239,283)						122,424	(239,283)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/04/2022	11/03/2023	11/03/2023	Expiration	(36)	(112,203)	3083.97	(4,831)		(1,190)						4,227	(1,190)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/04/2022	11/03/2023	11/03/2023	Expiration	(637)	(1,135,087)	1781.91	(24,518)								21,453				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/04/2022	11/06/2023	11/06/2023	Expiration	(604)	(2,276,443)	3770.55	(137,487)		(203,322)						120,301	(203,322)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/04/2022	11/06/2023	11/06/2023	Expiration	(27)	(83,283)	3083.97	(3,678)		(862)						3,218	(862)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/04/2022	11/06/2023	11/06/2023	Expiration	(170)	(302,492)	1781.91	(6,534)								5,717				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/07/2022	11/07/2023	11/07/2023	Expiration	(551)	(2,097,250)	3806.8	(111,652)		(173,083)						97,696	(173,083)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/07/2022	11/07/2023	11/07/2023	Expiration	(9)	(27,514)	3091.35	(1,202)		(159)						1,052	(159)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/07/2022	11/07/2023	11/07/2023	Expiration	(124)	(222,297)	1785.59	(4,757)								4,163				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/07/2022	11/07/2023	11/07/2023	Expiration	(182)	(464,851)	2550.51	(10,227)								8,948				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/08/2022	11/08/2023	11/08/2023	Expiration	(143)	(33,750)	236.33	(790)								691				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/08/2022	11/08/2023	11/08/2023	Expiration	(747)	(2,859,022)	3828.11	(138,207)		(211,788)						120,931	(211,788)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/08/2022	11/08/2023	11/08/2023	Expiration	(7)	(22,654)	3095.4	(988)		(98)						864	(98)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/08/2022	11/08/2023	11/08/2023	Expiration	(1,547)	(2,766,352)	1787.74	(59,477)								52,042				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/09/2022	11/09/2023	11/09/2023	Expiration	(1,161)	(4,351,449)	3748.57	(179,585)		(312,007)						157,136	(312,007)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/09/2022	11/09/2023	11/09/2023	Expiration	(85)	(263,416)	3085.72	(10,578)		(515)						9,256	(515)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/09/2022	11/09/2023	11/09/2023	Expiration	(501)	(892,075)	1781.95	(19,269)								16,860				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/09/2022	11/09/2023	11/09/2023	Expiration	(180)	(460,826)	2553.65	(10,138)								8,871				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/10/2022	11/10/2023	11/10/2023	Expiration	(809)	(3,200,718)	3956.37	(99,697)		(159,315)						87,235	(159,315)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/10/2022	11/10/2023	11/10/2023	Expiration	(41)	(128,959)	3118.7	(5,300)								4,638				
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/10/2022	11/10/2023	11/10/2023	Expiration	(653)	(1,175,455)	1800.8	(24,802)								21,702				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/10/2023	11/10/2023	Expiration	(963)	(3,845,603)	3992.93	(146,700)		(206,123)						128,363	(206,123)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/10/2023	11/10/2023	Expiration	(6)	(24,060)	3992.93	(226)		(361)						198	(361)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/10/2023	11/10/2023	Expiration	(9)	(29,396)	3124.94	(1,243)								1,088				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/10/2023	11/10/2023	Expiration	(385)	(694,739)	1804.21	(15,076)								13,191				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/10/2023	11/10/2023	Expiration	(135)	(349,474)	2585.78	(7,688)								6,727				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/13/2023	11/13/2023	Expiration	(615)	(2,457,355)	3992.93	(103,601)		(139,493)						90,651	(139,493)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/13/2023	11/13/2023	Expiration	(11)	(44,425)	3992.93	(418)		(666)						365	(666)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/13/2023	11/13/2023	Expiration	(25)	(79,034)	3124.94	(3,225)								2,822				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/11/2022	11/13/2023	11/13/2023	Expiration	(766)	(1,382,054)	1804.21	(29,991)								26,242				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/14/2022	11/14/2023	11/14/2023	Expiration	(383)	(1,514,395)	3957.25	(99,583)		(133,218)						87,135	(133,218)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/14/2022	11/14/2023	11/14/2023	Expiration	(4)	(14,294)	3957.25	(134)		(214)						118	(214)			
SPXD5UN Index Option PTPT . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/14/2022	11/14/2023	11/14/2023	Expiration	(20)	(63,584)	3120.44	(2,728)		(378)						2,387	(378)			
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/14/2022	11/14/2023	11/14/2023	Expiration	(158)	(284,252)	1801.03	(6,055)								5,298				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/15/2022	11/15/2023	11/15/2023	Expiration	(732)	(2,922,831)	3991.73	(143,041)		(205,289)						125,161	(205,289)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/15/2022	11/15/2023	11/15/2023	Expiration	(351)	(632,302)	1803.56	(13,594)								11,895				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/15/2022	11/15/2023	11/15/2023	Expiration	(152)	(392,126)	2588.03	(8,627)								7,548				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/16/2022	11/16/2023	11/16/2023	Expiration	(459)	(110,318)	240.26	(2,592)								2,268				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/16/2022	11/16/2023	11/16/2023	Expiration	(1,215)	(4,809,235)	3958.79	(184,976)		(303,964)						161,854	(303,964)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN267947	11/16/2022	11/16/2023	11/16/2023	Expiration	(39)	(121,723)	3121.94	(4,995)		(609)						4,371	(609)			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	11/16/2023	Expiration	(555)	(999,052)	1801.5	(21,380)								18,707				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	11/17/2023	Expiration	(703)	(2,774,591)	3946.56	(106,771)		(166,385)						93,425	(166,385)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	11/17/2023	Expiration	(19)	(60,662)	3119.55	(2,536)		(393)						2,219	(393)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	11/17/2023	Expiration	(359)	(646,156)	1799.92	(13,892)								12,156				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	11/17/2023	Expiration	(140)	(361,283)	2587.4	(7,948)								6,955				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	11/17/2023	Expiration	(1,487)	(5,897,073)	3965.34	(194,856)		(309,906)						170,499	(309,906)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	11/17/2023	Expiration	(33)	(103,430)	3124.78	(4,121)		(464)						3,606	(464)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	11/17/2023	Expiration	(809)	(1,458,730)	1802.74	(31,654)								27,698				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	11/17/2023	Expiration	(189)	(488,290)	2586.07	(10,742)								9,400				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/20/2023	11/20/2023	Expiration	(881)	(3,493,513)	3965.34	(161,579)		(242,304)						141,381	(242,304)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/20/2023	11/20/2023	Expiration	(436)	(786,308)	1802.74	(17,063)								14,930				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	11/21/2023	Expiration	(918)	(219,590)	239.09	(5,138)								4,496				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	11/21/2023	Expiration	(477)	(1,882,635)	3949.94	(110,821)		(160,080)						96,969	(160,080)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	11/21/2023	Expiration	(103)	(186,111)	1804.69	(3,908)								3,420				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	11/22/2023	Expiration	(102)	(264,061)	2591.75	(5,809)								5,083				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	11/22/2023	Expiration	(656)	(2,625,710)	4003.58	(100,360)		(153,138)						87,815	(153,138)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	11/22/2023	Expiration	(275)	(497,085)	1808.77	(10,588)								9,264				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	11/22/2023	Expiration	(1,545)	(6,223,263)	4027.26	(266,655)		(464,058)						233,323	(464,058)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	11/22/2023	Expiration	(1)	(5,056)	4027.26	(49)		(76)						42	(76)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	11/22/2023	Expiration	(64)	(201,633)	3138.07	(8,255)		(472)						7,223	(472)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	11/22/2023	Expiration	(410)	(741,042)	1809.42	(15,636)								13,681				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	11/22/2023	Expiration	(121)	(313,839)	2595.28	(6,873)								6,014				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/23/2023	11/23/2023	Expiration	(7)	(28,033)	4027.26	(709)								620				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	11/24/2023	Expiration	(1,479)	(5,955,543)	4027.26	(192,448)		(308,910)						168,392	(308,910)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	11/24/2023	Expiration	(186)	(337,254)	1809.42	(7,150)								6,256				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	11/24/2023	Expiration	(1,242)	(5,002,228)	4026.12	(170,032)		(269,754)						148,778	(269,754)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	11/24/2023	Expiration	(16)	(66,160)	4026.12	(629)		(992)						550	(992)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	11/24/2023	Expiration	(32)	(99,711)	3140.15	(4,367)		(659)						3,821	(659)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	11/24/2023	Expiration	(405)	(734,018)	1810.23	(15,855)								13,873				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/27/2023	11/27/2023	Expiration	(225)	(907,203)	4026.12	(66,208)		(84,337)						57,932	(84,337)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/27/2023	11/27/2023	Expiration	(184)	(332,497)	1810.23	(7,149)								6,255				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/28/2023	11/28/2023	Expiration	(395)	(1,563,991)	3963.94	(90,170)		(130,847)						78,898	(130,847)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/28/2023	11/28/2023	Expiration	(64)	(115,432)	1803.8	(2,482)								2,172				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	11/29/2023	Expiration	(124)	(320,503)	2588.36	(7,051)								6,170				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	11/29/2023	Expiration	(430)	(1,700,956)	3957.63	(93,269)		(136,976)						81,610	(136,976)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	11/29/2023	Expiration	(254)	(458,284)	1803.87	(9,807)								8,581				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	11/30/2023	Expiration	(1,967)	(473,398)	240.7	(11,078)								9,693				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	11/30/2023	Expiration	(365)	(950,212)	2600.63	(20,905)								18,292				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	11/30/2023	Expiration	(1,275)	(5,200,263)	4080.11	(244,174)		(371,607)						213,652	(371,607)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	11/30/2023	Expiration	(4)	(15,139)	4080.11	(410)								358				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	11/30/2023	Expiration	(58)	(181,718)	3143.77	(7,855)		(1,400)						6,873	(1,400)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	11/30/2023	Expiration	(768)	(1,391,687)	1811.32	(29,365)								25,694				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	11/24/2023	Expiration	(172)	(17,236)	100	(445)								389				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	12/01/2023	Expiration	(676)	(2,755,843)	4076.57	(122,061)		(183,058)						116,975	(183,058)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	12/01/2023	Expiration	(4)	(15,533)	4076.57	(155)		(233)						148	(233)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	12/01/2023	Expiration	(12)	(36,934)	3145.54	(1,548)		(364)						1,483	(364)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	12/01/2023	Expiration	(439)	(795,967)	1812.15	(16,954)								16,248				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/01/2023	12/01/2023	Expiration	(1,101)	(4,484,189)	4071.7	(177,818)		(280,916)						170,409	(280,916)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/01/2023	12/01/2023	Expiration	(3)	(12,414)	4071.7	(124)		(186)						119	(186)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/01/2023	12/01/2023	Expiration	(403)	(731,687)	1813.74	(15,878)								15,216				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/04/2023	12/04/2023	Expiration	(538)	(2,191,216)	4071.7	(104,360)		(143,941)						100,011	(143,941)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/04/2023	12/04/2023	Expiration	(249)	(451,866)	1813.74	(9,805)								9,397				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	12/05/2023	Expiration	(274)	(1,096,158)	3998.84	(64,195)		(90,818)						61,520	(90,818)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	12/05/2023	Expiration	(5)	(21,005)	3998.84	(208)		(315)						199	(315)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	12/05/2023	Expiration	(130)	(234,412)	1806.17	(5,087)								4,875				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	12/05/2023	Expiration	(12)	(30,980)	2599.25	(682)								653				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	12/06/2023	Expiration	(300)	(778,937)	2599.06	(17,137)								16,423				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	12/06/2023	Expiration	(881)	(3,471,538)	3941.26	(189,548)		(299,885)						181,650	(299,885)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	12/06/2023	Expiration	(23)	(71,746)	3131.22	(3,116)		(1,063)						2,986	(1,063)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	12/06/2023	Expiration	(344)	(619,790)	1802.9	(13,078)								12,533				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	12/07/2023	Expiration	(1,294)	(5,088,978)	3933.92	(228,133)		(408,944)						218,627	(408,944)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	12/07/2023	Expiration	(8)	(30,805)	3933.92	(721)		(1,182)						691	(1,182)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	12/07/2023	Expiration	(126)	(393,021)	3131.3	(16,425)		(6,053)						15,740	(6,053)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	12/07/2023	Expiration	(623)	(1,122,637)	1802.76	(23,688)								22,701				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	12/07/2023	Expiration	(1,821)	(441,789)	242.57	(10,338)								9,907				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	12/07/2023	Expiration	(158)	(410,585)	2604.69	(9,033)								8,657				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	12/08/2023	Expiration	(478)	(1,894,491)	3963.51	(78,466)		(126,098)						75,196	(126,098)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	12/08/2023	Expiration	(12)	(39,020)	3134.84	(1,643)		(508)						1,574	(508)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	12/08/2023	Expiration	(203)	(365,772)	1804.59	(7,791)								7,466				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	12/08/2023	Expiration	(135)	(351,116)	2594.04	(7,725)								7,403				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	12/08/2023	Expiration	(1,546)	(6,081,471)	3934.38	(201,737)		(340,265)						193,331	(340,265)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	12/08/2023	Expiration	(679)	(1,223,574)	1801.6	(26,552)								25,445				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	12/11/2023	Expiration	(620)	(2,438,703)	3934.38	(114,381)		(188,949)						109,615	(188,949)			
SPXD5UN Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	12/11/2023	Expiration	(38)	(119,194)	3129.99	(5,162)		(2,348)						4,947	(2,348)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	12/11/2023	Expiration	(202)	(364,451)	1801.6	(7,909)								7,579				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	12/11/2023	Expiration	(3)	(12,426)	3934.38	(122)		(186)						117	(186)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	12/12/2023	Expiration	(671)	(161,638)	240.89	(3,782)								3,625				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	12/12/2023	Expiration	(424)	(1,690,651)	3990.56	(121,513)		(198,630)						116,449	(198,630)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	12/12/2023	Expiration	(277)	(500,850)	1806.92	(10,868)								10,416				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	12/13/2023	Expiration	(219)	(569,998)	2605.93	(12,540)								12,017				
S&P 500 Index Option PTPT .		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	12/13/2023	Expiration	(782)	(3,143,622)	4019.65	(187,608)		(337,512)						179,791	(337,512)			

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	12/13/2023	Expiration	(986)	(1,785,097)	1809.79	(38,380)								36,780				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	12/14/2023	Expiration	(367)	(88,865)	242.02	(2,088)								2,001				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	12/14/2023	Expiration	(110)	(285,120)	2603.76	(6,273)								6,011				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	12/14/2023	Expiration	(1,061)	(4,239,886)	3995.32	(169,307)		(299,670)						162,252	(299,670)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	12/14/2023	Expiration	(6)	(23,843)	3995.32	(656)		(759)						628	(759)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	12/14/2023	Expiration	(117)	(368,682)	3140.74	(14,827)		(9,441)						14,209	(9,441)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	12/14/2023	Expiration	(597)	(1,077,946)	1806.81	(22,852)								21,900				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	12/15/2023	Expiration	(1,126)	(4,388,244)	3895.75	(140,675)		(254,032)						134,813	(254,032)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	12/15/2023	Expiration	(9)	(28,613)	3123.69	(1,205)		(855)						1,154	(855)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	12/15/2023	Expiration	(520)	(934,906)	1796.8	(19,633)								18,815				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	12/15/2023	Expiration	(242)	(628,020)	2593.37	(13,816)								13,241				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	12/15/2023	Expiration	(1,247)	(4,804,066)	3852.36	(184,127)		(346,116)						176,455	(346,116)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	12/15/2023	Expiration	(5)	(20,199)	3852.36	(198)		(303)						190	(303)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	12/15/2023	Expiration	(53)	(165,276)	3116.01	(6,582)		(5,115)						6,308	(5,115)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	12/15/2023	Expiration	(747)	(1,338,957)	1792.17	(28,788)								27,588				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/16/2023	12/16/2023	Expiration	(8)	(28,939)	3852.36	(697)		(1,888)						668	(1,888)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	12/18/2023	Expiration	(650)	(2,502,862)	3852.36	(116,369)		(224,868)						111,520	(224,868)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	12/18/2023	Expiration	(5)	(17,134)	3116.01	(764)		(660)						732	(660)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	12/18/2023	Expiration	(485)	(869,991)	1792.17	(18,705)								17,925				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	12/19/2023	Expiration	(1,365)	(328,230)	240.43	(7,713)								7,392				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	12/19/2023	Expiration	(574)	(2,191,868)	3817.66	(147,750)		(315,786)						141,594	(315,786)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	12/19/2023	Expiration	(5)	(16,701)	3113.87	(755)		(699)						723	(699)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	12/19/2023	Expiration	(388)	(694,839)	1790.27	(14,870)		(834)						14,250	(834)			
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	12/20/2023	Expiration	(437)	(1,125,617)	2578.42	(24,764)								23,732				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	12/20/2023	Expiration	(1,061)	(4,055,824)	3821.62	(182,781)		(355,428)						175,165	(355,428)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	12/20/2023	Expiration	(701)	(1,256,114)	1790.64	(26,881)								25,761				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	12/21/2023	Expiration	(1,479)	(5,734,952)	3878.44	(265,700)		(514,923)						254,629	(514,923)			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	12/21/2023	Expiration	(2)	(6,979)	3878.44	(202)		(540)						193	(540)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	12/21/2023	Expiration	(96)	(299,680)	3124.43	(12,448)		(9,498)						11,929	(9,498)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	12/21/2023	Expiration	(597)	(1,072,886)	1795.9	(22,960)								22,003				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	12/21/2023	Expiration	(492)	(118,633)	240.97	(2,788)								2,672				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	12/22/2023	Expiration	(223)	(575,249)	2578.86	(12,655)								12,128				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	12/22/2023	Expiration	(1,820)	(6,958,279)	3822.39	(246,015)		(473,020)						235,764	(473,020)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	12/22/2023	Expiration	(36)	(111,181)	3119.48	(4,744)		(4,134)						4,547	(4,134)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	12/22/2023	Expiration	(241)	(432,187)	1792.83	(9,249)								8,863				
		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	12/22/2023	Expiration	(244)	(629,313)	2577.67	(13,845)								13,268				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	12/22/2023	Expiration	(1,431)	(5,501,840)	3844.82	(200,150)		(388,103)						191,811	(388,103)			
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	12/22/2023	Expiration	(8)	(32,523)	3844.82	(315)		(488)						302	(488)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	12/22/2023	Expiration	(16)	(49,780)	3124.18	(2,071)		(1,694)						1,985	(1,694)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	12/22/2023	Expiration	(707)	(1,269,344)	1795.31	(27,291)								26,154				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/26/2023	12/26/2023	Expiration	(346)	(1,331,906)	3844.82	(90,518)		(191,979)						86,746	(191,979)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/26/2023	12/26/2023	Expiration	(192)	(345,024)	1795.31	(7,384)		(111)							7,076	(111)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	12/27/2023	Expiration	(589)	(2,256,042)	3829.25	(158,510)		(341,177)							151,906	(341,177)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	12/27/2023	Expiration	(109)	(340,664)	3127.52	(13,627)		(11,438)							13,059	(11,438)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	12/27/2023	Expiration	(248)	(445,285)	1796.35	(9,485)		(114)							9,089	(114)			
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	12/28/2023	Expiration	(379)	(90,540)	238.84	(2,119)		(762)							2,030	(762)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	12/28/2023	Expiration	(96)	(247,222)	2562.81	(5,439)		(1,396)							5,212	(1,396)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	12/28/2023	Expiration	(1,089)	(4,119,007)	3783.22	(188,948)		(399,265)							181,075	(399,265)			
S&P 500 Indx Opt MCPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	12/28/2023	Expiration	(9)	(35,569)	3783.22	(950)									910				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	12/28/2023	Expiration	(129)	(401,358)	3117.34	(16,577)		(15,711)							15,886	(15,711)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	12/28/2023	Expiration	(191)	(342,465)	1790.28	(7,500)		(1,341)							7,187	(1,341)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	12/29/2023	Expiration	(1,200)	(4,620,490)	3849.28	(202,684)		(396,975)							194,239	(396,975)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	12/29/2023	Expiration	(6)	(19,726)	3127.34	(854)		(759)							819	(759)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	12/29/2023	Expiration	(436)	(782,731)	1795.8	(16,907)		(100)							16,203	(100)			
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	12/29/2023	Expiration	(51)	(130,079)	2572.2	(2,862)		(107)							2,742	(107)			
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	12/29/2023	Expiration	(1,470)	(5,645,624)	3839.5	(225,379)		(446,010)							215,988	(446,010)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	12/29/2023	Expiration	(10)	(32,605)	3121.73	(1,363)		(1,235)							1,306	(1,235)			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	12/29/2023	Expiration	(1,208)	(2,165,864)	1792.36	(46,566)		(4,435)							44,626	(4,435)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	08/31/2023	08/31/2023	Expiration	(220)	(871,490)	3955		(135,850)	(121,779)							135,850	(121,779)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	09/29/2023	09/29/2023	Expiration	(208)	(758,530)	3640.47		(196,289)	(134,930)							196,289	(134,930)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	10/11/2023	10/11/2023	Expiration	(56)	(199,288)	3588.84		(55,421)	(43,764)							55,421	(43,764)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	10/13/2023	10/13/2023	Expiration	(100)	(366,140)	3669.91		(91,955)	(65,634)							91,955	(65,634)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	11/01/2023	11/01/2023	Expiration	(105)	(403,370)	3856.1		(79,055)	(39,934)							79,055	(39,934)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	11/02/2023	11/02/2023	Expiration	(82)	(308,120)	3759.69		(69,592)	(45,737)							69,592	(45,737)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	11/10/2023	11/10/2023	Expiration	(75)	(295,530)	3956.37		(49,847)	(34,276)							49,847	(34,276)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	11/17/2023	11/17/2023	Expiration	(172)	(681,460)	3965.34		(113,955)	(94,293)							113,955	(94,293)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	11/30/2023	11/30/2023	Expiration	(64)	(260,320)	4080.11		(36,185)	(31,116)							36,185	(31,116)			
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/20/2023	12/13/2023	12/13/2023	Expiration	(51)	(203,745)	4019.65		(31,998)	(34,844)							31,998	(34,844)			
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1IP2IHZNBB6K528	08/28/2023	10/06/2023	10/06/2023	Expiration	(147)	(551,305)	3744.52		(102,325)	(83,035)							102,325	(83,035)			
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1IP2IHZNBB6K528	08/28/2023	10/16/2023	10/16/2023	Expiration	(107)	(384,845)	3583.07		(92,214)	(84,911)							92,214	(84,911)			
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1IP2IHZNBB6K528	08/28/2023	10/24/2023	10/24/2023	Expiration	(90)	(341,740)	3797.34		(58,903)	(40,528)							58,903	(40,528)			
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1IP2IHZNBB6K528	08/28/2023	12/18/2023	12/18/2023	Expiration	(80)	(308,870)	3852.36		(51,509)	(71,213)							51,509	(71,213)			
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1IP2IHZNBB6K528	08/28/2023	12/21/2023	12/21/2023	Expiration	(68)	(264,610)	3878.44		(42,520)	(59,241)							42,520	(59,241)			
S&P 500 Index Option PTPT		N/A	Equity/Index	GOLD W22LRO1IP2IHZNBB6K528	08/28/2023	12/29/2023	12/29/2023	Expiration	(122)	(467,840)	3849.28		(79,807)	(111,883)							79,807	(111,883)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	10/13/2023	10/13/2023	Expiration	(654)	(1,980,000)	3028.21		(74,879)								74,879				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	10/19/2023	10/19/2023	Expiration	(545)	(1,662,000)	3047.25		(73,753)	(6,169)							73,753	(6,169)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	10/26/2023	10/26/2023	Expiration	(314)	(964,900)	3074.36		(47,707)	(71)							47,707	(71)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	10/27/2023	10/27/2023	Expiration	(376)	(1,163,000)	3090.18		(24,749)								24,749				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	11/09/2023	11/09/2023	Expiration	(200)	(616,845)	3085.72		(13,004)								13,004				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	11/16/2023	11/16/2023	Expiration	(218)	(681,300)	3121.94		(10,353)								10,353				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	11/17/2023	11/17/2023	Expiration	(358)	(1,117,450)	3124.78		(18,331)								18,331				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	12/01/2023	12/01/2023	Expiration	(394)	(1,240,000)	3148.65		(16,678)								16,678				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	12/07/2023	12/07/2023	Expiration	(169)	(530,000)	3131.3		(23,458)	(9,191)							23,458	(9,191)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	12/14/2023	12/14/2023	Expiration	(132)	(415,000)	3140.74		(17,685)	(12,448)							17,685	(12,448)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	12/15/2023	12/15/2023	Expiration	(420)	(1,309,000)	3116.01		(30,494)	(3,239)							30,494	(3,239)			
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUG0FU57RNE97	08/30/2023	12/21/2023	12/21/2023	Expiration	(127)	(396,551)	3124.43		(15,879)	(9,478)							15,879	(9,478)			
0699999999. Subtotal - Written Options - Hedging Other - Other												(58,936,122)	(1,654,396)	(46,248,705)			XXX			30,379,034	(46,248,705)			XXX
0709999999. Subtotal - Written Options - Hedging Other												(58,936,122)	(1,654,396)	(46,248,705)			XXX			30,379,034	(46,248,705)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other												(58,936,122)	(1,654,396)	(46,248,705)			XXX			30,379,034	(46,248,705)			XXX
0989999999. Total Written Options												(58,936,122)	(1,654,396)	(46,248,705)			XXX			30,379,034	(46,248,705)			XXX
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.76 06/01/2032	ASSET PORTFOLIO	D1	Interest Rate	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2032	06/09/2023	Sale		86,407,634	2.76			5,764,500	(70,812)					217,610	5,546,890		96/97	
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.82 06/01/2037	ASSET PORTFOLIO	D1	Interest Rate	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2037	05/23/2023	Sale		167,686,191	2.82			16,435,000	(2,169,044)					1,349,913	15,085,087		96/98	
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.80 06/02/2042	ASSET PORTFOLIO	D1	Interest Rate	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2042	06/09/2023	Sale		154,274,679	2.8			16,425,500	(582,052)					1,169,529	15,255,971		95/97	
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														38,625,000	(2,821,908)		XXX				2,737,052	35,887,948		XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														38,625,000	(2,821,908)		XXX				2,737,052	35,887,948		XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														38,625,000	(2,821,908)		XXX				2,737,052	35,887,948		XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														38,625,000	(2,821,908)		XXX				2,737,052	35,887,948		XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														38,625,000	(2,821,908)		XXX				2,737,052	35,887,948		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												729,254,728	(1,654,396)	423,342,833			XXX			(360,810,245)	423,342,833			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other												95,300		2,375,829			XXX	(1,073,902)			2,280,529			XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												729,350,028	(1,654,396)	464,343,662	(2,821,908)		XXX	(1,073,902)		(360,810,245)	428,360,414	35,887,948		XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		3,285		3,285	113,863		113,863		
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	103,770,000		64,904,459			101,862,524				
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	61,205,000		20,108,632	(2,523)		60,495,515	(821)			
Canadian Imperial Bank of Commerce	2IGI19DL77OXOHC3ZE78	Y	Y	48,960,000		21,102,376	(80,924)		49,151,097	(491,302)			
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	60,870,000		25,393,812			61,580,711		710,711		
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	7,620,000		1,756,341			7,130,308				
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	2,700,000		2,554,641	(122,493)		3,754,303	(795,159)	259,144		
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	89,170,000		50,068,741	(637,827)		92,715,581	(1,549,981)	1,995,600		
Mizuho Bank LTD	549300Y6K4T3QBM4LN29	Y	Y	358,270,000		159,953,641	(8,725)		358,827,666	(6,609)	551,057		
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	32,367,772		12,155,186			30,590,022				
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	148,520,000		44,240,363	(1,079)		138,640,093	(589)			
Societe Generale S.A.	O2RNE8IBXP4ROTD8PU41	Y	Y	87,620,000		41,453,476	(59,020)		86,133,050	(91,593)			
Truist Bank	JJKC32MCHWID171265Z06	Y	Y	51,040,000		18,766,883	(1,477)		50,502,776	(969)			
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	51,880,000		26,218,934			51,108,222				
Wells Fargo Bank N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	124,190,000		34,620,153			117,625,577				
Eagle Life Insurance Company	5KCJSCUB87LQCN2G7947	Y	N				(43,397,791)			(119,181,431)			
0299999999. Total NAIC 1 Designation				1,228,182,772		523,297,638	(44,311,859)		1,210,117,445	(122,118,454)	3,516,512		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				1,228,182,772		523,300,923	(44,311,859)	3,285	1,210,231,308	(122,118,454)	3,630,375		
1. Offset per SSAP No. 64						44,311,859	(44,311,859)						
2. Net after right of offset per SSAP No. 64						478,989,064							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Cash		Cash	103,770,000	103,770,000	XXX		
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash		Cash	61,205,000	61,205,000	XXX		
Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	Cash		Cash	48,960,000	48,960,000	XXX		
Citibank, N.A. E57ODZWZ7FF32TWEFA76	Cash		Cash	60,870,000	60,870,000	XXX		
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	7,620,000	7,620,000	XXX		
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	2,700,000	2,700,000	XXX		
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		Cash	89,170,000	89,170,000	XXX		
Mizuho Bank LTD 549300Y6K4T30BM4LN29	Cash		Cash	358,270,000	358,270,000	XXX		
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash	32,367,772	32,367,772	XXX		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	148,520,000	148,520,000	XXX		
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Cash		Cash	87,620,000	87,620,000	XXX		
Truist Bank JUKC32MCHWDI71265Z06	Cash		Cash	51,040,000	51,040,000	XXX		
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	51,880,000	51,880,000	XXX		
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Cash		Cash	124,190,000	124,190,000	XXX		
0299999999 - Total				1,228,182,772	1,228,182,772	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CITIBANK	NEW YORK, NEW YORK					27,334,567	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS		5.330	14,322,952		496,394,800	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS	0	5.330	7,491,394		61,632,935	XXX
Citizens Bank	Riverside, RI					500,000	XXX
PNC Bank	Pittsburgh, Pennsylvania					(254,524,719)	XXX
JP Morgan	New York, New York					9,109,531	XXX
Federal Home Loan Bank of Des Moines	Des Moines, IA					2,656,509	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	3		327,810	XXX
0199999. Totals - Open Depositories		XXX	XXX	21,814,349		343,431,433	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	21,814,349		343,431,433	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	21,814,349		343,431,433	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(34,770,175)	4.	April	877,939,060	7.	July	904,386,110	10.	October	313,744,240
2.	February	(79,865,762)	5.	May	515,496,048	8.	August	418,612,490	11.	November	122,924,288
3.	March	(20,788,656)	6.	June	1,685,281,513	9.	September	228,913,374	12.	December	343,431,433

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY TBILL CASH		12/22/2023	5.211	03/21/2024	394,370,598		571,133
	UNITED STATES TREASURY TBILL_CASH	0	11/24/2023	5.261	02/22/2024	1,984,718		11,021
	UNITED STATES TREASURY TBILL_CASH		11/27/2023	5.265	02/22/2024	391,981,558		2,090,194
	UNITED STATES TREASURY TBILL_CASH		11/02/2023	5.270	01/25/2024	498,218,524		4,486,105
	UNITED STATES TREASURY TBILL_CASH	C	12/12/2023	5.261	01/25/2024	49,824,109		145,633
	UNITED STATES TREASURY TBILL_CASH	0	10/10/2023	5.322	01/04/2024	38,482,677		494,500
	UNITED STATES TREASURY TBILL_CASH		10/13/2023	5.319	01/04/2024	236,893,431		2,918,030
	UNITED STATES TREASURY TBILL_CASH		11/16/2023	5.240	01/11/2024	181,730,679		1,582,034
	UNITED STATES TREASURY TBILL_CASH	0	10/24/2023	5.305	01/18/2024	136,654,666		1,364,681
	UNITED STATES TREASURY TBILL_CASH		11/09/2023	5.250	01/18/2024	218,945,688		2,100,317
	UNITED STATES TREASURY TBILL_CASH	C	12/11/2023	5.270	01/18/2024	49,875,186		153,325
	UNITED STATES TREASURY TBILL_CASH	0	12/28/2023	5.272	02/01/2024	166,235,975		1,418,777
	UNITED STATES TREASURY TBILL_CASH		12/28/2023	5.272	02/01/2024	393,199,410		2,404,585
	UNITED STATES TREASURY TBILL_CASH	C	12/12/2023	5.244	02/01/2024	49,773,566		145,001
	UNITED STATES TREASURY TBILL_CASH	0	12/28/2023	5.285	02/08/2024	143,696,979		651,728
	UNITED STATES TREASURY TBILL_CASH		12/28/2023	5.274	02/08/2024	372,907,501		2,016,974
	UNITED STATES TREASURY TBILL_CASH	C	12/28/2023	5.274	02/08/2024	49,721,585		32,764
	UNITED STATES TREASURY TBILL_CASH	0	11/28/2023	5.240	02/15/2024	77,487,024		455,042
	UNITED STATES TREASURY TBILL_CASH		11/28/2023	5.239	02/15/2024	288,089,438		1,658,510
	UNITED STATES TREASURY TBILL_CASH	0	12/01/2023	5.220	02/29/2024	51,553,327		209,307
	UNITED STATES TREASURY TBILL_CASH		12/12/2023	5.230	03/07/2024	297,113,523		921,200
	UNITED STATES TREASURY TBILL_CASH	C	12/15/2023	5.216	03/14/2024	49,469,901		121,838
	UNITED STATES TREASURY TBILL_CASH		12/19/2023	5.226	03/14/2024	190,952,073		431,724
	UNITED STATES TREASURY TBILL_CASH	0	12/19/2023	5.226	03/14/2024	2,968,151		5,601
	UNITED STATES TREASURY TBILL_CASH	0	12/29/2023	5.191	03/28/2024	18,762,463		8,085
	UNITED STATES TREASURY TBILL_CASH		11/09/2023	5.270	01/02/2024	74,988,892		711,958
	UNITED STATES TREASURY TBILL_CASH	C	12/08/2023	5.260	01/02/2024	49,992,669		175,308
	UNITED STATES TREASURY TBILL_CASH		11/10/2023	0.000	01/09/2024	199,763,156		1,950,339
	UNITED STATES TREASURY TBILL_CASH	C	12/11/2023	0.000	01/09/2024	49,941,297		153,440
	UNITED STATES TREASURY TBILL_CASH		12/14/2023	5.237	01/16/2024	299,341,954		814,916
	UNITED STATES TREASURY TBILL_CASH	C	12/19/2023	5.235	01/16/2024	49,890,731		94,314
	UNITED STATES TREASURY TBILL_CASH		11/02/2023	5.266	01/30/2024	46,798,870		410,715
	UNITED STATES TREASURY TBILL_CASH		11/09/2023	5.260	02/06/2024	49,734,947		385,142
	UNITED STATES TREASURY TBILL_CASH		12/28/2023	5.267	02/13/2024	337,860,241		977,837
	UNITED STATES TREASURY TBILL_CASH	0	12/19/2023	5.262	02/13/2024	3,974,828		17,058
	UNITED STATES TREASURY TBILL_CASH	C	12/19/2023	5.261	02/13/2024	49,685,233		94,383
	UNITED STATES TREASURY TBILL_CASH		12/26/2023	0.000	02/20/2024	387,146,729		585,012
	UNITED STATES TREASURY TBILL_CASH	C	12/26/2023	0.000	02/20/2024	49,634,402		43,513
	UNITED STATES TREASURY TBILL_CASH	0	12/26/2023	0.000	02/20/2024	4,963,405		4,355
	UNITED STATES TREASURY TBILL_CASH		11/30/2023	5.243	02/27/2024	99,166,051		462,114
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,103,776,155		33,278,513
0109999999. Total - U.S. Government Bonds						6,103,776,155		33,278,513
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AT&T INC CP_CASH	0	11/07/2023	5.650	01/23/2024	996,517		8,602
	AT&T INC CP_CASH		11/28/2023	5.600	02/21/2024	4,244,873		22,451
	AMCOR FLEXIBLES NORTH AMERICA CP_CASH	0	12/15/2023	5.580	01/16/2024	5,237,762		13,802
	AMCOR FLEXIBLES NORTH AMERICA CP_CASH		12/26/2023	5.630	01/23/2024	2,491,391		2,338
	AMCOR FLEXIBLES NORTH AMERICA CP_CASH		12/20/2023	5.610	02/16/2024	4,964,091		9,283
	AMCOR FINANCE USA INC CP_CASH		12/13/2023	0.000	01/18/2024	4,986,691		14,791
	AMCOR FINANCE USA INC CP_CASH		12/26/2023	5.600	01/22/2024	1,046,567		977
	AMCOR FINANCE USA INC CP_CASH		12/26/2023	5.630	01/23/2024	946,728		888
	AMERICAN ELECTRIC POWER COMPAN CP_CASH		11/30/2023	5.650	01/18/2024	1,974,749		9,809
	AON CORP CP_CASH		11/08/2023	5.700	01/29/2024	9,955,284		85,118

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	AON CORP CP_CASH		11/09/2023	5.710	02/05/2024	4,972,008		41,797
	AON CORP CP_CASH		11/24/2023	5.670	02/09/2024	3,933,542		23,542
	ARIZONA PUBLIC SERVICE COMPANY CP_CASH	C	12/29/2023	5.410	01/02/2024	9,998,497		4,508
	ARIZONA PUBLIC SERVICE COMPANY CP_CASH	0	12/29/2023	5.410	01/02/2024	4,999,248		2,254
	ARIZONA PUBLIC SERVICE COMPANY CP_CASH	C	12/27/2023	5.440	01/03/2024	8,747,354		6,609
	ARIZONA PUBLIC SERVICE COMPANY CP_CASH		12/29/2023	5.440	01/05/2024	14,990,929		6,796
	AVERY DENNISON CORPORATION CP_CASH	C	12/29/2023	5.400	01/02/2024	21,996,699		9,899
	AVERY DENNISON CORPORATION CP_CASH		10/12/2023	0.000	01/09/2024	8,738,912		110,700
	AVERY DENNISON CORPORATION CP_CASH	0	10/12/2023	0.000	01/09/2024	4,993,664		63,257
	BERKSHIRE HATHAWAY ENERGY CO CP_CASH		12/07/2023	5.500	01/04/2024	14,993,099		57,265
	BERKSHIRE HATHAWAY ENERGY CO CP_CASH		12/12/2023	5.480	01/09/2024	8,989,007		27,367
	CVS HEALTH CORP CP_CASH	C	12/29/2023	5.400	01/02/2024	6,998,950		3,150
	CVS HEALTH CORP CP_CASH		12/29/2023	5.400	01/02/2024	4,999,250		2,250
	CABOT CORPORATION CP_CASH	C	12/29/2023	5.430	01/02/2024	39,244,077		17,758
	CABOT CORPORATION CP_CASH	0	12/29/2023	5.430	01/02/2024	5,499,170		2,488
	CENTERPOINT ENERGY RESOURCES C CP_CASH		12/05/2023	5.550	01/08/2024	18,729,681		77,962
	CONSOLIDATED EDISON COMPANY OF CP_CASH	0	11/14/2023	5.570	01/08/2024	5,993,458		46,922
	CONSOLIDATED EDISON COMPANY OF CP_CASH		11/06/2023	5.550	01/08/2024	13,735,032		118,579
	CONSTELLATION ENERGY GROUP INC CP_CASH		12/11/2023	0.000	01/03/2024	18,244,375		58,853
	CONSUMERS ENERGY COMPANY CP_CASH		12/15/2023	5.560	01/02/2024	19,746,942		51,847
	DAIMLER TRUCK FINANCE NORTH AM CP_CASH	0	12/08/2023	5.500	01/08/2024	998,927		3,663
	DAIMLER TRUCK FINANCE NORTH AM CP_CASH		12/08/2023	5.500	01/08/2024	18,729,874		68,676
	JOHN DEERE CAPITAL CORP CP_CASH		11/16/2023	0.000	01/31/2024	39,173,021		271,295
	JOHN DEERE CAPITAL CORP CP_CASH	0	11/10/2023	5.410	02/08/2024	3,798,014		29,679
	WALT DISNEY CO CP_CASH		11/10/2023	5.510	02/01/2024	14,928,258		118,812
	WALT DISNEY CO CP_CASH	0	11/10/2023	5.510	02/01/2024	4,976,086		39,604
	DOMINION ENERGY INC CP_CASH		12/29/2023	5.430	01/02/2024	14,997,736		6,786
	DOMINION ENERGY INC CP_CASH		11/15/2023	5.610	01/08/2024	2,647,088		19,388
	DOMINION ENERGY INC CP_CASH		12/07/2023	5.640	01/22/2024	11,711,191		45,869
	DOMINION ENERGY INC CP_CASH	0	12/15/2023	5.670	02/06/2024	4,971,574		13,311
	DUKE ENERGY CORP CP_CASH		11/14/2023	5.570	01/03/2024	4,998,441		37,122
	DUKE ENERGY CORP CP_CASH	0	11/02/2023	5.570	01/04/2024	999,531		9,279
	DUKE ENERGY CORP CP_CASH		11/02/2023	5.570	01/04/2024	8,745,900		81,191
	DUKE ENERGY CORP CP_CASH	0	11/02/2023	5.550	01/03/2024	4,998,444		46,236
	ERAC USA FINANCE LLC CP_CASH		11/06/2023	5.560	01/05/2024	13,741,431		118,848
	ERAC USA FINANCE LLC CP_CASH	0	11/06/2023	5.560	01/05/2024	4,996,884		43,217
	EDISON INTERNATIONAL CP_CASH		11/02/2023	5.790	01/04/2024	11,744,275		113,332
	EDISON INTERNATIONAL CP_CASH	0	11/02/2023	5.790	01/04/2024	2,998,538		28,936
	EDISON INTERNATIONAL CP_CASH	0	11/08/2023	5.670	01/10/2024	998,570		8,493
	ENTERGY CORPORATION CP_CASH	0	11/13/2023	5.600	01/05/2024	1,249,216		9,522
	ENTERGY CORPORATION CP_CASH		11/06/2023	5.650	01/19/2024	3,789,170		33,303
	ENTERGY CORPORATION CP_CASH	0	11/06/2023	5.650	01/19/2024	3,689,455		32,426
	ENTERGY CORPORATION CP_CASH		10/26/2023	5.650	01/22/2024	1,245,836		13,100
	ENTERGY CORPORATION CP_CASH		11/27/2023	5.700	02/05/2024	1,491,641		8,266
	ENTERGY CORPORATION CP_CASH		12/05/2023	5.730	03/01/2024	7,180,464		30,858
	ENTERPRISE PRODUCTS OPERATING CP_CASH		12/29/2023	5.400	01/02/2024	24,996,248		11,248
	EVERGY KANSAS CENTRAL INC CP_CASH	0	11/22/2023	0.000	01/09/2024	5,992,419		37,619
	EVERGY KANSAS CENTRAL INC CP_CASH		11/22/2023	0.000	01/09/2024	13,732,627		86,210
	EVERSOURCE ENERGY CP_CASH	C	12/29/2023	5.380	01/02/2024	4,199,372		1,883
	EVERSOURCE ENERGY CP_CASH		12/11/2023	5.600	01/05/2024	10,520,426		34,874
	EVERSOURCE ENERGY CP_CASH		12/28/2023	5.530	01/12/2024	7,237,742		4,447
	EXELON CORPORATION CP_CASH		12/20/2023	5.500	01/03/2024	14,745,485		27,033
	EXELON CORPORATION CP_CASH	0	12/20/2023	5.500	01/03/2024	4,998,469		9,164
	FIDELITY NATIONAL INFORMATION CP_CASH		12/06/2023	5.600	01/03/2024	4,498,594		18,194
	FIDELITY NATIONAL INFORMATION CP_CASH		12/08/2023	5.620	01/08/2024	4,994,516		18,713
	FIDELITY NATIONAL INFORMATION CP_CASH	C	12/29/2023	5.600	01/18/2024	10,472,220		4,887

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	FISERV INC CP_CASH	C	12/29/2023	5.400	01/05/2024	23,236,044		10,456
	FORTIVE CORP CP_CASH		12/06/2023	5.580	01/09/2024	13,732,881		55,344
	FORTIVE CORP CP_CASH	0	12/06/2023	5.580	01/09/2024	4,993,775		20,125
	GENERAL MILLS INC CP_CASH		12/11/2023	0.000	01/02/2024	13,997,893		44,093
	GENERAL MILLS INC CP_CASH	C	12/12/2023	0.000	01/02/2024	4,999,248		14,998
	GENERAL MOTORS FINANCIAL CO IN CP_CASH	C	12/29/2023	5.430	01/02/2024	1,499,774		679
	GENERAL MOTORS FINANCIAL CO IN CP_CASH		12/13/2023	0.000	01/03/2024	3,748,830		11,080
	GENERAL MOTORS FINANCIAL CO IN CP_CASH		11/28/2023	5.670	01/08/2024	9,988,916		53,491
	GENERAL MOTORS FINANCIAL CO IN CP_CASH		11/09/2023	5.730	01/11/2024	4,991,974		42,111
	HUMANA INC CP_CASH	C	12/22/2023	5.600	01/03/2024	4,998,442		7,775
	HUMANA INC CP_CASH		12/26/2023	5.560	01/04/2024	14,992,996		45,057
	INGREDION INC CP_CASH		12/29/2023	5.420	01/02/2024	23,246,477		30,684
	INGREDION INC CP_CASH	0	12/19/2023	5.470	01/02/2024	4,999,239		9,875
	J M SMUCKER CO CP_CASH	C	12/29/2023	5.400	01/02/2024	40,243,960		18,110
	KEURIG DR PEPPER INC CP_CASH		12/12/2023	5.600	01/29/2024	18,668,078		58,078
	KINDER MORGAN INC CP_CASH		12/20/2023	5.510	01/03/2024	13,245,937		24,328
	KINDER MORGAN INC CP_CASH	0	12/20/2023	5.510	01/03/2024	4,998,467		9,181
	L3HARRIS TECHNOLOGIES INC CP_CASH		11/28/2023	5.650	01/16/2024	1,197,160		6,388
	L3HARRIS TECHNOLOGIES INC CP_CASH		11/27/2023	5.580	01/17/2024	4,987,532		27,057
	L3HARRIS TECHNOLOGIES INC CP_CASH	C	12/22/2023	5.600	01/17/2024	653,367		1,016
	MCCORMICK & COMPANY INCORPORAT CP_CASH	0	12/12/2023	5.460	01/03/2024	999,696		2,881
	MCCORMICK & COMPANY INCORPORAT CP_CASH		12/12/2023	5.460	01/03/2024	8,747,338		25,207
	MCCORMICK & COMPANY INCORPORAT CP_CASH		12/18/2023	5.460	01/09/2024	4,993,921		9,846
	MCCORMICK & COMPANY INCORPORAT CP_CASH	0	12/18/2023	5.460	01/09/2024	4,993,921		9,846
	MCDONALDS CORPORATION CP_CASH		11/15/2023	5.500	02/01/2024	18,660,556		133,993
	MONDELEZ INTERNATIONAL INC CP_CASH		12/29/2023	5.350	01/02/2024	24,996,283		11,144
	NATIONAL RURAL UTILITIES COOPE CP_CASH		12/07/2023	5.450	01/02/2024	19,746,999		74,737
	NATIONAL RURAL UTILITIES COOPE CP_CASH	C	12/29/2023	5.500	01/31/2024	19,908,291		9,125
	NEXTERA ENERGY CAPITAL HOLDING CP_CASH		11/16/2023	0.000	01/26/2024	747,009		5,441
	NEXTERA ENERGY CAPITAL HOLDING CP_CASH		12/26/2023	5.650	02/02/2024	248,743		234
	NISOURCE INC CP_CASH	0	12/04/2023	5.600	01/03/2024	999,688		4,354
	NISOURCE INC CP_CASH		12/04/2023	5.600	01/03/2024	4,248,672		18,505
	NISOURCE INC CP_CASH		12/18/2023	5.570	01/04/2024	8,745,930		18,945
	NISOURCE INC CP_CASH		12/08/2023	5.580	01/05/2024	5,746,422		21,377
	OREILLY AUTOMOTIVE INC CP_CASH	0	11/13/2023	5.650	01/02/2024	999,842		7,689
	OREILLY AUTOMOTIVE INC CP_CASH		11/13/2023	5.650	01/02/2024	13,747,825		105,725
	OREILLY AUTOMOTIVE INC CP_CASH	0	11/14/2023	5.650	01/04/2024	4,997,628		37,649
	ORACLE CORPORATION CP_CASH		11/07/2023	5.610	01/04/2024	13,743,516		117,793
	ORACLE CORPORATION CP_CASH	0	11/07/2023	5.610	01/04/2024	1,199,434		10,280
	ORACLE CORPORATION CP_CASH	0	11/07/2023	5.670	02/02/2024	3,780,681		32,750
	PECO ENERGY CO CP_CASH		12/26/2023	5.550	01/08/2024	24,973,000		19,250
	PENSKE TRUCK LEASING CO LP CP_CASH		12/13/2023	0.000	01/09/2024	3,495,632		10,332
	PENSKE TRUCK LEASING CO LP CP_CASH	0	12/19/2023	5.600	01/16/2024	3,990,648		8,070
	PENSKE TRUCK LEASING CO LP CP_CASH		12/26/2023	5.630	01/18/2024	698,137		655
	PENSKE TRUCK LEASING CO LP CP_CASH		12/19/2023	5.650	02/02/2024	7,462,256		15,225
	PORTLAND GENERAL ELECTRIC COMP CP_CASH	C	12/29/2023	5.650	01/02/2024	24,246,192		11,416
	PORTLAND GENERAL ELECTRIC COMP CP_CASH	0	12/29/2023	5.540	01/03/2024	1,449,554		669
	REPUBLIC SERVICES INC CP_CASH		11/22/2023	0.000	01/03/2024	9,996,937		60,870
	RYDER SYSTEM INC CP_CASH		12/21/2023	5.500	01/11/2024	9,984,697		16,780
	SEMPRA CP_CASH	C	12/29/2023	5.410	01/02/2024	24,996,241		11,269
	SEMPRA CP_CASH		12/21/2023	5.500	01/03/2024	15,745,179		26,461
	SEMPRA CP_CASH	C	12/27/2023	5.520	01/08/2024	2,996,778		2,298
	SOUTHERN COMPANY FUNDING CORP CP_CASH	C	12/29/2023	5.430	01/02/2024	24,996,227		11,311
	SOUTHERN COMPANY FUNDING CORP CP_CASH		12/28/2023	5.480	01/05/2024	19,987,815		12,170
	SPIRE INC CP_CASH		12/14/2023	5.640	01/10/2024	6,390,918		30,277
	SPIRE INC CP_CASH		12/14/2023	5.630	01/12/2024	4,991,374		14,051

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	SPIRE INC CP_CASH	0	12/14/2023	5.630	01/12/2024	4,991,374		14,051
	SPIRE INC CP_CASH	0	12/14/2023	5.630	01/16/2024	1,496,471		4,213
	SPIRE INC CP_CASH		12/14/2023	5.630	01/16/2024	1,197,177		3,370
	SPIRE INC CP_CASH		12/18/2023	5.670	01/23/2024	647,743		1,428
	SYSCO CORPORATION CP_CASH		12/21/2023	5.600	01/04/2024	18,741,214		75,977
	TAMPA ELECTRIC COMPANY CP_CASH		12/04/2023	5.620	01/02/2024	6,498,981		28,408
	TAMPA ELECTRIC COMPANY CP_CASH	0	12/18/2023	5.650	01/18/2024	5,983,956		13,148
	TAMPA ELECTRIC COMPANY CP_CASH		12/18/2023	5.650	01/18/2024	4,487,967		9,861
	TAMPA ELECTRIC COMPANY CP_CASH		12/22/2023	5.650	01/22/2024	2,990,097		4,693
	3M CO CP_CASH		11/02/2023	5.680	01/10/2024	16,975,629		160,703
	3M CO CP_CASH	0	11/06/2023	5.700	01/10/2024	1,747,484		15,494
	UNION ELECTRIC CO CP_CASH	C	11/29/2023	5.600	01/03/2024	19,743,824		101,352
	WEC ENERGY GROUP INC CP_CASH	C	12/18/2023	5.500	01/02/2024	14,997,703		32,078
	WEC ENERGY GROUP INC CP_CASH	0	12/18/2023	5.500	01/02/2024	4,999,234		10,693
	WEC ENERGY GROUP INC CP_CASH	C	12/29/2023	5.500	01/08/2024	18,230,474		8,356
	WEC ENERGY GROUP INC CP_CASH	0	12/29/2023	5.500	01/08/2024	1,498,395		687
	WRKCO INC CP_CASH		12/20/2023	5.580	01/08/2024	3,745,924		6,967
	WRKCO INC CP_CASH		12/20/2023	5.580	01/10/2024	9,986,024		18,574
	WASHINGTON GAS LIGHT COMPANY CP_CASH		12/05/2023	5.550	01/04/2024	5,997,213		24,963
	WASHINGTON GAS LIGHT COMPANY CP_CASH	0	12/05/2023	5.550	01/04/2024	2,998,607		12,482
	WASHINGTON GAS LIGHT COMPANY CP_CASH		12/08/2023	5.580	01/16/2024	6,983,664		25,979
	WASHINGTON GAS LIGHT COMPANY CP_CASH		12/18/2023	5.640	01/30/2024	746,585		1,638
	WASHINGTON GAS LIGHT COMPANY CP_CASH	0	12/18/2023	5.640	01/30/2024	1,990,893		4,367
	WASTE MANAGEMENT INC CP_CASH	0	12/05/2023	5.530	01/03/2024	999,692		4,146
	WASTE MANAGEMENT INC CP_CASH		12/05/2023	5.530	01/03/2024	18,744,216		77,742
	WILLIAMS COMPANIES INC CP_CASH	0	12/20/2023	5.600	01/04/2024	6,496,961		12,128
	WILLIAMS COMPANIES INC CP_CASH		12/20/2023	5.600	01/04/2024	13,243,805		24,722
	WISCONSIN POWER AND LIGHT COMP CP_CASH	C	12/26/2023	5.390	01/02/2024	24,996,254		22,455
	ALIMENTATION COUCHE-TARD INC CP_CASH		11/13/2023	5.700	01/08/2024	7,741,341		62,235
	ALIMENTATION COUCHE-TARD INC CP_CASH		10/30/2023	5.700	01/10/2024	5,492,084		54,784
	ALIMENTATION COUCHE-TARD INC CP_CASH	0	10/30/2023	5.700	01/10/2024	1,497,841		14,941
	ALIMENTATION COUCHE-TARD INC CP_CASH	0	10/20/2023	5.720	01/17/2024	3,989,712		46,276
	CANADIAN NATIONAL RAILWAY COMP CP_CASH		11/20/2023	0.000	01/22/2024	1,744,216		11,183
	CANADIAN NATIONAL RAILWAY COMP CP_CASH		11/14/2023	5.590	02/06/2024	11,932,416		88,936
	CANADIAN NATIONAL RAILWAY COMP CP_CASH	0	11/14/2023	5.590	02/08/2024	4,970,276		37,045
	CANADIAN PACIFIC RAILWAY COMPA CP_CASH	0	12/12/2023	5.530	01/03/2024	999,692		3,071
	CANADIAN PACIFIC RAILWAY COMPA CP_CASH		12/12/2023	5.530	01/03/2024	18,744,222		57,586
	NUTRIEN LTD CP_CASH	C	12/29/2023	5.480	01/02/2024	9,998,477		4,566
	NUTRIEN LTD CP_CASH		12/29/2023	5.480	01/02/2024	2,819,571		1,288
	NUTRIEN LTD CP_CASH		12/21/2023	5.670	01/19/2024	3,240,770		5,615
	TELUS CORPORATION CP_CASH	0	10/30/2023	5.650	01/17/2024	498,732		4,931
	TELUS CORPORATION CP_CASH		12/26/2023	5.580	03/22/2024	18,020,658		16,759
	EXPERIAN FINANCE PLC CP_CASH	0	12/14/2023	5.500	01/10/2024	998,621		2,746
	EXPERIAN FINANCE PLC CP_CASH	C	12/15/2023	5.540	01/18/2024	1,994,754		5,219
	EXPERIAN FINANCE PLC CP_CASH		12/15/2023	5.540	01/18/2024	10,472,459		27,397
	EXPERIAN FINANCE PLC CP_CASH		12/01/2023	5.570	01/24/2024	4,982,121		23,896
	LSEGA FINANCING PLC CP_CASH		12/19/2023	5.570	01/16/2024	18,706,423		43,600
	TYCO ELECTRONICS GROUP SA CP_CASH		12/26/2023	5.450	01/02/2024	23,746,401		21,570
	BRS ADJUSTMENT FOR FX GL		12/31/2023	0.000	12/31/2023	(770,580)		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,509,628,968		5,040,216
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,509,628,968		5,040,216
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						7,613,405,123		38,318,729

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						7,613,405,123		38,318,729
38142B-50-0	GOLDMAN SACHS STIF_FUND	0	12/20/2023	0.000		7,364,128		33,826
60934N-50-0	FEDERATED GOVERNMENT OBLIGATIO STIF FUND	SD	12/31/2017	0.000		15,003		
94975H-29-6	WELLS FARGO ADVANTAGE CASH INV STIF FUND	SD	12/31/2017	0.000		25,014		
94975H-29-6	WELLS FARGO ADVANTAGE CASH INV STIF FUND		12/31/2017	0.000		19		
X9USDD-RE-0	DREYFUS TREASURY CSH MGMT INST	0	12/29/2023	0.000		23,673,247		360,315
X9USDD-RE-0	DREYFUS TREASURY CSH MGMT INST	0	12/28/2023	0.000		4,498,313		16,266
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						35,575,724		410,407
	INVESCO GOVERNMENT & AGENCY PO STIFFUND		12/20/2023	0.000		20,000,000		3,202
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	0	12/29/2023	0.000		95,377,513		366,224
8509999999. Subtotal - Other Cash Equivalents						115,377,513		369,426
8609999999 - Total Cash Equivalents						7,764,358,360		39,098,562

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	6,165,723,609	1B ..$		1C ..$		1D ..$		1E ..$	19,908,291	1F ..$		1G ..$	18,646,908
1B	2A ...$	1,390,881,940	2B ..$		2C ..$	18,244,375								
1C	3A ...$		3B ..$		3C ..$									
1D	4A ...$		4B ..$		4C ..$									
1E	5A ...$		5B ..$		5C ..$									
1F	6 .....$													

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY REQUIREMENT			110,071	109,639
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			149,932	148,500
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	O	STATUTORY REQUIREMENT	48,664,058,804	44,409,009,265		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			100,000	95,605
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			200,129	199,344
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			225,145	224,262
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			497,805	481,172
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			347,966	317,050
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	STATUTORY REQUIREMENT			375,242	373,770
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	48,664,058,804	44,409,009,265	2,006,290	1,949,342
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				