



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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code04350435NAIC Company Code93661Employer's ID Number31-1021738

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

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

Incorporated/Organized11/13/1981Commenced Business12/21/1981

Statutory Home Office191 Rosa Parks StreetCincinnati, OH, US 45202

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office191 Rosa Parks StreetCincinnati, OH, US 45202513-361-9000

(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail AddressPost Office Box 5423Cincinnati, OH, US 45201

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records191 Rosa Parks StreetCincinnati, OH, US 45202513-361-9000

(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.massmutualascend.com

Statutory Statement ContactRobert Mayhew Earle II513-361-9077

(Name)(Area Code) (Telephone Number)

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OFFICERS

PresidentMark Francis Muething

TreasurerBrian Patrick Sponaugle #

SecretaryJohn Paul Gruber

Appointed ActuaryIsaac Cezar Hall #

OTHER

Donna Marie Carrelli #

Michael Robert Fanning

Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Michael Robert Fanning
Paul Anthony Lapiana	Sears Andrew Merritt #	Mark Francis Muething
Michael James O'Connor	Eric William Partlan	Arthur William Wallace III

State ofOhioSS

County ofHamilton

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

Mark Francis MuethingPresident

John Paul GruberSecretary

Brian Patrick SponaugleTreasurer

Subscribed and sworn to before me thisFebruary 2023day of

a. Is this an original filing?Yes [X] No []

b. If no,

1. State the amendment number.....

2. Date filed

3. Number of pages attached.....

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	418,971	0.017	418,971		418,971	0.017
1.02 All other governments	999,296	0.041	999,296		999,296	0.041
1.03 U.S. states, territories and possessions, etc. guaranteed	33,981,090	1.381	33,981,090		33,981,090	1.382
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	27,620,529	1.123	27,620,529		27,620,529	1.123
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	192,918,845	7.841	192,918,845		192,918,845	7.843
1.06 Industrial and miscellaneous	2,023,532,514	82.242	2,023,532,514		2,023,532,514	82.267
1.07 Hybrid securities	26,144,118	1.063	26,144,118		26,144,118	1.063
1.08 Parent, subsidiaries and affiliates	16,794,115	0.683	16,794,115		16,794,115	0.683
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit		0.000			0	0.000
1.12 Total long-term bonds	2,322,409,478	94.389	2,322,409,478	0	2,322,409,478	94.418
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	4,000,000	0.163	4,000,000		4,000,000	0.163
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	4,000,000	0.163	4,000,000	0	4,000,000	0.163
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Exchange traded funds		0.000			0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(3,454,558)	(0.140)	(3,454,558)		(3,454,558)	(0.140)
6.02 Cash equivalents (Schedule E, Part 2)	43,899,471	1.784	43,899,471		43,899,471	1.785
6.03 Short-term investments (Schedule DA)	4,879,338	0.198	4,879,338		4,879,338	0.198
6.04 Total cash, cash equivalents and short-term investments	45,324,251	1.842	45,324,251	0	45,324,251	1.843
7. Contract loans	45,036,171	1.830	45,036,171		45,036,171	1.831
8. Derivatives (Schedule DB)	24,814,134	1.009	24,814,134		24,814,134	1.009
9. Other invested assets (Schedule BA)	18,131,516	0.737	18,131,516		18,131,516	0.737
10. Receivables for securities	750,481	0.031	0		0	0.000
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	2,460,466,031	100.000	2,459,715,551	0	2,459,715,551	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	18,374,319
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	0
	5.2 Totals, Part 3, Column 9	0
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	0
8.	Deduct amortization of premium and depreciation	242,802
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,131,516
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	18,131,516

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	2,196,456,865
2.	Cost of bonds and stocks acquired, Part 3, Column 7	426,465,913
3.	Accrual of discount	5,748,486
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(309,609)
	4.2. Part 2, Section 1, Column 15	(502,597)
	4.3. Part 2, Section 2, Column 13	(124)
	4.4. Part 4, Column 11	48,808
5.	Total gain (loss) on disposals, Part 4, Column 19	866,533
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	297,247,012
7.	Deduct amortization of premium	3,810,185
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	1,359,201
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	29,545
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	81,145
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,326,409,477
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	2,326,409,477

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year					
Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	418,971	404,458	417,469	420,000
	2. Canada				
	3. Other Countries	999,296	986,095	994,460	1,000,000
	4. Totals	1,418,267	1,390,553	1,411,929	1,420,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	33,981,090	32,240,632	34,771,822	32,645,676
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	27,620,529	26,677,397	28,746,376	26,629,183
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	192,918,845	174,596,901	198,412,266	183,412,047
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,600,959,583	1,471,623,004	1,603,462,789	1,602,150,426
	9. Canada	51,633,070	48,474,841	51,511,040	51,835,000
	10. Other Countries	397,083,979	376,060,320	396,684,471	397,195,759
	11. Totals	2,049,676,632	1,896,158,165	2,051,658,300	2,051,181,185
Parent, Subsidiaries and Affiliates	12. Totals	16,794,115	16,722,271	16,727,488	16,937,494
	13. Total Bonds	2,322,409,478	2,147,785,919	2,331,728,181	2,312,225,585
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	4,000,000	4,052,800	4,000,000	
	15. Canada				
	16. Other Countries				
	17. Totals	4,000,000	4,052,800	4,000,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	4,000,000	4,052,800	4,000,000	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	4,000,000	4,052,800	4,000,000	
	27. Total Bonds and Stocks	2,326,409,478	2,151,838,719	2,335,728,181	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	170,013	248,958	0	0	0	XXX	418,971	0.0	2,329,137	0.1	418,972	(1)
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.7 Totals	170,013	248,958	0	0	0	XXX	418,971	0.0	2,329,137	0.1	418,972	(1)
2. All Other Governments												
2.1 NAIC 1	0	999,296	0	0	0	XXX	999,296	0.0	2,997,078	0.1	0	999,296
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.7 Totals	0	999,296	0	0	0	XXX	999,296	0.0	2,997,078	0.1	0	999,296
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,536,895	15,642,190	12,725,913	2,076,092	0	XXX	33,981,090	1.4	32,702,600	1.4	33,981,089	1
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.7 Totals	3,536,895	15,642,190	12,725,913	2,076,092	0	XXX	33,981,090	1.4	32,702,600	1.4	33,981,089	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	6,416,566	14,623,981	6,164,055	415,927	0	XXX	27,620,529	1.2	36,868,245	1.6	27,620,530	(1)
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.7 Totals	6,416,566	14,623,981	6,164,055	415,927	0	XXX	27,620,529	1.2	36,868,245	1.6	27,620,530	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	17,188,342	65,472,814	48,500,213	51,966,498	9,790,978	XXX	192,918,845	8.1	206,714,463	8.8	192,918,845	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	5,996,066	0.3	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.7 Totals	17,188,342	65,472,814	48,500,213	51,966,498	9,790,978	XXX	192,918,845	8.1	212,710,529	9.1	192,918,845	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	119,450,464	521,216,977	301,178,406	68,960,905	17,163,123	XXX	1,027,969,875	43.4	1,130,854,052	48.4	472,748,678	555,221,197
6.2 NAIC 2	104,604,847	446,788,358	340,967,001	80,734,202	40,525,453	XXX	1,013,619,861	42.8	875,266,608	37.4	738,758,798	274,861,063
6.3 NAIC 3	3,186,751	14,047,397	681,073	505,834	0	XXX	18,421,055	0.8	30,233,734	1.3	13,675,075	4,745,980
6.4 NAIC 4	804,768	4,501,698	1,330,674	145,052	0	XXX	6,782,192	0.3	9,910,761	0.4	5,327,734	1,454,458
6.5 NAIC 5	389,253	2,332,737	310,169	234,653	131,478	XXX	3,398,290	0.1	1,119,332	0.0	3,136,580	261,710
6.6 NAIC 6	10,810	36,480	33,260	38,865	635	XXX	120,050	0.0	882,226	0.0	0	120,050
6.7 Totals	228,446,893	988,923,647	644,500,583	150,619,511	57,820,689	XXX	2,070,311,323	87.4	2,048,266,713	87.6	1,233,646,865	836,664,458
7. Hybrid Securities												
7.1 NAIC 1	0	0	4,734,423	0	1,697,532	XXX	6,431,955	0.3	2,000,000	0.1	1,697,532	4,734,423
7.2 NAIC 2	0	1,835,000	4,000,126	0	11,937,074	XXX	17,772,200	0.8	0	0.0	16,591,886	1,180,314
7.3 NAIC 3	0	0	0	0	1,939,963	XXX	1,939,963	0.1	0	0.0	1,939,963	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	1,835,000	8,734,549	0	15,574,569	XXX	26,144,118	1.1	2,000,000	0.1	20,229,381	5,914,737
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	714,505	4,153,897	11,247,923	677,790	0	XXX	16,794,115	0.7	0	0.0	0	16,794,115
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	714,505	4,153,897	11,247,923	677,790	0	XXX	16,794,115	0.7	0	0.0	0	16,794,115
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 147,476,785	622,358,113	384,550,933	124,097,212	28,651,633	0	1,307,134,676	55.2	XXX	XXX	729,385,646	577,749,030
12.2 NAIC 2	(d) 104,604,847	448,623,358	344,967,127	80,734,202	52,462,527	0	1,031,392,061	43.5	XXX	XXX	755,350,684	276,041,377
12.3 NAIC 3	(d) 3,186,751	14,047,397	681,073	505,834	1,939,963	0	20,361,018	0.9	XXX	XXX	15,615,038	4,745,980
12.4 NAIC 4	(d) 804,768	4,501,698	1,330,674	145,052	0	0	6,782,192	0.3	XXX	XXX	5,327,734	1,454,458
12.5 NAIC 5	(d) 389,253	2,332,737	310,169	234,653	131,478	0	(c) 3,398,290	0.1	XXX	XXX	3,136,580	261,710
12.6 NAIC 6	(d) 10,810	36,480	33,260	38,865	635	0	(c) 120,050	0.0	XXX	XXX	0	120,050
12.7 Totals	256,473,214	1,091,899,783	731,873,236	205,755,818	83,186,236	0	(b) 2,369,188,287	100.0	XXX	XXX	1,508,815,682	860,372,605
12.8 Line 12.7 as a % of Col. 7	10.8	46.1	30.9	8.7	3.5	0.0	100.0	XXX	XXX	XXX	63.7	36.3
13. Total Bonds Prior Year												
13.1 NAIC 1	310,504,118	609,929,169	336,633,652	118,930,611	38,468,027	0	XXX	XXX	1,414,465,576	60.5	741,311,151	673,154,426
13.2 NAIC 2	70,214,753	413,302,748	293,884,218	56,526,586	47,334,370	0	XXX	XXX	881,262,675	37.7	712,784,363	168,478,311
13.3 NAIC 3	3,635,534	19,177,847	5,764,549	988,005	667,800	0	XXX	XXX	30,233,734	1.3	28,479,488	1,754,246
13.4 NAIC 4	977,642	3,498,277	3,734,325	1,113,566	586,951	0	XXX	XXX	9,910,761	0.4	8,301,404	1,609,356
13.5 NAIC 5	124,019	288,812	160,147	328,538	217,816	0	XXX	XXX	(c) 1,119,332	0.0	573,849	545,483
13.6 NAIC 6	387,719	254,547	29,258	173	210,529	0	XXX	XXX	(c) 882,226	0.0	882,226	0
13.7 Totals	385,843,784	1,046,451,400	640,206,149	177,887,478	87,485,493	0	XXX	XXX	(b) 2,337,874,304	100.0	1,492,332,482	845,541,822
13.8 Line 13.7 as a % of Col. 9	16.5	44.8	27.4	7.6	3.7	0.0	XXX	XXX	100.0	XXX	63.8	36.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	68,239,369	353,160,006	191,334,227	96,118,658	20,533,385	0	729,385,645	30.8	741,311,151	31.7	729,385,645	XXX
14.2 NAIC 2	48,268,726	337,947,764	265,490,195	70,368,689	33,275,310	0	755,350,684	31.9	712,784,363	30.5	755,350,684	XXX
14.3 NAIC 3	685,402	11,802,766	681,073	505,834	1,939,963	0	15,615,038	0.7	28,479,488	1.2	15,615,038	XXX
14.4 NAIC 4	567,895	3,310,351	1,304,436	145,052	0	0	5,327,734	0.2	8,301,404	0.4	5,327,734	XXX
14.5 NAIC 5	372,123	2,273,985	254,679	164,563	71,230	0	3,136,580	0.1	573,849	0.0	3,136,580	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	882,226	0.0	0	XXX
14.7 Totals	118,133,515	708,494,872	459,064,610	167,302,796	55,819,888	0	1,508,815,681	63.7	1,492,332,482	63.8	1,508,815,681	XXX
14.8 Line 14.7 as a % of Col. 7	7.8	47.0	30.4	11.1	3.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.0	29.9	19.4	7.1	2.4	0.0	63.7	XXX	XXX	XXX	63.7	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	79,237,416	269,198,107	193,216,706	27,978,554	8,118,248	0	577,749,031	24.4	673,154,426	28.8	XXX	577,749,031
15.2 NAIC 2	56,336,121	110,675,594	79,476,932	10,365,513	19,187,217	0	276,041,377	11.7	168,478,311	7.2	XXX	276,041,377
15.3 NAIC 3	2,501,349	2,244,631	0	0	0	0	4,745,980	0.2	1,754,246	0.1	XXX	4,745,980
15.4 NAIC 4	236,873	1,191,347	26,238	0	0	0	1,454,458	0.1	1,609,356	0.1	XXX	1,454,458
15.5 NAIC 5	17,130	58,752	55,490	70,090	60,248	0	261,710	0.0	545,483	0.0	XXX	261,710
15.6 NAIC 6	10,810	36,480	33,260	38,865	635	0	120,050	0.0	0	0.0	XXX	120,050
15.7 Totals	138,339,699	383,404,911	272,808,626	38,453,022	27,366,348	0	860,372,606	36.3	845,541,822	36.2	XXX	860,372,606
15.8 Line 15.7 as a % of Col. 7	16.1	44.6	31.7	4.5	3.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	5.8	16.2	11.5	1.6	1.2	0.0	36.3	XXX	XXX	XXX	XXX	36.3

(a) Includes \$850,468,137 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$1,999,265 current year of bonds with Z designations and \$0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$0 current year, \$9 prior year of bonds with 5GI designations and \$120,050 current year, \$328,288 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$1,992,695 ; NAIC 2 \$44,786,114 ; NAIC 3 \$; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	170,013	248,958	0	0	0	XXX	418,971	0.0	2,315,192	0.1	418,972	(1)
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	13,945	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	170,013	248,958	0	0	0	XXX	418,971	0.0	2,329,137	0.1	418,972	(1)
2. All Other Governments												
2.01 Issuer Obligations	0	999,296	0	0	0	XXX	999,296	0.0	2,997,078	0.1	0	999,296
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	999,296	0	0	0	XXX	999,296	0.0	2,997,078	0.1	0	999,296
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,536,895	15,642,190	12,725,913	2,076,092	0	XXX	33,981,090	1.4	32,702,600	1.4	33,981,089	1
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	3,536,895	15,642,190	12,725,913	2,076,092	0	XXX	33,981,090	1.4	32,702,600	1.4	33,981,089	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	6,416,566	14,623,981	6,164,055	415,927	0	XXX	27,620,529	1.2	36,868,245	1.6	27,620,530	(1)
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	6,416,566	14,623,981	6,164,055	415,927	0	XXX	27,620,529	1.2	36,868,245	1.6	27,620,530	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	15,559,913	59,489,055	42,095,546	42,102,351	3,990,950	XXX	163,237,815	6.9	157,061,886	6.7	163,237,813	2
5.02 Residential Mortgage-Backed Securities	1,628,429	5,983,758	6,404,666	9,864,149	5,800,028	XXX	29,681,030	1.3	32,896,798	1.4	29,681,032	(2)
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	22,751,846	1.0	0	0
5.05 Totals	17,188,342	65,472,813	48,500,212	51,966,500	9,790,978	XXX	192,918,845	8.1	212,710,529	9.1	192,918,845	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	137,330,734	711,795,926	474,163,663	112,921,907	49,614,476	XXX	1,485,826,706	62.7	1,503,544,995	64.3	1,170,832,719	314,993,987
6.02 Residential Mortgage-Backed Securities	14,509,189	51,946,405	34,262,412	18,403,858	5,329,867	XXX	124,451,731	5.3	101,111,364	4.3	33,505,655	90,946,076
6.03 Commercial Mortgage-Backed Securities	15,060,591	33,401,622	10,958,180	1,632,794	0	XXX	61,053,187	2.6	51,648,390	2.2	23,093,179	37,960,008
6.04 Other Loan-Backed and Structured Securities ...	61,546,379	191,779,692	125,116,328	17,660,953	2,876,347	XXX	398,979,699	16.8	391,961,964	16.8	6,215,312	392,764,387
6.05 Totals	228,446,893	988,923,645	644,500,583	150,619,512	57,820,690	XXX	2,070,311,323	87.4	2,048,266,713	87.6	1,233,646,865	836,664,458
7. Hybrid Securities												
7.01 Issuer Obligations	0	1,835,000	8,734,549	0	15,574,569	XXX	26,144,118	1.1	2,000,000	0.1	20,229,381	5,914,737
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	1,835,000	8,734,549	0	15,574,569	XXX	26,144,118	1.1	2,000,000	0.1	20,229,381	5,914,737
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	714,505	4,153,897	11,247,923	677,790	0	XXX	16,794,115	0.7	0	0.0	0	16,794,115
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	714,505	4,153,897	11,247,923	677,790	0	XXX	16,794,115	0.7	0	0.0	0	16,794,115

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	163,014,121	804,634,406	543,883,726	157,516,277	69,179,995	XXX	1,738,228,525	73.4	XXX	XXX	1,416,320,504	321,908,021
12.02 Residential Mortgage-Backed Securities	16,137,618	57,930,163	40,667,078	28,268,007	11,129,895	XXX	154,132,761	6.5	XXX	XXX	63,186,687	90,946,074
12.03 Commercial Mortgage-Backed Securities	15,060,591	33,401,622	10,958,180	1,632,794	0	XXX	61,053,187	2.6	XXX	XXX	23,093,179	37,960,008
12.04 Other Loan-Backed and Structured Securities	62,260,884	195,933,589	136,364,251	18,338,743	2,876,347	XXX	415,773,814	17.5	XXX	XXX	6,215,312	409,558,502
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	256,473,214	1,091,899,780	731,873,235	205,755,821	83,186,237	0	2,369,188,287	100.0	XXX	XXX	1,508,815,682	860,372,605
12.10 Line 12.09 as a % of Col. 7	10.8	46.1	30.9	8.7	3.5	0.0	100.0	XXX	XXX	XXX	63.7	36.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	254,326,419	732,691,643	549,088,170	135,049,364	66,334,401	XXX	XXX	XXX	1,737,489,997	74.3	1,359,223,646	378,266,352
13.02 Residential Mortgage-Backed Securities	26,813,443	52,173,315	28,183,372	19,114,781	7,737,195	XXX	XXX	XXX	134,022,107	5.7	68,094,049	65,928,057
13.03 Commercial Mortgage-Backed Securities	13,611,717	38,030,958	5,715	0	0	XXX	XXX	XXX	51,648,390	2.2	38,954,907	12,693,483
13.04 Other Loan-Backed and Structured Securities	91,092,205	223,555,484	62,928,891	23,723,333	13,413,897	XXX	XXX	XXX	414,713,810	17.7	26,059,880	388,653,930
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	385,843,784	1,046,451,400	640,206,149	177,887,478	87,485,493	0	XXX	XXX	2,337,874,304	100.0	1,492,332,482	845,541,822
13.10 Line 13.09 as a % of Col. 9	16.5	44.8	27.4	7.6	3.7	0.0	XXX	XXX	100.0	XXX	63.8	36.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	98,854,351	671,551,965	443,989,334	152,047,163	49,877,690	XXX	1,416,320,503	59.8	1,359,223,646	58.1	1,416,320,503	XXX
14.02 Residential Mortgage-Backed Securities	7,313,566	20,474,016	14,201,274	15,255,634	5,942,197	XXX	63,186,687	2.7	68,094,049	2.9	63,186,687	XXX
14.03 Commercial Mortgage-Backed Securities	11,311,833	11,781,346	0	0	0	XXX	23,093,179	1.0	38,954,907	1.7	23,093,179	XXX
14.04 Other Loan-Backed and Structured Securities	653,766	4,687,544	874,002	0	0	XXX	6,215,312	0.3	26,059,880	1.1	6,215,312	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	118,133,516	708,494,871	459,064,610	167,302,797	55,819,887	0	1,508,815,681	63.7	1,492,332,482	63.8	1,508,815,681	XXX
14.10 Line 14.09 as a % of Col. 7	7.8	47.0	30.4	11.1	3.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.0	29.9	19.4	7.1	2.4	0.0	63.7	XXX	XXX	XXX	63.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	64,159,770	133,082,441	99,894,392	5,469,114	19,302,305	XXX	321,908,022	13.6	378,266,352	16.2	XXX	321,908,022
15.02 Residential Mortgage-Backed Securities	8,824,052	37,456,147	26,465,804	13,012,373	5,187,698	XXX	90,946,074	3.8	65,928,057	2.8	XXX	90,946,074
15.03 Commercial Mortgage-Backed Securities	3,748,758	21,620,276	10,958,180	1,632,794	0	XXX	37,960,008	1.6	12,693,483	0.5	XXX	37,960,008
15.04 Other Loan-Backed and Structured Securities	61,607,118	191,246,045	135,490,249	18,338,743	2,876,347	XXX	409,558,502	17.3	388,653,930	16.6	XXX	409,558,502
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	138,339,698	383,404,909	272,808,625	38,453,024	27,366,350	0	860,372,606	36.3	845,541,822	36.2	XXX	860,372,606
15.10 Line 15.09 as a % of Col. 7	16.1	44.6	31.7	4.5	3.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	5.8	16.2	11.5	1.6	1.2	0.0	36.3	XXX	XXX	XXX	XXX	36.3

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	54,921,906	54,921,906	0	0	0
2. Cost of short-term investments acquired	9,819,611	9,819,611			
3. Accrual of discount	137,472	137,472			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(480)	(480)			
6. Deduct consideration received on disposals	59,999,171	59,999,171			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,879,338	4,879,338	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	4,879,338	4,879,338	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	16,529,016
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	9,652,435
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	09,652,435
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(11,112,062)
3.2	Section 2, Column 19	0(11,112,062)
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	7,710,492
6.	Considerations received/(paid) on terminations, Section 2, Column 15	7,710,492
7.	Amortization:	
7.1	Section 1, Column 19	(4,970,689)
7.2	Section 2, Column 21	(5,415,459)(10,386,147)
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	0
8.2	Section 2, Column 23	00
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	0
9.2	Section 2, Column 20	00
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	4,683,241
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,683,241

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year plus	
3.25	SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
4.23	SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	4,683,242
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0
3.	Total (Line 1 plus Line 2)	4,683,242
4.	Part D, Section 1, Column 6	24,814,134
5.	Part D, Section 1, Column 7	(20,130,892)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	5,432,175
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	5,432,175
10.	Part D, Section 1, Column 9	5,432,175
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)				
	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	163,246,612	93,802,971	69,443,642	0
2. Cost of cash equivalents acquired	2,794,975,950	2,098,935,950	696,040,000	0
3. Accrual of discount	1,477,408	1,477,408		0
4. Unrealized valuation increase (decrease)	0			0
5. Total gain (loss) on disposals	1,294	1,294		0
6. Deduct consideration received on disposals	2,915,801,793	2,152,318,152	763,483,642	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,899,471	41,899,471	2,000,000	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	43,899,471	41,899,471	2,000,000	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

[illegible]

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE BA - PART 3

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						2,331,728,181	XXX	2,147,785,919	2,312,225,585	2,322,409,478	(309,609)	(482,459)	1,359,201	0	XXX	XXX	XXX	21,664,675	84,894,508	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$ 409,617,161 1B ..\$82,097,078 1C ..\$172,742,183 1D ..\$ 76,619,144 1E ..\$86,486,591 1F ..\$212,144,712 1G ..\$ 265,435,120
1B 2A ...\$ 350,315,531 2B ..\$ 420,329,164 2C ..\$ 215,961,253
1C 3A ...\$ 10,748,699 3B ..\$ 2,022,328 3C ..\$ 7,589,990
1D 4A ...\$ 1,100,596 4B ..\$ 3,294,340 4C ..\$ 2,387,256
1E 5A ...\$ 3,136,581 5B ..\$0 5C ..\$261,710
1F 6\$ 120,041

SCHEDULE D - PART 2 - SECTION 1

[illegible]

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:										
Number										
1A	1A ...\$	0	1B ..\$	0	1C ..\$	0	1D ..\$	0	1E ..\$	0
1B	2A ...\$	2,000,000	2B ..\$	0	2C ..\$	2,000,000				
1C	3A ...\$	0	3B ..\$	0	3C ..\$	0				
1D	4A ...\$	0	4B ..\$	0	4C ..\$	0				
1E	5A ...\$	0	5B ..\$	0	5C ..\$	0				
1F	6\$	0								

SCHEDULE D - PART 2 - SECTION 2

[illegible]

1.							
	Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	Number						
	1A	1A ..\$	0	1B ..\$	0	1C ..\$	0
	1B	2A ..\$	0	2B ..\$	0	2C ..\$	0
	1C	3A ..\$	0	3B ..\$	0	3C ..\$	0
	1D	4A ..\$	0	4B ..\$	0	4C ..\$	0
	1E	5A ..\$	0	5B ..\$	0	5C ..\$	0
	1F	6 \$	0				

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00440E-AH-0	CHUBB INA HOLDINGS INC-SENIOR UNSECURED		03/03/2022	DAIWA SECURITIES AME		414,435	300,000	6,253
00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURE		03/04/2022	CITIGROUP GLOBAL MAR		1,125,000	1,200,000	13,493
008513-AB-9	Agree LP-SENIOR UNSECURED		11/04/2022	U. S. BANCORP		3,880,433	4,871,000	38,697
015271-AR-0	Alexandria Real Estate E-SENIOR UNSECURE		03/16/2022	WELLS FARGO		2,716,085	2,750,000	8,508
03522A-AH-3	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		02/09/2022	BRILEY		4,548,960	4,000,000	5,222
054977-AD-5	BHG Securitization Trust-BHG 2022-A D		01/25/2022	CREDIT SUISSE SECURI		1,898,965	1,900,000	0
054977-AE-3	BHG Securitization Trust-BHG 2022-A E		01/25/2022	CREDIT SUISSE SECURI		4,148,303	4,150,000	0
05874W-AC-5	Ballyrock CLO 19 Ltd-BALLY 2022-19A A2		03/03/2022	MORGAN		2,000,000	2,000,000	0
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		01/10/2022	CREDIT SUISSE SECURI		228,419	233,950	486
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		01/10/2022	CREDIT SUISSE SECURI		303,427	277,986	577
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		08/29/2022	BARCLAYS CAPITAL INC		1,472,002	1,500,000	5,688
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		08/29/2022	BARCLAYS CAPITAL INC		1,443,106	1,500,000	5,688
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		06/01/2022	VARIOUS		0	25	0
090572-AQ-1	Bio-Rad Laboratories Inc-SENIOR UNSECURE		03/15/2022	VARIOUS		5,924,674	5,910,000	5,204
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		08/29/2022	BOFAMLSEC		996,047	1,000,000	4,583
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE		02/09/2022	MORGAN		5,751,850	5,000,000	67,188
12544D-AG-4	CHL Mortgage Pass-Through-CIHL 2007-14 A7		11/01/2022	VARIOUS		63,651	87,914	190
12545E-AK-2	CHL Mortgage Pass-Through-CIHL 2007-J2 2A		11/01/2022	VARIOUS		89,332	161,892	351
12659J-AE-7	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE		03/01/2022	BARCLAYS CAPITAL INC		4,791,147	5,000,000	4,945
12659J-AJ-6	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE		03/01/2022	BARCLAYS CAPITAL INC		7,210,260	8,000,000	7,912
126694-CS-5	CHL Mortgage Pass-Through-CIHL 2005-21 A1		01/10/2022	CREDIT SUISSE SECURI		666,790	811,548	1,612
126694-HP-6	CHL Mortgage Pass-Through-CIHL 2005-25 A1		01/10/2022	CREDIT SUISSE SECURI		77,507	102,005	203
126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3		01/10/2022	CREDIT SUISSE SECURI		286,544	375,593	746
12669G-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A2		01/10/2022	CREDIT SUISSE SECURI		204,138	242,427	481
12669G-AK-4	CHL Mortgage Pass-Through-CIHL 2005-J3 1A		01/10/2022	CREDIT SUISSE SECURI		221,694	261,931	520
142339-AJ-9	Carlisle Cos Inc-SENIOR UNSECURED		08/09/2022	JP MORGAN SECURITIES		2,830,425	3,250,000	39,722
14913R-2Y-2	Caterpillar Financial Se-SENIOR UNSECURE		11/22/2022	JP MORGAN SECURITIES		2,197,184	2,200,000	2,096
15089Q-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE		11/04/2022	VARIOUS		11,080,760	11,000,000	65,760
17025A-AH-5	CHL Mortgage Pass-Through-CIHL 2006-17 A8		01/10/2022	CREDIT SUISSE SECURI		85,403	137,194	434
171232-AQ-4	CHUBB CORP-SR UNSECURED		03/04/2022	WELLS FARGO		3,115,090	2,350,000	45,825
172967-MP-3	Citigroup Inc-SENIOR UNSECURED		02/08/2022	CITIGROUP GLOBAL MAR		5,455,200	5,000,000	79,661
18977W-2C-3	CNO Global Funding-SECURED		11/03/2022	VARIOUS		8,997,558	9,880,000	51,912
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		09/01/2022	CANTOR		5,194,175	5,306,947	3,170
20030N-AK-7	Comcast Corp-SR UNSECURED		02/08/2022	JP MORGAN SECURITIES		6,813,150	5,000,000	76,736
20754L-AB-5	Connecticut Avenue Secur-CAS 2022-R01 1M		01/11/2022	BOFAMLSEC		5,000,000	5,000,000	0
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		01/10/2022	CREDIT SUISSE SECURI		114,487	117,100	222
278865-AV-2	Ecolab Inc-SENIOR UNSECURED		11/22/2022	JP MORGAN SECURITIES		2,793,720	3,000,000	5,400
283695-BQ-6	El Paso Natural Gas Co L-SENIOR UNSECURE		02/08/2022	JP MORGAN SECURITIES		7,193,849	7,195,000	0
293791-AF-6	Enterprise Products Oper-SENIOR UNSECURE		02/08/2022	GOLDMAN		6,644,895	5,108,000	155,102
29717P-AY-3	Essex Portfolio LP-SENIOR UNSECURED		11/04/2022	SUNTRUST CAPITAL MAR		4,009,750	5,000,000	15,819
31573C-AD-7	Ellington Financial Mort-EFMT 2022-1 M1		01/14/2022	NOMURA SECURITIES IN		5,749,903	5,750,000	11,193
35564K-PV-5	Freddie Mac Structured A-STACR 2022-DNA1		01/16/2022	NOMURA SECURITIES IN		2,250,000	2,250,000	0
36143L-2H-7	GA Global Funding Trust-SECURED		03/04/2022	MORGAN		3,798,480	4,000,000	19,978
361448-BQ-7	GATX Corp-SENIOR UNSECURED		03/04/2022	CITIGROUP GLOBAL MAR		805,725	900,000	4,608
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		01/10/2022	CREDIT SUISSE SECURI		286,770	291,282	579
38141G-XG-4	Goldman Sachs Group Inc/-SENIOR UNSECURE		03/03/2022	MORGAN		959,180	1,000,000	2,167
437076-BM-3	Home Depot Inc/The-SENIOR UNSECURED		11/22/2022	BOFAMLSEC		2,861,490	3,000,000	13,500
44891A-CA-3	Hyundai Capital America-SENIOR UNSECURED		11/04/2022	VARIOUS		1,928,525	2,500,000	7,729
459506-AP-6	International Flavors & -SENIOR UNSECURE		08/09/2022	MORGAN		7,217,760	8,250,000	48,701
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		01/10/2022	CREDIT SUISSE SECURI		69,531	107,800	224
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		10/01/2022	VARIOUS		0	3,467	0
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		08/01/2022	VARIOUS		146,769	233,133	505
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		02/02/2022	GUGGENHEIM CAPITAL M		5,000,000	5,000,000	0
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED		09/23/2022	EXCHANGE OFFER		4,823,963	5,000,000	52,083
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		11/01/2022	PAYUP		0	3,909	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		.04/01/2022	PAYUP		0	988	0
49271V-AN-0	Keurig Dr Pepper Inc-SENIOR UNSECURED		.03/03/2022	MORGAN		1,592,900	1,700,000	18,275
49456B-AG-6	KINDER MORGAN INC/DELAWA-SENIOR UNSECURE		.02/08/2022	RBC CAPITAL MARKETS		1,426,950	1,250,000	12,698
52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED		.08/09/2022	BARCLAYS CAPITAL INC		2,930,670	3,000,000	53,250
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		.07/01/2022	PAYUP		(3,728)	(3,631)	0
534187-BJ-7	Lincoln National Corp-SENIOR UNSECURED		.03/16/2022	BNP PARIBAS		5,210,730	5,400,000	28,823
548661-DU-8	Lowe's Cos Inc-SENIOR UNSECURED		.03/16/2022	JANE		1,925,226	1,800,000	34,425
55903V-AG-8	Magallanes Inc-SENIOR UNSECURED		.08/09/2022	CITIGROUP GLOBAL MAR		9,485,400	10,000,000	152,286
55903V-AJ-2	Warnermedia Holdings Inc-SENIOR UNSECURE		.11/04/2022	MORGAN		849,140	1,000,000	5,968
570535-AU-8	Markel Corp-SENIOR UNSECURED		.03/15/2022	GOLDMAN		1,829,067	1,843,000	0
58769J-AB-3	Mercedes-Benz Finance No-SENIOR UNSECURE		.11/22/2022	BOFAMLSEC		2,003,000	2,000,000	0
617446-8U-6	Morgan Stanley-SENIOR UNSECURED		.03/16/2022	MORGAN		3,679,329	4,200,000	6,394
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-BXS A1		.01/10/2022	CREDIT SUISSE SECURI		619,228	971,338	2,017
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		.01/11/2022	IN-KIND TRANSFER		7,000,000	7,000,000	0
67103H-AK-3	O'Reilly Automotive Inc-SENIOR UNSECURED		.03/04/2022	CITIGROUP GLOBAL MAR		1,530,561	1,700,000	14,297
67181D-AG-6	Oak Street Investment Gr-OAKIG 2020-1A B		.02/18/2022	CREDIT SUISSE SECURI		2,027,500	2,000,000	852
67448D-AC-4	OBX 2022-NQM2 Trust-OBX 2022-NQM2 A3		.02/18/2022	BARCLAYS CAPITAL INC		9,515,790	9,557,000	24,370
718546-AK-0	Phillips 66-SENIOR UNSECURED		.02/08/2022	BARCLAYS CAPITAL INC		5,621,100	5,000,000	54,896
743315-AL-7	PROGRESSIVE CORP-SENIOR UNSECURED		.03/03/2022	WELLS FARGO		1,802,822	1,400,000	23,333
74333Y-AJ-7	Progress Residential 202-PRQG 2022-SFR1		.01/27/2022	BARCLAYS CAPITAL INC		9,896,409	10,000,000	0
74340X-BX-8	Prologis LP-SENIOR UNSECURED		.10/06/2022	EXCHANGE OFFER		993,167	1,000,000	2,333
759351-AN-9	Reinsurance Group of Ame-SENIOR UNSECURE		.08/09/2022	WELLS FARGO		7,805,938	8,160,000	76,024
78108Y-AL-6	RR 1 LLC-RRAM 2017-1A A1AB		.07/07/2022	WELLS FARGO		1,452,750	1,500,000	7,954
79588T-AD-2	Sammons Financial Group -SENIOR UNSECURE		.02/09/2022	GOLDMAN		3,900,400	4,000,000	42,806
828807-DQ-7	Simon Property Group LP-SENIOR UNSECURED		.03/04/2022	VARIOUS		1,582,882	1,700,000	5,565
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED		.03/03/2022	MORGAN		2,100,440	2,000,000	11,556
85855C-AD-2	Stellantis Finance US In-SENIOR UNSECURE		.11/04/2022	VARIOUS		3,294,418	3,500,000	30,625
865592-AG-4	SUMIT 2022-BVUE Mortgage-SUMIT 2022-BVUE		.01/12/2022	BARCLAYS CAPITAL INC		5,008,780	5,000,000	10,292
865592-AJ-8	SUMIT 2022-BVUE Mortgage-SUMIT 2022-BVUE		.01/12/2022	BARCLAYS CAPITAL INC		1,940,148	2,000,000	4,178
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		.01/10/2022	CREDIT SUISSE SECURI		500,534	1,695,306	214
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		.01/10/2022	CREDIT SUISSE SECURI		575,672	1,587,501	3,657
872635-AC-1	TRK 2022-INV1 Trust-TRK 2022-INV1 A3		.02/02/2022	MORGAN		4,999,820	5,000,000	19,009
89236T-KK-0	Toyota Motor Credit Corp-SENIOR UNSECURE		.11/22/2022	BOFAMLSEC		5,053,050	5,000,000	11,250
90265E-AV-2	UDR Inc-SENIOR UNSECURED		.03/04/2022	U. S. BANCORP		2,248,675	2,500,000	12,104
91159H-JB-7	US Bancorp-SUBORDINATED		.03/04/2022	U. S. BANCORP		941,310	1,000,000	8,649
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		.02/08/2022	RBC CAPITAL MARKETS		1,893,360	2,000,000	11,044
92343V-CQ-5	Verizon Communications I-SR UNSECURED		.02/08/2022	MILLENNIUM ADVISORS		5,534,100	5,000,000	60,500
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		.08/18/2022	CREDIT SUISSE SECURI		4,999,907	5,000,000	17,503
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		.08/18/2022	CREDIT SUISSE SECURI		999,992	1,000,000	4,029
92556H-AD-9	ViacomCBS Inc-SENIOR UNSECURED		.02/08/2022	GOLDMAN		10,664,000	10,000,000	94,500
928668-BT-8	Volkswagen Group of Amer-SENIOR UNSECURE		.11/04/2022	CITIGROUP GLOBAL MAR		1,692,241	1,862,000	35,688
92928Q-AF-5	WEA Finance LLC-SENIOR UNSECURED		.03/15/2022	CITIGROUP GLOBAL MAR		1,933,220	2,000,000	17,889
92940P-AG-9	WRKCo Inc-SENIOR UNSECURED		.03/03/2022	U. S. BANCORP		454,542	470,000	3,212
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		.02/18/2022	BOFAMLSEC		3,910,853	4,044,675	8,367
00121G-AA-6	AGL Core CLO 15 Ltd-AGL 2021-15A A1	D.	.07/06/2022	BOFAMLSEC		1,690,125	1,750,000	8,497
008511-AN-7	AGL CLO 7 Ltd-AGL 2020-7A BR	D.	.05/03/2022	MITSUBISHI UFJ SEC I		1,229,250	1,250,000	1,830
039937-AA-5	Ares LXIII CLO Ltd-ARES 2022-63A A1A	D.	.07/07/2022	MORGAN		1,933,000	2,000,000	10,203
039937-AE-7	ARES CLO-ARES 2022-63A B1	D.	.03/10/2022	SC COWEN SECURITIES		2,000,000	2,000,000	0
04017W-AE-2	Ares LIV CLO Ltd-ARES 2019-54A B	D.	.05/02/2022	WELLS FARGO		991,500	1,000,000	1,528
04019F-AE-7	Ares LXV CLO Ltd-ARES 2022-65A B	D.	.04/27/2022	GOLDMAN		1,000,000	1,000,000	0
04686J-AA-9	Athene Holding Ltd-SENIOR UNSECURED	D.	.11/04/2022	SUMRIDGE PARTNERS LL		885,320	1,000,000	13,177
05684K-AN-7	Bain Capital Credit CLO -BCC 2020-4A B	D.	.07/07/2022	WELLS FARGO		958,200	1,000,000	6,862
05684P-AE-6	Bain Capital Credit CLO -BCC 2021-6A B	D.	.04/26/2022	RBC CAPITAL MARKETS		1,973,640	2,000,000	1,069
05876L-AE-3	Ballyrock CLO 17 Ltd-BALLY 2021-17A A2	D.	.06/09/2022	RBC CAPITAL MARKETS		2,226,400	2,300,000	9,186
08186U-AN-2	Benefit Street Partners -BSP 2020-22A BR	D.	.02/18/2022	CITIGROUP GLOBAL MAR		850,000	850,000	0
09631R-AC-2	BlueMountain CLO XXXV LT-BLUEM 2022-35A	D.	.05/10/2022	GOLDMAN		1,700,000	1,700,000	0
11124T-AL-8	Broad River Bsl Funding -BDRVR 2020-1A B	D.	.07/12/2022	BOFAMLSEC		744,640	800,000	5,218

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12555Q-AS-5	CIFC Funding 2020-1 Ltd-CIFC 2020-1A BR	D.....	..05/12/2022	BOFAMLSEC	.....	1,494,168	1,560,000	3,619
12560E-AQ-9	CIFC Funding 2020-111 Lt-CIFC 2020-3A BR	D.....	..05/03/2022	RBC CAPITAL MARKETS	.....	1,471,125	1,500,000	1,695
12572G-AC-1	CIFC Funding Ltd-CIFC 2022-5A B1	D.....	..06/13/2022	MORGAN	.....	2,000,000	2,000,000	.0
13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	D.....	..06/27/2022	RBC CAPITAL MARKETS	.....	1,891,720	2,000,000	11,435
13877J-AC-5	Canyon Capital CLO 2022--CANYC 2022-1A B	D.....	..05/24/2022	RBC CAPITAL MARKETS	.....	1,192,188	1,250,000	8,309
13877P-AC-1	CANYC-2021-4A B	D.....	..05/12/2022	MORGAN	.....	1,308,762	1,365,000	3,226
143111-AC-6	CARLYLE GLOBAL MARKET ST-CGMS 2022-3A B	D.....	..06/15/2022	BARCLAYS CAPITAL INC	.....	2,000,000	2,000,000	.0
143122-AC-3	CARLYLE US CLO 2021-11 L-CGMS 2021-11A B	D.....	..05/09/2022	MITSUBISHI UFJ SEC I	.....	1,367,867	1,395,000	9,991
14316B-AQ-8	CARLYLE US CLO 2019-1 LT-CGMS 2019-1A A2	D.....	..10/13/2022	BARCLAYS CAPITAL INC	.....	1,888,750	2,000,000	21,310
16409T-AE-9	Chenango Park CLO Ltd-CHPRK 2018-1A A2	D.....	..04/28/2022	RBC CAPITAL MARKETS	.....	988,000	1,000,000	1,225
27829P-AN-6	Eaton Vance CLO 2020-2 L-EATON 2020-2A B	D.....	..06/22/2022	MITSUBISHI UFJ SEC I	.....	1,888,000	2,000,000	10,672
29001X-AC-9	ELM17 2022-4A B-ELM17 2022-4A B	D.....	..05/11/2022	RBC CAPITAL MARKETS	.....	1,000,000	1,000,000	.0
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D.....	..10/28/2022	DEUTSCHE BANK SECURI	.....	2,910,000	3,000,000	6,649
29002Q-AA-7	Elmwood CLO VII Ltd-ELMW7 2020-4A A	D.....	..10/27/2022	CITIGROUP GLOBAL MAR	.....	3,626,250	3,750,000	7,976
38136N-AQ-9	Goldentree Loan Manageme-GLM 2020-8A AR	D.....	..11/07/2022	WELLS FARGO	.....	2,888,250	3,000,000	8,988
48254G-AC-0	KKR CLO 29 Ltd-KKR 29A B	D.....	..04/28/2022	RBC CAPITAL MARKETS	.....	983,000	1,000,000	1,201
48255E-AC-4	KKR FINANCIAL CLO LTD-KKR 42A B	D.....	..04/27/2022	CITIGROUP GLOBAL MAR	.....	2,000,000	2,000,000	.0
48255P-AC-9	KKR CLO 41 Ltd-KKR 2022-41A B	D.....	..02/09/2022	CREDIT SUISSE SECURI	.....	2,000,000	2,000,000	.0
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED	D.....	..11/04/2022	DEUTSCHE BANK SECURI	.....	896,597	991,000	5,253
55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	D.....	..04/27/2022	RBC CAPITAL MARKETS	.....	493,375	500,000	271
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C.....	..08/15/2022	VARIOUS	.....	.0	.0	.0
606822-CN-2	Mitsubishi UFJ Financial-SENIOR UNSECURE	D.....	..11/04/2022	DAIWA SECURITIES AME	.....	2,407,250	2,500,000	20,449
60687Y-CL-1	Mizuho Financial Group I-SENIOR UNSECURE	D.....	..11/04/2022	SMBC NIKKO SECURITIE	.....	1,612,106	1,667,000	13,788
64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A B	D.....	..10/27/2022	RBC CAPITAL MARKETS	.....	480,625	500,000	954
64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019-32A B	D.....	..07/12/2022	MITSUBISHI UFJ SEC I	.....	1,418,040	1,500,000	8,759
64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	D.....	..10/07/2022	MORGAN	.....	941,250	1,000,000	10,368
64134M-AC-0	Neuberger Berman Loan Ad-NEUB 2021-45A B	D.....	..06/21/2022	MITSUBISHI UFJ SEC I	.....	1,891,000	2,000,000	10,455
64134Q-AC-1	Neuberger Berman Loan Ad-NEUB 2021-46A B	D.....	..05/26/2022	WELLS FARGO	.....	960,800	1,000,000	3,089
64135D-AA-3	Neuberger Berman Loan Ad-NEUB 2022-47A A	D.....	..10/07/2022	RBC CAPITAL MARKETS	.....	1,916,000	2,000,000	17,991
64135D-AC-9	Neuberger Berman Loan Ad-NEUB 2022-47A B	D.....	..05/02/2022	WELLS FARGO	.....	981,500	1,000,000	3,527
64135J-AC-6	Neuberger Berman Loan Ad-NEUB 2022-49A B	D.....	..05/03/2022	CITIGROUP GLOBAL MAR	.....	700,000	700,000	.0
67098W-AN-1	OHA Credit Funding 7 Ltd-OAKC 2020-7A AR	D.....	..10/06/2022	DEUTSCHE BANK SECURI	.....	960,330	1,000,000	8,991
67113G-AC-1	OHA Credit Funding 5 Ltd-OAKC 2020-5A A1	D.....	..10/06/2022	BARCLAYS CAPITAL INC	.....	972,750	1,000,000	9,233
69701R-AQ-0	Palmer Square CLO 2020-3-PLMRS 2020-3A A	D.....	..06/15/2022	MITSUBISHI UFJ SEC I	.....	964,000	1,000,000	2,677
70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	D.....	..05/10/2022	CITIGROUP GLOBAL MAR	.....	968,200	1,000,000	1,627
74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2	D.....	..10/07/2022	MORGAN	.....	938,500	1,000,000	9,919
74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	D.....	..04/28/2022	MITSUBISHI UFJ SEC I	.....	986,350	1,000,000	1,272
82670Q-AE-9	Signal Peak CLO 9 Ltd-SPEAK 2021-9A B	D.....	..05/02/2022	MITSUBISHI UFJ SEC I	.....	983,500	1,000,000	1,010
82671C-AC-3	Signal Peak CLO 10 Ltd-SPEAK 2021-10A B	D.....	..03/01/2022	RBC CAPITAL MARKETS	.....	992,800	1,000,000	3,897
87168Y-AE-0	Symphony CLO Ltd-SYMP 2022-31A B	D.....	..02/09/2022	BOFAMLSEC	.....	2,000,000	2,000,000	.0
92919D-AC-2	Voya CLO 2021-3 Ltd-VOYA 2021-3A B	D.....	..05/17/2022	MITSUBISHI UFJ SEC I	.....	948,000	1,000,000	2,145
97315D-AG-2	Wind River 2022-2 CLO Lt-WINDR 2022-2A B	D.....	..07/28/2022	MITSUBISHI UFJ SEC I	.....	1,964,000	2,000,000	12,344
984851-AG-0	Yara International ASA-SENIOR UNSECURED	D.....	..03/16/2022	JP MORGAN SECURITIES	.....	4,747,250	5,000,000	45,296
12564E-AA-0	CIM Trust 2021-J2	D.....	..10/25/2022	CMONonAgency	.....	(6,817)	.0	.0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						384,506,753	392,136,280	2,159,686
03765H-AE-1	Apollo Management Holdin-SUBORDINATED	.....	..12/05/2022	MORGAN	.....	188,160	224,000	5,236
06055H-AB-9	Bank of America Corp-BAC 6 1/8 PERP	.....	..12/14/2022	BNP PARIBAS	.....	1,970,000	2,000,000	16,674
14387R-AQ-1	Carolina First Mortgage -SUBORDINATED	.....	..08/25/2022	DIRECT	.....	.0	.0	37,083
25746U-DM-8	Dominion Energy Inc-D 4.35 PERP	.....	..11/16/2022	BOFAMLSEC	.....	1,680,000	2,000,000	7,975
369604-BQ-5	General Electric Co-GE FLOAT PERP	.....	..12/01/2022	MORGAN	.....	1,940,000	2,000,000	29,802
534187-BR-9	Lincoln National Corp-SENIOR UNSECURED	.....	..11/15/2022	BOFAMLSEC	.....	437,000	437,000	.0
902973-BC-9	US Bancorp-USB 3.7 PERP	.....	..11/02/2022	CITIGROUP GLOBAL MAR	.....	1,560,000	2,000,000	3,906
949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP	.....	..09/26/2022	BOFAMLSEC	.....	1,730,000	2,000,000	2,817
29250N-BN-4	Enbridge Inc-ENBON 7 3/8 01/15/2083	A.....	..09/15/2022	JP MORGAN SECURITIES	.....	2,000,000	2,000,000	.0
89117F-BZ-5	Toronto-Dominion Bank/TH-TD 8 1/8 10/31/	A.....	..10/06/2022	TORONTO DOMINION SEC	.....	1,835,000	1,835,000	.0
67340C-AG-8	Rothesay Life PLC-ROTHLF 4 7/8 PERP	D.....	..10/11/2022	MORGAN	.....	1,380,000	2,000,000	.0
X10001-AA-7	Allianz SE-ALVGR 3 1/2 PERP	D.....	..11/30/2022	CITIGROUP GLOBAL MAR	.....	1,697,500	2,000,000	41,125
1309999999. Subtotal - Bonds - Hybrid Securities						16,417,660	18,496,000	144,618
06759U-AA-1	Barings Clo Ltd 2022-1I-BABSN 2022-2A A	D.....	..08/03/2022	BARCLAYS CAPITAL INC	.....	9,790,000	10,000,000	3,563
06763H-AC-0	Babson CLO Ltd/Cayman Is-BABSN 2022-4A B	D.....	..10/03/2022	MORGAN	.....	6,937,500	6,937,500	.0
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						16,727,500	16,937,500	3,563
2509999997. Total - Bonds - Part 3						417,651,913	427,569,780	2,307,867

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds - Part 5						4,814,000	5,000,000	33,420
2509999999. Total - Bonds						422,465,913	432,569,780	2,341,287
534187-88-5	Lincoln National Corp-PREFERRED STOCK		11/15/2022 ...	BOFAMLSEC	80,000,000	2,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0
759351-88-5	Reinsurance Group of Ame-REINSURANCE GRO		09/15/2022 ...	WELLS FARGO	80,000,000	2,000,000	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						4,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						4,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						4,000,000	XXX	0
6009999999 - Totals						426,465,913	XXX	2,341,287

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		12/15/2022	PAYDOWN		112,854	112,854	112,853	112,854	0	0	0	0	0	112,854	0	0	0	1,745	03/15/2045
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		12/05/2022	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	186	12/05/2050
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		12/01/2022	PAYDOWN		43,853	43,853	43,579	43,602	0	251	0	251	0	43,853	0	0	0	760	06/01/2044
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		10/30/2022	PAYDOWN		30,488	30,488	29,479	30,410	0	1,009	0	1,009	0	30,488	0	0	0	494	07/30/2051
01609W-AQ-5	ALIBABA GROUP HOLDING-SR UNSECURED	D	03/18/2022	JP MORGAN SECURITIES		1,007,430	1,000,000	998,170	999,410	0	28	0	28	0	999,438	0	7,992	7,992	11,400	11/28/2024
03880V-AA-8	Arbor Realty Commercial -ARQLO 2019-FL2	D	12/15/2022	PAYDOWN		2,605,316	2,605,316	2,607,833	2,607,105	0	(1,789)	0	(1,789)	0	2,605,316	0	0	0	55,875	09/15/2034
03880W-AA-6	Arbor Realty Collateralii-ARQLO 2020-FL1	D	12/15/2022	PAYDOWN		2,220,054	2,220,054	2,221,596	2,221,239	0	(1,185)	0	(1,185)	0	2,220,054	0	0	0	59,906	02/15/2035
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR	D	10/25/2022	PAYDOWN		5,697,842	5,697,842	5,697,842	5,697,842	0	0	0	0	0	5,697,842	0	0	0	161,709	01/25/2029
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	11/18/2022	PAYDOWN		4,805,280	4,805,280	4,477,373	4,733,992	0	71,289	0	71,289	0	4,805,280	0	0	0	41,772	08/15/2036
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	10/18/2022	PAYDOWN		2,067,442	2,067,442	2,069,657	2,068,493	0	(1,051)	0	(1,051)	0	2,067,442	0	0	0	15,113	02/16/2037
05565Q-CP-1	BP CAPITAL MARKETS PLC-SR UNSECURED	D	06/30/2022	CALL 100.843051		2,016,861	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	16,861	16,861	67,804	02/10/2024
05586A-AA-6	BSPT 2018-FL4 Issuer Lt-BSPT 2018-FL4	D	03/15/2022	PAYDOWN		270,842	270,842	270,842	270,840	0	2	0	2	0	270,842	0	0	0	517	09/15/2035
05586A-AC-2	BSPT 2018-FL4 Issuer Lt-BSPT 2018-FL4	D	04/15/2022	PAYDOWN		1,500,000	1,500,000	1,500,000	1,499,830	0	170	0	170	0	1,500,000	0	0	0	6,774	09/15/2035
05587T-AA-4	BSPT 2019-FL5 Issuer Lt-BSPT 2019-FL5	D	12/15/2022	PAYDOWN		4,229,948	4,229,948	4,231,328	4,230,503	0	(555)	0	(555)	0	4,229,948	0	0	0	32,887	05/15/2029
056752-AN-8	Baidu Inc-SENIOR UNSECURED	D	03/18/2022	BARCLAYS BANK PLC		2,125,000	2,000,000	1,990,920	1,993,386	0	172	0	172	0	1,993,558	0	131,442	131,442	34,667	11/14/2028
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	D	12/16/2022	PAYDOWN		462,435	462,435	462,435	462,435	0	0	0	0	0	462,435	0	0	0	8,386	02/15/2038
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	10/17/2022	PAYDOWN		31,801	31,801	31,801	31,794	0	7	0	7	0	31,801	0	0	0	773	07/15/2030
21685W-DF-1	COOPERATIVE RABOBANK UA-WTN TRO0078	D	11/09/2022	MATURITY		1,000,000	1,000,000	998,690	999,875	0	125	0	125	0	1,000,000	0	0	0	39,500	11/09/2022
244608-AA-3	Deerpath Capital CLO 201-DPATH 2018-1A A	D	07/06/2022	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,108	0	(108)	0	(108)	0	1,000,000	0	0	0	15,755	01/15/2031
244608-AJ-4	Deerpath Capital CLO 201-DPATH 2018-1A A	D	07/15/2022	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,546	0	(546)	0	(546)	0	3,000,000	0	0	0	98,441	01/15/2031
268317-AU-8	Electricite de France SA-SENIOR UNSECURE	D	08/10/2022	VARIOUS		2,981,491	3,000,000	2,963,640	2,973,925	0	2,052	0	2,052	0	2,975,978	0	5,513	5,513	118,661	09/21/2028
28851Q-AE-3	Ellington Clo I Ltd-EQLO 2017-1A AR	D	10/17/2022	PAYDOWN		716,657	716,657	716,657	716,569	0	88	0	88	0	716,657	0	0	0	11,127	10/15/2029
28852E-AA-7	Ellington Clo II Ltd-EQLO 2017-2A A	D	11/15/2022	PAYDOWN		1,309,612	1,309,612	1,309,612	1,308,761	0	851	0	851	0	1,309,612	0	0	0	18,525	02/15/2029
30312U-AA-1	FS Rialto 2019-FL1-FSR1A 2019-FL1 A	D	12/16/2022	PAYDOWN		1,746,335	1,746,335	1,746,335	1,746,335	0	0	0	0	0	1,746,335	0	0	0	17,753	12/16/2036
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	10/11/2022	PAYDOWN		356,255	356,255	356,314	356,314	0	(60)	0	(60)	0	356,255	0	0	0	8,316	07/10/2030
36160B-AA-3	Engie SA-SENIOR UNSECURED	D	10/10/2022	MATURITY		2,000,000	2,000,000	1,975,980	1,997,886	0	2,115	0	2,115	0	2,000,000	0	0	0	57,500	10/10/2022
381362-AL-6	GoldenTree Credit Oppor-GTCOP 2012-1A A	D	12/15/2022	PAYDOWN		809,904	809,904	809,884	809,904	0	0	0	0	0	809,904	0	0	0	11,684	06/15/2034
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	11/07/2022	PAYDOWN		200,659	200,659	200,690	200,672	0	(14)	0	(14)	0	200,659	0	0	0	5,132	05/05/2030
390556-AL-2	Great Lakes CLO 2014-1 L-GRULK 2014-1A A	D	10/17/2022	PAYDOWN		1,059,017	1,059,017	1,059,017	1,059,061	0	(43)	0	(43)	0	1,059,017	0	0	0	12,345	10/15/2029
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	12/15/2022	PAYDOWN		1,006,053	1,006,053	1,002,278	1,003,450	0	2,603	0	2,603	0	1,006,053	0	0	0	22,324	09/15/2037
43133J-AA-6	Hildene TruPS Securitized-HITR 2019-2A A1	D	05/23/2022	PAYDOWN		110,403	110,403	109,989	109,969	0	434	0	434	0	110,403	0	0	0	1,041	05/22/2039
440405-AE-8	HORZN 2018-1 A	C	12/15/2022	PAYDOWN		24,555	24,555	24,555	24,556	0	(1)	0	(1)	0	24,555	0	0	0	882	12/15/2038
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	12/15/2022	PAYDOWN		82,628	82,628	82,628	82,630	0	(2)	0	(2)	0	82,628	0	0	0	1,983	07/15/2039
44962L-AF-4	IHS Markit Ltd-SENIOR UNSECURED	D	08/24/2022	GOLDMAN		1,960,000	2,000,000	1,992,560	1,994,808	0	450	0	450	0	1,995,258	0	(35,258)	(35,258)	101,597	08/01/2028
46132F-AA-8	Invesco Finance PLC-SENIOR UNSECURED	D	05/06/2022	CALL 100.724		2,014,480	2,000,000	1,998,420	1,999,845	0	52	0	52	0	1,999,897	0	14,583	14,583	27,083	11/30/2022
46603B-AN-9	Ivy Hill Middle Market C-IVYH 9A AR	D	03/03/2022	PAYDOWN		1,000,000	1,000,000	1,000,000	999,642	0	358	0	358	0	1,000,000	0	0	0	6,085	01/18/2030
470473-AH-2	Jamestown CLO V Ltd-JTJN 2014-5A B2R	D	04/17/2022	PAYDOWN		531,810	531,810	531,810	531,840	0	(31)	0	(31)	0	531,810	0	0	0	7,462	01/17/2027
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	09/15/2022	PAYDOWN		114,493	114,493	114,489	114,493	0	0	0	0	0	114,493	0	0	0	2,102	12/15/2042
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	12/15/2022	PAYDOWN		77,831	77,831	75,635	76,369	0	1,462	0	1,462	0	77,831	0	0	0	1,106	12/15/2038
50063Q-BX-5	Korea Development Bank/T-SR UNSECURED	D	09/14/2022	MATURITY		3,000,000	3,000,000	2,963,430	2,997,067	0	2,933	0	2,933	0	3,000,000	0	0	0	90,000	09/14/2022
53946M-AA-5	LoanCore 2018-CRE1 Issue-LNCR 2018-CRE1	D	10/15/2022	PAYDOWN		314,101	314,101	279,157	295,891	0	18,210	0	18,210	0	314,101	0	0	0	2,585	05/15/2028
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	09/15/2022	PAYDOWN		1,517,310	1,517,310	1,517,310	1,517,310	0	0	0	0	0	1,517,310	0	0	0	22,014	11/15/2035

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
89822P-AA-1 ..	TruPS Financials Note Se-2020-1A A1	D.....	.04/15/2022 ..	PAYDOWN		201,789	201,789	201,789	201,789	0	0	0	0	0	201,789	0	0	0	2,441	..04/15/2040 ..
90261A-AB-8 ..	UBS AG/Stamford CT-SUBORDINATED	D.....	.08/17/2022 ..	MATURITY		1,000,000	1,000,000	1,015,000	1,001,324	0	(1,324)	0	(1,324)	0	1,000,000	0	0	0	76,250	..08/17/2022 ..
96525W-AC-7 ..	WhiteHorse X Ltd-WITEH 2015-10A B2	D.....	.10/17/2022 ..	PAYDOWN		1,414,512	1,414,512	1,414,512	1,414,512	0	0	0	0	0	1,414,512	0	0	0	45,414	..04/17/2027 ..
98878C-AA-4 ..	Z Capital Credit Partner-ZCCP 2018-1A A1 ...	D.....	.10/17/2022 ..	PAYDOWN		20,398	20,398	20,398	20,398	0	0	0	0	0	20,398	0	0	0	579	..01/16/2031 ..
61837A-A5-2 ..	Garrison Funding 2015-1R-GARR 2015-1RR A1RR	D.....	.04/29/2022 ..	PAYDOWN		608,393	0	0	0	0	0	0	0	0	608,393	0	0	0	0	..09/22/2029 ..
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						262,856,535	264,583,068	257,365,863	257,852,652	48,808	2,166,924	29,551	2,186,181	0	261,806,196	0	969,198	969,198	5,780,123	XXX
14387R-40-1 ..	Carolina First Mortgage -SUBORDINATED		.12/31/2022 ..	DIRECT		4	0	0	0	0	281,075	0	281,075	0	0	0	0	0	0	..01/31/2031 ..
654579-AA-9 ..	NIPPON LIFE INSURANCE-SUBORDINATED	D.....	.10/18/2022 ..	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	(6)	6	0	1,000,000	0	0	0	50,000	..10/18/2042 ..
1309999999. Subtotal - Bonds - Hybrid Securities						1,000,004	1,000,000	1,000,000	1,000,000	0	281,075	(6)	281,081	0	1,000,000	0	0	0	50,000	XXX
2509999997. Total - Bonds - Part 4						292,423,049	294,149,578	287,211,925	287,559,025	48,808	2,410,797	29,545	2,430,060	0	291,475,371	0	866,533	866,533	6,675,880	XXX
2509999998. Total - Bonds - Part 5						4,823,963	5,000,000	4,814,000	0	0	9,963	0	9,963	0	4,823,963	0	0	0	130,208	XXX
2509999999. Total - Bonds						297,247,012	299,149,578	292,025,925	287,559,025	48,808	2,420,760	29,545	2,440,023	0	296,299,334	0	866,533	866,533	6,806,088	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						297,247,012	XXX	292,025,925	287,559,025	48,808	2,420,760	29,545	2,440,023	0	296,299,334	0	866,533	866,533	6,806,088	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

[illegible]

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
TELUS CORP COMMERCIAL PAPER	@	A	12/15/2022	JP MORGAN SECURITIES	06/12/2023	4,879,338	0	11,602	0	0	5,000,000	4,867,736	0	0	0.000	5.495	N/A	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,879,338	0	11,602	0	0	5,000,000	4,867,736	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,879,338	0	11,602	0	0	5,000,000	4,867,736	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						4,879,338	0	11,602	0	0	5,000,000	4,867,736	0	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						4,879,338	0	11,602	0	0	5,000,000	4,867,736	0	0	XXX	XXX	XXX	0	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						4,879,338	0	11,602	0	0	XXX	4,867,736	0	0	XXX	XXX	XXX	0	0

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ..\$0 1B ..\$0 1C ..\$0 1D ..\$0 1E ..\$0 1F ..\$0 1G ..\$0
1B 2A ..\$4,879,338 2B ..\$0 2C ..\$0
1C 3A ..\$0 3B ..\$0 3C ..\$0
1D 4A ..\$0 4B ..\$0 4C ..\$0
1E 5A ..\$0 5B ..\$0 5C ..\$0
1F 6\$0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
145230 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.01/06/2022	.01/06/2023	5,635,260	4696.05000000		428,844	(421,795)	7,049			0	0	(421,795)				0003
145238 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.01/06/2022	.01/06/2023	1,878,420	4696.05000000		142,948	(140,598)	2,350			0	0	(140,598)				0003
145244 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.01/06/2022	.01/06/2023	939,210	4696.05000000		71,474	(70,299)	1,175			0	0	(70,299)				0003
145246 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WEFA76	.01/06/2022	.01/06/2023	5,707,125	4696.05000000		446,320	(438,983)	7,337		0	0	0	(438,983)				0003
145255 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WEFA76	.01/06/2022	.01/06/2023	2,238,188	4696.05000000		175,035	(172,158)	2,877		0	0	0	(172,158)				0003
145256 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WEFA76	.01/06/2022	.01/06/2023	1,238,656	4696.05000000		96,868	(95,276)	1,592		0	0	0	(95,276)				0003
145298 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	SOCIETE GENERAL ...	02RNE81BXP4ROTDBPU41	.01/06/2022	.01/06/2023	6,526,425	4696.05000000		509,061	(500,693)	8,368			0	0	(500,693)				0003
145763 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	.01/20/2022	.01/20/2023	5,758,127	4482.73000000		268,905	(254,170)	14,734			0	0	(254,170)				0003
145767 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	.01/20/2022	.01/20/2023	3,980,458	4482.73000000		320,029	(302,493)	17,536		7	0	0	(302,493)				0003
145783 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023	2,241,365	4482.73000000		174,380	(164,825)	9,555		31	0	0	(164,825)				0003
145786 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023	1,344,819	4482.73000000		104,628	(98,895)	5,733		22	0	0	(98,895)				0003
145833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023	5,827,549	4482.73000000		453,388	(428,545)	24,843		88	0	0	(428,545)				0003
145837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023	1,344,819	4482.73000000		104,628	(98,895)	5,733		21	0	0	(98,895)				0003
146415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB6K528		.02/04/2022	.02/06/2023	6,076,614	4500.53000000		300,792	(270,467)	30,325			0	0	(270,467)				0003
146426 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFQFNF3BB653		.02/04/2022	.02/06/2023	5,409,009	4500.53000000		472,331	(424,712)	47,619		262	0	0	(424,712)				0003
146449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.02/04/2022	.02/06/2023	1,800,212	4500.53000000		146,356	(131,601)	14,755		86	0	0	(131,601)				0003
146451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.02/04/2022	.02/06/2023	6,300,742	4500.53000000		512,246	(460,603)	51,643		422	0	0	(460,603)				0003

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)	
146453 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.02/04/2022	.02/06/2023	.....	2,700,318	..4500.53000000	.....	.....219,534	(197,401)	.....	22,133	208	0	0	(197,401)	.....	.....	.....	0003
146455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.02/04/2022	.02/06/2023	.....	900,106	..4500.53000000	.....	.....73,178	(65,800)	.....	7,378	83	0	0	(65,800)	.....	.....	.....	0003
146457 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.02/04/2022	.02/06/2023	.....	900,106	..4500.53000000	.....	.....73,178	(65,800)	.....	7,378	85	0	0	(65,800)	.....	.....	.....	0003
147095 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	.02/18/2022	.02/17/2023	.....	4,972,751	..4348.87000000	.....	.....431,084	(374,238)	.....	56,846	2,060	0	0	(374,238)	.....	.....	.....	0003
147097 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNBB6K528	.02/18/2022	.02/17/2023	.....	5,751,896	..4348.87000000	.....	.....309,452	(268,645)	.....	40,807	.....	.....0	0	(268,645)	.....	.....	.....	0003
147113 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	.02/18/2022	.02/17/2023	.....	1,419,055	..4348.87000000	.....	.....123,017	(106,795)	.....	16,222	653	0	0	(106,795)	.....	.....	.....	0003
147129 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	.02/18/2022	.02/17/2023	.....	4,638,031	..4348.87000000	.....	.....402,067	(349,047)	.....	53,020	2,548	0	0	(349,047)	.....	.....	.....	0003
147131 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	.02/18/2022	.02/17/2023	.....	2,524,038	..4348.87000000	.....	.....218,807	(189,953)	.....	28,854	1,513	0	0	(189,953)	.....	.....	.....	0003
147146 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.02/18/2022	.02/17/2023	.....	1,304,661	..4348.87000000	.....	.....111,156	(96,498)	.....	14,658	858	0	0	(96,498)	.....	.....	.....	0003
147148 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.02/18/2022	.02/17/2023	.....	1,304,661	..4348.87000000	.....	.....111,156	(96,498)	.....	14,658	882	0	0	(96,498)	.....	.....	.....	0003
147833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP517OUK5573	.03/04/2022	.03/03/2023	.....	1,836,480	..4328.87000000	.....	.....172,629	(143,225)	.....	29,404	2,194	0	0	(143,225)	.....	.....	.....	0003
147846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.03/04/2022	.03/03/2023	.....	4,328,870	..4328.87000000	.....	.....398,690	(330,781)	.....	67,909	4,454	0	0	(330,781)	.....	.....	.....	0003
147853 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.03/04/2022	.03/03/2023	.....	3,030,209	..4328.87000000	.....	.....279,083	(231,547)	.....	47,536	3,433	0	0	(231,547)	.....	.....	.....	0003
147864 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPPFMYMCUFXT09	.03/04/2022	.03/03/2023	.....	5,980,085	..4328.87000000	.....	.....361,795	(300,171)	.....	61,624	.....	.....0	0	(300,171)	.....	.....	.....	0003
147907 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZVIZ7FF32TWEFA76	.03/04/2022	.03/03/2023	.....	1,559,717	..4328.87000000	.....	.....141,885	(117,718)	.....	24,167	1,034	0	0	(117,718)	.....	.....	.....	0003
147910 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	.03/04/2022	.03/03/2023	.....	4,764,412	..4328.87000000	.....	.....432,541	(358,866)	.....	73,675	3,774	0	0	(358,866)	.....	.....	.....	0003
148465 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.03/18/2022	.03/20/2023		4,909,432	..4463.12000000		427,119	(335,178)		91,941	2,641	0	0	(335,178)				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
148473 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/18/2022	03/20/2023	.....	2,677,872	..4463.12000000	.....	232,974	 (182,824)	50,150	.....	2,131	 0	 0	 (182,824)	.....	.....	.....	0003	.....
148485 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL PLC	03/18/2022	03/20/2023	.....	6,502,077	..4463.12000000	.....	357,614	 (280,635)	76,980	.....	.....	..... 0	 0	 (280,635)	.....	.....	.....	0003	.....
148488 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	03/18/2022	03/20/2023	.....	1,400,582	..4463.12000000	.....	115,797	 (90,870)	24,926	.....	797	 0	 0	 (90,870)	.....	.....	.....	0003	.....
148500 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	03/18/2022	03/20/2023	.....	4,353,223	..4463.12000000	.....	359,914	 (282,439)	77,475	.....	3,193	 0	 0	 (282,439)	.....	.....	.....	0003	.....
148511 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	SOCIETE GENERAL ...	03/18/2022	03/20/2023	.....	1,886,379	..4463.12000000	.....	165,058	 (129,528)	35,530	.....	1,706	 0	 0	 (129,528)	.....	.....	.....	0003	.....
149334 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	04/06/2022	04/06/2023	.....	8,673,448	..4481.15000000	.....	785,326	 (578,775)	206,552	.....	6,869	 0	 0	 (578,775)	.....	.....	.....	0003	.....
149352 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	04/06/2022	04/06/2023	.....	1,099,297	..4481.15000000	.....	100,036	 (73,725)	26,311	.....	1,610	 0	 0	 (73,725)	.....	.....	.....	0003	.....
149356 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2022	04/06/2023	.....	6,721,725	..4481.15000000	.....	594,195	 (437,914)	156,281	.....	4,917	 0	 0	 (437,914)	.....	.....	.....	0003	.....
149357 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	04/06/2022	04/06/2023	.....	1,355,830	..4481.15000000	.....	123,381	 (90,930)	32,451	.....	2,043	 0	 0	 (90,930)	.....	.....	.....	0003	.....
149360 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2022	04/06/2023	.....	1,792,460	..4481.15000000	.....	158,452	 (116,777)	41,675	.....	1,943	 0	 0	 (116,777)	.....	.....	.....	0003	.....
149392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	04/06/2022	04/06/2023	.....	7,701,288	..4481.15000000	.....	402,777	 (296,841)	105,936	.....	.....	..... 0	 0	 (296,841)	.....	.....	.....	0003	.....
149986 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	5,797,285	..4459.45000000	.....	510,159	 (356,412)	153,747	.....	6,537	 0	 0	 (356,412)	.....	.....	.....	0003	.....
149989 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,783,780	..4459.45000000	.....	156,972	 (109,665)	47,307	.....	2,157	 0	 0	 (109,665)	.....	.....	.....	0003	.....
149991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	5,797,285	..4459.45000000	.....	510,159	 (356,412)	153,747	.....	9,410	 0	 0	 (356,412)	.....	.....	.....	0003	.....
149993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,337,835	..4459.45000000	.....	117,729	 (82,249)	35,480	.....	2,503	 0	 0	 (82,249)	.....	.....	.....	0003	.....
149995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,337,835	..4459.45000000	.....	117,729	 (82,249)	35,480	.....	2,616	 0	 0	 (82,249)	.....	.....	.....	0003	.....
149997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,337,835	..4459.45000000	.....	117,729	 (82,249)	35,480	.....	2,776	 0	 0	 (82,249)	.....	.....	.....	0003	.....
150018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	04/20/2022	04/20/2023		6,877,660	..4459.45000000		612,799	 (428,120)	184,679		2	 0	 0	 (428,120)				0003	

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150391 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6NF3BB653	05/06/2022	05/05/2023	5,498,421	4123.34000000		533,395	(350,224)	183,171		34,916	0	0	(350,224)				0003
150401 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	05/06/2022	05/05/2023	1,004,220	4123.34000000		102,070	(67,018)	35,051		11,189	0	0	(67,018)				0003
150403 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	1,199,793	4123.34000000		121,539	(79,802)	41,737		15,239	0	0	(79,802)				0003
150411 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	1,198,682	4123.34000000		121,426	(79,728)	41,699		17,112	0	0	(79,728)				0003
150424 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023	7,834,346	4123.34000000		693,348	(455,248)	238,100		68,452	0	0	(455,248)				0003
150426 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023	824,668	4123.34000000		72,984	(47,921)	25,063		8,587	0	0	(47,921)				0003
150429 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023	824,668	4123.34000000		72,984	(47,921)	25,063		9,150	0	0	(47,921)				0003
150449 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	8,213,397	4123.34000000		832,017	(546,297)	285,720		1,526	0	0	(546,297)				0003
151044 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6NF3BB653	05/20/2022	05/19/2023	2,017,667	3901.36000000		206,868	(127,872)	78,996		40,496	0	0	(127,872)				0003
151048 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6NF3BB653	05/20/2022	05/19/2023	2,201,144	3901.36000000		225,680	(139,500)	86,180		54,798	0	0	(139,500)				0003
151071 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023	4,291,496	3901.36000000		441,166	(272,699)	168,467		43,535	0	0	(272,699)				0003
151073 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023	6,632,312	3901.36000000		681,802	(421,444)	260,358		101,407	0	0	(421,444)				0003
151095 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	6,646,193	3901.36000000		411,399	(254,299)	157,100		57,554	0	0	(254,299)				0003
151612 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	06/06/2022	06/06/2023	5,531,352	4121.43000000		540,309	(307,902)	232,407		36,901	0	0	(307,902)				0003
151650 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	06/06/2022	06/06/2023	1,236,429	4121.43000000		119,562	(68,134)	51,428		15,885	0	0	(68,134)				0003
151660 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	06/06/2022	06/06/2023	8,018,041	4121.43000000		792,182	(451,436)	340,747		82,963	0	0	(451,436)				0003
151672 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/06/2022	06/06/2023	3,186,909	4121.43000000		311,952	(177,770)	134,182		52,117	0	0	(177,770)				0003
151678 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	06/06/2022	06/06/2023	926,297	4121.43000000		90,587	(51,622)	38,965		15,022	0	0	(51,622)				0003
151701 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/06/2022	06/06/2023	8,946,473	4121.43000000		526,695	(300,144)	226,551		4,687	0	0	(300,144)				0003
152995 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	06/17/2022	06/20/2023	7,264,395	3674.84000000		482,356	(258,218)	224,138		173,611	0	0	(258,218)				0003
153000 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	06/17/2022	06/20/2023	3,811,032	3674.84000000		408,840	(218,863)	189,978		52,341	0	0	(218,863)				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
153005 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.06/17/2022	.06/20/2023	.....	..6,720,595	..3674.84000000	.....	.....720,973	(385,956)	335,017	.....	.....148,454	0	0	(385,956)	.....	.....	.....	0003
153022 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	..4,409,808	..3674.84000000	.....	.....464,352	(248,580)	.....	.....215,772	0	0	(248,580)	.....	.....	.....	0003
153026 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	..1,469,936	..3674.84000000	.....	.....154,784	(82,860)	.....	.....71,924	0	0	(82,860)	.....	.....	.....	0003
153028 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	..1,469,936	..3674.84000000	.....	.....154,784	(82,860)	.....	.....71,924	0	0	(82,860)	.....	.....	.....	0003
153796 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO MORGAN STANLEY & CO. INTERNATIONAL PLC	9R7GPTS07KV3UQJZ0078	.07/06/2022	.07/06/2023	.....	..6,152,128	..3845.08000000	.....	.....630,592	(307,522)	.....	.....323,070	0	0	(307,522)	.....	.....	.....	0003
153802 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	4PQUHN3JPF6GNF3BB653	.07/06/2022	.07/06/2023	.....	..6,429,929	..3845.08000000	.....	.....675,588	(329,465)	.....	.....346,123	.....	.....110,551	0	0	(329,465)	.....	.....	0003
153807 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.07/06/2022	.07/06/2023	.....	..1,070,093	..3845.08000000	.....	.....110,032	(53,659)	.....	.....56,373	.....	.....22,001	0	0	(53,659)	.....	.....	0003
153809 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.07/06/2022	.07/06/2023	.....	..1,109,977	..3845.08000000	.....	.....114,201	(55,692)	.....	.....58,508	.....	.....28,276	0	0	(55,692)	.....	.....	0003
153814 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.07/06/2022	.07/06/2023	.....	..1,342,391	..3845.08000000	.....	.....138,151	(67,372)	.....	.....70,779	.....	.....40,074	0	0	(67,372)	.....	.....	0003
153823 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC ROYAL BANK OF CANADA	G5GSEF7VJP5170UK5573	.07/06/2022	.07/06/2023	.....	..7,452,400	..3845.08000000	.....	.....447,144	(218,059)	.....	.....229,085	0	0	(218,059)	.....	.....	.....	0003
154446 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	ES71P3U3RH1GCT1XBU11	.07/20/2022	.07/20/2023	.....	..6,568,731	..3959.90000000	.....	.....398,065	(178,857)	.....	.....219,208	0	0	(178,857)	.....	.....	.....	0003
154449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..4,355,890	..3959.90000000	.....	.....445,170	(200,022)	.....	.....245,148	0	0	(200,022)	.....	.....	.....	0003
154475 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..1,979,950	..3959.90000000	.....	.....202,350	(90,919)	.....	.....111,431	0	0	(90,919)	.....	.....	.....	0003
154491 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..1,187,970	..3959.90000000	.....	.....121,410	(54,551)	.....	.....66,859	0	0	(54,551)	.....	.....	.....	0003
154497 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..1,583,960	..3959.90000000	.....	.....161,880	(72,735)	.....	.....89,145	0	0	(72,735)	.....	.....	.....	0003
154503 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..1,583,960	..3959.90000000	.....	.....161,880	(72,735)	.....	.....89,145	0	0	(72,735)	.....	.....	.....	0003
154505 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023		..3,563,910	..3959.90000000		364,230	(163,654)		200,576	0	0	(163,654)				0003

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
154510 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,583,960	..3959.90000000	.....	161,880	(72,735)	89,145	.....	33,564	0	0	(72,735)	.....	.....	.....	0003	.....
154520 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,187,970	..3959.90000000	.....	121,410	(54,551)	66,859	.....	27,179	0	0	(54,551)	.....	.....	.....	0003	.....
154526 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,187,970	..3959.90000000	.....	121,410	(54,551)	66,859	.....	31,633	0	0	(54,551)	.....	.....	.....	0003	.....
155063 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZWZ7FF32WIEFA76	.08/05/2022	.08/04/2023	.....	6,781,421	..4145.19000000	.....	677,751	(275,569)	402,182	.....	50,664	0	0	(275,569)	.....	.....	.....	0003	.....
155070 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZWZ7FF32WIEFA76	.08/05/2022	.08/04/2023	.....	6,026,587	..4145.19000000	.....	602,311	(244,896)	357,415	.....	68,165	0	0	(244,896)	.....	.....	.....	0003	.....
155072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	1,293,420	..4145.19000000	.....	129,342	(52,590)	76,752	.....	17,876	0	0	(52,590)	.....	.....	.....	0003	.....
155079 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	3,167,732	..4145.19000000	.....	316,773	(128,798)	187,975	.....	56,593	0	0	(128,798)	.....	.....	.....	0003	.....
155124 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	N.A. KB1H1DSPRFMYMCJFXT09	.08/05/2022	.08/04/2023	.....	6,497,901	..4145.19000000	.....	380,777	(154,821)	225,956	.....	12,528	0	0	(154,821)	.....	.....	.....	0003	.....
155162 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/05/2022	.08/04/2023	.....	829,038	..4145.19000000	.....	82,324	(33,472)	48,852	.....	6,667	0	0	(33,472)	.....	.....	.....	0003	.....
155754 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWISFPU8MPRO8K5P83	.08/19/2022	.08/18/2023	.....	1,049,139	..4228.48000000	.....	104,756	(38,564)	66,192	.....	7,280	0	0	(38,564)	.....	.....	.....	0003	.....
155758 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	6,135,032	..4228.48000000	.....	368,102	(135,510)	232,592	.....	5,003	0	0	(135,510)	.....	.....	.....	0003	.....
155759 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWISFPU8MPRO8K5P83	.08/19/2022	.08/18/2023	.....	1,653,942	..4228.48000000	.....	165,146	(60,796)	104,351	.....	12,003	0	0	(60,796)	.....	.....	.....	0003	.....
155762 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	3,136,837	..4228.48000000	.....	313,684	(115,477)	198,207	.....	33,841	0	0	(115,477)	.....	.....	.....	0003	.....
155765 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	1,018,166	..4228.48000000	.....	101,817	(37,482)	64,335	.....	12,611	0	0	(37,482)	.....	.....	.....	0003	.....
155767 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	2,821,332	..4228.48000000	.....	282,133	(103,862)	178,271	.....	36,186	0	0	(103,862)	.....	.....	.....	0003	.....
155770 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	1,165,958	..4228.48000000	.....	116,596	(42,923)	73,673	.....	16,289	0	0	(42,923)	.....	.....	.....	0003	.....
155772 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	1,510,461	..4228.48000000	.....	151,046	(55,605)	95,441	.....	23,268	0	0	(55,605)	.....	.....	.....	0003	.....
155774 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	1,310,922	..4228.48000000	.....	131,092	(48,259)	82,833	.....	22,906	0	0	(48,259)	.....	.....	.....	0003	.....
156462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	1,172,457	..3908.19000000	.....	122,286	(38,864)	83,423	.....	13,043	0	0	(38,864)	.....	.....	.....	0003	.....
156468 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023		1,563,276	..3908.19000000		163,048	(51,818)	111,230		18,530	0	0	(51,818)				0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
156472 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....3,126,552	..3908.19000000	.....	.....326,096	(103,636)	222,460	.....	.....53,127	0	0	(103,636)	.....	.....	.....	.....0003
156475 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....1,172,457	..3908.19000000	.....	.....122,286	(38,864)	83,423	.....	.....23,582	0	0	(38,864)	.....	.....	.....	.....0003
156478 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....3,908,190	..3908.19000000	.....	.....407,620	(129,545)	278,075	.....	.....81,992	0	0	(129,545)	.....	.....	.....	.....0003
156482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....1,563,276	..3908.19000000	.....	.....163,048	(51,818)	111,230	.....	.....35,358	0	0	(51,818)	.....	.....	.....	.....0003
156485 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....2,735,733	..3908.19000000	.....	.....285,334	(90,681)	194,653	.....	.....68,614	0	0	(90,681)	.....	.....	.....	.....0003
156488 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....1,172,457	..3908.19000000	.....	.....122,286	(38,864)	83,423	.....	.....30,939	0	0	(38,864)	.....	.....	.....	.....0003
156494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWISFPUBMPRO8K5P83	.09/06/2022	.09/06/2023	.....	.....5,866,254	..3908.19000000	.....	.....377,904	(120,101)	257,803	.....	.....75,437	0	0	(120,101)	.....	.....	.....	.....0003
156925 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWISFPUBMPRO8K5P83	.09/20/2022	.09/20/2023	.....	.....5,902,463	..3855.93000000	.....	.....652,045	(182,215)	469,830	.....	.....65,661	0	0	(182,215)	.....	.....	.....	.....0003
156931 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.09/20/2022	.09/20/2023	.....	.....2,879,896	..3855.93000000	.....	.....324,890	(90,791)	234,099	.....	.....56,960	0	0	(90,791)	.....	.....	.....	.....0003
156974 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWISFPUBMPRO8K5P83	.09/20/2022	.09/20/2023	.....	.....5,603,391	..3855.93000000	.....	.....372,009	(103,959)	268,050	.....	.....83,648	0	0	(103,959)	.....	.....	.....	.....0003
157010 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/20/2022	.09/20/2023	.....	.....5,398,302	..3855.93000000	.....	.....436,716	(122,041)	314,675	.....	.....77,635	0	0	(122,041)	.....	.....	.....	.....0003
157023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/20/2022	.09/20/2023	.....	.....1,542,372	..3855.93000000	.....	.....124,776	(34,869)	89,907	.....	.....40,460	0	0	(34,869)	.....	.....	.....	.....0003
157988 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.10/06/2022	.10/06/2023	.....	.....1,764,968	..3744.52000000	.....	.....202,679	(47,755)	154,925	.....	.....22,273	0	0	(47,755)	.....	.....	.....	.....0003
157999 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.10/06/2022	.10/06/2023	.....	.....6,759,871	..3744.52000000	.....	.....776,266	(182,901)	593,365	.....	.....123,917	0	0	(182,901)	.....	.....	.....	.....0003
158002 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWISFPUBMPRO8K5P83	.10/06/2022	.10/06/2023	.....	.....1,227,683	..3744.52000000	.....	.....139,096	(32,773)	106,323	.....	.....27,483	0	0	(32,773)	.....	.....	.....	.....0003
158013 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWISFPUBMPRO8K5P83	.10/06/2022	.10/06/2023	.....	.....1,408,442	..3744.52000000	.....	.....159,562	(37,596)	121,967	.....	.....34,111	0	0	(37,596)	.....	.....	.....	.....0003
158027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.10/06/2022	.10/06/2023		1,189,417	..3744.52000000		136,586	(32,182)	104,404		30,820	0	0	(32,182)				0003

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
158102 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/06/2022	10/06/2023	.....	1,872,260	..3744.52000000	.....	156,710	(36,923)	.....	119,787	.....	56,569	0	0	(36,923)	.....	.....	0003
158105 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	G5GSEF7VJP5170UK5573	10/06/2022	10/06/2023	.....	6,473,037	..3744.52000000	.....	440,214	(103,722)	.....	336,492	.....	123,803	0	0	(103,722)	.....	.....	0003
158148 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBMPRO8K5P83	.....	10/06/2022	10/06/2023	.....	1,762,376	..3744.52000000	.....	286,210	(67,436)	.....	218,774	.....	21,594	0	0	(67,436)	.....	.....	0003
158725 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	5,912,113	..3665.78000000	.....	419,701	(82,790)	.....	336,911	.....	121,061	0	0	(82,790)	.....	.....	0003
158748 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	3,299,202	..3665.78000000	.....	384,687	(75,883)	.....	308,804	.....	42,021	0	0	(75,883)	.....	.....	0003
158770 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	5,865,248	..3665.78000000	.....	683,888	(134,904)	.....	548,984	.....	96,902	0	0	(134,904)	.....	.....	0003
158773 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	3,665,780	..3665.78000000	.....	427,430	(84,315)	.....	343,115	.....	83,305	0	0	(84,315)	.....	.....	0003
158784 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	1,466,312	..3665.78000000	.....	170,972	(33,726)	.....	137,246	.....	38,507	0	0	(33,726)	.....	.....	0003
158818 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	1,466,312	..3665.78000000	.....	170,972	(33,726)	.....	137,246	.....	45,928	0	0	(33,726)	.....	.....	0003
159725 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.....	11/04/2022	11/06/2023	.....	3,696,742	..3770.55000000	.....	426,488	(66,239)	.....	360,248	.....	75,874	0	0	(66,239)	.....	.....	0003
159741 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.....	11/04/2022	11/06/2023	.....	1,513,961	..3770.55000000	.....	174,662	(27,127)	.....	147,535	.....	34,023	0	0	(27,127)	.....	.....	0003
159756 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.....	11/04/2022	11/06/2023	.....	1,177,392	..3770.55000000	.....	135,835	(21,097)	.....	114,738	.....	30,346	0	0	(21,097)	.....	.....	0003
159768 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.....	11/04/2022	11/06/2023	.....	1,728,371	..3770.55000000	.....	199,398	(30,969)	.....	168,429	.....	49,228	0	0	(30,969)	.....	.....	0003
159846 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	.....	3,770,550	..3770.55000000	.....	425,320	(66,058)	.....	359,262	.....	44,665	0	0	(66,058)	.....	.....	0003
159861 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	.....	377,055	..3770.55000000	.....	42,532	(6,606)	.....	35,926	.....	4,754	0	0	(6,606)	.....	.....	0003
159903 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGOFU57RNE97	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	.....	5,427,065	..3770.55000000	.....	626,129	(97,246)	.....	528,882	.....	95,177	0	0	(97,246)	.....	.....	0003
159905 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. ES70DZVZ7FF32TWEFA76	.....	11/04/2022	11/06/2023	.....	7,301,946	..3770.55000000	.....	116,831	(18,145)	.....	98,686	.....	135,439	0	0	(18,145)	.....	.....	0003
160904 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	3,430,970	..3965.34000000	.....	379,434	(44,457)	.....	334,977	.....	35,364	0	0	(44,457)	.....	.....	0003
160905 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023		3,172,272	..3965.34000000		347,048	(40,662)		306,386		52,688	0	0	(40,662)			0003

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160926 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023		5,138,341	3965.34000000		568,253	(66,580)	501,673		63,939	0	0	(66,580)				0003
160931 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023	.....	1,430,453	3965.34000000	.....	158,195	(18,535)	139,660	.....	29,348	0	0	(18,535)	.....	.....	.....	0003
160965 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	1,189,602	3965.34000000	.....	130,143	(15,248)	114,895	.....	28,926	0	0	(15,248)	.....	.....	.....	0003
160976 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	793,068	3965.34000000	.....	86,762	(10,166)	76,596	.....	22,984	0	0	(10,166)	.....	.....	.....	0003
160980 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJPS170UK5573	11/18/2022	11/20/2023	.....	5,439,736	3965.34000000	.....	332,958	(39,011)	293,947	.....	66,308	0	0	(39,011)	.....	.....	.....	0003
161878 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	5,349,355	3941.26000000	.....	583,192	(39,945)	543,247	.....	55,484	0	0	(39,945)	.....	.....	.....	0003
161883 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	1,576,504	3941.26000000	.....	168,372	(11,532)	156,840	.....	18,009	0	0	(11,532)	.....	.....	.....	0003
161891 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	1,168,037	3941.26000000	.....	127,341	(8,722)	118,619	.....	22,358	0	0	(8,722)	.....	.....	.....	0003
161897 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	5,911,890	3941.26000000	.....	631,395	(43,246)	588,149	.....	93,138	0	0	(43,246)	.....	.....	.....	0003
161946 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	6,700,142	3941.26000000	.....	375,870	(25,745)	350,125	.....	84,343	0	0	(25,745)	.....	.....	.....	0003
161955 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	1,442,039	3941.26000000	.....	157,212	(10,768)	146,445	.....	34,711	0	0	(10,768)	.....	.....	.....	0003
161959 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	1,489,829	3941.26000000	.....	162,423	(11,125)	151,298	.....	40,642	0	0	(11,125)	.....	.....	.....	0003
162529 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	12/20/2022	12/20/2023	.....	5,960,207	3821.62000000	.....	382,645	(11,532)	371,114	.....	94,218	0	0	(11,532)	.....	.....	.....	0003
162583 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	4,968,106	3821.62000000	.....	536,549	(16,170)	520,379	.....	56,391	0	0	(16,170)	.....	.....	.....	0003
162595 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	1,910,810	3821.62000000	.....	206,365	(6,219)	200,146	.....	24,013	0	0	(6,219)	.....	.....	.....	0003
162597 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	5,732,430	3821.62000000	.....	619,095	(18,658)	600,437	.....	99,187	0	0	(18,658)	.....	.....	.....	0003
162621 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	1,146,486	3821.62000000	.....	123,819	(3,732)	120,087	.....	23,960	0	0	(3,732)	.....	.....	.....	0003
162654 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023		1,146,486	3821.62000000		123,819	(3,732)	120,087		32,451	0	0	(3,732)				0003

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Adoption of OAC 3901-1-67 Accounting Guidance												(1,496)				(11,112,062)		(1,496)				
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	49,039,906	(24,227,268)	24,814,134	XXX	5,432,175	(11,112,062)	0	(24,227,268)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	49,039,906	(24,227,268)	24,814,134	XXX	5,432,175	(11,112,062)	0	(24,227,268)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	49,039,906	(24,227,268)	24,814,134	XXX	5,432,175	(11,112,062)	0	(24,227,268)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	49,039,906	(24,227,268)	24,814,134	XXX	5,432,175	(11,112,062)	0	(24,227,268)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
145235 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	01/06/2022	01/06/2023		5,743,983	4786.65220374						(363,192)	357,222	(5,970)		0	357,222		0003
145242 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	01/06/2022	01/06/2023		1,918,089	4795.22367768						(119,072)	117,115	(1,957)		0	117,115		0003
145245 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	01/06/2022	01/06/2023		983,085	4915.42579469						(46,332)	45,570	(762)		0	45,570		0003
145254 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	01/06/2022	01/06/2023		5,871,743	4831.50445368						(348,728)	342,996	(5,733)		0	342,996		0003
145257 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	01/06/2022	01/06/2023		2,308,712	4844.01909885						(133,405)	131,212	(2,193)		0	131,212		0003
145259 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	01/06/2022	01/06/2023		1,302,562	4938.33319493						(60,328)	59,336	(992)		0	59,336		0003
145299 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL	01/06/2022	01/06/2023		6,720,654	4835.80649239						(398,765)	392,210	(6,555)		0	392,210		0003
145764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	01/20/2022	01/20/2023		5,938,603	4623.23208459						(166,986)	157,836	(9,150)		0	157,836		0003
145769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	01/20/2022	01/20/2023		4,058,031	4570.09214943						(273,457)	258,473	(14,984)		0	258,473		0003
145788 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	01/20/2022	01/20/2023		1,413,951	4713.16990223						(65,385)	61,802	(3,583)		0	61,802		0003
145830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	01/20/2022	01/20/2023		2,292,159	4584.31888098						(143,985)	136,095	(7,890)		0	136,095		0003
145836 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	01/20/2022	01/20/2023		6,003,752	4618.27050527						(349,596)	330,440	(19,156)		0	330,440		0003

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145838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	1,392,417	4641.38967635		(76,803)	72,595	(4,208)			0	0	72,595				0003
146417 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNB6K528	02/04/2022	02/06/2023	6,258,912	4635.54590000		(197,490)	177,580	(19,910)			0	0	177,580				0003
146429 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023	5,513,944	4587.84028200		(409,587)	368,293	(41,293)			0	0	368,293				0003
146450 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	1,837,656	4594.14102400		(124,016)	111,513	(12,503)			0	0	111,513				0003
146452 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	6,485,984	4632.84558200		(403,368)	362,701	(40,667)			0	0	362,701				0003
146454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	2,795,639	4659.39870900		(164,016)	147,480	(16,536)			0	0	147,480				0003
146456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	944,661	4723.30623500		(47,832)	43,010	(4,822)			0	0	43,010				0003
146458 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	948,442	4742.20846100		(45,888)	41,262	(4,626)			0	0	41,262				0003
147098 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	5,069,223	4433.23807800		(373,748)	324,463	(49,285)			0	0	324,463				0003
147100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNB6K528	02/18/2022	02/17/2023	5,923,878	4478.90121300		(211,095)	183,258	(27,837)			0	0	183,258				0003
147114 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	1,451,125	4447.15446200		(104,129)	90,398	(13,731)			0	0	90,398				0003
147130 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	4,777,172	4479.33610000		(320,762)	278,464	(42,298)			0	0	278,464				0003
147132 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	2,612,631	4501.51533700		(167,443)	145,362	(22,080)			0	0	145,362				0003
147147 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,374,330	4581.09965800		(71,835)	62,362	(9,473)			0	0	62,362				0003
147149 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,380,592	4601.97423400		(68,637)	59,586	(9,051)			0	0	59,586				0003
147837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/04/2022	03/03/2023	1,918,020	4521.07182800		(126,111)	104,631	(21,480)			0	0	104,631				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
147850 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/04/2022	.03/03/2023	.....	4,458,736	..4458.73610000	.....	..... (323,110)	268,075	 (55,035)	.....	.....	..... 0	 0	268,075	.....	.....	.....	0003	.....
147855 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/04/2022	.03/03/2023	.....	3,138,690	..4483.84354600	.....	..... (216,475)	179,603	 (36,872)	.....	.....	..... 0	 0	179,603	.....	.....	.....	0003	.....
147868 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.03/04/2022	.03/03/2023	.....	6,162,478	..4460.90053500	.....	..... (256,546)	212,848	 (43,697)	.....	.....	..... 0	 0	212,848	.....	.....	.....	0003	.....
147909 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIZ7FF32TWEFA76	.03/04/2022	.03/03/2023	.....	1,593,563	..4422.80647900	.....	..... (121,920)	101,154	 (20,767)	.....	.....	..... 0	 0	101,154	.....	.....	.....	0003	.....
147911 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.03/04/2022	.03/03/2023	.....	4,857,318	..4413.28296500	.....	..... (377,750)	313,408	 (64,342)	.....	.....	..... 0	 0	313,408	.....	.....	.....	0003	.....
148470 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/18/2022	.03/20/2023	.....	5,005,166	..4550.15084000	.....	..... (369,534)	289,989	 (79,545)	.....	.....	..... 0	 0	289,989	.....	.....	.....	0003	.....
148476 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/18/2022	.03/20/2023	.....	2,774,811	..4624.68494400	.....	..... (176,148)	138,231	 (37,917)	.....	.....	..... 0	 0	138,231	.....	.....	.....	0003	.....
148486 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.03/18/2022	.03/20/2023	.....	6,698,439	..4597.90622400	.....	..... (245,258)	192,464	 (52,794)	.....	.....	..... 0	 0	192,464	.....	.....	.....	0003	.....
148489 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.03/18/2022	.03/20/2023	.....	1,429,714	..4555.95289600	.....	..... (98,289)	77,132	 (21,158)	.....	.....	..... 0	 0	77,132	.....	.....	.....	0003	.....
148501 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.03/18/2022	.03/20/2023	.....	4,483,385	..4596.56728800	.....	..... (282,862)	221,973	 (60,889)	.....	.....	..... 0	 0	221,973	.....	.....	.....	0003	.....
148512 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	SOCIETE GENERAL ... 02PNE81BXP4ROT8PU41	.03/18/2022	.03/20/2023	.....	1,984,282	..4694.75592800	.....	..... (109,221)	85,710	 (23,511)	.....	.....	..... 0	 0	85,710	.....	.....	.....	0003	.....
149336 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIZ7FF32TWEFA76	.04/06/2022	.04/06/2023	.....	8,928,447	..4612.89581000	.....	..... (632,674)	466,272	 (166,402)	.....	.....	..... 0	 0	466,272	.....	.....	.....	0003	.....
149355 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.04/06/2022	.04/06/2023	.....	1,155,801	..4711.48111000	.....	..... (67,387)	49,663	 (17,724)	.....	.....	..... 0	 0	49,663	.....	.....	.....	0003	.....
149358 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023	.....	6,851,454	..4567.63619500	.....	..... (515,220)	379,710	 (135,510)	.....	.....	..... 0	 0	379,710	.....	.....	.....	0003	.....
149359 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.04/06/2022	.04/06/2023	.....	1,429,994	..4726.26890500	.....	..... (80,672)	59,454	 (21,218)	.....	.....	..... 0	 0	59,454	.....	.....	.....	0003	.....
149362 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023	.....	1,854,479	..4636.19779000	.....	..... (121,584)	89,606	 (31,978)	.....	.....	..... 0	 0	89,606	.....	.....	.....	0003	.....
149393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.04/06/2022	.04/06/2023	.....	7,920,005	..4608.41466000	.....	..... (279,557)	206,030	 (73,527)	.....	.....	..... 0	 0	206,030	.....	.....	.....	0003	.....
149987 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		5,909,173	..4545.51738500		 (442,338)	309,031	 (133,307)			 0	 0	309,031				0003	

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149990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		1,821,596 ..	4553.99034000		(134,104).....	93,689	(40,415).....			0	0	93,689				0003
149992 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	5,986,276 ..	4604.82807000	.....	(397,813).....	277,924	(119,889).....			0	0	277,924				0003
149994 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	1,393,088 ..	4643.62528500	.....	(85,314).....	59,603	(25,711).....			0	0	59,603				0003
149996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	1,398,171 ..	4660.57119500	.....	(82,557).....	57,677	(24,880).....			0	0	57,677				0003
149998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	1,406,332 ..	4687.77384000	.....	(78,183).....	54,621	(23,562).....			0	0	54,621				0003
150020 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	.04/20/2022	.04/20/2023	.....	7,079,863 ..	4590.55783000	.....	(496,773).....	347,061	(149,713).....			0	0	347,061				0003
150393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.05/06/2022	.05/05/2023	.....	5,605,090 ..	4203.33279600	.....	(471,263).....	309,428	(161,835).....			0	0	309,428				0003
150402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.05/06/2022	.05/05/2023	.....	1,048,205 ..	4303.94229200	.....	(77,376).....	50,805	(26,571).....			0	0	50,805				0003
150404 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023	.....	1,255,224 ..	4313.83830800	.....	(90,512).....	59,430	(31,083).....			0	0	59,430				0003
150412 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	1,265,089 ..	4351.77303600	.....	(84,759).....	55,652	(29,107).....			0	0	55,652				0003
150425 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	8,065,459 ..	4244.97853000	.....	(560,785).....	368,208	(192,577).....			0	0	368,208				0003
150427 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	855,098 ..	4275.49124600	.....	(55,708).....	36,578	(19,130).....			0	0	36,578				0003
150430 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	857,820 ..	4289.09826800	.....	(54,248).....	35,619	(18,629).....			0	0	35,619				0003
150451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	.05/06/2022	.05/05/2023	.....	8,458,978 ..	4246.62786600	.....	(694,853).....	456,236	(238,617).....			0	0	456,236				0003
151045 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	.05/20/2022	.05/19/2023	.....	2,101,602 ..	4063.65657600	.....	(160,663).....	99,311	(61,352).....			0	0	99,311				0003
151049 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	.05/20/2022	.05/19/2023	.....	2,318,905 ..	4110.08276000	.....	(162,287).....	100,315	(61,972).....			0	0	100,315				0003
151072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/20/2022	.05/19/2023		4,375,180 ..	3977.43652000		(393,745).....	243,386	(150,359).....			0	0	243,386				0003

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151074 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2022	05/19/2023		6,833,934	4019.96134400		(569,245)	351,868	(217,377)			0	0	351,868				0003	
151097 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	.....	6,847,572	4019.57120800	.....	(302,003)	186,678	(115,325)			0	0	186,678				0003	.....
151613 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	06/06/2022	06/06/2023	.....	5,639,213	4201.79788500	.....	(478,358)	272,598	(205,759)			0	0	272,598				0003	.....
151652 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/06/2022	06/06/2023	.....	1,286,010	4286.69934300	.....	(91,818)	52,324	(39,494)			0	0	52,324				0003	.....
151661 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/06/2022	06/06/2023	.....	8,259,384	4245.48504300	.....	(655,074)	373,302	(281,772)			0	0	373,302				0003	.....
151673 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/06/2022	06/06/2023	.....	3,355,815	4339.86579000	.....	(219,277)	124,958	(94,319)			0	0	124,958				0003	.....
151679 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	06/06/2022	06/06/2023	.....	980,764	4363.77008400	.....	(61,038)	34,783	(26,255)			0	0	34,783				0003	.....
151703 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/06/2022	06/06/2023	.....	9,212,183	4243.83647100	.....	(381,404)	217,348	(164,056)			0	0	217,348				0003	.....
152996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/17/2022	06/20/2023	.....	7,482,327	3785.08520000	.....	(366,126)	195,997	(170,129)			0	0	195,997				0003	.....
153003 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	06/17/2022	06/20/2023	.....	3,891,826	3752.74660800	.....	(363,870)	194,789	(169,081)			0	0	194,789				0003	.....
153007 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	06/17/2022	06/20/2023	.....	6,954,472	3802.72443200	.....	(592,610)	317,239	(275,370)			0	0	317,239				0003	.....
153024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/17/2022	06/20/2023	.....	4,495,799	3746.49938000	.....	(415,980)	222,685	(193,295)			0	0	222,685				0003	.....
153027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/17/2022	06/20/2023	.....	1,528,439	3821.09863200	.....	(122,916)	65,800	(57,116)			0	0	65,800				0003	.....
153031 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/17/2022	06/20/2023	.....	1,544,609	3861.52187200	.....	(114,744)	61,425	(53,319)			0	0	61,425				0003	.....
153797 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/06/2022	07/06/2023	.....	6,272,095	3920.05906000	.....	(562,480)	274,305	(288,175)			0	0	274,305				0003	.....
153805 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	07/06/2022	07/06/2023	.....	6,631,186	3965.43100400	.....	(563,065)	274,590	(288,474)			0	0	274,590				0003	.....
153808 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	07/06/2022	07/06/2023	.....	1,111,184	3992.73107200	.....	(87,346)	42,596	(44,750)			0	0	42,596				0003	.....
153810 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	07/06/2022	07/06/2023	.....	1,164,032	4032.33539600	.....	(84,731)	41,321	(43,410)			0	0	41,321				0003	.....
153815 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	07/06/2022	07/06/2023	.....	1,420,787	4069.63267200	.....	(96,000)	46,816	(49,184)			0	0	46,816				0003	.....
153826 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	07/06/2022	07/06/2023	.....	7,678,953	3961.97043200	.....	(323,807)	157,911	(165,896)			0	0	157,911				0003	.....
154451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	07/20/2022	07/20/2023		6,767,763	4079.88497000		(289,024)	129,863	(159,161)			0	0	129,863				0003	

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154457 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023		4,440,394	.4036.72210000		(396,033)	177,944	(218,089)			0	0	177,944				0003
154482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	2,020,737	.4041.47390000	.....	(178,650)	80,270	(98,380)			0	0	80,270				0003
154494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,224,441	.4081.46890000	.....	(100,548)	45,178	(55,370)			0	0	45,178				0003
154502 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,643,200	.4108.00030000	.....	(128,316)	57,654	(70,662)			0	0	57,654				0003
154504 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,646,368	.4115.92006000	.....	(126,588)	56,878	(69,710)			0	0	56,878				0003
154506 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	3,708,961	.4121.06793000	.....	(282,366)	126,871	(155,495)			0	0	126,871				0003
154512 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,654,921	.4137.30350000	.....	(122,092)	54,858	(67,234)			0	0	54,858				0003
154523 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,246,181	.4153.93510000	.....	(88,968)	39,975	(48,993)			0	0	39,975				0003
154528 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,257,823	.4192.74210000	.....	(83,061)	37,321	(45,740)			0	0	37,321				0003
155066 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.08/05/2022	.08/04/2023	.....	6,913,658	.4226.02120500	.....	(600,782)	244,274	(356,508)			0	0	244,274				0003
155071 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.08/05/2022	.08/04/2023	.....	6,212,206	.4272.86185200	.....	(495,942)	201,647	(294,295)			0	0	201,647				0003
155073 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	1,340,760	.4296.90395400	.....	(102,400)	41,635	(60,765)			0	0	41,635				0003
155080 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	3,325,168	.4351.20594300	.....	(229,090)	93,147	(135,944)			0	0	93,147				0003
155131 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.08/05/2022	.08/04/2023	.....	6,703,235	.4276.17800400	.....	(267,714)	108,851	(158,863)			0	0	108,851				0003
155163 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/05/2022	.08/04/2023	.....	846,282	.4231.40995200	.....	(72,268)	29,384	(42,884)			0	0	29,384				0003
155757 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBMPROBK5P83	.08/19/2022	.08/18/2023	.....	1,070,121	.4313.04960000	.....	(92,219)	33,949	(58,270)			0	0	33,949				0003
155760 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	6,324,605	.4359.14003200	.....	(261,843)	96,393	(165,450)			0	0	96,393				0003
155761 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBMPROBK5P83	.08/19/2022	.08/18/2023		1,688,675	.4317.27808000		(144,422)	53,166	(91,256)			0	0	53,166				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
155763 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	3,236,902	..4363.36851200	.....	.....(255,025)	93,883	(161,142)	.....	.....	.....0	0	93,883	.....	.....	.....	0003
155766 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	1,056,347	..4387.04800000	.....	.....(79,631)	29,315	(50,316)	.....	.....	.....0	0	29,315	.....	.....	.....	0003
155769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	2,931,646	..4393.81356800	.....	.....(218,202)	80,327	(137,875)	.....	.....	.....0	0	80,327	.....	.....	.....	0003
155771 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	1,216,561	..4411.99603200	.....	.....(87,470)	32,201	(55,270)	.....	.....	.....0	0	32,201	.....	.....	.....	0003
155773 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	1,584,625	..4436.09836800	.....	.....(108,738)	40,030	(68,708)	.....	.....	.....0	0	40,030	.....	.....	.....	0003
155776 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	1,387,087	..4474.15468800	.....	.....(88,264)	32,493	(55,771)	.....	.....	.....0	0	32,493	.....	.....	.....	0003
156467 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	1,195,906	..3986.35380000	.....	.....(108,873)	34,601	(74,272)	.....	.....	.....0	0	34,601	.....	.....	.....	0003
156471 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	1,596,730	..3991.82526600	.....	.....(143,960)	45,752	(98,208)	.....	.....	.....0	0	45,752	.....	.....	.....	0003
156473 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	3,224,726	..4030.90716600	.....	.....(270,880)	86,088	(184,792)	.....	.....	.....0	0	86,088	.....	.....	.....	0003
156476 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	1,216,659	..4055.52876300	.....	.....(97,641)	31,031	(66,610)	.....	.....	.....0	0	31,031	.....	.....	.....	0003
156479 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	4,062,564	..4062.56350500	.....	.....(321,760)	102,258	(219,502)	.....	.....	.....0	0	102,258	.....	.....	.....	0003
156483 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	1,630,341	..4075.85135100	.....	.....(125,920)	40,018	(85,902)	.....	.....	.....0	0	40,018	.....	.....	.....	0003
156487 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	2,867,322	..4096.17393900	.....	.....(213,003)	67,694	(145,309)	.....	.....	.....0	0	67,694	.....	.....	.....	0003
156491 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	1,232,252	..4107.50769000	.....	.....(89,550)	28,460	(61,090)	.....	.....	.....0	0	28,460	.....	.....	.....	0003
156496 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUJISFPUBM8P8K5P83	.09/06/2022	.09/06/2023	6,053,974	..4033.25208000	.....	.....(276,477)	87,867	(188,610)	.....	.....	.....0	0	87,867	.....	.....	.....	0003
156927 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUJISFPUBM8P8K5P83	.09/20/2022	.09/20/2023	6,017,561	..3931.12063500	.....	.....(586,705)	163,956	(422,749)	.....	.....	.....0	0	163,956	.....	.....	.....	0003
156933 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3B8653	.09/20/2022	.09/20/2023	2,983,573	..3994.74348000	.....	.....(267,581)	74,776	(192,805)	.....	.....	.....0	0	74,776	.....	.....	.....	0003
156976 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUJISFPUBM8P8K5P83	.09/20/2022	.09/20/2023	5,775,415	..3974.30705100		(279,945)	78,231	(201,714)			0	0	78,231				0003

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157011 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/20/2022	09/20/2023		5,530,021	3950.01469200		(362,544)	101,314	(261,230)			0	0	101,314				0003
157026 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/20/2022	09/20/2023	.....	1,615,018	4037.54430300	.....	(85,108)	23,784	(61,324)			0	0	23,784				0003
157990 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3B8653	10/06/2022	10/06/2023	.....	1,801,326	3821.65711200	.....	(182,029)	42,889	(139,140)			0	0	42,889				0003
158001 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3B8653	10/06/2022	10/06/2023	.....	6,964,695	3857.97895600	.....	(662,024)	155,984	(506,041)			0	0	155,984				0003
158004 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUIWSPU8MPR08K5P83	10/06/2022	10/06/2023	.....	1,273,230	3883.44169200	.....	(113,855)	26,826	(87,029)			0	0	26,826				0003
158014 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUIWSPU8MPR08K5P83	10/06/2022	10/06/2023	.....	1,465,203	3895.42415600	.....	(128,253)	30,218	(98,034)			0	0	30,218				0003
158028 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3B8653	10/06/2022	10/06/2023	.....	1,241,276	3907.78107200	.....	(108,159)	25,484	(82,675)			0	0	25,484				0003
158104 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	10/06/2022	10/06/2023	.....	1,966,809	3933.61826000	.....	(105,280)	24,806	(80,474)			0	0	24,806				0003
158108 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/06/2022	10/06/2023	.....	6,680,821	3864.71909200	.....	(328,619)	77,428	(251,191)			0	0	77,428				0003
158152 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6KMZ0031MB27	10/06/2022	10/06/2023	.....	1,797,623	3819.41040000	.....	(266,154)	62,710	(203,444)			0	0	62,710				0003
158727 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUIWSPU8MPR08K5P83	10/20/2022	10/20/2023	.....	6,091,250	3776.85313400	.....	(325,462)	64,201	(261,261)			0	0	64,201				0003
158750 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	3,364,526	3738.36244400	.....	(348,525)	68,750	(279,775)			0	0	68,750				0003
158772 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	6,016,571	3760.35712400	.....	(600,896)	118,533	(482,363)			0	0	118,533				0003
158775 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	3,797,382	3797.38150200	.....	(356,240)	70,272	(285,968)			0	0	70,272				0003
158791 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	1,527,750	3819.37618200	.....	(138,024)	27,227	(110,797)			0	0	27,227				0003
158820 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	.....	1,540,361	3850.90189000	.....	(131,688)	25,977	(105,711)			0	0	25,977				0003
159726 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	.....	3,826,498	3902.89630500	.....	(355,103)	55,152	(299,951)			0	0	55,152				0003
159743 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	.....	1,572,400	3916.09323000	.....	(142,687)	22,161	(120,526)			0	0	22,161				0003
159758 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	.....	1,229,904	3938.71653000	.....	(107,354)	16,674	(90,681)			0	0	16,674				0003

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
159770 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/04/2022	11/06/2023	.....	1,814,098	3957.56928000	.....	(153,250)	23,802	(129,449)	.....	.....	0	0	23,802	.....	.....	.....	0003
159848 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	.....	3,845,584	3845.58394500	.....	(383,130)	59,505	(323,625)	.....	.....	0	0	59,505	.....	.....	.....	0003
159864 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	11/04/2022	11/06/2023	.....	385,049	3850.48566000	.....	(38,041)	5,908	(32,133)	.....	.....	0	0	5,908	.....	.....	.....	0003
159906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK, N.A.	11/04/2022	11/06/2023	.....	5,588,791	3882.91239000	.....	(536,365)	83,305	(453,060)	.....	.....	0	0	83,305	.....	.....	.....	0003
159908 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023	.....	7,530,497	3888.56821500	.....	0	.....	.....	.....	.....	0	0	.....	.....	.....	.....	0003
160906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	11/18/2022	11/20/2023	.....	3,499,247	4044.25026600	.....	(339,703)	39,802	(299,901)	.....	.....	0	0	39,802	.....	.....	.....	0003
160907 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/18/2022	11/20/2023	.....	3,275,688	4094.61008400	.....	(287,824)	33,723	(254,101)	.....	.....	0	0	33,723	.....	.....	.....	0003
160928 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	11/18/2022	11/20/2023	.....	5,262,689	4061.30122800	.....	(496,316)	58,152	(438,165)	.....	.....	0	0	58,152	.....	.....	.....	0003
160933 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	11/18/2022	11/20/2023	.....	1,489,245	4128.31547400	.....	(124,894)	14,633	(110,261)	.....	.....	0	0	14,633	.....	.....	.....	0003
160960 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/18/2022	11/20/2023	.....	1,247,417	4158.05552400	.....	(97,737)	11,451	(86,286)	.....	.....	0	0	11,451	.....	.....	.....	0003
160979 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	840,018	4200.08812800	.....	(60,828)	7,127	(53,701)	.....	.....	0	0	7,127	.....	.....	.....	0003
160990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	11/18/2022	11/20/2023	.....	5,604,016	4085.09326800	.....	(243,366)	28,514	(214,852)	.....	.....	0	0	28,514	.....	.....	.....	0003
161882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	12/06/2022	12/06/2023	.....	5,454,202	4018.50869600	.....	(521,674)	35,731	(485,943)	.....	.....	0	0	35,731	.....	.....	.....	0003
161885 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/06/2022	12/06/2023	.....	1,610,714	4026.78534200	.....	(148,176)	10,149	(138,027)	.....	.....	0	0	10,149	.....	.....	.....	0003
161896 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	12/06/2022	12/06/2023	.....	1,211,488	4087.87487200	.....	(102,228)	7,002	(95,226)	.....	.....	0	0	7,002	.....	.....	.....	0003
161900 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/06/2022	12/06/2023	.....	6,090,429	4060.28605200	.....	(527,115)	36,104	(491,011)	.....	.....	0	0	36,104	.....	.....	.....	0003
161948 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	6,896,456	4056.74000000	.....	(268,005)	18,357	(249,648)	.....	.....	0	0	18,357	.....	.....	.....	0003
161956 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	12/06/2022	12/06/2023	.....	1,510,680	4128.86397600	.....	(118,133)	8,091	(110,042)	.....	.....	0	0	8,091	.....	.....	.....	0003
161960 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	12/06/2022	12/06/2023	.....	1,571,174	4156.45279600	.....	(116,834)	8,002	(108,832)	.....	.....	0	0	8,002	.....	.....	.....	0003
162531 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	12/20/2022	12/20/2023	.....	6,133,649	3932.82914200	.....	(287,282)	8,658	(278,624)	.....	.....	0	0	8,658	.....	.....	.....	0003

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
162584 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....5,065,481	.. 3896.52375200	.....	..... (480,415)	 14,478	 (465,937)	.....	.....	..... 0	 0	 14,478	.....	.....	.....	0003
162596 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....1,952,275	.. 3904.54915400	.....	..... (182,500)	 5,500	 (177,000)	.....	.....	..... 0	 0	 5,500	.....	.....	.....	0003
162598 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....5,904,976	.. 3936.65076200	.....	..... (520,845)	 15,697	 (505,148)	.....	.....	..... 0	 0	 15,697	.....	.....	.....	0003
162623 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	..... 1,188,562	.. 3961.87345400	.....	..... (100,065)	 3,016	 (97,049)	.....	.....	..... 0	 0	 3,016	.....	.....	.....	0003
162655 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....1,204,957	.. 4016.52262000	.....	.....(91,419)	 2,755	 (88,664)	.....	.....	..... 0	 0	 2,755	.....	.....	.....	0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											0	(39,387,471)	19,256,579	(20,130,892)	XXX	0	0	19,256,579	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											0	(39,387,471)	19,256,579	(20,130,892)	XXX	0	0	19,256,579	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											0	(39,387,471)	19,256,579	(20,130,892)	XXX	0	0	19,256,579	0	0	XXX	XXX
0939999999. Total Written Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options											0	(39,387,471)	19,256,579	(20,130,892)	XXX	0	0	19,256,579	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other											0	9,652,435	(4,970,689)	4,683,242	XXX	5,432,175	(11,112,062)	0	(4,970,689)	0	XXX	XXX
1719999999. Subtotal - Replication											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives											0	0	0	0	XXX	0	0	0	0	0	XXX	XXX
1759999999 - Totals											0	9,652,435	(4,970,689)	4,683,242	XXX	5,432,175	(11,112,062)	0	(4,970,689)	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0003	Equity derivatives hedging portfolio's exposure to equity markets

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
139494 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		1,634,544	...3748.14000000	133,310		413,379	411,187			0		(2,191)	413,379			0003
140322 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		1,130,896	...3748.14000000	84,452		284,373	282,985			0		(1,388)	284,373			0003
140365 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		3,084,402	...3748.14000000	225,206		758,328	754,626			0		(3,702)	758,328			0003
140498 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		8,000,036	...3748.14000000	591,165		1,990,611	1,980,893			0		(9,718)	1,990,611			0003
140513 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		1,710,691	...3748.14000000	140,754		473,955	471,641			0		(2,314)	473,955			0003
140572 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		1,615,267	...3748.14000000	112,603		379,164	377,313			0		(1,851)	379,164			0003
140655 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		1,722,564	...3748.14000000	140,754		473,955	471,641			0		(2,314)	473,955			0003
142061 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1G71XBU11 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/06/2021	01/06/2022	01/06/2022	Maturity		6,797,022	...3748.14000000	308,585		965,424	960,351			0		(5,073)	965,424			0003
139533 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/20/2021	01/20/2022	01/20/2022	Maturity		2,170,424	...3851.85000000	174,496		378,528	368,967			0		(9,561)	378,528			0003
140358 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/20/2021	01/20/2022	01/20/2022	Maturity		2,170,891	...3851.85000000	174,496		378,528	368,967			0		(9,561)	378,528			0003
140495 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/20/2021	01/20/2022	01/20/2022	Maturity		7,094,255	...3851.85000000	523,489		1,135,584	1,106,900			0		(28,684)	1,135,584			0003
140508 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/20/2021	01/20/2022	01/20/2022	Maturity		1,536,560	...3851.85000000	116,331		252,352	245,978			0		(6,374)	252,352			0003
140569 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/20/2021	01/20/2022	01/20/2022	Maturity		2,168,202	...3851.85000000	174,496		378,528	368,967			0		(9,561)	378,528			0003
140670 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	01/20/2021	01/20/2022	01/20/2022	Maturity		1,309,479	...3851.85000000	87,248		189,264	184,483			0		(4,781)	189,264			0003
141949 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPPFIMVWCJFX09	01/20/2021	01/20/2022	01/20/2022	Maturity		5,966,784	...3851.85000000	275,069		705,534	690,462			0		(15,072)	705,534			0003
139510 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC. 4PQUHN3JFFGFNF38B653	02/05/2021	02/04/2022	02/04/2022	Maturity		1,410,192	...3886.83000000	115,121		222,658	211,589			0		(11,069)	222,658			0003
139512 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC. 4PQUHN3JFFGFNF38B653	02/05/2021	02/04/2022	02/04/2022	Maturity		987,202	...3886.83000000	80,590		155,871	148,122			0		(7,749)	155,871			0003
139953 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/05/2021	02/04/2022	02/04/2022	Maturity		1,082,996	...3886.83000000	92,357		184,110	175,230			0		(8,880)	184,110			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
140367 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02/05/2021	02/04/2022	02/04/2022	Maturity		2,925,832	...3886.83000000	246,286		490,960	467,279			0	(23,681)	490,960				0003
140502 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02/05/2021	02/04/2022	02/04/2022	Maturity		9,456,614	...3886.83000000	738,857		1,472,880	1,401,836			0	(71,044)	1,472,880				0003
140558 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	02/05/2021	02/04/2022	02/04/2022	Maturity		1,779,175	...3886.83000000	145,242		280,918	266,952			0	(13,966)	280,918				0003
141505 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	02/05/2021	02/04/2022	02/04/2022	Maturity		1,716,187	...3886.83000000	140,100		270,972	257,501			0	(13,471)	270,972				0003
141546 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	02/05/2021	02/04/2022	02/04/2022	Maturity		1,202,667	...3886.83000000	97,777		189,892	180,490			0	(9,402)	189,892				0003
142064 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	02/05/2021	02/04/2022	02/04/2022	Maturity		6,409,045	...3886.83000000	292,893		806,626	778,463			0	(28,163)	806,626				0003
139506 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A.	02/19/2021	02/18/2022	02/18/2022	Maturity		2,100,130	...3906.71000000	172,752		237,692	214,437			0	(23,255)	237,692				0003
140324 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02/19/2021	02/18/2022	02/18/2022	Maturity		2,366,787	...3906.71000000	197,627		267,872	241,268			0	(26,604)	267,872				0003
140499 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02/19/2021	02/18/2022	02/18/2022	Maturity		7,111,922	...3906.71000000	573,151		795,888	718,733			0	(77,155)	795,888				0003
140514 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02/19/2021	02/18/2022	02/18/2022	Maturity		1,209,757	...3906.71000000	95,525		132,648	119,789			0	(12,859)	132,648				0003
140582 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02/19/2021	02/18/2022	02/18/2022	Maturity		1,688,780	...3906.71000000	127,367		176,864	159,718			0	(17,146)	176,864				0003
140674 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02/19/2021	02/18/2022	02/18/2022	Maturity		1,212,428	...3906.71000000	95,525		132,648	119,789			0	(12,859)	132,648				0003
141527 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A.	02/19/2021	02/18/2022	02/18/2022	Maturity		924,796	...3906.71000000	76,027		104,668	94,434			0	(10,234)	104,668				0003
142062 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	02/19/2021	02/18/2022	02/18/2022	Maturity		6,197,613	...3906.71000000	304,613		693,960	652,955			0	(41,006)	693,960				0003
139503 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/05/2021	03/04/2022	03/04/2022	Maturity		1,278,417	...3841.94000000	103,552		162,027	144,105			0	(17,922)	162,027				0003
140326 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/05/2021	03/04/2022	03/04/2022	Maturity		1,926,553	...3841.94000000	155,609		243,465	216,533			0	(26,932)	243,465				0003
140327 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/05/2021	03/04/2022	03/04/2022	Maturity		2,613,383	...3841.94000000	208,761		331,222	295,090			0	(36,132)	331,222				0003
140507 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/05/2021	03/04/2022	03/04/2022	Maturity		7,689,254	...3841.94000000	622,434		973,860	866,131			0	(107,729)	973,860				0003
140560 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	03/05/2021	03/04/2022	03/04/2022	Maturity		1,227,938	...3841.94000000	98,090		155,630	138,653			0	(16,977)	155,630				0003
141508 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	03/05/2021	03/04/2022	03/04/2022	Maturity		1,091,050	...3841.94000000	88,375		138,280	122,985			0	(15,296)	138,280				0003
141542 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	03/05/2021	03/04/2022	03/04/2022	Maturity		1,572,909	...3841.94000000	127,406		199,352	177,301			0	(22,051)	199,352				0003
142067 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	03/05/2021	03/04/2022	03/04/2022	Maturity		6,118,765	...3841.94000000	307,774		915,207	861,938			0	(53,269)	915,207				0003
139418 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	03/19/2021	03/18/2022	03/18/2022	Maturity		1,028,434	...3913.10000000	79,755		144,555	127,684			0	(16,871)	144,555				0003

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140317 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		1,173,930	...3913.10000000	87,932		165,006	146,405			0		(18,601)	165,006			0003
140407 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		2,347,860	...3913.10000000	175,864		330,012	292,810			0		(37,202)	330,012			0003
140503 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		7,434,890	...3913.10000000	556,903		1,045,038	927,232			0		(117,806)	1,045,038			0003
140518 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		1,956,550	...3913.10000000	146,554		275,010	244,008			0		(31,002)	275,010			0003
140585 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		1,173,930	...3913.10000000	87,932		165,006	146,405			0		(18,601)	165,006			0003
140658 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		1,173,930	...3913.10000000	87,932		165,006	146,405			0		(18,601)	165,006			0003
142066 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		6,452,179	...3913.10000000	501,560		786,327	680,228			0		(106,099)	786,327			0003
139992 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		1,222,182	...4073.94000000	81,890		122,163	100,625			0		(21,538)	122,163			0003
140522 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		2,851,758	...4073.94000000	191,077		285,047	234,791			0		(50,256)	285,047			0003
140597 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		10,999,638	...4073.94000000	737,011		1,099,467	905,623			0		(193,844)	1,099,467			0003
140664 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		2,036,970	...4073.94000000	136,484		203,605	167,708			0		(35,897)	203,605			0003
140679 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		1,629,576	...4073.94000000	109,187		162,884	134,166			0		(28,718)	162,884			0003
140724 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		814,788	...4073.94000000	54,593		81,442	67,083			0		(14,359)	81,442			0003
140728 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		1,222,182	...4073.94000000	81,890		122,163	100,625			0		(21,538)	122,163			0003
142069 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		7,861,156	...4073.94000000	314,446		726,674	643,970			0		(82,704)	726,674			0003
139973 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		1,653,976	...4134.94000000	114,791		129,804	95,210			0		(34,594)	129,804			0003
140561 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		2,638,474	...4134.94000000	186,082		207,067	150,985			0		(56,082)	207,067			0003
140589 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		8,269,880	...4134.94000000	573,954		649,020	476,048			0		(172,972)	649,020			0003

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140681 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		1,653,976	4134.94000000	114,791		129,804	95,210			0		(34,594)	129,804			0003
140677 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		1,240,482	4134.94000000	86,083		97,353	71,407			0		(25,946)	97,353			0003
141863 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	04/20/2021	04/20/2022	04/20/2022	Maturity		2,500,949	4134.94000000	176,642		196,274	143,040			0		(53,235)	196,274			0003
142068 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	04/20/2021	04/20/2022	04/20/2022	Maturity		6,909,399	4134.94000000	286,049		471,368	385,162			0		(86,207)	471,368			0003
140024 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		1,680,648	4201.62000000	113,619			(39,222)			0		(39,222)				0003
140321 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		2,100,810	4201.62000000	142,024			(49,027)			0		(49,027)				0003
140573 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	05/06/2021	05/06/2022	05/06/2022	Expiry		2,488,027	4201.62000000	172,910			(59,690)			0		(59,690)				0003
140626 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		8,823,402	4201.62000000	596,499			(205,915)			0		(205,915)				0003
140689 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		2,100,810	4201.62000000	142,024			(49,027)			0		(49,027)				0003
140681 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		1,680,648	4201.62000000	113,619			(39,222)			0		(39,222)				0003
141865 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/06/2021	05/06/2022	05/06/2022	Expiry		1,667,383	4201.62000000	116,050			(40,061)			0		(40,061)				0003
142071 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/06/2021	05/06/2022	05/06/2022	Maturity		8,461,296	4201.62000000	346,913		488,121	368,365			0		(119,756)	488,121			0003
140023 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		1,247,736	4159.12000000	86,099			(33,024)			0		(33,024)				0003
140524 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		2,079,560	4159.12000000	143,499			(55,041)			0		(55,041)				0003
140621 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		6,238,680	4159.12000000	430,496			(165,122)			0		(165,122)				0003
140665 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		2,495,472	4159.12000000	172,198			(66,049)			0		(66,049)				0003
140725 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		831,824	4159.12000000	57,399			(22,016)			0		(22,016)				0003
140732 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		2,079,560	4159.12000000	143,499			(55,041)			0		(55,041)				0003
141558 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/20/2021	05/20/2022	05/20/2022	Expiry		902,025	4159.12000000	64,639			(24,793)			0		(24,793)				0003
142070 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/20/2021	05/20/2022	05/20/2022	Maturity		6,530,323	4159.12000000	279,498		371,225	264,020			0		(107,205)	371,225			0003
141902 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	06/04/2021	06/06/2022	06/06/2022	Expiry		7,487,197	4229.89000000	509,129			(217,802)			0		(217,802)				0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
141303 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	06/04/2021	06/06/2022	06/06/2022	Expiry		3,206,957	...4229.89000000	218,073			(93,290)			0		(93,290)				0003
141304 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	06/04/2021	06/06/2022	06/06/2022	Expiry		1,378,514	...4229.89000000	93,739			(40,101)			0		(40,101)				0003
141305 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	06/04/2021	06/06/2022	06/06/2022	Expiry		1,178,997	...4229.89000000	80,172			(34,297)			0		(34,297)				0003
141306 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	06/04/2021	06/06/2022	06/06/2022	Expiry		1,386,976	...4229.89000000	94,314			(40,347)			0		(40,347)				0003
141800 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022	06/06/2022	Expiry		2,656,339	...4229.89000000	180,100			(77,045)			0		(77,045)				0003
141801 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022	06/06/2022	Expiry		3,182,090	...4229.89000000	215,746			(92,294)			0		(92,294)				0003
142072 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJ20078	06/04/2021	06/06/2022	06/06/2022	Maturity		9,268,170	...4229.89000000	353,117		449,348	298,287			0		(151,061)	449,348			0003
140922 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJ20078	06/18/2021	06/17/2022	06/17/2022	Expiry		1,666,580	...4166.45000000	115,492			(53,304)			0		(53,304)				0003
140924 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJ20078	06/18/2021	06/17/2022	06/17/2022	Expiry		2,083,225	...4166.45000000	144,365			(66,630)			0		(66,630)				0003
140925 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJ20078	06/18/2021	06/17/2022	06/17/2022	Expiry		2,083,225	...4166.45000000	144,365			(66,630)			0		(66,630)				0003
141294 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUUSFPUBMFR08K5P83	06/18/2021	06/17/2022	06/17/2022	Expiry		1,980,589	...4166.45000000	136,265			(62,891)			0		(62,891)				0003
141807 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		1,358,935	...4166.45000000	92,543			(42,712)			0		(42,712)				0003
141808 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		9,024,258	...4166.45000000	615,454			(284,056)			0		(284,056)				0003
141809 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		1,073,710	...4166.45000000	73,334			(33,847)			0		(33,847)				0003
141810 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		950,506	...4166.45000000	64,920			(29,963)			0		(29,963)				0003
142073 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	06/18/2021	06/21/2022	06/21/2022	Maturity		8,024,842	...4166.45000000	332,309		376,794	221,476			0		(155,318)	376,794			0003
141116 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJ20078	07/06/2021	07/06/2022	07/06/2022	Expiry		1,303,062	...4343.54000000	88,869			(45,530)			0		(45,530)				0003
141344 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/06/2021	07/06/2022	07/06/2022	Expiry		1,618,142	...4343.54000000	113,270			(58,031)			0		(58,031)				0003
141346 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/06/2021	07/06/2022	07/06/2022	Expiry		1,330,584	...4343.54000000	93,141			(47,719)			0		(47,719)				0003
141709 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHNSJFFG9NF38B653	07/06/2021	07/06/2022	07/06/2022	Expiry		2,119,517	...4343.54000000	139,403			(71,420)			0		(71,420)				0003
141710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHNSJFFG9NF38B653	07/06/2021	07/06/2022	07/06/2022	Expiry		1,129,848	...4343.54000000	74,312			(38,072)			0		(38,072)				0003
141711 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHNSJFFG9NF38B653	07/06/2021	07/06/2022	07/06/2022	Expiry		8,759,158	...4343.54000000	576,101			(295,153)			0		(295,153)				0003
141830 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	07/06/2022	Expiry		1,415,775	...4343.54000000	93,016			(47,655)			0		(47,655)				0003
142074 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/06/2021	07/06/2022	07/06/2022	Maturity		7,568,358	...4343.54000000	302,734		86,929	(68,170)			0		(155,099)	86,929			0003
141373 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,971,542	...4323.06000000	138,008			(75,999)			0		(75,999)				0003
141374 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		9,206,983	...4323.06000000	644,489			(354,910)			0		(354,910)				0003
141497 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,696,304	...4323.06000000	118,741			(65,389)			0		(65,389)				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
141498 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,420,624	...4323.06000000	...99,444			(54,762)			0		(54,762)				0003
141499 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,097,112	...4323.06000000	...76,798			(42,291)			0		(42,291)				0003
141500 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,121,026	...4323.06000000	...78,472			(43,213)			0		(43,213)				0003
141502 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,903,555	...4323.06000000	...133,249			(73,378)			0		(73,378)				0003
141503 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,355,621	...4323.06000000	...94,893			(52,256)			0		(52,256)				0003
142075 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL C2RNE81BXIP4R0TD8PU41	07/20/2021	07/20/2022	07/20/2022	Maturity		7,029,991	...4323.06000000	...286,824		2,049	(155,900)			0		(157,949)	2,049			0003
141147 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	08/05/2022	Expiry		9,760,344	...4436.52000000	...629,552			(375,310)			0		(375,310)				0003
141156 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	08/05/2022	Expiry		887,304	...4436.52000000	...57,232			(34,119)			0		(34,119)				0003
141157 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	08/05/2022	Expiry		1,330,956	...4436.52000000	...85,848			(51,179)			0		(51,179)				0003
141159 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	08/05/2022	Expiry		1,330,956	...4436.52000000	...85,848			(51,179)			0		(51,179)				0003
141162 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	08/05/2022	Expiry		1,330,956	...4436.52000000	...85,848			(51,179)			0		(51,179)				0003
141164 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	08/05/2022	Expiry		1,330,956	...4436.52000000	...85,848			(51,179)			0		(51,179)				0003
141167 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	08/05/2022	Expiry		2,218,260	...4436.52000000	...143,080			(85,298)			0		(85,298)				0003
141750 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. 4PQUHN3JFFG9NF38B653	08/06/2021	08/05/2022	08/05/2022	Expiry		1,740,140	...4436.52000000	...117,669			(70,149)			0		(70,149)				0003
142077 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/06/2021	08/05/2022	08/05/2022	Expiry		6,602,011	...4436.52000000	...264,080			(157,433)			0		(157,433)				0003
141544 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	08/19/2022	Expiry		1,403,970	...4441.67000000	...99,120			(62,903)			0		(62,903)				0003
141545 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	08/19/2022	Expiry		2,281,502	...4441.67000000	...161,074			(102,220)			0		(102,220)				0003
141753 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		1,423,149	...4441.67000000	...100,288			(63,644)			0		(63,644)				0003
141754 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		6,649,694	...4441.67000000	...468,597			(297,379)			0		(297,379)				0003
141755 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		1,373,925	...4441.67000000	...96,819			(61,443)			0		(61,443)				0003
141761 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		1,835,591	...4441.67000000	...129,352			(82,089)			0		(82,089)				0003
142079 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	08/19/2022	Expiry		6,406,157	...4441.67000000	...257,848			(163,634)			0		(163,634)				0003
141380 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	09/06/2022	Expiry		1,360,629	...4535.43000000	...90,483			(61,224)			0		(61,224)				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
141381 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		907,086	4535.43000000	60,322			(40,816)			0		(40,816)				0003
141384 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		6,803,145	4535.43000000	452,415			(306,118)			0		(306,118)				0003
141385 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		2,721,258	4535.43000000	180,966			(122,447)			0		(122,447)				0003
141387 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		907,086	4535.43000000	60,322			(40,816)			0		(40,816)				0003
141389 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		1,360,629	4535.43000000	90,483			(61,224)			0		(61,224)				0003
141391 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		3,174,801	4535.43000000	211,127			(142,855)			0		(142,855)				0003
141394 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		907,086	4535.43000000	60,322			(40,816)			0		(40,816)				0003
142080 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		6,144,502	4535.43000000	237,485			(160,690)			0		(160,690)				0003
141548 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		2,614,638	4357.73000000	204,204			(147,139)			0		(147,139)				0003
141550 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		6,972,368	4357.73000000	544,544			(392,370)			0		(392,370)				0003
141551 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		3,486,184	4357.73000000	272,272			(196,185)			0		(196,185)				0003
141552 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		1,743,092	4357.73000000	136,136			(98,093)			0		(98,093)				0003
141553 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		1,307,319	4357.73000000	102,102			(73,569)			0		(73,569)				0003
141554 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		1,307,319	4357.73000000	102,102			(73,569)			0		(73,569)				0003
142228 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		5,886,679	4357.73000000	293,745			(211,658)			0		(211,658)				0003
141598 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022	10/06/2022	Expiry		2,618,130	4363.55000000	211,020			(161,300)			0		(161,300)				0003
141600 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022	10/06/2022	Expiry		1,309,065	4363.55000000	105,510			(80,650)			0		(80,650)				0003
141602 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022	10/06/2022	Expiry		1,745,420	4363.55000000	140,680			(107,533)			0		(107,533)				0003

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141603 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	10/06/2021	10/06/2022	10/06/2022	Expiry		1,745,420	4363.55000000	140,680			(107,533)			0		(107,533)				0003
142238 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022	10/06/2022	Expiry		6,646,428	4363.55000000	301,084			(230,144)			0		(230,144)				0003
142840 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC.	10/06/2021	10/06/2022	10/06/2022	Expiry		1,161,272	4363.55000000	87,835			(67,140)			0		(67,140)				0003
142847 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022	10/06/2022	Expiry		6,428,644	4363.55000000	490,504			(374,933)			0		(374,933)				0003
142851 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022	10/06/2022	Expiry		2,738,302	4363.55000000	208,933			(159,705)			0		(159,705)				0003
141905 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	10/20/2021	10/20/2022	10/20/2022	Expiry		907,238	4536.19000000	61,510			(49,377)			0		(49,377)				0003
141906 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	10/20/2021	10/20/2022	10/20/2022	Expiry		1,360,857	4536.19000000	92,265			(74,065)			0		(74,065)				0003
142240 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL	10/20/2021	10/20/2022	10/20/2022	Expiry		6,193,215	4536.19000000	251,445			(201,845)			0		(201,845)				0003
142655 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC.	10/20/2021	10/20/2022	10/20/2022	Expiry		2,574,016	4536.19000000	178,743			(143,484)			0		(143,484)				0003
142658 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC.	10/20/2021	10/20/2022	10/20/2022	Expiry		7,318,780	4536.19000000	508,227			(407,974)			0		(407,974)				0003
142659 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC.	10/20/2021	10/20/2022	10/20/2022	Expiry		2,701,573	4536.19000000	187,600			(150,594)			0		(150,594)				0003
142662 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC.	10/20/2021	10/20/2022	10/20/2022	Expiry		1,589,526	4536.19000000	110,380			(88,606)			0		(88,606)				0003
143645 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		3,288,271	4697.53000000	224,588			(190,036)			0		(190,036)				0003
143652 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	11/05/2021	11/04/2022	11/04/2022	Expiry		7,516,048	4697.53000000	513,344			(434,368)			0		(434,368)				0003
143655 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		3,288,271	4697.53000000	224,588			(190,036)			0		(190,036)				0003
143659 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	11/05/2021	11/04/2022	11/04/2022	Expiry		939,506	4697.53000000	64,168			(54,296)			0		(54,296)				0003
143661 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		939,506	4697.53000000	64,168			(54,296)			0		(54,296)				0003
143677 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	11/05/2021	11/04/2022	11/04/2022	Expiry		1,409,259	4697.53000000	96,252			(81,444)			0		(81,444)				0003
143679 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		1,879,012	4697.53000000	128,336			(108,592)			0		(108,592)				0003
143748 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	11/05/2021	11/04/2022	11/04/2022	Expiry		7,538,524	4697.53000000	298,526			(252,599)			0		(252,599)				0003
143681 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/19/2021	11/18/2022	11/18/2022	Expiry		1,409,388	4697.96000000	102,462			(90,639)			0		(90,639)				0003
143683 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	11/19/2021	11/18/2022	11/18/2022	Expiry		1,409,388	4697.96000000	102,462			(90,639)			0		(90,639)				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
143797 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GMZ0031MB27	11/19/2021	11/18/2022	11/18/2022	Expiry	.....	2,730,067	...4697.96000000	203,936	.....	.....	.....(180,405)	.....	.....	.....0	.....	.....(180,405)	.....	.....	.....	0003
143818 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GMZ0031MB27	11/19/2021	11/18/2022	11/18/2022	Expiry	.....	1,796,803	...4697.96000000	134,229	.....	.....	.....(118,741)	.....	.....	.....0	.....	.....(118,741)	.....	.....	.....	0003
143827 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GMZ0031MB27	11/19/2021	11/18/2022	11/18/2022	Expiry	.....	6,479,631	...4697.96000000	484,029	.....	.....	.....(428,179)	.....	.....	.....0	.....	.....(428,179)	.....	.....	.....	0003
143835 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GMZ0031MB27	11/19/2021	11/18/2022	11/18/2022	Expiry	.....	2,342,711	...4697.96000000	175,001	.....	.....	.....(154,808)	.....	.....	.....0	.....	.....(154,808)	.....	.....	.....	0003
143891 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/19/2021	11/18/2022	11/18/2022	Expiry	.....	5,606,163	...4697.96000000	224,247	.....	.....	.....(198,372)	.....	.....	.....0	.....	.....(198,372)	.....	.....	.....	0003
144170 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	12/06/2022	Expiry	.....	5,050,837	...4591.67000000	426,800	.....	.....	.....(397,567)	.....	.....	.....0	.....	.....(397,567)	.....	.....	.....	0003
144175 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	12/06/2022	Expiry	.....	1,836,668	...4591.67000000	155,200	.....	.....	.....(144,570)	.....	.....	.....0	.....	.....(144,570)	.....	.....	.....	0003
144178 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	12/06/2022	Expiry	.....	5,969,171	...4591.67000000	504,400	.....	.....	.....(469,852)	.....	.....	.....0	.....	.....(469,852)	.....	.....	.....	0003
144214 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2022	12/06/2022	Expiry	.....	2,329,024	...4591.67000000	197,967	.....	.....	.....(184,408)	.....	.....	.....0	.....	.....(184,408)	.....	.....	.....	0003
144225 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2022	12/06/2022	Expiry	.....	888,772	...4591.67000000	75,546	.....	.....	.....(70,371)	.....	.....	.....0	.....	.....(70,371)	.....	.....	.....	0003
144233 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2022	12/06/2022	Expiry	.....	2,214,571	...4591.67000000	188,239	.....	.....	.....(175,346)	.....	.....	.....0	.....	.....(175,346)	.....	.....	.....	0003
144241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. K81H1DSPPRMYMCUFXT09	12/06/2021	12/06/2022	12/06/2022	Expiry	.....	7,271,610	...4591.67000000	367,216	.....	.....	.....(342,065)	.....	.....	.....0	.....	.....(342,065)	.....	.....	.....	0003
144708 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL Q2RNE81BXPAR0TD8PU41	12/20/2021	12/20/2022	12/20/2022	Expiry	.....	5,936,211	...4568.02000000	105,071	.....	.....	.....(101,904)	.....	.....	.....0	.....	.....(101,904)	.....	.....	.....	0003
144727 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	12/20/2022	Expiry	.....	4,568,020	...4568.02000000	375,950	.....	.....	.....(364,620)	.....	.....	.....0	.....	.....(364,620)	.....	.....	.....	0003
144729 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	12/20/2022	Expiry	.....	6,395,228	...4568.02000000	526,330	.....	.....	.....(510,468)	.....	.....	.....0	.....	.....(510,468)	.....	.....	.....	0003
144731 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	12/20/2022	Expiry	.....	1,370,406	...4568.02000000	112,785	.....	.....	.....(109,386)	.....	.....	.....0	.....	.....(109,386)	.....	.....	.....	0003
144733 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	12/20/2022	Expiry	.....	913,604	...4568.02000000	75,190	.....	.....	.....(72,924)	.....	.....	.....0	.....	.....(72,924)	.....	.....	.....	0003
144738 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZIWZFF32TNEFA76	12/20/2021	12/20/2022	12/20/2022	Expiry	.....	2,396,526	...4568.02000000	198,945	.....	.....	.....(192,950)	.....	.....	.....0	.....	.....(192,950)	.....	.....	.....	0003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												38,665,391	0	28,428,240	9,884,661	0	XXX	0	0	(18,543,579)	28,428,240	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												38,665,391	0	28,428,240	9,884,661	0	XXX	0	0	(18,543,579)	28,428,240	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												38,665,391	0	28,428,240	9,884,661	0	XXX	0	0	(18,543,579)	28,428,240	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												38,665,391	0	28,428,240	9,884,661	0	XXX	0	0	(18,543,579)	28,428,240	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0639999999. Subtotal	- Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
139495 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	4PQUHNSJPF9NF388653	01/06/2021	01/06/2022	01/06/2022	Maturity	1,710,551	...3922.43000000	(90,321)		(337,372)	(335,887)			0		1,485	(337,372)			0003
140325 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/06/2021	01/06/2022	01/06/2022	Maturity	1,130,896	...3956.16000000	(49,921)		(221,967)	(221,146)			0		821	(221,967)			0003
140364 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/06/2021	01/06/2022	01/06/2022	Maturity	3,084,402	...3823.10000000	(189,194)		(698,360)	(695,250)			0		3,110	(698,360)			0003
140497 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/06/2021	01/06/2022	01/06/2022	Maturity	8,000,036	...3856.84000000	(458,058)		(1,762,341)	(1,754,811)			0		7,530	(1,762,341)			0003
140511 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/06/2021	01/06/2022	01/06/2022	Maturity	1,710,691	...3864.33000000	(107,001)		(415,860)	(414,101)			0		1,759	(415,860)			0003
140571 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/06/2021	01/06/2022	01/06/2022	Maturity	1,615,267	...3879.32000000	(82,301)		(326,692)	(325,339)			0		1,353	(326,692)			0003
140657 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/06/2021	01/06/2022	01/06/2022	Maturity	1,722,564	...3892.44000000	(99,316)		(401,805)	(400,172)			0		1,633	(401,805)			0003
142085 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	ES7IP3U39RH19C71XB11	01/06/2021	01/06/2022	01/06/2022	Maturity	7,024,717	...3873.70000000	(184,199)		(737,728)	(734,700)			0		3,028	(737,728)			0003
139535 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/20/2021	01/20/2022	01/20/2022	Maturity	2,168,202	...4050.22000000	(108,614)		(259,506)	(253,555)			0		5,951	(259,506)			0003
140360 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/20/2021	01/20/2022	01/20/2022	Maturity	2,170,424	...3928.89000000	(146,978)		(332,304)	(324,250)			0		8,054	(332,304)			0003
140496 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/20/2021	01/20/2022	01/20/2022	Maturity	7,094,255	...3963.55000000	(406,265)		(934,524)	(912,263)			0		22,261	(934,524)			0003
140509 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/20/2021	01/20/2022	01/20/2022	Maturity	1,536,560	...3973.18000000	(88,277)		(203,820)	(198,983)			0		4,837	(203,820)			0003
140570 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/20/2021	01/20/2022	01/20/2022	Maturity	2,170,891	...3990.52000000	(126,638)		(295,326)	(288,387)			0		6,939	(295,326)			0003
140671 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	01/20/2021	01/20/2022	01/20/2022	Maturity	1,309,479	...4030.96000000	(57,079)		(135,531)	(132,403)			0		3,128	(135,531)			0003
142084 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	K81H1DSPPRMMJCUFX0T9	01/20/2021	01/20/2022	01/20/2022	Maturity	6,169,650	...3982.81000000	(165,280)		(502,668)	(493,612)			0		9,056	(502,668)			0003
139509 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	4PQUHNSJPF9NF388653	02/05/2021	02/04/2022	02/04/2022	Maturity	1,482,112	...4085.06000000	(75,635)		(150,738)	(143,465)			0		7,273	(150,738)			0003
139511 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	4PQUHNSJPF9NF388653	02/05/2021	02/04/2022	02/04/2022	Maturity	1,045,941	...4118.10000000	(48,999)		(97,132)	(92,421)			0		4,711	(97,132)			0003
139960 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	02/05/2021	02/04/2022	02/04/2022	Maturity	1,082,996	...4075.34000000	(61,213)		(127,557)	(121,671)			0		5,886	(127,557)			0003
140366 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	02/05/2021	02/04/2022	02/04/2022	Maturity	2,925,832	...3964.57000000	(208,874)		(428,768)	(408,588)			0		20,180	(428,768)			0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
140501 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/05/2021	02/04/2022	02/04/2022	Maturity		9,456,614	4001.49000000	(581,119)		(1,197,696)	(1,141,819)			0		55,877	(1,197,696)			0003
140557 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC .	02/05/2021	02/04/2022	02/04/2022	Maturity		1,836,109	4011.21000000	(112,861)		(223,984)	(213,131)			0		10,852	(223,984)			0003
141501 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC .	02/05/2021	02/04/2022	02/04/2022	Maturity		1,777,972	4026.76000000	(105,262)		(209,188)	(199,067)			0		10,121	(209,188)			0003
141547 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC .	02/05/2021	02/04/2022	02/04/2022	Maturity		1,257,388	4063.68000000	(67,349)		(135,171)	(128,695)			0		6,476	(135,171)			0003
142089 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC .	02/05/2021	02/04/2022	02/04/2022	Maturity		6,620,551	4015.10000000	(178,812)		(595,120)	(577,927)			0		17,194	(595,120)			0003
139507 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A.	02/19/2021	02/18/2022	02/18/2022	Maturity		2,212,488	4115.72000000	(111,008)		(125,334)	(110,391)			0		14,943	(125,334)			0003
140323 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/19/2021	02/18/2022	02/18/2022	Maturity		2,414,120	3984.84000000	(169,935)		(220,539)	(197,663)			0		22,876	(220,539)			0003
140500 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	02/19/2021	02/18/2022	02/18/2022	Maturity		7,111,922	4021.96000000	(453,533)		(588,438)	(527,385)			0		61,053	(588,438)			0003
140516 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/19/2021	02/18/2022	02/18/2022	Maturity		1,209,757	4031.72000000	(73,948)		(95,145)	(85,190)			0		9,955	(95,145)			0003
140583 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	02/19/2021	02/18/2022	02/18/2022	Maturity		1,688,780	4049.30000000	(94,849)		(119,828)	(107,060)			0		12,768	(119,828)			0003
140672 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/19/2021	02/18/2022	02/18/2022	Maturity		1,212,428	4082.51000000	(66,087)		(79,908)	(71,010)			0		8,898	(79,908)			0003
141530 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A.	02/19/2021	02/18/2022	02/18/2022	Maturity		963,176	4068.84000000	(54,387)		(66,289)	(58,967)			0		7,321	(66,289)			0003
142087 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	02/19/2021	02/18/2022	02/18/2022	Maturity		6,402,132	4035.63000000	(192,126)		(489,441)	(463,578)			0		25,863	(489,441)			0003
139505 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC .	03/05/2021	03/04/2022	03/04/2022	Maturity		1,335,947	4014.83000000	(71,745)		(104,498)	(92,080)			0		12,417	(104,498)			0003
140320 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC .	03/05/2021	03/04/2022	03/04/2022	Maturity		2,665,651	3918.78000000	(178,446)		(278,953)	(248,069)			0		30,885	(278,953)			0003
140328 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	03/05/2021	03/04/2022	03/04/2022	Maturity		1,926,553	4047.48000000	(99,881)		(140,695)	(123,408)			0		17,287	(140,695)			0003
140506 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	03/05/2021	03/04/2022	03/04/2022	Maturity		7,689,254	3955.28000000	(493,266)		(747,180)	(661,807)			0		85,373	(747,180)			0003
140559 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC .	03/05/2021	03/04/2022	03/04/2022	Maturity		1,267,845	3966.80000000	(75,495)		(115,723)	(102,656)			0		13,067	(115,723)			0003
141507 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC .	03/05/2021	03/04/2022	03/04/2022	Maturity		1,129,237	3976.41000000	(66,838)		(100,093)	(88,525)			0		11,568	(100,093)			0003
141534 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC .	03/05/2021	03/04/2022	03/04/2022	Maturity		1,633,464	3989.85000000	(93,478)		(138,796)	(122,618)			0		16,179	(138,796)			0003
142091 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC .	03/05/2021	03/04/2022	03/04/2022	Maturity		6,323,736	3970.64000000	(197,024)		(710,237)	(676,137)			0		34,100	(710,237)			0003
139417 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	03/19/2021	03/18/2022	03/18/2022	Maturity		1,075,229	4081.15000000	(53,993)		(97,761)	(86,339)			0		11,422	(97,761)			0003
140318 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	03/19/2021	03/18/2022	03/18/2022	Maturity		1,233,801	4112.67000000	(55,393)		(105,135)	(93,417)			0		11,718	(105,135)			0003

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140410 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		2,394,816	3991.36000000	(148,538)		(283,056)	(251,635)			0		31,421	(283,056)			0003
140504 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		7,654,226	4028.54000000	(432,009)		(825,702)	(734,316)			0		91,386	(825,702)			0003
140520 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		2,021,115	4042.23000000	(110,006)		(210,445)	(187,174)			0		23,271	(210,445)			0003
140587 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		1,215,018	4050.06000000	(64,795)		(123,918)	(110,211)			0		13,707	(123,918)			0003
140660 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		1,219,125	4063.75000000	(62,659)		(119,811)	(106,556)			0		13,255	(119,811)			0003
142090 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/19/2021	03/18/2022	03/18/2022	Maturity		6,668,329	4044.19000000	(386,969)		(570,177)	(488,318)			0		81,859	(570,177)			0003
139993 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		1,272,291	4240.97000000	(54,541)		(72,054)	(57,709)			0		14,345	(72,054)			0003
140521 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		2,908,794	4155.42000000	(158,146)		(228,011)	(186,416)			0		41,595	(228,011)			0003
140595 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		11,324,124	4194.12000000	(554,345)		(774,981)	(629,181)			0		145,800	(774,981)			0003
140663 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		2,106,225	4212.45000000	(97,971)		(134,350)	(108,582)			0		25,768	(134,350)			0003
140680 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		1,690,684	4226.71000000	(75,525)		(101,776)	(81,912)			0		19,864	(101,776)			0003
140723 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		854,306	4271.53000000	(33,477)		(41,924)	(33,119)			0		8,805	(41,924)			0003
140730 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		1,290,624	4302.08000000	(46,180)		(53,721)	(41,575)			0		12,146	(53,721)			0003
142093 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2021	04/06/2022	04/06/2022	Maturity		8,116,638	4206.34000000	(183,322)		(471,192)	(422,976)			0		48,216	(471,192)			0003
139961 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		1,711,864	4279.66000000	(82,377)		(71,916)	(47,090)			0		24,826	(71,916)			0003
140562 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		2,691,244	4217.64000000	(155,406)		(154,297)	(107,462)			0		46,835	(154,297)			0003
140593 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		8,526,240	4263.12000000	(428,846)		(392,660)	(263,419)			0		129,241	(392,660)			0003
140662 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		1,719,308	4298.27000000	(78,573)		(64,472)	(40,792)			0		23,680	(64,472)			0003
140676 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2021	04/20/2022	04/20/2022	Maturity		1,287,000	4290.00000000	(60,184)		(50,835)	(32,697)			0		18,138	(50,835)			0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
141864 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	04/20/2021	04/20/2022	04/20/2022	Maturity		2,624,746	4339.62000000	(109,792		(72,477	(39,389			0		33,088	(72,477			0003
142092 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	04/20/2021	04/20/2022	04/20/2022	Maturity		7,140,863	4273.46000000	(163,753		(239,904	(190,554			0		49,350	(239,904			0003
140314 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		1,747,032	4367.58000000	(76,849			26,529			0		26,529				0003
140319 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		2,190,095	4380.19000000	(92,951			32,087			0		32,087				0003
140563 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	05/06/2021	05/06/2022	05/06/2022	Expiry		2,537,786	4285.65000000	(144,049			49,727			0		49,727				0003
140624 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		9,079,287	4323.47000000	(451,191			155,754			0		155,754				0003
140668 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		2,173,290	4346.58000000	(101,376			34,996			0		34,996				0003
140682 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2021	05/06/2022	05/06/2022	Expiry		1,743,672	4359.18000000	(78,545			27,114			0		27,114				0003
141866 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/06/2021	05/06/2022	05/06/2022	Expiry		1,762,423	4441.11000000	(65,862			22,736			0		22,736				0003
142095 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/06/2021	05/06/2022	05/06/2022	Maturity		8,740,512	4340.27000000	(198,840		(208,905	(140,264			0		68,641	(208,905			0003
140022 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		1,298,268	4327.56000000	(58,039			22,261			0		22,261				0003
140525 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		2,122,190	4244.38000000	(118,651			45,510			0		45,510				0003
140623 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		6,419,595	4279.73000000	(327,124			125,472			0		125,472				0003
140667 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		2,581,566	4302.61000000	(123,682			47,443			0		47,443				0003
140727 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		873,416	4367.08000000	(34,867			13,373			0		13,373				0003
140731 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/20/2021	05/20/2022	05/20/2022	Expiry		2,193,935	4387.87000000	(82,361			31,591			0		31,591				0003
141549 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/20/2021	05/20/2022	05/20/2022	Expiry		935,852	4315.09000000	(45,733			17,541			0		17,541				0003
142094 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	05/20/2021	05/20/2022	05/20/2022	Maturity		6,752,354	4300.53000000	(160,646		(149,194	(87,576			0		61,618	(149,194			0003
141317 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	06/04/2021	06/06/2022	06/06/2022	Expiry		7,704,326	4352.56000000	(384,318			164,408			0		164,408				0003
141318 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	06/04/2021	06/06/2022	06/06/2022	Expiry		3,315,994	4373.71000000	(156,211			66,826			0		66,826				0003
141319 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	06/04/2021	06/06/2022	06/06/2022	Expiry		1,430,208	4388.51000000	(64,694			27,675			0		27,675				0003
141320 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	06/04/2021	06/06/2022	06/06/2022	Expiry		1,225,567	4396.97000000	(54,140			23,161			0		23,161				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
141321 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2022	06/06/2022	Expiry		1,460,486	...4454.07000000	... (54,772)			23,431			0		23,431				0003
141804 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022	06/06/2022	Expiry		3,373,015	...4483.68000000	... (115,182)			49,278			0		49,278				0003
141805 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022	06/06/2022	Expiry		2,710,794	...4316.60000000	... (147,958)			63,295			0		63,295				0003
142096 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022	06/06/2022	Maturity		9,578,654	...4371.58000000	... (190,924)		(138,864)	(57,188)			0		81,676	(138,864)			0003
140921 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	06/18/2021	06/17/2022	06/17/2022	Expiry		1,699,912	...4249.78000000	... (95,496)			44,075			0		44,075				0003
140923 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	06/18/2021	06/17/2022	06/17/2022	Expiry		2,162,388	...4324.78000000	... (98,725)			45,565			0		45,565				0003
140926 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	06/18/2021	06/17/2022	06/17/2022	Expiry		2,165,512	...4331.02000000	... (97,100)			44,815			0		44,815				0003
141293 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUHSFUBMIPR08K5P83	06/18/2021	06/17/2022	06/17/2022	Expiry		2,049,910	...4312.27575000	... (96,059)			44,335			0		44,335				0003
141823 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		997,081	...4370.61000000	... (38,781)			17,899			0		17,899				0003
141824 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		1,122,564	...4356.02000000	... (45,633)			21,061			0		21,061				0003
141825 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		9,304,010	...4295.61000000	... (451,213)			208,252			0		208,252				0003
141826 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	06/17/2022	Expiry		1,387,473	...4253.95000000	... (75,421)			34,810			0		34,810				0003
142098 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/21/2022	06/21/2022	Maturity		8,293,674	...4306.03000000	... (184,331)		(107,954)	(21,800)			0		86,155	(107,954)			0003
141117 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	07/06/2021	07/06/2022	07/06/2022	Expiry		1,366,261	...4554.20000000	... (54,207)			27,772			0		27,772				0003
141347 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2022	07/06/2022	Expiry		1,680,440	...4510.77000000	... (77,881)			39,901			0		39,901				0003
141348 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2022	07/06/2022	Expiry		1,386,469	...4525.97000000	... (61,712)			31,617			0		31,617				0003
141737 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	07/06/2021	07/06/2022	07/06/2022	Expiry		2,161,908	...4430.41000000	... (114,181)			58,498			0		58,498				0003
141738 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	07/06/2021	07/06/2022	07/06/2022	Expiry		1,153,575	...4434.75000000	... (60,188)			30,836			0		30,836				0003
141740 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	07/06/2021	07/06/2022	07/06/2022	Expiry		9,035,071	...4480.36000000	... (416,684)			213,479			0		213,479				0003
141827 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. . KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	07/06/2022	Expiry		1,466,035	...4497.74000000	... (64,276)			32,931			0		32,931				0003
142099 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2022	07/06/2022	Expiry		7,829,466	...4493.39000000	... (164,763)			84,413			0		84,413				0003
141532 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,431,536	...4565.15000000	... (53,357)			29,383			0		29,383				0003
141533 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,994,926	...4530.57000000	... (82,119)			45,222			0		45,222				0003
141535 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,170,912	...4515.44000000	... (50,289)			27,694			0		27,694				0003
141536 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,143,191	...4504.63000000	... (50,588)			27,858			0		27,858				0003
141538 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,474,608	...4487.34000000	... (68,488)			37,715			0		37,715				0003
141539 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		2,011,959	...4411.68000000	... (113,896)			62,721			0		62,721				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
141539 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		9,492,400	...4457.07000000	 (477,842			263,140			0		263,140				0003
141540 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022	07/20/2022	Expiry		1,755,675	...4474.37000000	 (84,425			46,492			0		46,492				0003
142101 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL . C2RNE81BXP4R0TB8PU41	07/20/2021	07/20/2022	07/20/2022	Expiry		7,276,042	...4474.37000000	 (151,145			83,233			0		83,233				0003
141152 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022	08/05/2022	Expiry		10,048,274	...4567.40000000	 (462,440			275,685			0		275,685				0003
141155 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022	08/05/2022	Expiry		916,141	...4580.71000000	 (40,630			24,222			0		24,222				0003
141158 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022	08/05/2022	Expiry		1,377,539	...4591.80000000	 (59,187			35,285			0		35,285				0003
141160 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022	08/05/2022	Expiry		1,380,867	...4602.89000000	 (57,483			34,269			0		34,269				0003
141163 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022	08/05/2022	Expiry		1,383,529	...4611.76000000	 (56,139			33,467			0		33,467				0003
141165 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022	08/05/2022	Expiry		1,394,842	...4649.47000000	 (50,562			30,143			0		30,143				0003
141166 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022	08/05/2022	Expiry		2,344,701	...4689.40000000	 (75,130			44,789			0		44,789				0003
141751 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	08/06/2021	08/05/2022	08/05/2022	Expiry		1,774,943	...4525.25000000	 (96,962			57,804			0		57,804				0003
142102 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/05/2022	08/05/2022	Expiry		6,829,780	...4589.58000000	 (143,000			85,250			0		85,250				0003
141541 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022	08/19/2022	Expiry		1,450,301	...4588.25000000	 (72,084			45,752			0		45,752				0003
141543 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022	08/19/2022	Expiry		2,388,733	...4650.43000000	 (100,614			63,851			0		63,851				0003
141769 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		1,452,324	...4532.72000000	 (82,783			52,535			0		52,535				0003
141770 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		6,842,535	...4570.48000000	 (355,552			225,639			0		225,639				0003
141771 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		1,422,012	...4597.13000000	 (68,928			43,743			0		43,743				0003
141772 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JFFG9NF38B653	08/20/2021	08/19/2022	08/19/2022	Expiry		1,905,343	...4610.45000000	 (89,153			56,578			0		56,578				0003
142104 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022	08/19/2022	Expiry		6,623,966	...4592.69000000	 (141,256			89,643			0		89,643				0003
141379 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		1,387,842	...4626.14000000	 (74,235			50,230			0		50,230				0003
141382 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		926,135	...4630.67000000	 (48,982			33,143			0		33,143				0003
141383 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		7,000,436	...4666.96000000	 (337,170			228,139			0		228,139				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
141386 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		2,815,141	4691.90000000	(126,894)			85,860			0		85,860				0003
141388 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		941,102	4705.51000000	(40,874)			27,657			0		27,657				0003
141390 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		1,414,374	4714.58000000	(59,907)			40,535			0		40,535				0003
141392 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		3,331,954	4759.93000000	(124,040)			83,929			0		83,929				0003
141393 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022	09/06/2022	Expiry		958,790	4793.95000000	(32,284)			21,844			0		21,844				0003
142105 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	09/03/2021	09/06/2022	09/06/2022	Expiry		6,356,487	4691.90000000	(123,443)			83,525			0		83,525				0003
141575 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		2,668,238	4447.06346500	(171,888)			123,854			0		123,854				0003
141577 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		7,174,567	4484.10417000	(424,480)			305,858			0		305,858				0003
141580 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		3,604,714	4505.89282000	(202,512)			145,920			0		145,920				0003
141582 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		1,808,458	4521.14487500	(97,876)			70,524			0		70,524				0003
141584 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		1,359,612	4532.03920000	(71,628)			51,611			0		51,611				0003
141585 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022	09/20/2022	Expiry		1,368,109	4560.36444500	(67,080)			48,334			0		48,334				0003
142230 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	09/20/2021	09/20/2022	09/20/2022	Expiry		6,083,883	4503.71395500	(179,544)			129,370			0		129,370				0003
141605 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	10/06/2021	10/06/2022	10/06/2022	Expiry		2,670,492	4450.82100000	(179,946)			137,548			0		137,548				0003
141607 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022	10/06/2022	Expiry		1,360,119	4533.72845000	(76,254)			58,287			0		58,287				0003
141609 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022	10/06/2022	Expiry		1,823,092	4557.72797500	(96,628)			73,861			0		73,861				0003
141612 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022	10/06/2022	Expiry		1,845,780	4614.45412500	(85,332)			65,226			0		65,226				0003
142239 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	10/06/2021	10/06/2022	10/06/2022	Expiry		6,865,765	4507.54715000	(178,125)			136,156			0		136,156				0003
142842 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC .	10/06/2021	10/06/2022	10/06/2022	Expiry		1,218,756	4579.54572500	(55,552)			42,463			0		42,463				0003
142848 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	10/06/2021	10/06/2022	10/06/2022	Expiry		6,618,262	4492.27472500	(379,932)			290,414			0		290,414				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
142852 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	10/06/2021	10/06/2022	10/06/2022	Expiry		2,830,036	4509.72892500	(155,810)			119,099			0		119,099				0003
141907 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	10/20/2021	10/20/2022	10/20/2022	Expiry		949,062	4745.30835900	(37,922)			30,442			0		30,442				0003
141908 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	10/20/2021	10/20/2022	10/20/2022	Expiry		1,435,977	4786.58768800	(50,868)			40,834			0		40,834				0003
142241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL	10/20/2021	10/20/2022	10/20/2022	Expiry		6,391,400	4681.34808000	(143,683)			115,340			0		115,340				0003
142656 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022	10/20/2022	Expiry		2,624,983	4626.00652000	(148,112)			118,895			0		118,895				0003
142657 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022	10/20/2022	Expiry		7,538,350	4672.27570000	(379,417)			304,573			0		304,573				0003
142660 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022	10/20/2022	Expiry		2,796,666	4695.86388800	(132,488)			106,353			0		106,353				0003
142661 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022	10/20/2022	Expiry		1,650,883	4711.28693400	(75,092)			60,279			0		60,279				0003
143649 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		3,353,708	4791.01084700	(185,591)			157,039			0		157,039				0003
143653 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		7,741,529	4838.45590000	(382,048)			323,271			0		323,271				0003
143657 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		3,400,072	4857.24602000	(160,076)			135,449			0		135,449				0003
143660 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		974,550	4872.74786900	(44,082)			37,309			0		37,309				0003
143663 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		976,992	4884.96144700	(42,822)			36,234			0		36,234				0003
143678 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		1,473,521	4911.73736800	(60,174)			50,916			0		50,916				0003
143680 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		1,980,854	4952.13612600	(72,416)			61,275			0		61,275				0003
143747 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/05/2021	11/04/2022	11/04/2022	Expiry		7,783,526	4850.19972500	(164,340)			139,057			0		139,057				0003
143682 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/19/2021	11/18/2022	11/18/2022	Expiry		1,464,918	4883.05962400	(70,611)			62,464			0		62,464				0003
143684 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO	11/19/2021	11/18/2022	11/18/2022	Expiry		1,481,126	4937.08616400	(62,394)			55,195			0		55,195				0003
143798 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022	11/18/2022	Expiry		2,784,395	4791.44940400	(171,421)			151,642			0		151,642				0003
143820 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022	11/18/2022	Expiry		1,835,177	4798.03000000	(111,390)			98,538			0		98,538				0003
143829 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022	11/18/2022	Expiry		6,668,188	4834.67000000	(373,487)			330,392			0		330,392				0003
143836 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022	11/18/2022	Expiry		2,418,615	4850.17000000	(130,817)			115,723			0		115,723				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
143892 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	11/19/2021	11/18/2022	11/18/2022	Expiry		5,785,000	...4847.82000000	(127,708)			112,973			0		112,973				0003
144173 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/06/2021	12/06/2022	12/06/2022	Expiry		5,148,823	...4680.74839800	(368,159)			342,943			0		342,943				0003
144176 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/06/2021	12/06/2022	12/06/2022	Expiry		1,878,177	...4695.44174200	(130,476)			121,539			0		121,539				0003
144179 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/06/2021	12/06/2022	12/06/2022	Expiry		6,149,440	...4730.33843400	(398,320)			371,038			0		371,038				0003
144222 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/06/2021	12/06/2022	12/06/2022	Expiry		2,451,531	...4833.19000000	(128,818)			119,995			0		119,995				0003
144226 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/06/2021	12/06/2022	12/06/2022	Expiry		930,456	...4807.02000000	(51,753)			48,208			0		48,208				0003
144234 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/06/2021	12/06/2022	12/06/2022	Expiry		2,292,303	...4752.84000000	(142,862)			133,077			0		133,077				0003
144242 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCUFXT09	12/06/2021	12/06/2022	12/06/2022	Expiry		7,494,849	...4732.63426900	(237,054)			220,818			0		220,818				0003
144710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/20/2021	12/20/2022	12/20/2022	Expiry		6,118,452	...4708.25821400	0						0						0003
144728 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/20/2021	12/20/2022	12/20/2022	Expiry		4,659,380	...4659.38040000	(321,360)			311,675			0		311,675				0003
144730 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/20/2021	12/20/2022	12/20/2022	Expiry		6,581,329	...4700.94938200	(416,780)			404,220			0		404,220				0003
144732 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/20/2021	12/20/2022	12/20/2022	Expiry		1,442,489	...4808.29785200	(71,934)			69,766			0		69,766				0003
144734 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	12/20/2021	12/20/2022	12/20/2022	Expiry		966,776	...4833.87876400	(45,370)			44,003			0		44,003				0003
144738 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZIWZFF32TWEFA76	12/20/2021	12/20/2022	12/20/2022	Expiry		2,474,413	...4716.48065000	(153,411)			148,788			0		148,788				0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(27,482,809)	0	(20,717,748)	(7,589,628)	0	XXX	0	0	13,128,120	(20,717,748)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(27,482,809)	0	(20,717,748)	(7,589,628)	0	XXX	0	0	13,128,120	(20,717,748)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(27,482,809)	0	(20,717,748)	(7,589,628)	0	XXX	0	0	13,128,120	(20,717,748)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(27,482,809)	0	(20,717,748)	(7,589,628)	0	XXX	0	0	13,128,120	(20,717,748)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												11,182,582	0	7,710,492	2,295,033	0	XXX	0	0	(5,415,459)	7,710,492	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												11,182,582	0	7,710,492	2,295,033	0	XXX	0	0	(5,415,459)	7,710,492	0	0	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0003	Equity derivatives hedging portfolio's exposure to equity markets

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Bank of America, N.A. B4TYDEB6GKMZ0031MB27	Y	Y			218,774	(203,444)	15,330	21,594		21,594	0	0
Barclays Bank PLC G5GSEF7VJP5170UK5573	Y	Y			4,547,488	(3,513,340)	1,034,148	961,051		961,051	0	0
BNP Paribas London ROMUWSFPU8MIPR08K5P83	Y	Y	510,000		1,731,427	(1,408,924)	0	426,684		426,684	0	0
Citibank N.A. E570DZIVZ7FF321WEFA76	Y	Y	860,511		3,955,118	(3,335,638)	0	762,834		762,834	0	0
Goldman Sachs International W22LR0WP21HZNB6K528	Y	Y			71,132	(47,747)	23,385			0	0	0
JPMorgan Chase Bank, N.A. 7H6GLXDRUGOFU57RNE97	Y	Y			98,686		98,686	135,439		135,439	0	0
Morgan Stanley & Co International PLC 4POUHN3JPF6GFNF3BB653	Y	Y	460,000		2,159,900	(1,809,371)	0	489,531		29,531	0	0
MORGAN STANLEYCBO 4POUHN3JPF6GFNF3BB653	Y	Y			10,347,956	(8,553,514)	1,794,442	2,206,612		2,206,612	0	0
Royal Bank of Canada ES71P3U3RH1GC71XBU11	Y	Y	310,000		1,319,905	(1,002,155)	7,750	414,188		104,188	0	0
Societe General 02RNE81BX4R0TD8PU41	Y	Y	40,000		43,898	(30,066)	0	1,706		0	0	0
Wells Fargo Bank, N.A. KB1H1DSPHFMYMCUFXT09	Y	Y	80,000		319,850	(226,694)	13,156	12,536		0	0	0
0299999999. Total NAIC 1 Designation			2,260,511	0	24,814,134	(20,130,892)	2,986,898	5,432,175	0	3,458,416	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
.....												
0999999999 - Gross Totals			2,260,511	0	24,814,134	(20,130,892)	2,986,898	5,432,175	0	3,458,416	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					24,814,134	(20,130,892)						

SCHEDULE DB - PART D - SECTION 2

Collateral Pledged by Reporting Entity

[illegible]

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Morgan Stanley & Co International PLC	4PQUH3JPGFNF3BB653 ..	Cash.....	Cash Collateral	70,000	70,000	XXX		V.....
BNP Paribas	ROMUWSPUBMPROBK5P83 ..	Cash.....	Cash Collateral	510,000	510,000	XXX		V.....
Citibank NA	E570D2WZ7FF32WFEA76 ..	Cash.....	Cash Collateral	860,511	860,511	XXX		V.....
Morgan Stanley & Co International PLC	4PQUH3JPGFNF3BB653 ..	Cash.....	Cash Collateral	390,000	390,000	XXX		V.....
Royal Bank of Canada	ES71P3U3RH1GC71XB11 ..	Cash.....	Cash Collateral	310,000	310,000	XXX		V.....
Societe Generale	02RNE81BXP4R0TD8PU41 ..	Cash.....	Cash Collateral	40,000	40,000	XXX		V.....
Wells Fargo Bank NA	KB1H1D5P8FMYMCUFXT09 ..	Cash.....	Cash Collateral	80,000	80,000	XXX		V.....
.....								
.....								
.....								
.....								
02999999999 - Total				2,260,511	2,260,511	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

[illegible]

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	9,573,484	4. April.....	14,349,636	7. July.....	8,255,471	10. October.....	1,245,107
2. February.....	11,990,615	5. May.....	15,719,120	8. August.....	9,418,732	11. November.....	(487,657)
3. March.....	6,947,462	6. June.....	10,420,008	9. September.....	12,785,066	12. December.....	(3,454,559)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999.	Total - U.S. Government Bonds					0	0	0
0309999999.	Total - All Other Government Bonds					0	0	0
0509999999.	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999.	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999.	Total - U.S. Special Revenues Bonds					0	0	0
.....	AMERICAN ELECTRIC POWER CO INC COMMERCIAL .....	.....	12/15/2022	0.000	01/19/2023	4,987,847	0	11,424
.....	BECTON DICKINSON AND CO COMMERCIAL PAPER .....	.....	12/20/2022	0.000	01/23/2023	2,991,370	0	4,686
.....	HP INC COMMERCIAL PAPER .....	.....	12/16/2022	0.000	01/11/2023	4,993,389	0	10,542
.....	MARRIOTT INTERNATIONAL INC/MD COMMERCIAL .....	.....	12/15/2022	0.000	01/13/2023	3,993,652	0	8,958
.....	MARRIOTT INTERNATIONAL INC/MD COMMERCIAL .....	.....	12/23/2022	0.000	01/19/2023	997,647	0	1,172
.....	MONDELEZ INTERNATIONAL INC COMMERCIAL PA .....	.....	12/20/2022	0.000	02/06/2023	4,976,212	0	7,879
.....	NASDAQ INC COMMERCIAL PAPER .....	.....	12/15/2022	0.000	01/18/2023	4,988,878	0	11,073
.....	RYDER SYSTEM INC FIXED COUPON 0 MATURIT .....	.....	12/14/2022	0.000	01/05/2023	2,998,413	0	7,121
.....	VII CREDIT INC COMMERCIAL PAPER .....	.....	12/21/2022	0.000	02/22/2023	992,941	0	1,481
.....	TORONTO-DOMINION BANK/THE COMMERCIAL PAP .....	.....	12/29/2022	0.000	02/01/2023	1,992,695	0	704
.....	RECKITT BENCKISER TREASURY SERVICES PLC .....	.....	12/22/2022	0.000	01/31/2023	2,988,360	0	3,860
.....	VOYAFONE GROUP PLC COMMERCIAL PAPER .....	.....	12/15/2022	0.000	01/04/2023	4,998,067	0	10,285
1019999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					41,899,471	0	79,185
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					41,899,471	0	79,185
1309999999.	Total - Hybrid Securities					0	0	0
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999.	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999.	Total - Issuer Obligations					41,899,471	0	79,185
2429999999.	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999.	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999.	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999.	Total - SVO Identified Funds					0	0	0
2469999999.	Total - Affiliated Bank Loans					0	0	0
2479999999.	Total - Unaffiliated Bank Loans					0	0	0
2509999999.	Total Bonds					41,899,471	0	79,185
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA .....	.....	12/30/2022	0.000 .....	.....	2,000,000	0	0
8209999999.	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					2,000,000	0	0
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
8609999999.	Total Cash Equivalents					43,899,471	0	79,185

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...\$	1B ...\$	1C ...\$	1D ...\$	1E ...\$	1F ...\$	1G ...\$
1B	2A ...\$	2B ...\$	2C ...\$				
1C	3A ...\$	3B ...\$	3C ...\$				
1D	4A ...\$	4B ...\$	4C ...\$				
1E	5A ...\$	5B ...\$	5C ...\$				
1F	6 ...\$						

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR	B... LIFE INSURANCE	264,964	260,173	0	0
5. California	CA		0	0	0	0
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE		0	0	0	0
9. District of Columbia	DC		0	0	0	0
10. Florida	FL	B... LIFE INSURANCE	124,983	122,723	0	0
11. Georgia	GA	B... LIFE INSURANCE	34,995	34,362	0	0
12. Hawaii	HI		0	0	0	0
13. Idaho	ID		0	0	0	0
14. Illinois	IL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA	B... LIFE INSURANCE	499,932	490,892	0	0
23. Michigan	MI		0	0	0	0
24. Minnesota	MN		0	0	0	0
25. Mississippi	MS		0	0	0	0
26. Missouri	MO		0	0	0	0
27. Montana	MT		0	0	0	0
28. Nebraska	NE		0	0	0	0
29. Nevada	NV	B... LIFE INSURANCE	214,838	199,469	0	0
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM	B... LIFE INSURANCE	204,146	193,965	0	0
33. New York	NY		0	0	0	0
34. North Carolina	NC	B... LIFE INSURANCE	411,000	411,000	0	0
35. North Dakota	ND		0	0	0	0
36. Ohio	OH	B... LIFE INSURANCE	4,052,458	3,984,982	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR		0	0	0	0
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI		0	0	0	0
41. South Carolina	SC	B... LIFE INSURANCE	170,013	167,915	0	0
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX		0	0	0	0
45. Utah	UT		0	0	0	0
46. Vermont	VT		0	0	0	0
47. Virginia	VA	B... LIFE INSURANCE	538,653	540,732	0	0
48. Washington	WA		0	0	0	0
49. West Virginia	WV		0	0	0	0
50. Wisconsin	WI		0	0	0	0
51. Wyoming	WY		0	0	0	0
52. American Samoa	AS		0	0	0	0
53. Guam	GU		0	0	0	0
54. Puerto Rico	PR		0	0	0	0
55. U.S. Virgin Islands	VI		0	0	0	0
56. Northern Mariana Islands	MP		0	0	0	0
57. Canada	CAN		0	0	0	0
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	6,515,982	6,406,213	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0