

APPENDIX A

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
3/2/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$109,962,200.00
3/2/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$96,450,022.50
3/2/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$35,737,427.41
3/2/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$108,079,980.59
3/12/2020	Swap Counterparty 3	Invesco QQQ Trust	ETF Swap	-\$139,320,696.48
3/12/2020	Swap Counterparty 5	Invesco QQQ Trust	ETF Swap	-\$49,653,967.13
3/12/2020	Swap Counterparty 5	Invesco QQQ Trust	ETF Swap	-\$201,132,889.88
3/12/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$43,379,599.41
3/12/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$49,538,431.43
3/12/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$460,815,797.50
3/12/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$42,078,976.50
3/12/2020	Swap Counterparty 6	Invesco QQQ Trust	ETF Swap	-\$116,368,590.07
3/12/2020	Swap Counterparty 6	Invesco QQQ Trust	ETF Swap	-\$49,632,891.00
3/12/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$49,550,785.73
3/12/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$174,930,726.77
3/17/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$86,995,518.06
3/17/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$48,963,314.16
3/17/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$66,040,025.58
3/17/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$103,881,099.19
3/17/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$134,753,894.08
3/17/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$55,889,974.93
3/17/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$39,868,016.00
3/17/2020	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$65,316,953.00
3/19/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$92,831,121.90
3/19/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$240,881,169.54
3/19/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$333,472,417.74
3/19/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$254,529,983.07
3/19/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$7,795,895.25
3/19/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$45,120,076.80
3/19/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$321,903,547.92
3/19/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$70,500,120.00
3/19/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$32,477,055.28
3/19/2020	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$98,732,757.90
3/27/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$372,735,289.35
3/27/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$38,914,144.18
3/27/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$24,833,953.02
3/27/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$42,293,897.90
3/27/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$162,512,576.00
3/27/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$337,192,998.10
3/27/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$21,068,224.17
5/4/2020	Swap Counterparty 6	Financial Sector SPDR Fund	ETF Swap	-\$1,632,451.54
9/11/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$33,420,740.00
9/11/2020	Swap Counterparty 4	SPDR S&P 500 ETF Trust	ETF Swap	-\$75,440,702.94
9/11/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$140,393,353.90
9/17/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$9,997,961.99
9/17/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$29,803,465.60

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
9/17/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$30,196,003.94
9/18/2020	Swap Counterparty 4	SPDR S&P 500 ETF Trust	ETF Swap	-\$65,821,956.40
9/18/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$10,278,410.05
9/18/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$49,619,535.00
9/21/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$80,961,050.00
9/22/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$14,780,641.50
9/22/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$15,233,242.84
9/23/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$9,987,336.51
9/24/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$99,929,829.01
9/25/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$75,370,878.64
9/25/2020	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$100,010,693.40
9/28/2020	Swap Counterparty 2	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,014,013.80
9/28/2020	Swap Counterparty 2	SPDR S&P 500 ETF Trust	ETF Swap	-\$99,978,690.00
9/28/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$24,904,917.50
9/28/2020	Swap Counterparty 4	iShares MSCI Emerging Markets ETF	ETF Swap	-\$6,515,666.71
9/28/2020	Swap Counterparty 4	iShares MSCI Emerging Markets ETF	ETF Swap	-\$43,368,100.00
9/28/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$131,844,745.49
9/28/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$43,292,300.00
9/28/2020	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$100,010,700.22
10/6/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$2,315,586.12
10/21/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$464,542,795.36
10/21/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$54,926,228.02
10/21/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$30,161,792.76
10/23/2020	Swap Counterparty 2	SPDR S&P 500 ETF Trust	ETF Swap	-\$39,979,397.76
10/26/2020	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$84,318,709.14
10/26/2020	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$15,497,584.20
10/28/2020	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$74,460,661.20
10/28/2020	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$100,354,451.08
10/30/2020	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$98,555,546.70
11/2/2020	Swap Counterparty 2	iShares MSCI Emerging Markets ETF	ETF Swap	-\$37,955,732.69
11/2/2020	Swap Counterparty 5	SC5 Basket 1	Custom Basket Swap	-\$1,037,418,675.95
11/2/2020	Swap Counterparty 6	SC6 Basket 1	Custom Basket Swap	-\$28,889,228.70
11/3/2020	Swap Counterparty 3	SC3 Basket 1	Custom Basket Swap	-\$493,879,333.72
11/3/2020	Swap Counterparty 6	SC6 Basket 1	Custom Basket Swap	-\$678,035,341.50
11/3/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$63,653,800.00
11/3/2020	Swap Counterparty 8	SC8 Basket1	Custom Basket Swap	-\$229,620,291.75
11/6/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$101,273,881.00
11/10/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$55,248,154.50
11/10/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$60,146,695.80
11/13/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$47,954,519.89
11/13/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$2,014,489.93
11/16/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$34,913,487.09
11/18/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$48,712,100.00
11/20/2020	Swap Counterparty 4	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,951,551.14
11/20/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$100,210,795.82
11/23/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,052,922.20

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
11/23/2020	Swap Counterparty 4	iShares MSCI Emerging Markets ETF	ETF Swap	-\$99,832,558.00
11/24/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$89,998,992.00
11/24/2020	Swap Counterparty 4	iShares MSCI Emerging Markets ETF	ETF Swap	-\$125,083,237.50
11/24/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$100,012,496.00
11/25/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$45,007,622.10
11/25/2020	Swap Counterparty 4	iShares MSCI Emerging Markets ETF	ETF Swap	-\$210,426,717.05
11/25/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$180,114,450.00
11/27/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$30,003,600.00
11/27/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,977,800.00
11/27/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$134,967,330.00
11/30/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,857,107.13
11/30/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,867,406.60
11/30/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,175,291.00
12/1/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,196,596.00
12/1/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,198,818.00
12/1/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$129,995,026.10
12/2/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,037,903.10
12/2/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,034,628.50
12/2/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$69,865,848.00
12/3/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$74,993,712.00
12/3/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,904,480.70
12/3/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,903,588.80
12/4/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$75,106,134.30
12/4/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,856,631.00
12/4/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$75,090,900.60
12/7/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$200,061,302.50
12/7/2020	Swap Counterparty 1	SPDR S&P 500 ETF Trust	ETF Swap	-\$100,378,302.99
12/7/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$149,701,700.40
12/8/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$25,019,640.25
12/8/2020	Swap Counterparty 1	SPDR S&P 500 ETF Trust	ETF Swap	-\$75,153,645.00
12/8/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$144,923,250.45
12/8/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$165,031,178.40
12/9/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$9,995,747.43
12/9/2020	Swap Counterparty 1	SPDR S&P 500 ETF Trust	ETF Swap	-\$9,961,128.66
12/9/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$12,266,284.75
12/9/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$36,714,040.00
12/9/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$6,663,941.32
12/9/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$18,357,740.00
12/9/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$39,031,208.33
12/9/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$52,023,485.30
12/9/2020	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,988,283.25
12/10/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$25,017,701.59
12/10/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$48,080,652.65
12/10/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$1,910,429.04
12/10/2020	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$25,009,850.39
12/11/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$49,967,411.45

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
12/11/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$79,978,879.28
12/11/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$24,982,595.40
12/11/2020	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$6,291,958.40
12/14/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$25,007,150.00
12/14/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$24,980,700.00
12/15/2020	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$19,947,045.07
12/15/2020	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$42,889.51
12/15/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$28,140,222.83
12/15/2020	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$30,063,396.12
12/15/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$20,023,539.20
12/15/2020	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$50,112,030.75
12/15/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$40,153,008.50
12/15/2020	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$30,031,903.60
12/16/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,083,597.20
12/16/2020	Swap Counterparty 2	iShares MSCI Emerging Markets ETF	ETF Swap	-\$25,023,817.00
12/16/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,072,432.80
12/17/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$100,045,118.28
12/17/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$35,103,934.31
12/18/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$25,220,702.25
12/18/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$80,056,608.06
12/18/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$114,893,362.40
12/18/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$15,007,889.00
12/21/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$94,996,109.90
12/21/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$29,981,923.04
12/21/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$134,934,879.20
12/21/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$64,993,026.40
12/22/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$99,731,000.00
12/22/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$70,360,220.50
12/22/2020	Swap Counterparty 2	iShares MSCI Emerging Markets ETF	ETF Swap	-\$10,011,950.70
12/22/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$74,806,200.00
12/22/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$130,220,476.40
12/22/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$35,005,721.40
12/23/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$140,115,234.05
12/23/2020	Swap Counterparty 2	iShares MSCI Emerging Markets ETF	ETF Swap	-\$26,570,913.50
12/23/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$74,970,454.56
12/23/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$34,924,428.00
12/23/2020	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$2,518,510.00
12/24/2020	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$25,002,672.30
12/24/2020	Swap Counterparty 1	SPDR S&P 500 ETF Trust	ETF Swap	-\$24,971,435.46
12/24/2020	Swap Counterparty 2	iShares MSCI Emerging Markets ETF	ETF Swap	-\$15,005,460.00
12/24/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$15,123,435.75
12/24/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$685,026.00
12/24/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$224,858,200.50
12/24/2020	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$25,207,766.63
12/28/2020	Swap Counterparty 2	iShares MSCI Emerging Markets ETF	ETF Swap	-\$33,978,216.82
12/28/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$36,064,944.92

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
12/28/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$50,043,926.10
12/28/2020	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$29,966,522.40
12/29/2020	Swap Counterparty 2	SPDR S&P 500 ETF Trust	ETF Swap	-\$11,180,272.60
12/29/2020	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$70,066,364.45
12/29/2020	Swap Counterparty 4	SPDR S&P 500 ETF Trust	ETF Swap	-\$29,990,905.30
12/29/2020	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$94,873,868.89
12/30/2020	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$49,904,965.55
12/30/2020	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$50,066,099.87
12/30/2020	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$99,861,886.63
12/30/2020	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$9,999,252.80
12/30/2020	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$44,910,483.18
12/30/2020	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$134,887,708.48
12/31/2020	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$40,079,666.04
12/31/2020	Swap Counterparty 4	iShares MSCI Emerging Markets ETF	ETF Swap	-\$20,012,966.63
12/31/2020	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$65,092,868.76
12/31/2020	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$24,994,645.20
1/4/2021	Swap Counterparty 2	SPDR S&P 500 ETF Trust	ETF Swap	-\$5,020,291.19
1/4/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$28,032,522.75
1/4/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$52,045,169.19
1/4/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$225,152,879.40
1/5/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$5,994,142.65
1/5/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$12,008,693.40
1/5/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$194,931,306.57
1/6/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$20,980,278.00
1/6/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$6,004,632.00
1/6/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$185,278,878.00
1/6/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$44,919,265.20
1/7/2021	Swap Counterparty 2	SPDR S&P 500 ETF Trust	ETF Swap	-\$15,015,630.96
1/7/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$4,998,604.80
1/7/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$85,032,093.51
1/7/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$84,954,208.00
1/8/2021	Swap Counterparty 2	SPDR S&P 500 ETF Trust	ETF Swap	-\$8,503,057.92
1/8/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$2,499,302.40
1/8/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$229,971,742.00
1/8/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$114,824,060.70
1/11/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$20,038,473.83
1/11/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$279,980,052.00
1/12/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$23,955,956.05
1/12/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$334,932,979.46
1/12/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$39,963,024.30
1/13/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$90,112,778.00
1/13/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$15,035,368.92
1/13/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$135,011,922.40
1/13/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$90,053,743.40
1/14/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$20,004,786.10
1/14/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$12,560,724.00

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
1/14/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$154,839,020.42
1/14/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$149,703,845.40
1/15/2021	Swap Counterparty 1	SPDR S&P 500 ETF Trust	ETF Swap	-\$14,879,767.78
1/15/2021	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$24,999,046.49
1/15/2021	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$100,149,611.80
1/19/2021	Swap Counterparty 3	iShares MSCI Emerging Markets ETF	ETF Swap	-\$5,105,417.25
1/19/2021	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$4,968,864.00
1/19/2021	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$158,450,335.65
1/19/2021	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$69,955,353.00
1/19/2021	Swap Counterparty 6	SPDR S&P 500 ETF Trust	ETF Swap	-\$41,674,501.00
1/20/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$44,984,414.25
1/20/2021	Swap Counterparty 1	iShares MSCI Emerging Markets ETF	ETF Swap	-\$34,852,246.00
1/20/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$79,997,402.40
1/20/2021	Swap Counterparty 5	iShares MSCI Emerging Markets ETF	ETF Swap	-\$64,973,123.66
1/20/2021	Swap Counterparty 6	iShares MSCI Emerging Markets ETF	ETF Swap	-\$45,074,579.25
1/21/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$55,041,134.90
1/21/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$134,971,101.20
1/22/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$134,962,564.20
1/22/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$244,883,400.12
1/22/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$84,979,953.60
1/25/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$155,123,840.40
1/25/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$18,479,004.02
1/26/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$29,970,892.80
1/26/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$289,903,976.90
1/26/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$15,006,455.05
1/27/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$641,593,204.80
1/27/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$36,871,525.60
1/27/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$420,969,870.47
1/27/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$400,549,911.60
1/29/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$150,080,985.60
1/29/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$49,068,404.00
2/1/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$18,971,787.00
2/1/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$280,062,550.95
2/1/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$79,988,355.92
2/2/2021	Swap Counterparty 1	SPDR S&P 500 ETF Trust	ETF Swap	-\$110,002,387.50
2/2/2021	Swap Counterparty 3	SPDR S&P 500 ETF Trust	ETF Swap	-\$71,045,365.98
2/2/2021	Swap Counterparty 5	SPDR S&P 500 ETF Trust	ETF Swap	-\$240,062,798.39
2/2/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$119,888,939.99
2/3/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$9,002,080.08
2/3/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$31,030,747.58
2/3/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$249,532,305.39
2/3/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$10,026,967.94
2/4/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$40,046,824.70
2/4/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$28,987,361.39
2/4/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$64,967,489.53
2/4/2021	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$10,012,842.00

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
2/5/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$95,017,311.40
2/5/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$18,985,205.26
2/5/2021	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$9,503,266.11
2/8/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$10,006,743.54
2/8/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$27,977,583.95
2/8/2021	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$5,001,099.95
2/9/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$47,976,196.50
2/9/2021	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$10,014,171.20
2/9/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$3,006,865.40
2/10/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$244,560,754.80
2/10/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$111,793,485.15
2/10/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$780,856,337.23
2/10/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$39,895,072.60
2/10/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$1,015,004.90
2/11/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$95,212,081.80
2/11/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$142,949,484.40
2/11/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$125,029,921.96
2/11/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$105,102,965.80
2/12/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$144,989,190.00
2/12/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$15,033,606.00
2/12/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$110,025,591.00
2/12/2021	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$7,502,625.00
2/12/2021	Swap Counterparty 8	iShares MSCI Emerging Markets ETF	ETF Swap	-\$110,916,522.95
2/16/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$38,458,382.84
2/16/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$28,962,004.89
2/16/2021	Swap Counterparty 7	iShares MSCI Emerging Markets ETF	ETF Swap	-\$1,499,879.36
2/16/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$135,055,518.00
2/17/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$81,010,776.11
2/17/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$23,010,820.56
2/17/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$238,205,383.07
2/18/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$200,175,646.00
2/18/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$47,043,794.33
2/18/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$214,970,520.81
2/18/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$44,930,888.20
2/18/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$93,047,028.20
2/19/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$229,949,443.15
2/19/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$126,828,725.10
2/19/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$35,010,454.27
2/19/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$799,029,826.50
2/19/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$219,990,902.00
2/19/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$66,042,330.12
2/22/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$89,797,786.59
2/22/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$25,930,899.40
2/22/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$270,078,331.07
2/22/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$360,034,421.80
2/22/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$104,575,480.00

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
2/22/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$35,087,693.28
2/23/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$239,822,160.00
2/23/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$395,716,736.23
2/23/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$109,754,036.95
2/23/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$89,826,595.20
2/24/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$30,019,968.09
2/24/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$145,052,992.19
2/24/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$150,093,566.40
2/24/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$35,003,575.25
2/24/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$31,064,910.63
2/25/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$440,638,208.64
2/25/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$154,160,844.07
2/25/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$60,002,492.64
2/25/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$115,145,722.80
2/25/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$18,028,574.64
2/26/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$3,739,770.43
2/26/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$467,095,392.49
2/26/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$107,046,406.51
2/26/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$99,924,812.48
2/26/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$199,479,983.50
2/26/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$224,389,431.90
2/26/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$5,013,052.98
3/1/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$25,007,403.67
3/1/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$185,191,813.95
3/1/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$95,200,830.75
3/2/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$79,854,375.00
3/2/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$56,044,601.36
3/2/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$570,063,453.90
3/2/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$400,409,323.20
3/2/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$114,182,067.50
3/3/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$169,759,289.70
3/3/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$186,559,064.55
3/3/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$49,936,905.82
3/3/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$149,929,970.40
3/3/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$1,566,480.63
3/3/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$168,333,472.73
3/4/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$339,941,647.50
3/4/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$238,520,990.50
3/4/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$74,912,271.28
3/4/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$60,100,453.00
3/4/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$164,878,125.00
3/4/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$374,027,869.80
3/5/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$130,215,654.95
3/5/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$9,085,357.80
3/5/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$174,653,542.00
3/5/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$160,204,638.25

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
3/5/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$200,100,654.60
3/5/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$55,196,510.40
3/8/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$260,533,139.50
3/8/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$230,249,613.30
3/8/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$450,674,565.50
3/8/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$599,893,336.00
3/8/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$210,653,496.00
3/9/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$184,763,488.00
3/9/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$125,192,158.00
3/9/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$360,679,790.40
3/9/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$172,551,720.00
3/10/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$419,977,234.40
3/10/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$51,100,944.00
3/10/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$510,151,113.00
3/10/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$450,203,355.00
3/10/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$164,966,972.87
3/11/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$340,415,076.40
3/11/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$20,029,335.35
3/11/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$30,007,203.30
3/11/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$475,683,370.00
3/11/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$164,776,363.15
3/12/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$275,199,744.00
3/12/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$12,032,204.80
3/12/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$160,062,174.00
3/12/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$209,999,888.00
3/12/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$146,206,239.75
3/15/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$260,379,079.30
3/15/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$41,511,332.70
3/15/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$60,008,388.50
3/15/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$165,191,327.50
3/15/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$37,160,662.80
3/16/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$250,128,000.00
3/16/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$43,060,798.20
3/16/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$60,036,944.61
3/16/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$299,893,955.20
3/16/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$59,115,925.05
3/17/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$160,172,852.00
3/17/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$18,071,470.80
3/17/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$849,413,990.40
3/17/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$8,025,441.82
3/18/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$290,928,480.00
3/18/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$164,118,708.20
3/18/2021	Swap Counterparty 4	SC4 Basket 1	Custom Basket Swap	-\$648,857,707.80
3/18/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$751,529,424.80
3/18/2021	Swap Counterparty 8	SPDR S&P 500 ETF Trust	ETF Swap	-\$11,976,721.70
3/19/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$170,011,659.90

Date	Counterparty	Instrument Name	Instrument Type	Notional (short)
3/19/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$209,098,921.50
3/19/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$279,726,811.50
3/19/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$579,732,321.00
3/22/2021	Swap Counterparty 1	SC1 Basket 1	Custom Basket Swap	-\$130,266,123.60
3/22/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$340,269,965.80
3/22/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$109,962,781.50
3/22/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$220,634,204.00
3/23/2021	Swap Counterparty 3	SC3 Basket 2	Custom Basket Swap	-\$457,728,612.90
3/23/2021	Swap Counterparty 5	SC5 Basket 2	Custom Basket Swap	-\$625,910,356.50
3/23/2021	Swap Counterparty 6	SC6 Basket 2	Custom Basket Swap	-\$360,220,703.50