6 3 3 1 2 2 0 2 3 2 0 2 0 0 1 0 0

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

MASSMUTUAL ASCEND LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 63312 Employer's ID Number 13-1935920

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 12/29/1961 Commenced Business 08/13/1963

Statutory Home Office 191 Rosa Parks Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)
rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Isaac Cezar Hall

OTHER

Donna Marie Carrelli	Dominic Lusean Blue #	Michael Harrison Haney

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

Mark Francis Muething President	John Paul Gruber Secretary	Brian Patrick Sponaugle Treasurer

Subscribed and sworn to before me this
_____ day of February 2024

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

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

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)			0	0
2.	Stocks (Schedule D):				
	2.1 Preferred stocks			0	0
	2.2 Common stocks			0	0
3.	Mortgage loans on real estate (Schedule B)			0	0
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.2 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ ..... Schedule E - Part 1), and cash equivalents ($ ..... , Schedule E - Part 2)			0	0
6.	Short-term investments (Schedule DA)			0	0
7.	Derivatives (Schedule DB)		443,319,567	443,319,567	103,698,994
8.	Other invested assets (Schedule BA)			0	0
9.	Securities lending reinvested collateral assets (Schedule DL)			0	0
10.	Aggregate write-ins for invested assets	0	0	0	0
11.	Subtotals, cash and invested assets (Lines 1 to 10)	0	443,319,567	443,319,567	103,698,994
12.	Investment income due and accrued			0	0
13.	Receivables for securities			0	0
14.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
15.	Aggregate write-ins for other than invested assets	0	0	0	0
16.	Total (Lines 11 to 15)	0	443,319,567	443,319,567	103,698,994
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0	0
1099.	Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	0	0	0	0
1501.					
1502.					
1503.					
1598.	Summary of remaining write-ins for Line 15 from overflow page	0	0	0	0
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)	0	0	0	0

LIABILITIES AND SURPLUS

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1. Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)		387,451,687	387,451,687	30,644,554
2. Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)			0	0
3. Interest Maintenance Reserve			0	0
4. Charges for investment management, administration and contract guarantees due or accrued			0	0
5. Investment expenses due or accrued (Exhibit 1, Line 24)			0	0
6. Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)			0	0
7. Federal and foreign income taxes due or accrued (excluding deferred taxes)			0	0
8. Reserve for future federal income taxes			0	0
9. Unearned investment income			0	0
10. Other transfers to general account due or accrued (net) (including $ ..... accrued expense allowances recognized in reserves)			0	0
11. Remittances and items not allocated			0	0
12. Derivatives		55,867,880	55,867,880	73,054,440
13. Payable for securities			0	0
14. Payable for securities lending			0	0
15. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
16. Aggregate write-ins for liabilities	0	0	0	0
17. Total liabilities (including $ ..... due or accrued net transfers to or (from) the general account)	0	443,319,567	443,319,567	103,698,994
18. Contributed surplus			0	0
19. Aggregate write-ins for special surplus funds	0	0	0	0
20. Unassigned funds			0	0
21. Surplus (Lines 18 through 20)	0	0	0	0
22. Totals	0	443,319,567	443,319,567	103,698,994
DETAILS OF WRITE-INS				
1601.				
1602.				
1603.				
1698. Summary of remaining write-ins for Line 16 from overflow page	0	0	0	0
1699. Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)	0	0	0	0
1901.				
1902.				
1903.				
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0
1999. Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)	0	0	0	0

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Transfers to Separate Accounts:		
1.1 Net premiums and annuity considerations for life and accident and health contracts	0	0
1.2 Considerations for supplementary contracts with life contingencies	0	0
1.3 Aggregate write-ins for other transfers to Separate Accounts	0	0
1.4 Totals (Lines 1.1 to 1.3)	0	0
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)	0	0
3. Net investment income and capital gains and losses	0	0
4. Aggregate write-ins for other income	0	0
5. Totals (Lines 1.4 to 4)	0	0
DEDUCT:		
6. Transfers from the Separate Account on account of contract benefits:		
6.1 Death benefits	0	0
6.2 Matured endowments	0	0
6.3 Annuity benefits	0	0
6.4 Payments on supplementary contracts with life contingencies	0	0
6.5 Accident and health benefits	0	0
6.6 Surrender benefits and withdrawals for life contracts	0	0
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	0	0
7. Transfers on account of policy loans	0	0
8. Net transfer of reserves from or (to) Separate Accounts	(356,807,133)	22,047,053
9. Other transfers from the Separate Accounts:		
9.1 Federal and foreign income taxes incurred	0	0
9.2 Change in expense allowances recognized in reserves	0	0
9.3 Aggregate write-ins for other transfers from Separate Accounts	0	0
10. Subtotals (Lines 6.1 to 9.3)	(356,807,133)	22,047,053
11. Fees associated with charges for investment management, administration and contract guarantees	0	0
12. Increase in aggregate reserve for life and accident and health contracts	356,807,133	(22,047,053)
13. Increase in liability for deposit-type contracts	0	0
14. Increase in reserve for future federal income taxes	0	0
15. Aggregate write-ins for reserves and funds	0	0
16. Totals (Lines 10 to 15)	0	0
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)	0	0
SURPLUS ACCOUNT		
18. Surplus, December 31, prior year	0	0
19. Net gain from operations (Line 17)	0	0
20. Surplus contributed or (withdrawn) during year		
21. Change in reserve on account of change in valuation basis, (increase) or decrease		
22. Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23. Aggregate write-ins for gains and losses in surplus	0	0
24. Surplus, December 31, current year (Page 3, Line 21)	0	0
DETAILS OF WRITE-INS		
01.301.		
01.302.		
01.303.		
01.398. Summary of remaining write-ins for Line 1.3 from overflow page	0	0
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	0	0
0401.		
0402.		
0403.		
0498. Summary of remaining write-ins for Line 4 from overflow page	0	0
0499. Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)	0	0
06.701.		
06.702.		
06.703.		
06.798. Summary of remaining write-ins for Line 6.7 from overflow page	0	0
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	0	0
09.301.		
09.302.		
09.303.		
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)	0	0
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page	0	0
1599. Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)	0	0
2301.		
2302.		
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE SEPARATE ACCOUNTS OF THE MASSMUTUAL ASCEND LIFE INSURANCE COMPANY

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Other Lines of Business
1. Transfers to Separate Accounts:							
1.1 Net premiums and annuity considerations for life and accident and health contracts	0						
1.2 Considerations for supplementary contracts with life contingencies	0	XXX	XXX			XXX	
1.3 Aggregate write-ins for other transfers to Separate Accounts	0	0	0	0	0	0	0
1.4 Totals (Lines 1.1 to 1.3)	0	0	0	0	0	0	0
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)	0						
3. Net investment income and capital gains and losses	0						
4. Aggregate write-ins for other income	0	0	0	0	0	0	0
5. Totals (Lines 1.4 to 4)	0	0	0	0	0	0	0
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits	0					XXX	
6.2 Matured endowments	0					XXX	
6.3 Annuity benefits	0	XXX	XXX			XXX	
6.4 Payments on supplementary contracts with life contingencies	0	XXX	XXX			XXX	
6.5 Accident and health benefits	0	XXX	XXX	XXX	XXX		
6.6 Surrender benefits and withdrawals for life contracts	0					XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	0	0	0	0	0	0	0
7. Transfers on account of policy loans	0					XXX	
8. Net transfer of reserves from or (to) Separate Accounts	(356,807,133)			(356,807,133)			
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred	0					XXX	
9.2 Change in expense allowances recognized in reserves	0					XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts	0	0	0	0	0	0	0
10. Subtotals (Lines 6.1 to 9.3)	(356,807,133)	0	0	(356,807,133)	0	0	0
11. Fees associated with charges for investment management, administration and contract guarantees	0						
12. Increase in aggregate reserve for life and accident and health contracts	356,807,133			356,807,133			
13. Increase in liability for deposit-type contracts	0					XXX	
14. Increase in reserve for future federal income taxes	0						
15. Aggregate write-ins for reserves and funds	0	0	0	0	0	0	0
16. Totals (Lines 10 to 15)	0	0	0	0	0	0	0
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)	0	0	0	0	0	0	0
18. Policies/certificates in force end of year	0						
DETAILS OF WRITE-INS							
01.301.							
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page	0	0	0	0	0	0	0
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	0	0	0	0	0	0	0
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page	0	0	0	0	0	0	0
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	0	0	0	0	0	0	0
06.701.							
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page	0	0	0	0	0	0	0
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	0	0	0	0	0	0	0
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0
1501.							
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page	0	0	0	0	0	0	0
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)	0	0	0	0	0	0	0

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	0						
1.2 Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	0	0	0	0	0	0	0
1.4 Totals (Lines 1.1 to 1.3)	0	0	0	0	0	0	0
2. Transfers on account of deposit-type contracts (including $ deposits less $ withdrawals)	0						
3. Net investment income and capital gains and losses	0						
4. Aggregate write-ins for other income	0	0	0	0	0	0	0
5. Totals (Lines 1.4 to 4)	0	0	0	0	0	0	0
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits	0						
6.2 Matured endowments	0						
6.3 Annuity benefits	0						
6.4 Payments on supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	0						
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	0	0	0	0	0	0	0
7. Transfers on account of policy loans	0						
8. Net transfer of reserves from or (to) Separate Accounts	(356,807,133)		(356,807,133)				
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred	0						
9.2 Change in expense allowances recognized in reserves	0						
9.3 Aggregate write-ins for other transfers from Separate Accounts	0	0	0	0	0	0	0
10. Subtotals (Lines 6.1 to 9.3)	(356,807,133)	0	(356,807,133)	0	0	0	0
11. Fees associated with charges for investment management, administration and contract guarantees	0						
12. Increase in aggregate reserve for life and accident and health contracts	356,807,133		356,807,133				
13. Increase in liability for deposit-type contracts	0						
14. Increase in reserve for future federal income taxes	0						
15. Aggregate write-ins for reserves and funds	0	0	0	0	0	0	0
16. Totals (Lines 10 to 15)	0	0	0	0	0	0	0
17. Net gain from operations (including $ unrealized capital gains) (Line 5 minus Line 16)	0	0	0	0	0	0	0
18. Policies/certificates in force end of year	0						
DETAILS OF WRITE-INS							
01.301.							
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page	0	0	0	0	0	0	0
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	0	0	0	0	0	0	0
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page	0	0	0	0	0	0	0
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	0	0	0	0	0	0	0
06.701.							
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page	0	0	0	0	0	0	0
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	0	0	0	0	0	0	0
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0
1501.							
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page	0	0	0	0	0	0	0
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)	0	0	0	0	0	0	0

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

Analysis of Operations by Lines of Business - Group Annuities

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Reserve December 31 of prior year	30,644,554	0	30,644,554	0	0	0	0
2.	Tabular net premiums and considerations	0						
3.	Increase or (decrease) from investment results after provision for federal income taxes	0						
4.	Tabular less actual reserve released	0						
5.	Increase in reserve on account of change in valuation basis	0						
6.	Other increases (net)	356,807,133		356,807,133				
7.	Totals (Lines 1 to 6)	387,451,687	0	387,451,687	0	0	0	0
8.	Net transfer of reserves from or (to) Separate Accounts	0						
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0						
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	0						
13.	Charges for investment management, administration and contract guarantees	0						
14.	Aggregate write-ins for other decreases in reserves	0	0	0	0	0	0	0
15.	Total deductions (Lines 8 to 14)	0	0	0	0	0	0	0
16.	Reserve December 31 of current year	387,451,687	0	387,451,687	0	0	0	0
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	0						
18.	Amount available for policy loans based upon line 17 CSV	0						
	DETAILS OF WRITE-INS							
1401.								
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0	0	0	0
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	0	0	0	0	0	0	0

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

Analysis of Increase in Reserves During the Year - Group Annuities

N O N E

Analysis of Reserves During the Year - Accident and Health

N O N E

Exhibit of Net Investment Income

N O N E

Exhibit of Capital Gains (Losses)

N O N E

Exhibit 1

N O N E

Exhibit 2

N O N E

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total [a]	3 Ordinary	4 Group
0200001. 2012 IAR 3.50% 2017-2018 (Def)	616,763	616,763	
0200002. 2012 IAR 3.75% 2019 (Def)	3,631,420	3,631,420	
0200003. 2012 IAR 3.50% 2020 (Def)	7,130,786	7,130,786	
0200004. 2012 IAR 3.00% 2021 (Def)	25,129,701	25,129,701	
0200005. 2012 IAR 3.25% 2022 (Def)	152,211,671	152,211,671	
0200006. 2012 IAR 4.25% 2023 (Def)	198,731,346	198,731,346	
0299999. Annuities: Totals	387,451,687	387,451,687	0
9999999. Totals (to Page 3, Line 1)	387,451,687	387,451,687	0

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts that no longer contain a mortality risk in Column 2 are: Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $; Accident and Health Contracts $; Miscellaneous Reserves $.

EXHIBIT 3 - INTERROGATORIES

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

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

2.2 If not, state which kind is issued
N/A

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

NONE

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year						
2. Deposits received during the year						
3. Investment earnings credited to account						
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments						
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)						

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	
	1.2 Aggregate write-ins for other transfers to Separate Accounts	0
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	
3.	Investment income collected	
4.	Consideration on disposal of short-term bonds net of purchases	
5.	Consideration on disposal of investments (excluding short-term bonds)	
6.	Aggregate write-ins for other increases in funds from operations	0
7.	Total (Lines 1 to 6)	0
8.	Cost of investments acquired (excluding short-term bonds)	
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	
	9.2 Matured endowments	
	9.3 Annuity benefits	
	9.4 Supplementary contract benefits with life contingencies	
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	
	9.7 Policy loans (net)	
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	0
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	0
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	
12.	Investment expenses (Exhibit 1, Line 25)	
12.1	Fees associated with investment management, administration and contract guarantees	
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	
14.	Total (Lines 8 to 13)	0
15.	Funds from operations (Line 7 minus Line 14)	0
16.	Surplus contributed or (withdrawn) during year	
17.	Aggregate write-ins for other changes in funds	0
18.	Total funds (includes $ ..... net transfers from general account) (Lines 15 to 17)	0
19.	Increase in payable for investments acquired, net of receivable for investments sold	
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	0
22.	Increase in cash (Line 18 to 21)	0
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	103,698,994
24.	Increase in cash (Line 22)	0
25.	Cost of invested assets acquired	311,011,308
26.	Adjusted cost of assets disposed of	90,189,850
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	118,799,115
31.	Aggregate write-ins for other reconciling items	0
32.	Cash and invested assets, December 31st of current year	443,319,567
	DETAILS OF WRITE-INS	
01.201.		
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	0
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	0
0601.		
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	0
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0
09.901.		
09.902.		
09.903.		
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	0
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	0
10.201.		
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	0
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	0
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	0
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	0
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	0
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	0
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance		0.0
1.2 Annuities	387,451,687	87.4
1.3 Supplementary contracts with life contingencies		0.0
1.4 Accident and health		0.0
1.5 Miscellaneous reserves		0.0
1.6 Total	387,451,687	87.4
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		0.0
2.2 Annuities certain		0.0
2.3 Supplemental contracts		0.0
2.4 Dividend accumulations or refunds		0.0
2.5 Premium and other deposit funds		0.0
2.6 Total	0	0.0
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)		0.0
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	387,451,687	87.4
5. Total liabilities not associated with guarantees	55,867,880	12.6
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	443,319,567	100.0 %

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account. For the products (and related assets) that are not registered with the SEC, identify whether the products are considered private placement variable annuity products or private placement life insurance.

Note: A distinct disaggregated product identifier shall be used for each product and shall be used consistently throughout the interrogatory. Disaggregation of reporting shall be such that each product filing or policy form is separately identified. For example, if a company has 5 different separate group annuities, each annuity shall be separately reported. (Companies may eliminate proprietary information however such elimination will require the use of unique reporting identifiers).

Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1	Separate Account Assets		4	5	6	7	Not Registered with SEC		
	2	3							
Product Identifier	Registered with SEC	Not Registered with SEC	Guarantees Associated with the Product Yes/No	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts	Private Placement Variable Annuity	Private Placement Life Insurance	Other (Not PPVA or PPLI)
1.01A0001 Pension Risk Transfer Group Annuities									
1.01A9999 Total Pension Risk Transfer Group Annuities	0	0	XXX	0	0	0	0	0	0
1.01B0001 All Other Group Annuities									
1.01B9999 Total All Other Group Annuities	0	0	XXX	0	0	0	0	0	0
1.01C0001 Registered Index Linked Annuities Individual Annuities	443,319,567								
1.01C9999 Total Registered Index Linked Annuities Individual Annuities	443,319,567	0	XXX	0	0	0	0	0	0
1.01D0001 All Other Individual Annuities									
1.01D9999 Total All Other Individual Annuities	0	0	XXX	0	0	0	0	0	0
1.01E0001 Life Insurance									
1.01E9999 Total Life Insurance	0	0	XXX	0	0	0	0	0	0
1.01F9999 Totals	443,319,567	0	XXX	0	0	0	0	0	0

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? ..... Yes [ ] No [X]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money..... $ .....

1.032 Other Fees and Expenses..... $ .....

1.033 Additional Required Surplus Amounts . $ .....

1.04 Did the reporting entity receive seed money from the general account in the current year? ..... Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received..... $ .....

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? ..... Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money ..... $ .....

GENERAL INTERROGATORIES

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money..... Yes [ ] No [X]
1.082 Other Fees and Expenses..... Yes [ ] No [X]
1.083 Additional Required Surplus Amounts ... Yes [ ] No [X]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

	1 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091 Under 1 Year			
1.092 1 Year - 3 Years			
1.093 Over 3 Years - 5 Years			
1.094 Over 5 Years			
1.095 Total	0	0	0

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money..... Yes [ ] No [X] N/A [ ]
1.102 Other Fees and Expenses..... Yes [ ] No [X] N/A [ ]
1.103 Additional Required Surplus Amounts ... Yes [ ] No [X] N/A [ ]

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money..... Yes [ ] No [ ] N/A [X]
1.112 Other Fees and Expenses..... Yes [ ] No [ ] N/A [X]
1.113 Additional Required Surplus Amounts ... Yes [ ] No [ ] N/A [X]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? ..... Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? ..... Yes [ ] No [X]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2023	$
2.302	As of December 31, 2022	$
2.303	As of December 31, 2021	$
2.304	As of December 31, 2020	$
2.305	As of December 31, 2019	$

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? ..... Yes [ ] No [X]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges
2.5A00001 Pension Risk Transfer Group Annuities		
2.5B00001 All Other Group Annuities		
2.5C00001 Registered Index Linked Annuities Individual Annuities		
2.5D00001 All Other Individual Annuities		
2.5E00001 Life Insurance		

GENERAL INTERROGATORIES

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2023	$
2.602	As of December 31, 2022	$
2.603	As of December 31, 2021	$
2.604	As of December 31, 2020	$
2.605	As of December 31, 2019	$

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) ..... Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) ..... Yes [X] No [ ]

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
4.2A00001 Pension Risk Transfer Group Annuities				
4.2A99999 Total Pension Risk Transfer Group Annuities	0	0	0	0
4.2B00001 All Other Group Annuities				
4.2B99999 Total All Other Group Annuities	0	0	0	0
4.2C00001 Registered Index Linked Annuities Individual Annuities				
4.2C99999 Total Registered Index Linked Annuities Individual Annuities	0	0	0	0
4.2D00001 All Other Individual Annuities				
4.2D99999 Total All Other Individual Annuities	0	0	0	0
4.2E00001 Life Insurance				
4.2E99999 Total Life Insurance	0	0	0	0
4.2F99999 Totals	0	0	0	0

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? ..... Yes [ ] No [ ] N/A [X]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? ..... Yes [ ] No [ ] N/A [X]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? ..... Yes [X] No [ ]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost ..... Yes [ ] No [X]
5.22 Other Measurement Methods..... Yes [ ] No [X]

5.3 If other measurement methods are used, provide explanation on these measurement methods.
.....

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value .....$	443,319,567	.....100.0 %
5.42 Amortized Cost .....$	.....	..... 0.0 %
5.43 Other Measurement Methods .....$	.....	..... 0.0 %

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51... $	$	$ .....

1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52... $	$	$ .....

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? ..... Yes [ ] No [X]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? ..... Yes [ ] No [ ] N/A [X]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? ..... Yes [ ] No [ ] N/A [X]

6.4 Are all securities lending transactions reported on balance sheet? ..... Yes [ ] No [ ] N/A [X]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.
.....

6.6 Provide detail on the current status of separate account transactions by separate account product:

6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount ..... $ .....
6.612 Percentage..... ..... %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value ..... $ .....
6.622 Market Value.....$ .....

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open .....$ .....
6.6312 30 Days or Less.....$ .....
6.6313 31 to 60 Days..... $ .....
6.6314 61 to 90 Days..... $ .....
6.6315 Greater than 90 Days..... $ .....
6.6316 Total Collateral Received.... $ 0

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) .....$ .....

6.633 Narrative discussion about sources and uses of collateral:
.....

6.634 Collateral for transactions that extend beyond one year from the reporting date .....$ .....

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

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5) .....$ 0
6.72 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) .....$ 0
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3) .....$ 0

GENERAL INTERROGATORIES

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? ..... Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account
.....

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$ .....

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.
.....

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? ..... Yes [X] No [ ]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: ..... Yes [ ] No [X] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
Registered Index Linked Annuities	Investment Directive .....

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

NONE

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	
2. Current year's realized pre-tax capital gains/(losses) transferred into the reserve of taxes of $	
3. Adjustment for current year's liability gains/(losses) released from reserve	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	
6. Reserve as of December 31, current year (Line 4 minus Line 5)	

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2023				
2. 2024				
3. 2025				
4. 2026				
5. 2027				
6. 2028				
7. 2029				
8. 2030				
9. 2031				
10. 2032				
11. 2033				
12. 2034				
13. 2035				
14. 2036				
15. 2037				
16. 2038				
17. 2039				
18. 2040				
19. 2041				
20. 2042				
21. 2043				
22. 2044				
23. 2045				
24. 2046				
25. 2047				
26. 2048				
27. 2049				
28. 2050				
29. 2051				
30. 2052				
31. 2053 and Later				
32. Total (Lines 1 to 31)				

NONE

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
2.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
2.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
2.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
2.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
2.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
2.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
3.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
3.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
3.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
4.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
4.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
4.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
5.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
5.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
5.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
6.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
6.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
6.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
7.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	5,223,448	XXX	XXX	5,223,448	0.0005	2,612	0.0016	8,358	0.0033	17,237
27.	1	Highest Quality	382,228,239	XXX	XXX	382,228,239	0.0005	191,114	0.0016	611,565	0.0033	1,261,353
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	387,451,687	XXX	XXX	387,451,687	XXX	193,726	XXX	619,923	XXX	1,278,591
34.		Total (Lines 9 + 17 + 25 + 33)	387,451,687	XXX	XXX	387,451,687	XXX	193,726	XXX	619,923	XXX	1,278,591

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank		XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	0	0	0	0	XXX	0	XXX	0	XXX	0
		REAL ESTATE										
18.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
31.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated				0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated				0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA		XXX		0	0.0000	0	0.1580	0	0.1580	0
97.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	0	0	0	0	XXX	0	XXX	0	XXX	0

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

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

OVERFLOW PAGE FOR WRITE-INS

NONE

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

Schedule BA - Verification - Other Long-Term Invested Assets

N O N E

Schedule D - Verification - Bonds and Stock

N O N E

Schedule D - Summary By Country

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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)		30,644,553
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	186,501,922	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(6,445)	186,495,476
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	159,165,403	
	3.2 Section 2, Column 19	44,534,709	203,700,112
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		23,082,662
6.	Considerations received/(paid) on terminations, Section 2, Column 15		56,471,118
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		387,451,686
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		387,451,686

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	387,451,687	
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)		387,451,687
4.	Part D, Section 1, Column 6	443,319,567	
5.	Part D, Section 1, Column 7	(55,867,880)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	387,451,687	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		387,451,687
10.	Part D, Section 1, Column 9	443,319,567	
11.	Part D, Section 1, Column 10	(55,867,880)	
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

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

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 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

Schedule D - Part 1 - Long Term Bonds Owned

N O N E

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

Schedule D - Part 3 - Long-Term Bonds and Stocks Acquired

N O N E

Schedule D - Part 4 - Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed Of

N O N E

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at 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	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	0	XXX	XXX
145228 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		301,568	4696.05000000	35,344			5,325		5,325	939	0					
145313 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		1,063,220	4696.05000000	124,184			18,773		18,773	2,961	0					
145315 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		252,751	111.61000000	26,412			12		12	(1,503)	0					
145317 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/06/2022	01/05/2024		292,532	78.54000000	27,779			1		1	(5,466)	0					
145803 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024		1,131,416	4482.73000000	134,752			76,586		76,586	42,906	0					
145805 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024		321,180	105.62000000	31,604			140		140	(3,962)	0					
145806 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		289,447	77.39000000	26,962			617		617	(6,376)	0					
145812 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		257,820	4482.73000000	30,503			17,446		17,446	10,147	0					
146375 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		765,287	4500.53000000	96,449			51,662		51,662	29,632	0					
146392 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2024		908,850	4500.53000000	112,607			61,636		61,636	33,878	0					
146396 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		358,308	105.13000000	36,748			133		133	(5,343)	0					
146401 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		231,495	76.07000000	21,675			3,109		3,109	(4,105)	0					
147068 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/20/2024		940,610	4348.87000000	117,670			99,488		99,488	56,749	0					
147070 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/18/2022	02/20/2024		147,396	101.51000000	15,963			370		370	(3,103)	0					
147088 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2024		128,474	75.30000000	12,917			3,067		3,067	(1,582)	0					
147155 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024		84,874	4348.87000000	10,652			8,982		8,982	5,350	0					
147845 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		660,255	4328.87000000	87,286			74,709		74,709	42,258	0					
147849 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		258,003	104.54000000	28,613			511		511	(4,133)	0					
147854 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2024		226,872	69.03000000	24,586			23,915		23,915	6,241	0					
147871 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		697,761	4328.87000000	90,221			78,937		78,937	46,482	0					
148437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2024		355,514	4463.12000000	46,572			30,265		30,265	17,948	0					
148461 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2024		1,460,645	4463.12000000	191,344			124,649		124,649	68,527	0					

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
148466 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2024		478,202	105.83000000	53,224			1,028		1,028	(7,172)	0					
148471 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2024		549,529	73.77000000	59,349			26,364		26,364	136	0					
149296 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		86,208	4481.15000000	12,090			7,275		7,275	4,370	0					
149370 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/05/2024		1,920,717	4481.15000000	263,714			163,401		163,401	89,043	0					
149374 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/05/2024		294,130	110.55000000	35,707			369		369	(2,845)	0					
149378 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		682,723	72.70000000	80,636			43,811		43,811	5,273	0					
149938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024		374,938	4459.45000000	51,404			34,791		34,791	20,403	0					
150001 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024		1,026,438	4459.45000000	141,238			95,688		95,688	53,199	0					
150005 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024		330,906	72.42000000	38,607			23,494		23,494	3,573	0					
150007 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024		299,307	112.38000000	36,839			228		228	(2,687)	0					
150361 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024		231,379	4123.34000000	33,342			38,429		38,429	22,304	0					
150435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024		1,253,264	4123.34000000	177,750			222,369		222,369	119,271	0					
150437 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024		219,510	99.83000000	29,370			2,871		2,871	(4,999)	0					
150439 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024		242,884	67.27000000	28,211			35,587		35,587	10,448	0					
151004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2024		296,951	3901.36000000	42,464			53,272		53,272	27,520	0					
151078 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2024		63,972	94.88000000	8,457			2,307		2,307	(1,178)	0					
151083 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2024		1,314,194	3901.36000000	190,427			320,050		320,050	163,934	0					
151085 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2028		539,985	3901.36000000	134,024			213,258		213,258	79,227	0					
151089 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024		128,259	67.77000000	15,327			18,195		18,195	5,244	0					
151623 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2024		291,415	4121.43000000	40,973			48,269		48,269	27,428	0					
151663 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		69,682	69.98000000	7,671			7,935		7,935	2,044	0					
151677 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		563,246	4121.43000000	79,964			103,002		103,002	54,285	0					

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
151682 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		54,030	98.01000000	7,361			1,306		1,306	(1,166)	0					
151694 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2028		1,500,757	4121.43000000	377,290			512,042		512,042	195,655	0					
152966 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2024		284,548	3674.84000000	42,386			53,102		53,102	23,261	0					
153089 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2024		357,900	3674.84000000	53,281			114,778		114,778	55,082	0					
153095 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2024		63,220	87.66000000	8,358			5,679		5,679	(375)	0					
153097 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024		4,631	61.48000000	649			1,110		1,110	342	0					
153099 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2028		7,022,908	3674.84000000	1,785,153			3,243,753		3,243,753	1,165,959	0					
153774 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/05/2024		385,914	3845.08000000	55,494			103,236		103,236	51,150	0					
153776 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		39,473	93.31000000	6,012			2,007		2,007	(641)	0					
153779 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		453,088	61.35000000	57,637			110,956		110,956	34,058	0					
153781 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2028		14,195,221	3845.08000000	3,490,889			5,878,219		5,878,219	2,185,545	0					
153813 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		346,378	3845.08000000	49,484			67,372		67,372	33,224	0					
154438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024		237,750	3959.90000000	35,037			46,499		46,499	24,405	0					
154524 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024		515,688	3959.90000000	76,306			121,015		121,015	60,832	0					
154527 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/19/2024		50,072	93.96000000	6,895			2,593		2,593	(622)	0					
154530 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/19/2024		223,819	62.91000000	28,828			48,739		48,739	13,554	0					
154533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2028		11,909,317	3959.90000000	2,978,520			4,586,319		4,586,319	1,707,883	0					
155013 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2024		368,356	4145.19000000	54,075			69,055		69,055	35,575	0					
155016 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2024		50,916	98.55000000	6,639			1,683		1,683	(711)	0					
155018 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/05/2022	08/06/2024		73,674	65.01000000	8,868			13,660		13,660	4,016	0					
155022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2028		17,958,343	4145.19000000	4,455,465			6,119,793		6,119,793	2,293,533	0					
155033 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2022	08/06/2024		436,916	4145.19000000	64,251			80,915		80,915	43,844	0					
155828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024		1,015,781	4228.48000000	150,874			170,378		170,378	88,129	0					

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155834 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2024		270,868	100.66000000	37,353			7,487		7,487	(3,692)	0					
155839 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2024		199,720	64.69000000	26,862			38,481		38,481	10,211	0					
155845 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2028		25,122,464	4228.48000000	6,390,652			8,108,574		8,108,574	3,160,263	0					
155872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/20/2024		692,036	4228.48000000	102,324			108,362		108,362	60,789	0					
156534 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024		955,742	3908.19000000	147,528			245,267		245,267	119,658	0					
156542 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2024		94,265	94.28000000	13,348			5,681		5,681	(817)	0					
156551 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024		343,793	60.32000000	47,241			94,734		94,734	28,520	0					
156564 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	09/06/2022	09/06/2028		23,838,223	3908.19000000	6,314,745			9,588,466		9,588,466	3,488,383	0					
156595 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2024		403,880	3908.19000000	62,278			90,354		90,354	45,864	0					
156968 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024		925,774	3855.93000000	147,494			253,943		253,943	122,023	0					
156973 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2024		62,062	89.16000000	9,142			6,081		6,081	(52)	0					
156977 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024		110,613	59.58000000	16,109			32,367		32,367	9,694	0					
156988 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2028		14,097,545	3855.93000000	3,857,088			5,896,467		5,896,467	2,154,587	0					
157002 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024		170,466	3855.93000000	26,901			28,192		28,192	12,903	0					
158026 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/04/2024		896,229	3744.52000000	146,838			279,089		279,089	130,499	0					
158033 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/04/2024		15,844	80.52000000	2,529			2,916		2,916	310	0					
158039 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2022	10/04/2024		141,458	57.75000000	20,879			46,566		46,566	13,796	0					
158047 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	10/06/2022	10/06/2028		20,222,236	3744.52000000	5,633,915			9,121,468		9,121,468	3,244,566	0					
158087 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024		100,419	3744.52000000	16,308			19,902		19,902	8,652	0					
158676 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024		898,038	3665.78000000	152,047			163,339		163,339	66,748	0					
158747 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/18/2024		939,564	3665.78000000	160,853			319,534		319,534	146,518	0					
158751 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024		29,522	78.33000000	4,996			6,128		6,128	716	0					
158756 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/18/2024		61,368	56.96000000	9,402			21,438		21,438	6,299	0					

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158763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2028		13,766,781	3665.78000000	4,017,147			6,560,606		6,560,606	2,374,426	0					
159744 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2024		868,257	3770.55000000	147,951			268,099		268,099	124,815	0					
159749 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024		58,290	82.65000000	9,936			9,333		9,333	749	0					
159757 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024		177,389	60.75000000	26,922			49,188		49,188	14,622	0					
159761 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2028		14,490,289	3770.55000000	4,155,380			6,469,560		6,469,560	2,372,041	0					
159807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2024		261,205	3770.55000000	43,647			57,927		57,927	25,975	0					
160803 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		262,898	3965.34000000	43,026			53,834		53,834	26,650	0					
160830 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		536,673	3965.34000000	87,762			134,729		134,729	64,738	0					
160837 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		89,158	86.59000000	13,300			11,038		11,038	384	0					
160844 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		130,127	65.15000000	19,429			26,293		26,293	7,633	0					
160849 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2028		11,388,198	3965.34000000	3,202,248			4,482,549		4,482,549	1,674,297	0					
161779 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		1,118,800	3941.26000000	176,938			235,727		235,727	115,103	0					
161834 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2024		1,614,887	3941.26000000	258,705			420,625		420,625	200,525	0					
161846 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		251,335	86.37000000	35,740			32,367		32,367	1,424	0					
161852 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		108,908	66.53000000	15,695			19,979		19,979	5,705	0					
161859 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2028		22,729,793	3941.26000000	6,129,770			9,127,298		9,127,298	3,391,331	0					
162561 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2024		2,724,290	3821.62000000	434,797			810,666		810,666	375,829	0					
162570 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2024		82,617	83.29000000	12,393			13,233		13,233	1,310	0					
162576 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2024		586,086	65.52000000	83,541			114,715		114,715	33,256	0					
162582 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2028		29,633,776	3821.62000000	8,015,936			12,898,565		12,898,565	4,712,228	0					
162710 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024		1,156,895	3821.62000000	184,641			274,253		274,253	126,979	0					
163150 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/06/2023	01/06/2025		898,825	3895.08000000		136,523		249,197		249,197	112,675	0					
163155 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/06/2025		97,942	86.21000000		14,642		13,190		13,190	(1,452)	0					

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163156 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		5,566,300	3895.08000000		580,008		1,255,084		1,255,084	675,075	0					
163158 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/06/2025		231,767	68.13000000		32,980		36,465		36,465	3,485	0					
163168 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2029		12,278,426	3895.08000000		3,232,910		5,112,768		5,112,768	1,879,858	0					
163179 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		494,824	86.21000000		49,334		30,596		30,596	(18,738)	0					
163185 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		655,848	68.13000000		64,339		70,281		70,281	5,942	0					
163188 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		3,416,566	3895.08000000		355,828		424,230		424,230	68,402	0					
163191 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		266,004	3895.08000000		27,772		7,860		7,860	(19,912)	0					
163195 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/06/2025		861,538	3895.08000000		131,298		209,834		209,834	78,536	0					
163202 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		22,027,802	3895.08000000		2,294,176		3,295,633		3,295,633	1,001,457	0					
163206 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		9,225,116	3895.08000000		960,335		952,685		952,685	(7,649)	0					
163210 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		436,105	3895.08000000		45,532		16,239		16,239	(29,293)	0					
163245 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,787,958	173.71000000		171,823		156,673		156,673	(15,149)	0					
163272 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,315,075	3895.08000000		137,302		59,866		59,866	(77,435)	0					
163295 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,662,649	86.21000000		160,778		101,448		101,448	(59,330)	0					
163301 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2023	01/05/2024		1,563,177	3895.08000000		162,214		75,256		75,256	(86,958)	0					
163309 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		599,791	68.13000000		59,859		58,240		58,240	(1,619)	0					
163325 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		367,930	3895.08000000		38,256		23,746		23,746	(14,510)	0					
163331 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		1,575,451	3895.08000000		164,003		163,370		163,370	(633)	0					
163350 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2023	01/05/2024		378,559	86.21000000		36,153		18,603		18,603	(17,550)	0					
163360 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2023	01/05/2024		480,912	68.13000000		44,532		23,440		23,440	(21,092)	0					
163374 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		15,029	3895.08000000		1,569		302		302	(1,268)	0					
163380 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	15	257,214	173.71000000		23,484		14,008		14,008	(9,477)	0					
163389 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	1	161,101	3895.08000000		16,432		6,679		6,679	(9,753)	0					

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163810 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,130,007	71.01000000		102,492		73,774		73,774	(28,718)	0					
163812 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/20/2025		664,279	3972.61000000		96,785		170,814		170,814	74,028	0					
163814 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/20/2025		67,489	89.47000000		9,593		6,922		6,922	(2,671)	0					
163816 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/20/2025		283,926	71.01000000		38,299		35,409		35,409	(2,889)	0					
163818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2029		9,574,809	3972.61000000		2,450,577		3,803,170		3,803,170	1,352,593	0					
163846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		273,559	3972.61000000		26,833		8,406		8,406	(18,427)	0					
163849 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,940,801	3972.61000000		583,862		1,210,044		1,210,044	626,182	0					
163856 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		614,525	89.47000000		58,626		19,606		19,606	(39,020)	0					
163857 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		691,724	3972.61000000		67,851		27,721		27,721	(40,130)	0					
163871 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,408,112	3972.61000000		138,122		65,244		65,244	(72,878)	0					
163875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,447,798	3972.61000000		535,410		598,127		598,127	62,718	0					
163880 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		1,226,165	3972.61000000		118,631		64,500		64,500	(54,131)	0					
163881 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/20/2025		256,271	3972.61000000		36,839		49,677		49,677	12,838	0					
163907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024		2,655,684	3972.61000000		262,249		257,420		257,420	(4,829)	0					
163908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		18,096,952	3972.61000000		1,760,833		2,699,295		2,699,295	938,461	0					
163915 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		6,875,415	3972.61000000		671,728		758,053		758,053	86,325	0					
163928 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024		1,242,581	179.29000000		113,323		79,326		79,326	(33,997)	0					
163937 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		606,670	89.47000000		57,876		19,032		19,032	(38,844)	0					
163942 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		649,410	71.01000000		60,005		41,263		41,263	(18,743)	0					
163946 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2023	01/19/2024		520,703	89.47000000		48,616		13,816		13,816	(34,799)	0					
163966 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	10	178,537	179.29000000		16,441		9,098		9,098	(7,343)	0					
163973 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	36	253,335	71.01000000		20,692		11,551		11,551	(9,141)	0					

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164437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	02/06/2025		1,569,980	4111.08000000		221,210		350,536		350,536	129,326	0					
164444 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025		89,479	92.74000000		12,745		7,418		7,418	(5,326)	0					
164448 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025		311,773	70.69000000		42,064		41,086		41,086	(979)	0					
164452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2029		13,997,002	4111.08000000		3,573,435		5,106,806		5,106,806	1,533,371	0					
164460 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	02/06/2024		9,098,688	4111.08000000		862,556		1,511,974		1,511,974	649,419	0					
164484 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		482,615	92.74000000		44,714		8,554		8,554	(36,160)	0					
164494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		301,801	4111.08000000		28,531		8,773		8,773	(19,757)	0					
164495 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		979,493	70.69000000		83,433		72,671		72,671	(10,762)	0					
164506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2024		4,564,877	4111.08000000		434,206		472,240		472,240	38,034	0					
164511 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		183,138	4111.08000000		17,313		6,601		6,601	(10,712)	0					
164528 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025		480,582	4111.08000000		68,194		95,171		95,171	26,976	0					
164536 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		897,995	4111.08000000		84,892		38,612		38,612	(46,280)	0					
164541 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2024		18,574,412	4111.08000000		1,765,453		2,518,337		2,518,337	752,884	0					
164562 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		9,902,878	4111.08000000		925,325		891,101		891,101	(34,224)	0					
164563 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		2,124,192	4111.08000000		200,810		96,326		96,326	(104,484)	0					
164574 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		1,123,396	173.82000000		97,960		90,743		90,743	(7,217)	0					
164584 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		214,328	4111.08000000		20,318		13,824		13,824	(6,494)	0					
164585 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		679,934	92.74000000		62,690		11,463		11,463	(51,227)	0					
164592 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		3,552,926	4111.08000000		336,817		351,751		351,751	14,934	0					
164605 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2023	02/06/2024	105	741,691	70.69000000		58,231		40,366		40,366	(17,865)	0					
164611 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		783,658	70.69000000		66,595		55,439		55,439	(11,156)	0					
164615 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2023	02/06/2024		272,430	173.82000000		23,388		15,145		15,145	(8,244)	0					

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164621 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024		618,534	92.74000000		54,802		9,244		9,244	(45,558)	0					
165119 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		702,537	90.66000000		65,169		18,021		18,021	(47,148)	0					
165129 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		761,744	71.02000000		65,959		37,953		37,953	(28,006)	0					
165133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	02/17/2023	02/20/2024		11,635,806	4079.09000000		1,148,454		2,058,017		2,058,017	909,563	0					
165139 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		443,203	90.66000000		43,345		17,081		17,081	(26,264)	0					
165141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		2,373,775	4079.09000000		233,797		88,052		88,052	(145,745)	0					
165146 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		1,286,554	71.02000000		115,751		94,222		94,222	(21,529)	0					
165170 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2023	02/20/2024		2,867,344	4079.09000000		281,074		128,652		128,652	(152,422)	0					
165171 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2025		1,359,065	4079.09000000		198,559		316,451		316,451	117,891	0					
165186 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2025		36,148	90.66000000		5,353		3,852		3,852	(1,502)	0					
165187 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		572,144	4079.09000000		56,461		55,110		55,110	(1,351)	0					
165206 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2025		201,149	71.02000000		27,730		25,810		25,810	(1,920)	0					
165230 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2029		10,240,666	4079.09000000		2,715,825		3,824,443		3,824,443	1,108,618	0					
165248 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		4,150,714	4079.09000000		407,185		366,024		366,024	(41,161)	0					
165249 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	1	220,271	4079.09000000		21,234		4,591		4,591	(16,643)	0					
165254 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2025		281,619	4079.09000000		41,004		52,762		52,762	11,759	0					
165257 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	1	439,726	4079.09000000		42,389		12,810		12,810	(29,579)	0					
165259 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	02/17/2023	02/20/2024		22,503,017	4079.09000000		2,221,048		2,696,027		2,696,027	474,979	0					
165264 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		9,860,972	4079.09000000		967,361		791,851		791,851	(175,510)	0					
165279 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	6	2,443,049	4079.09000000		235,507		155,857		155,857	(79,651)	0					
165290 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,544,283	171.26000000		141,920		125,228		125,228	(16,692)	0					
165293 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		976,607	90.66000000		93,950		35,232		35,232	(58,718)	0					
165297 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,155,523	71.02000000		105,153		80,664		80,664	(24,489)	0					

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165301 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		390,474	171.26000000		33,960		21,607		21,607	(12,353)	0					
165807 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		351,754	171.62000000		29,331		19,140		19,140	(10,191)	0					
165811 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		453,723	87.97000000		42,287		29,818		29,818	(12,469)	0					
165815 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		491,401	87.97000000		46,732		17,755		17,755	(28,978)	0					
165816 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		1,218,413	70.70000000		105,551		99,766		99,766	(5,785)	0					
165823 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024		687,720	70.70000000		58,113		24,606		24,606	(33,508)	0					
165824 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025		33,596	87.97000000		4,658		4,123		4,123	(535)	0					
165832 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2025		219,288	70.70000000		29,018		29,303		29,303	285	0					
165841 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		2,511,247	171.62000000		215,967		154,871		154,871	(61,096)	0					
165843 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	2	876,402	4048.42000000		77,563		25,076		25,076	(52,486)	0					
165854 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		642,047	87.97000000		61,958		34,762		34,762	(27,195)	0					
165859 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		1,095,074	70.70000000		92,290		74,661		74,661	(17,629)	0					
165868 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2025		853,171	4048.42000000		125,075		206,964		206,964	81,889	0					
165872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2029		14,146,968	4048.42000000		3,768,752		5,410,626		5,410,626	1,641,874	0					
165875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024		8,627,184	4048.42000000		837,872		1,619,357		1,619,357	781,485	0					
165876 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024		4,809,061	4048.42000000		467,010		484,795		484,795	17,785	0					
165881 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025		741,540	4048.42000000		108,991		136,511		136,511	27,519	0					
165886 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		1,232,982	4048.42000000		119,538		59,493		59,493	(60,044)	0					
165887 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		23,119,040	4048.42000000		2,242,547		3,081,805		3,081,805	839,258	0					
165890 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		354,243	4048.42000000		34,326		12,781		12,781	(21,545)	0					
165894 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024		11,525,892	4048.42000000		1,118,665		1,029,366		1,029,366	(89,299)	0					
165901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		184,335	4048.42000000		17,881		11,106		11,106	(6,775)	0					
165917 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		738,669	4048.42000000		71,614		34,370		34,370	(37,244)	0					

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165919 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		3,819,031	4048.42000000		370,446		347,134		347,134	(23,312)	0					
166331 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2025		1,874,059	3951.57000000		266,679		506,621		506,621	239,942	0					
166333 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025		111,238	82.99000000		14,695		19,064		19,064	4,369	0					
166335 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2023	03/20/2025		657,726	68.23000000		86,162		112,716		112,716	26,554	0					
166339 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2029		14,955,238	3951.57000000		3,822,559		6,106,474		6,106,474	2,283,915	0					
166341 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		7,017,024	3951.57000000		702,404		1,534,113		1,534,113	831,708	0					
166345 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		666,799	68.23000000		59,345		62,889		62,889	3,544	0					
166346 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		593,123	82.99000000		58,399		72,909		72,909	14,510	0					
166351 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		497,484	183.84000000		44,774		16,913		16,913	(27,861)	0					
166355 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2023	03/20/2024		742,285	68.23000000		67,548		90,400		90,400	22,852	0					
166358 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		646,723	82.99000000		58,205		29,294		29,294	(28,911)	0					
166363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		5,328,664	3951.57000000		527,698		505,971		505,971	(21,727)	0					
166366 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		537,793	68.23000000		47,864		26,980		26,980	(20,884)	0					
166374 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024		3,256,624	3951.57000000		324,860		289,769		289,769	(35,091)	0					
166375 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2025		321,222	3951.57000000		45,710		53,367		53,367	7,657	0					
166384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		24,012,102	3951.57000000		2,391,605		2,786,719		2,786,719	395,114	0					
166389 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		6,756,562	3951.57000000		675,656		532,392		532,392	(143,264)	0					
166392 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	4	1,649,583	3951.57000000		149,618		66,781		66,781	(82,837)	0					
166399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	5	2,070,781	3951.57000000		187,821		89,190		89,190	(98,631)	0					
166415 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	21,813	3951.57000000		1,978		1,259		1,259	(720)	0					
166418 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		1,170,618	183.84000000		105,356		49,817		49,817	(55,539)	0					
166429 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		927,997	82.99000000		83,520		83,651		83,651	131	0					
166450 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	126,134	3951.57000000		11,440		2,517		2,517	(8,923)	0					

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166456 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	371,210	3951.57000000		33,669		10,671		10,671	(22,998)	0					
166466 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	473,003	3951.57000000		42,902		17,015		17,015	(25,886)	0					
167331 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		27,680	186.49000000		3,317		1,427		1,427	(1,890)	0					
167335 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/04/2025		834,248	4105.02000000		113,873		193,043		193,043	79,170	0					
167338 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		10,545,418	4105.02000000		996,120		1,865,232		1,865,232	869,111	0					
167340 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025		125,631	84.22000000		17,895		19,659		19,659	1,764	0					
167343 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/04/2025		282,633	71.94000000		34,860		34,989		34,989	129	0					
167344 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		817,302	84.22000000		79,385		88,535		88,535	9,151	0					
167348 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/06/2029		24,139,285	4105.02000000		5,994,752		8,945,995		8,945,995	2,951,243	0					
167349 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/05/2024		1,726,102	71.94000000		138,468		126,165		126,165	(12,303)	0					
167354 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/05/2024		5,906,741	4105.02000000		542,741		583,418		583,418	40,677	0					
167358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/04/2025		480,138	4105.02000000		63,852		92,812		92,812	28,960	0					
167359 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024		689,973	84.22000000		67,272		29,503		29,503	(37,769)	0					
167364 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		36,229,592	4105.02000000		3,385,293		4,303,646		4,303,646	918,353	0					
167368 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		487,275	71.94000000		39,128		24,616		24,616	(14,513)	0					
167369 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024		9,070	186.49000000		900		438		438	(462)	0					
167379 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024		16,119	84.22000000		1,709		1,706		1,706	(2)	0					
167383 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		45,332	71.94000000		4,195		3,326		3,326	(869)	0					
167388 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024		13,168,463	4105.02000000		1,241,786		1,115,939		1,115,939	(125,847)	0					
167389 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024		1,694,324	4105.02000000		86,005		69,344		69,344	(16,660)	0					
167400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024		2,745,585	4105.02000000		179,178		179,940		179,940	762	0					

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
167404 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		1,660,090	186.49000000		155,218		63,064		63,064	(92,155)	0					
167417 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		1,030,834	84.22000000		100,506		83,933		83,933	(16,574)	0					
167418 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	1	160,506	4105.02000000		14,718		6,290		6,290	(8,429)	0					
167425 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		782,105	71.94000000		63,272		45,715		45,715	(17,558)	0					
167429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	7	2,880,903	4105.02000000		264,179		125,938		125,938	(138,240)	0					
167450 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	8	141,874	186.49000000		13,192		4,195		4,195	(8,997)	0					
167459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	5	1,898,818	4105.02000000		174,121		67,351		67,351	(106,771)	0					
167471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	1	116,583	4105.02000000		10,691		3,245		3,245	(7,445)	0					
167996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		7,297,832	4129.79000000		682,347		1,263,410		1,263,410	581,063	0					
167999 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	56	413,000	73.26000000		29,371		14,769		14,769	(14,602)	0					
168000 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		727,487	84.25000000		72,021		81,111		81,111	9,089	0					
168008 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2023	04/19/2024		1,179,679	73.26000000		99,364		71,671		71,671	(27,693)	0					
168012 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		866,146	4129.79000000		118,489		196,826		196,826	78,337	0					
168017 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		109,365	84.25000000		16,241		18,375		18,375	2,134	0					
168022 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		262,142	73.26000000		32,217		30,267		30,267	(1,950)	0					
168026 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	2	737,168	4129.79000000		67,155		22,587		22,587	(44,568)	0					
168027 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/20/2029		12,930,681	4129.79000000		3,291,246		4,740,821		4,740,821	1,449,574	0					
168041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		3,107,894	4129.79000000		287,263		284,853		284,853	(2,409)	0					
168045 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	1	424,129	4129.79000000		38,638		16,143		16,143	(22,495)	0					
168046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		362,272	4129.79000000		49,631		54,501		54,501	4,870	0					
168053 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	04/20/2023	04/19/2024		16,590,549	4129.79000000		1,542,921		1,996,460		1,996,460	453,539	0					
168058 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		7,239,140	4129.79000000		675,412		630,364		630,364	(45,048)	0					
168067 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	4	1,597,733	4129.79000000		145,552		78,273		78,273	(67,279)	0					

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168068 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		1,147,777	186.09000000		105,596		48,336		48,336	(57,260)	0					
168080 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,347,963	4129.79000000		122,798		72,571		72,571	(50,227)	0					
168084 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		1,371,906	84.25000000		134,310		119,164		119,164	(15,145)	0					
168091 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		604,543	73.26000000		49,935		28,776		28,776	(21,159)	0					
168092 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	1	196,248	4129.79000000		17,878		11,145		11,145	(6,733)	0					
168103 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		546,788	186.09000000		50,305		17,534		17,534	(32,771)	0					
168104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	7	2,954,700	4129.79000000		269,170		222,520		222,520	(46,650)	0					
168117 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		304,526	84.25000000		29,234		14,062		14,062	(15,172)	0					
170980 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		6,425,043	4136.25000000		605,560		1,117,783		1,117,783	512,223	0					
171005 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	36	684,060	187.46000000		62,655		20,379		20,379	(42,276)	0					
171010 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		339,088	85.14000000		35,096		36,103		36,103	1,007	0					
171016 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		903,050	73.88000000		71,973		52,787		52,787	(19,186)	0					
171024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	4	1,678,449	4136.25000000		153,076		80,760		80,760	(72,316)	0					
171025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2025		506,002	4136.25000000		68,664		115,445		115,445	46,781	0					
171034 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		10,083	85.14000000		1,482		1,542		1,542	60	0					
171037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	3	1,335,182	4136.25000000		121,770		81,199		81,199	(40,571)	0					
171045 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		149,231	73.88000000		18,499		16,303		16,303	(2,196)	0					
171046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		5,031,152	4136.25000000		477,959		461,903		461,903	(16,056)	0					
171059 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		871,740	4136.25000000		116,578		102,524		102,524	(14,054)	0					
171060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	05/05/2023	05/04/2029		18,103,531	4136.25000000		4,505,969		6,641,569		6,641,569	2,135,600	0					
171063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		28,182,463	4136.25000000		2,677,334		3,141,590		3,141,590	464,256	0					
171066 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		6,598,240	4136.25000000		626,833		513,644		513,644	(113,189)	0					

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171072 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		2,079,764	187.46000000		192,295		78,698		78,698	(113,597)	0					
171076 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		891,333	4136.25000000		84,042		74,024		74,024	(10,018)	0					
171087 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		905,789	85.14000000		93,749		60,004		60,004	(33,745)	0					
171088 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		102,569	4136.25000000		9,671		5,731		5,731	(3,940)	0					
171095 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		535,464	73.88000000		42,730		27,669		27,669	(15,061)	0					
171105 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		433,965	85.14000000		43,397		18,628		18,628	(24,769)	0					
171111 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		465,999	73.88000000		37,047		17,881		17,881	(19,166)	0					
171128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		521,882	4136.25000000		49,207		14,214		14,214	(34,993)	0					
171139 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		977,967	4136.25000000		92,211		35,491		35,491	(56,720)	0					
171149 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,179,293	4136.25000000		111,194		62,463		62,463	(48,730)	0					
171592 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2025		1,536,160	4191.98000000		208,764		331,655		331,655	122,890	0					
171595 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025		25,108	82.56000000		3,674		4,534		4,534	860	0					
171598 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025		93,060	73.66000000		12,026		10,573		10,573	(1,453)	0					
171600 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/18/2029		16,776,988	4191.98000000		4,279,810		5,954,084		5,954,084	1,674,274	0					
171607 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		6,914,494	4191.98000000		633,368		1,117,999		1,117,999	484,631	0					
171613 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	1	492,683	4191.98000000		43,899		31,217		31,217	(12,682)	0					
171614 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		252,433	82.56000000		25,193		35,009		35,009	9,817	0					
171627 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	1	156,109	4191.98000000		13,910		12,225		12,225	(1,685)	0					
171633 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024		740,030	73.66000000		60,512		47,566		47,566	(12,946)	0					
171642 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		2,316,293	4191.98000000		212,172		201,423		201,423	(10,749)	0					
171648 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		996,434	4191.98000000		91,202		29,093		29,093	(62,109)	0					

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171649 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025		308,028	4191.98000000		42,312		48,311		48,311	5,999	0					
171658 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		23,957,011	4191.98000000		2,194,462		2,578,348		2,578,348	383,886	0					
171660 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		115,694	4191.98000000		10,606		4,482		4,482	(6,124)	0					
171672 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		7,213,605	4191.98000000		660,889		525,768		525,768	(135,121)	0					
171673 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		13,918	4191.98000000		1,276		586		586	(690)	0					
171685 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		5,496,750	4191.98000000		503,829		274,647		274,647	(229,182)	0					
171690 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		1,950,138	183.64000000		175,707		94,604		94,604	(81,104)	0					
171695 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024		1,276,811	4191.98000000		116,573		74,075		74,075	(42,498)	0					
171704 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		746,573	82.56000000		74,508		56,184		56,184	(18,324)	0					
171709 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024		726,931	73.66000000		63,825		34,527		34,527	(29,298)	0					
171713 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/19/2023	05/20/2024		1,454,607	183.64000000		129,477		56,178		56,178	(73,299)	0					
171716 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024		437,263	82.56000000		43,508		20,990		20,990	(22,517)	0					
171722 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024		504,282	73.66000000		39,284		19,224		19,224	(20,059)	0					
172227 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		6,024,199	4283.85000000		535,551		855,275		855,275	319,723	0					
172228 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025		25,971	84.28000000		3,462		4,321		4,321	859	0					
172231 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		368,643	84.28000000		35,906		45,655		45,655	9,749	0					
172233 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025		25,595	72.83000000		3,125		2,911		2,911	(214)	0					
172234 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2023	06/06/2024		868,875	72.83000000		69,849		67,291		67,291	(2,558)	0					
172253 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2025		2,461,557	4283.85000000		333,541		484,135		484,135	150,594	0					
172254 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2029		21,647,549	4283.85000000		5,589,397		7,279,248		7,279,248	1,689,851	0					
172255 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		6,071,102	4283.85000000		546,399		485,848		485,848	(60,551)	0					
172258 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025		607,285	4283.85000000		83,198		58,368		58,368	(24,830)	0					
172261 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024		24,983,925	4283.85000000		2,221,071		2,250,089		2,250,089	29,018	0					

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172264 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		8,669,648	4283.85000000		769,043		583,499		583,499	(185,544)	0					
172265 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		365,832	72.83000000		28,550		15,486		15,486	(13,063)	0					
172272 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024		1,433,849	182.34000000		123,024		68,186		68,186	(54,839)	0					
172296 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		438,525	84.28000000		40,432		28,263		28,263	(12,169)	0					
172301 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,322,054	4283.85000000		117,273		34,833		34,833	(82,440)	0					
172302 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		297,468	72.83000000		23,574		12,236		12,236	(11,338)	0					
172310 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024		598,064	182.34000000		50,596		24,365		24,365	(26,231)	0					
172317 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		80,224	4283.85000000		7,116		2,698		2,698	(4,419)	0					
172320 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		498,047	84.28000000		46,094		22,461		22,461	(23,633)	0					
172360 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		3,595,775	4283.85000000		319,664		170,144		170,144	(149,521)	0					
172372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,127,700	4283.85000000		100,033		62,510		62,510	(37,523)	0					
172381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		1,423,726	4283.85000000		126,569		86,417		86,417	(40,153)	0					
172412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	1	332,084	4283.85000000		28,526		13,339		13,339	(15,187)	0					
172771 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025		1,111,739	4388.71000000		153,531		195,535		195,535	42,004	0					
172773 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		7,276,429	4388.71000000		649,785		873,360		873,360	223,575	0					
172776 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025		8,967	84.91000000		1,359		1,420		1,420	61	0					
172778 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024		149,737	84.91000000		14,709		17,316		17,316	2,608	0					
172779 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025		146,262	72.42000000		18,945		17,556		17,556	(1,389)	0					
172781 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		624,997	72.42000000		51,487		47,530		47,530	(3,957)	0					
172783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2029		15,194,416	4388.71000000		3,962,552		4,784,660		4,784,660	822,108	0					
172784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024		4,393,654	4388.71000000		395,429		282,614		282,614	(112,815)	0					

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172804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025		889,752	4388.71000000		122,875		81,159		81,159	(41,716)	0					
172805 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2023	06/20/2024		621,327	84.91000000		52,502		25,326		25,326	(27,176)	0					
172811 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		24,211,452	4388.71000000		3,542,726		1,876,921		1,876,921	(1,665,805)	0					
172815 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		864,078	72.42000000		69,424		30,518		30,518	(38,906)	0					
172816 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		7,563,547	4388.71000000		1,025,574		467,566		467,566	(558,008)	0					
172827 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024		1,646,499	179.75000000		141,945		74,296		74,296	(67,649)	0					
172829 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,383,943	4388.71000000		123,314		39,372		39,372	(83,942)	0					
172837 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		1,115,362	84.91000000		104,509		67,324		67,324	(37,185)	0					
172838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		213,104	4388.71000000		19,012		8,520		8,520	(10,492)	0					
172851 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		645,459	72.42000000		51,862		30,553		30,553	(21,309)	0					
172854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		2,297,403	4388.71000000		204,971		99,213		99,213	(105,758)	0					
172873 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	51	912,458	179.75000000		76,753		37,284		37,284	(39,469)	0					
172892 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	1	280,702	4388.71000000		24,140		14,955		14,955	(9,185)	0					
172902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	3	1,497,384	4388.71000000		128,775		93,168		93,168	(35,608)	0					
172906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	1	180,727	4388.71000000		15,543		3,127		3,127	(12,415)	0					
172916 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	1	207,410	4388.71000000		17,837		7,206		7,206	(10,631)	0					
173417 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2025		173,898	86.88000000		23,441		26,515		26,515	3,074	0					
173418 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		6,911,081	4411.59000000		613,704		816,396		816,396	202,692	0					
173421 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2025		48,469	70.37000000		6,592		7,207		7,207	615	0					
173422 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		403,276	86.88000000		36,698		40,505		40,505	3,807	0					
173425 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/06/2023	07/06/2029		32,773,767	4411.59000000		9,147,159		10,248,675		10,248,675	1,101,517	0					
173428 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		1,024,936	70.37000000		85,070		100,107		100,107	15,037	0					

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173432 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/03/2025		1,609,963	4411.59000000		227,617		278,527		278,527	50,911	0					
173433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		2,415,081	4411.59000000		215,667		65,229		65,229	(150,438)	0					
173434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		5,158,924	4411.59000000		453,985		359,107		359,107	(94,878)	0					
173440 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2025		338,131	4411.59000000		47,237		35,353		35,353	(11,884)	0					
173445 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		28,098,542	4411.59000000		2,479,134		2,067,106		2,067,106	(412,029)	0					
173449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		11,178,783	4411.59000000		990,095		667,096		667,096	(322,999)	0					
173450 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		328,594	4411.59000000		29,343		10,489		10,489	(18,854)	0					
173460 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		2,728,424	177.31000000		223,185		141,522		141,522	(81,663)	0					
173462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		442,589	4411.59000000		38,948		15,197		15,197	(23,751)	0					
173472 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		756,404	86.88000000		68,833		41,109		41,109	(27,723)	0					
173482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		144,344	4411.59000000		12,702		5,483		5,483	(7,219)	0					
173488 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		821,738	70.37000000		68,204		49,645		49,645	(18,559)	0					
173493 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		3,530,484	4411.59000000		310,683		157,536		157,536	(153,147)	0					
173500 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		920,710	177.31000000		76,592		44,774		44,774	(31,818)	0					
173508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		637,744	4411.59000000		56,122		32,113		32,113	(24,008)	0					
173514 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		429,189	86.88000000		36,161		17,049		17,049	(19,112)	0					
173518 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024		665,353	4411.59000000		58,950		39,473		39,473	(19,477)	0					
173555 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2023	07/05/2024	95	668,580	70.37000000		47,315		33,684		33,684	(13,631)	0					
174082 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025		652,586	4534.87000000		90,710		98,569		98,569	7,860	0					
174087 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		4,512,202	4534.87000000		388,997		429,357		429,357	40,360	0					
174088 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		30,667	269.29000000		877		594		594	(283)	0					
174093 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		204,025	88.73000000		18,036		17,946		17,946	(90)	0					
174094 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/20/2023	07/20/2029		23,355,889	4534.87000000		6,336,453		6,782,394		6,782,394	445,941	0					

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174097 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		454,699	73.83000000		38,418		29,381		29,381	(9,037)	0					
174101 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		2,887,673	4534.87000000		242,998		191,991		191,991	(51,007)	0					
174106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025		245,133	4534.87000000		34,074		27,223		27,223	(6,851)	0					
174113 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024		21,830,989	4534.87000000		1,899,296		1,427,440		1,427,440	(471,856)	0					
174116 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		860,416	4534.87000000		73,860		26,582		26,582	(47,278)	0					
174117 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		7,593,788	4534.87000000		657,622		363,621		363,621	(294,001)	0					
174132 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		1,559,654	182.74000000		130,699		58,572		58,572	(72,127)	0					
174135 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		510,385	4534.87000000		43,817		17,450		17,450	(26,367)	0					
174141 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		423,724	88.73000000		37,457		19,205		19,205	(18,252)	0					
174152 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		831,187	73.83000000		67,825		35,356		35,356	(32,469)	0					
174160 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024		1,773,833	4534.87000000		147,050		115,744		115,744	(31,307)	0					
174172 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2023	07/20/2028		10,400,394	4534.87000000		502,339		423,755		423,755	(78,584)	0					
174176 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2023	07/19/2030		12,993,512	4534.87000000		637,981		451,469		451,469	(186,512)	0					
174181 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024		13,086,849	4534.87000000		420,088		264,900		264,900	(155,187)	0					
174182 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	01/17/2025	1	78,000	4534.87000000		8,416		1,465		1,465	(6,951)	0					
174205 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		117,454	182.74000000		9,843		8,186		8,186	(1,657)	0					
174676 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	46	837,408	180.19000000		68,316		35,388		35,388	(32,928)	0					
174685 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		5,337,015	4478.03000000		479,584		586,792		586,792	107,208	0					
174686 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	121	1,039,401	85.75000000		81,334		41,760		41,760	(39,574)	0					
174690 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		232,570	85.75000000		22,471		27,525		27,525	5,054	0					
174696 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024		476,178	72.16000000		40,332		39,603		39,603	(730)	0					
174699 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2025		1,078,514	4478.03000000		154,012		176,932		176,932	22,921	0					
174705 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	1,024,797	4478.03000000		87,416		25,296		25,296	(62,121)	0					
174706 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2029		24,805,255	4478.03000000		6,989,129		7,485,657		7,485,657	496,528	0					

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174714 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	1	379,737	4478.03000000		32,392		11,050		11,050	(21,342)	0					
174724 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	1	78,097	4478.03000000		6,662		2,476		2,476	(4,186)	0					
174726 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2025		129,511	4478.03000000		18,799		21,216		21,216	2,417	0					
174733 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024		31,151,262	4478.03000000		2,819,189		2,173,004		2,173,004	(646,186)	0					
174737 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		9,512,484	4478.03000000		868,298		520,913		520,913	(347,385)	0					
174740 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	4	1,893,848	4478.03000000		161,547		70,050		70,050	(91,497)	0					
174753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	4	1,624,316	4478.03000000		138,556		71,442		71,442	(67,113)	0					
174757 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		1,937,140	180.19000000		163,921		78,069		78,069	(85,851)	0					
174762 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	978,002	4478.03000000		83,424		49,742		49,742	(33,682)	0					
174776 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		483,173	85.75000000		45,718		24,075		24,075	(21,643)	0					
174785 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024		733,553	72.16000000		61,765		41,240		41,240	(20,525)	0					
174789 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		1,112,042	72.16000000		90,128		47,547		47,547	(42,581)	0					
174799 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		108,003	4478.03000000		9,686		1,675		1,675	(8,010)	0					
175284 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		4,810,386	4478.03000000		439,091		0		0	(439,091)	0					
174931 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/09/2023	08/06/2024		1,805,119	4478.03000000		167,185		360,575		360,575	193,389	0					
175291 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		6,901	263.95000000		198		222		222	24	0					
175294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/18/2023	08/20/2025		1,582,847	4369.71000000		231,412		296,256		296,256	64,844	0					
175296 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		11,393	263.95000000		327		367		367	40	0					
175301 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2029		26,726,363	4369.71000000		7,646,412		8,685,496		8,685,496	1,039,084	0					
175306 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		3,571,694	4369.71000000		336,811		483,219		483,219	146,408	0					
175311 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		160,170	83.13000000		14,896		7,784		7,784	(7,112)	0					
175312 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		148,979	83.13000000		13,855		22,206		22,206	8,351	0					
175321 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		472,070	69.84000000		40,881		54,218		54,218	13,337	0					

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175345 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		168,018	69.84000000		14,550		8,573		8,573	(5,977)	0					
175347 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		2,776,013	4369.71000000		260,390		215,699		215,699	(44,691)	0					
175351 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		273,623	69.84000000		23,586		15,842		15,842	(7,744)	0					
175352 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025		1,164,114	4369.71000000		169,262		162,070		162,070	(7,192)	0					
175361 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		14,954,573	4369.71000000		1,402,739		1,184,536		1,184,536	(218,203)	0					
175367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/18/2023	08/20/2024		5,296,949	4369.71000000		501,110		305,839		305,839	(195,271)	0					
175372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	2	1,031,033	4369.71000000		93,514		34,758		34,758	(58,756)	0					
175380 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024		709,333	175.33000000		59,400		34,865		34,865	(24,534)	0					
175387 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	9	3,872,568	4369.71000000		351,240		182,942		182,942	(168,298)	0					
175400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	1	482,416	4369.71000000		43,755		28,642		28,642	(15,113)	0					
175404 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	19	339,548	175.33000000		27,461		16,689		16,689	(10,772)	0					
175419 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	19	153,964	83.13000000		12,428		6,857		6,857	(5,570)	0					
175438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	1	415,734	4369.71000000		37,707		11,757		11,757	(25,950)	0					
175910 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	22	397,872	177.83000000		32,263		18,209		18,209	(14,054)	0					
175967 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	43	358,405	84.16000000		27,681		14,932		14,932	(12,749)	0					
175973 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	51	360,502	70.72000000		25,131		16,317		16,317	(8,814)	0					
175997 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	3	1,283,826	4465.48000000		113,617		37,741		37,741	(75,876)	0					
176006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	1	175,047	4465.48000000		15,491		5,622		5,622	(9,870)	0					
176009 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		4,626,508	4465.48000000		415,460		547,551		547,551	132,091	0					
176014 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	1	124,230	4465.48000000		10,994		4,307		4,307	(6,687)	0					
176015 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		148,268	84.16000000		13,344		21,034		21,034	7,690	0					
176022 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024		197,035	70.72000000		16,141		21,490		21,490	5,349	0					
176024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	1	487,541	4465.48000000		43,147		19,285		19,285	(23,862)	0					

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176028 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/05/2025		699,533	4465.48000000		99,599		118,307		118,307	18,708	0					
176034 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2029		42,823,135	4465.48000000		12,080,406		13,165,534		13,165,534	1,085,128	0					
176036 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	6	2,866,481	4465.48000000		253,680		133,691		133,691	(119,989)	0					
176046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	3	1,148,700	4465.48000000		101,659		63,571		63,571	(38,088)	0					
176047 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024		3,482,750	4465.48000000		313,447		249,723		249,723	(63,724)	0					
176058 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025		1,577,808	4465.48000000		221,934		238,706		238,706	16,772	0					
176061 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024		20,413,394	4465.48000000		1,837,205		1,634,615		1,634,615	(202,590)	0					
176067 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/06/2024		5,845,225	4465.48000000		526,959		366,247		366,247	(160,712)	0					
176077 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		1,068,463	177.83000000		91,567		46,355		46,355	(45,212)	0					
176081 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		722,250	84.16000000		63,558		46,198		46,198	(17,360)	0					
176088 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024		1,004,256	70.72000000		83,454		59,884		59,884	(23,570)	0					
176715 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	14	252,094	179.35000000		19,833		10,996		10,996	(8,837)	0					
176721 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	56	468,942	83.63000000		35,382		20,117		20,117	(15,265)	0					
176728 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	72	508,675	71.02000000		35,740		22,601		22,601	(13,139)	0					
176743 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024		4,262,786	4402.20000000		376,063		568,330		568,330	192,267	0					
176749 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		408,260	83.63000000		36,498		61,490		61,490	24,992	0					
176754 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024		500,177	71.02000000		41,225		54,008		54,008	12,783	0					
176755 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	6	2,453,258	4402.20000000		209,019		77,459		77,459	(131,560)	0					
176760 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024		104,545	263.52000000		2,875		3,598		3,598	723	0					
176766 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	2	844,606	4402.20000000		71,961		29,331		29,331	(42,630)	0					
176767 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025		864,855	4402.20000000		121,512		158,550		158,550	37,038	0					
176774 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	1	151,480	4402.20000000		12,906		6,515		6,515	(6,391)	0					
176780 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	6	2,859,669	4402.20000000		243,645		149,888		149,888	(93,757)	0					

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176787 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024		36,614	263.52000000		1,007		1,260		1,260	253	0					
176793 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2029		46,422,919	4402.20000000		13,040,198		14,904,994		14,904,994	1,864,796	0					
176803 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		4,016,440	4402.20000000		357,062		302,056		302,056	(55,005)	0					
176805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025		146,600	4402.20000000		20,597		24,979		24,979	4,382	0					
176807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024		18,454,006	4402.20000000		1,660,861		1,450,496		1,450,496	(210,365)	0					
176809 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		4,832,337	4402.20000000		429,595		319,336		319,336	(110,258)	0					
176813 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024		721,573	179.35000000		58,765		30,014		30,014	(28,751)	0					
176817 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		531,673	83.63000000		47,532		33,498		33,498	(14,034)	0					
176824 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2023	09/20/2024		462,142	71.02000000		38,589		25,038		25,038	(13,550)	0					
177487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2023	10/04/2024		3,920,395	4308.50000000		366,282		613,196		613,196	246,914	0					
177490 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		166,972	76.77000000		15,911		37,657		37,657	21,746	0					
177495 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		201,363	68.52000000		18,181		28,843		28,843	10,662	0					
177504 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		13,445	257.17000000		385		707		707	322	0					
177510 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025		562,209	4308.50000000		82,589		115,445		115,445	32,856	0					
177515 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		6,037	257.17000000		173		317		317	144	0					
177521 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/05/2029		50,898,525	4308.50000000		14,903,088		17,395,473		17,395,473	2,492,385	0					
177531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	4	1,539,901	4308.50000000		138,747		49,079		49,079	(89,667)	0					
177532 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		5,931,835	4308.50000000		554,271		441,469		441,469	(112,802)	0					
177536 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/06/2025		489,665	4308.50000000		70,982		84,713		84,713	13,731	0					
177538 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024		30,350,981	4308.50000000		2,883,343		2,261,258		2,261,258	(622,085)	0					
177543 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		7,612,221	4308.50000000		700,933		503,833		503,833	(197,101)	0					
177546 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	1	216,028	4308.50000000		19,464		7,387		7,387	(12,077)	0					
177555 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		2,713,824	169.70000000		224,922		155,860		155,860	(69,061)	0					

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177560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	1	625,336	4308.50000000		56,343		24,623		24,623	(31,721)	0					
177566 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024		746,866	76.77000000		71,699		48,899		48,899	(22,800)	0					
177570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	3	1,401,253	4308.50000000		126,254		67,737		67,737	(58,517)	0					
177578 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		462,670	68.52000000		39,230		28,301		28,301	(10,929)	0					
177579 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	6	2,435,164	4308.50000000		219,411		181,986		181,986	(37,425)	0					
177479 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	35	587,338	169.70000000		47,589		33,173		33,173	(14,416)	0					
177488 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	27	208,656	76.77000000		17,775		9,738		9,738	(8,037)	0					
177499 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	31	213,546	68.52000000		17,110		11,093		11,093	(6,017)	0					
177903 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	5	99,480	183.59000000		8,794		3,992		3,992	(4,803)	0					
177925 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	202	1,342,818	66.57000000		107,918		61,902		61,902	(46,015)	0					
177941 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		6,350,695	4224.16000000		614,747		1,137,714		1,137,714	522,967	0					
177946 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		327,098	74.75000000		32,448		83,929		83,929	51,481	0					
177949 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	4	1,587,608	4224.16000000		147,964		48,690		48,690	(99,275)	0					
177953 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		388,075	66.57000000		35,742		67,258		67,258	31,516	0					
177958 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024		35,044	256.24000000		1,002		1,955		1,955	953	0					
177959 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	1	111,771	4224.16000000		10,417		3,928		3,928	(6,489)	0					
177963 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025		798,021	4224.16000000		117,788		180,552		180,552	62,764	0					
177966 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/20/2023	10/19/2029		29,587,138	4224.16000000		8,698,618		10,687,869		10,687,869	1,989,251	0					
177970 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	1	603,210	4224.16000000		56,219		34,663		34,663	(21,556)	0					
177978 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		3,117,702	4224.16000000		293,064		255,197		255,197	(37,867)	0					
177983 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025		358,934	4224.16000000		50,789		27,375		27,375	(23,414)	0					
177988 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		18,300,386	4224.16000000		1,720,236		1,749,089		1,749,089	28,853	0					

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177990 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024		295,257	74.75000000		28,197		14,971		14,971	(13,226)	0					
177991 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		197,136	183.59000000		17,742		14,007		14,007	(3,735)	0					
177996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2023	10/18/2024		8,778,271	4224.16000000		849,677		730,644		730,644	(119,033)	0					
178005 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		648,689	183.59000000		58,447		30,943		30,943	(27,504)	0					
178011 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		1,781,801	4224.16000000		171,837		76,055		76,055	(95,782)	0					
178013 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		427,649	74.75000000		42,380		30,369		30,369	(12,011)	0					
178024 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		1,409,294	66.57000000		131,064		101,235		101,235	(29,830)	0					
178025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		1,364,252	4224.16000000		128,240		107,263		107,263	(20,977)	0					
178388 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		4,785,908	4365.98000000		421,160		343,999		343,999	(77,161)	0					
178398 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025		1,018,652	4365.98000000		139,555		139,857		139,857	302	0					
178401 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		25,635,284	4365.98000000		2,255,905		2,077,843		2,077,843	(178,062)	0					
178406 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		2,025,950	4365.98000000		178,790		64,441		64,441	(114,349)	0					
178407 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	11/06/2024		83,809	183.35000000		7,032		6,057		6,057	(974)	0					
178413 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2023	11/06/2024		9,261,813	4365.98000000		819,346		605,197		605,197	(214,149)	0					
178421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		3,546,546	4365.98000000		312,983		126,801		126,801	(186,181)	0					
178426 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,555,911	183.35000000		129,141		80,934		80,934	(48,207)	0					
178433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2023	11/06/2024		6,865,148	4365.98000000		605,987		1,028,736		1,028,736	422,750	0					
178435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		972,511	4365.98000000		85,844		49,027		49,027	(36,817)	0					
178448 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,552,028	78.97000000		153,651		100,833		100,833	(52,818)	0					
178456 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		400,669	78.97000000		39,802		81,262		81,262	41,460	0					
178461 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	38	693,393	183.35000000		56,651		27,756		27,756	(28,896)	0					
178469 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	77	607,179	78.97000000		54,129		27,555		27,555	(26,574)	0					

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178470 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		1,471,905	69.31000000		125,995		91,639		91,639	(34,356)	0					
178476 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	11/06/2024		641,449	69.31000000		54,972		87,784		87,784	32,812	0					
178477 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	115	797,584	69.31000000		62,486		41,009		41,009	(21,476)	0					
178497 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2023	11/06/2024		11,737	259.72000000		337		538		538	201	0					
178500 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025		918,970	4365.98000000		126,450		181,099		181,099	54,649	0					
178504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2029		34,848,152	4365.98000000		9,802,785		11,595,036		11,595,036	1,792,251	0					
178519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	4	1,616,548	4365.98000000		138,051		116,358		116,358	(21,693)	0					
178947 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	23	423,365	183.37000000		33,662		15,713		15,713	(17,949)	0					
178955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024		7,093,817	4547.38000000		602,974		818,488		818,488	215,514	0					
178958 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	54	447,279	82.34000000		36,884		18,661		18,661	(18,223)	0					
178975 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		442,424	82.34000000		41,544		75,262		75,262	33,718	0					
178976 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	103	743,147	72.12000000		49,152		35,498		35,498	(13,653)	0					
178984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	1	635,997	4547.38000000		52,215		20,152		20,152	(32,064)	0					
178985 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024		869,680	72.12000000		66,383		92,242		92,242	25,859	0					
179004 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		10,667	261.59000000		306		440		440	134	0					
179006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	7	3,310,765	4547.38000000		271,814		122,660		122,660	(149,154)	0					
179023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	4	2,009,032	4547.38000000		164,942		101,596		101,596	(63,346)	0					
179025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	2	778,511	4547.38000000		63,916		21,060		21,060	(42,855)	0					
179028 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025		1,554,897	4547.38000000		210,222		252,785		252,785	42,563	0					
179037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	2	783,059	4547.38000000		64,289		54,465		54,465	(9,824)	0					
179054 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		147,049	261.59000000		4,220		6,061		6,061	1,841	0					
179056 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2029		29,290,879	4547.38000000		8,066,708		8,740,635		8,740,635	673,927	0					
179065 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		8,994,265	4547.38000000		764,513		619,658		619,658	(144,855)	0					

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179067 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025		810,499	4547.38000000		109,150		70,821		70,821	(38,328)	0					
179082 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		24,066,218	4547.38000000		2,045,629		1,800,906		1,800,906	(244,723)	0					
179084 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		11,045,962	4547.38000000		940,170		703,656		703,656	(236,514)	0					
179088 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		900,952	82.34000000		81,086		67,479		67,479	(13,607)	0					
179089 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		1,233,751	183.37000000		99,934		53,193		53,193	(46,741)	0					
179095 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024		1,687,932	72.12000000		127,827		92,927		92,927	(34,901)	0					
179446 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	18	342,395	187.84000000		28,454		11,225		11,225	(17,229)	0					
179457 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	66	571,291	86.18000000		48,392		22,547		22,547	(25,845)	0					
179458 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024		7,985,288	4549.34000000		680,347		941,416		941,416	261,069	0					
179468 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		562,945	86.18000000		52,821		73,475		73,475	20,654	0					
179471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		7,542,257	4549.34000000		645,240		470,891		470,891	(174,349)	0					
179474 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024		1,018,025	72.57000000		74,049		105,981		105,981	31,932	0					
179480 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2025		445,711	4549.34000000		59,458		65,161		65,161	5,703	0					
179483 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		39,855	264.73000000		1,144		1,358		1,358	214	0					
179486 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024		31,061,893	4549.34000000		2,640,261		2,560,034		2,560,034	(80,227)	0					
179487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	3	1,341,145	4549.34000000		109,571		36,470		36,470	(73,101)	0					
179490 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		9,062,455	4549.34000000		774,198		564,946		564,946	(209,252)	0					
179495 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2025		1,422,229	4549.34000000		189,725		233,124		233,124	43,398	0					
179503 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,450,160	187.84000000		123,496		50,864		50,864	(72,632)	0					
179506 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		275,313	264.73000000		7,901		9,383		9,383	1,482	0					
179507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	1	427,683	4549.34000000		34,942		13,494		13,494	(21,447)	0					
179512 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,121,584	86.18000000		104,453		63,288		63,288	(41,165)	0					
179514 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2029		47,071,772	4549.34000000		12,591,699		14,089,163		14,089,163	1,497,464	0					

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179522 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	13	6,075,553	4549.34000000		496,371		222,012		222,012	(274,360)	0					
179535 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	15	6,696,810	4549.34000000		547,128		425,264		425,264	(121,864)	0					
179550 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024		935,282	72.57000000		67,789		54,364		54,364	(13,425)	0					
179559 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024		1,090,046	72.57000000		77,066		47,422		47,422	(29,645)	0					
180033 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		7,485,972	4698.35000000		598,878		444,083		444,083	(154,795)	0					
180036 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025		1,319,110	4968.35000000		164,889		98,206		98,206	(66,683)	0					
180038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		26,672,895	4698.35000000		2,133,832		1,798,241		1,798,241	(335,591)	0					
180046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		11,084,093	4698.35000000		933,281		662,254		662,254	(271,026)	0					
180049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	3	1,536,924	4698.35000000		128,640		39,698		39,698	(88,942)	0					
180051 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		10,495,907	4698.35000000		881,656		982,729		982,729	101,073	0					
180057 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,318,145	188.10000000		109,406		47,064		47,064	(62,342)	0					
180061 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2023	12/20/2024		543,212	89.63000000		49,269		55,199		55,199	5,930	0					
180063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	9	4,220,622	4698.35000000		353,264		132,339		132,339	(220,925)	0					
180071 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		1,226,181	73.47000000		90,983		105,870		105,870	14,888	0					
180080 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		25,559	266.60000000		736		780		780	44	0					
180081 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	15	7,046,961	4698.35000000		589,828		388,443		388,443	(201,385)	0					
180082 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	15	277,720	188.10000000		22,634		9,225		9,225	(13,409)	0					
180088 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/19/2025		1,098,976	4698.35000000		142,757		153,120		153,120	10,363	0					
180098 Call Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		255,660	266.60000000		7,363		7,798		7,798	435	0					
180105 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	73	650,950	89.63000000		53,017		20,320		20,320	(32,697)	0					
180108 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2029		71,330,794	4698.35000000		18,817,064		19,525,893		19,525,893	708,829	0					
180138 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,392,424	89.63000000		111,394		72,388		72,388	(39,006)	0					

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180153 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2023	12/20/2024		1,347,199	73.47000000		101,714		72,002		72,002	(29,712)	0					
180157 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		637,223	73.47000000		47,473		27,879		27,879	(19,594)	0					
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										67,153,120	311,011,308	0	443,319,567	XXX	443,319,567	69,742,564	0	0	0	0	XXX	XXX
163238 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		8,302,605	3505.57200000		384,687		(238)		(238)	(384,925)	0					
163291 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,609,162	156.33900000		34,865		(189)		(189)	(35,055)	0					
163306 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,496,384	77.58900000		86,292		(636)		(636)	(86,928)	0					
163347 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		539,812	61.31700000		24,771		0		0	(24,771)	0					
163927 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		6,187,874	3575.34900000		264,016		(822)		(822)	(264,838)	0					
163933 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024		1,118,323	161.36100000		23,236		(564)		(564)	(23,800)	0					
163941 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		546,003	80.52300000		29,606		(3,962)		(3,962)	(33,568)	0					
163945 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		584,469	63.90900000		23,639		(209)		(209)	(23,847)	0					
164572 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		8,912,590	3699.97200000		332,935		(3,623)		(3,623)	(336,558)	0					
164582 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		1,011,056	156.43800000		16,626		(415)		(415)	(17,041)	0					
164599 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		611,941	83.46600000		29,849		(15,751)		(15,751)	(45,600)	0					
164614 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		705,292	63.62100000		25,430		(1,598)		(1,598)	(27,027)	0					
165286 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		8,874,875	3671.18100000		250,469		(5,762)		(5,762)	(256,230)	0					
165292 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,389,855	154.13400000		23,010		(618)		(618)	(23,627)	0					
165296 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		878,947	81.59400000		44,826		(18,078)		(18,078)	(62,904)	0					
165300 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,039,971	63.91800000		35,937		(2,803)		(2,803)	(38,740)	0					
165853 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		2,260,122	154.45800000		41,687		(2,144)		(2,144)	(43,831)	0					

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165858 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		577,842	79.17300000		29,727		(7,390)		(7,390)	(37,117)	0					
165862 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		985,566	63.63000000		34,815		(4,733)		(4,733)	(39,547)	0					
165903 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024		10,373,303	3643.57800000		381,001		(12,088)		(12,088)	(393,089)	0					
166349 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		600,119	61.40700000		23,205		(1,323)		(1,323)	(24,528)	0					
166382 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		6,080,905	3556.41300000		283,776		(7,231)		(7,231)	(291,007)	0					
166428 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		1,053,556	165.45600000		21,188		(8,925)		(8,925)	(30,113)	0					
166435 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		835,197	74.69100000		45,565		(5,643)		(5,643)	(51,208)	0					
167356 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		703,895	64.74600000		23,307		(6,059)		(6,059)	(29,366)	0					
167401 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024		11,851,617	3694.51800000		463,530		(28,755)		(28,755)	(492,285)	0					
167416 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		1,494,081	167.84100000		35,194		(19,605)		(19,605)	(54,799)	0					
167423 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		927,750	75.79800000		53,500		(9,355)		(9,355)	(62,855)	0					
168065 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		6,515,226	3716.81100000		251,922		(18,934)		(18,934)	(270,856)	0					
168076 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		1,033,000	167.48100000		20,545		(14,341)		(14,341)	(34,886)	0					
168088 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		1,234,715	75.82500000		69,281		(12,770)		(12,770)	(82,051)	0					
168100 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		544,089	65.93400000		18,741		(5,987)		(5,987)	(24,728)	0					
171071 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		5,938,416	3722.62500000		244,135		(22,023)		(22,023)	(266,158)	0					
171084 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		1,871,787	168.71400000		37,935		(31,102)		(31,102)	(69,037)	0					
171093 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		815,210	76.62600000		52,083		(10,565)		(10,565)	(62,648)	0					
171101 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		481,918	66.49200000		15,732		(7,247)		(7,247)	(22,979)	0					
171686 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		6,492,245	3772.78200000		241,351		(29,776)		(29,776)	(271,127)	0					

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171702 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		1,755,125	165.27600000		32,177		(20,745)		(20,745)	(52,922)	0					
171707 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		671,916	74.30400000		37,851		(6,642)		(6,642)	(44,493)	0					
171712 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024		654,238	66.29400000		19,700		(9,858)		(9,858)	(29,558)	0					
172268 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		7,802,683	3855.46500000		251,610		(50,319)		(50,319)	(301,928)	0					
172295 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024		1,290,464	164.10600000		17,063		(14,893)		(14,893)	(31,956)	0					
172300 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		394,673	75.85200000		19,383		(5,303)		(5,303)	(24,685)	0					
172308 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		267,721	65.54700000		8,558		(3,675)		(3,675)	(12,233)	0					
172825 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		6,807,192	3949.83900000		672,130		(59,666)		(59,666)	(731,796)	0					
172834 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024		1,481,849	161.77500000		20,515		(13,801)		(13,801)	(34,316)	0					
172847 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		1,003,826	76.41900000		44,838		(16,781)		(16,781)	(61,619)	0					
172860 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		580,913	65.17800000		16,728		(9,192)		(9,192)	(25,920)	0					
173455 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		10,060,902	3970.43000000		295,959		(97,984)		(97,984)	(393,943)	0					
173470 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		2,455,597	159.58000000		24,829		(18,933)		(18,933)	(43,762)	0					
173483 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		680,746	78.19000000		28,138		(13,977)		(13,977)	(42,115)	0					
173498 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		739,529	63.33000000		21,858		(8,611)		(8,611)	(30,470)	0					
174129 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		6,834,404	4081.38000000		192,123		(89,635)		(89,635)	(281,757)	0					
174139 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		1,403,723	164.47000000		15,908		(19,557)		(19,557)	(35,465)	0					
174149 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		381,366	79.86000000		15,635		(9,603)		(9,603)	(25,238)	0					
174159 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		748,102	66.45000000		21,112		(13,828)		(13,828)	(34,940)	0					

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174754 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		8,561,242	4030.23000000		273,168		(106,135)		(106,135)	(379,303)	0					
174773 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		1,743,415	162.17000000		20,301		(20,781)		(20,781)	(41,082)	0					
174784 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		434,884	77.18000000		18,356		(8,553)		(8,553)	(26,909)	0					
174788 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024		660,157	64.94000000		19,366		(9,541)		(9,541)	(28,907)	0					
175309 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024		638,411	157.80000000		7,377		(5,336)		(5,336)	(12,713)	0					
175319 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		144,159	74.82000000		6,711		(2,224)		(2,224)	(8,935)	0					
175349 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		151,225	62.86000000		5,175		(1,563)		(1,563)	(6,738)	0					
175379 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/18/2023	08/20/2024		4,767,256	3932.74000000		161,653		(51,129)		(51,129)	(212,782)	0					
176075 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/06/2024		5,260,700	4018.93000000		153,836		(67,968)		(67,968)	(221,804)	0					
176080 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		961,635	160.05000000		11,326		(10,777)		(10,777)	(22,103)	0					
176086 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		649,990	75.74000000		26,868		(11,435)		(11,435)	(38,303)	0					
176091 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024		903,859	63.65000000		24,906		(14,068)		(14,068)	(38,974)	0					
176812 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		4,349,104	3961.98000000		119,359		(54,357)		(54,357)	(173,715)	0					
176816 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024		649,436	161.42000000		6,263		(8,353)		(8,353)	(14,616)	0					
176823 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		478,525	75.27000000		18,821		(8,214)		(8,214)	(27,035)	0					
176827 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2023	09/20/2024		415,941	63.92000000		11,785		(7,034)		(7,034)	(18,818)	0					
177554 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		6,850,999	3877.65000000		210,935		(75,280)		(75,280)	(286,215)	0					
177565 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		2,442,441	152.73000000		27,518		(15,687)		(15,687)	(43,205)	0					
177577 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024		672,151	69.09000000		36,970		(7,985)		(7,985)	(44,955)	0					
177585 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		416,416	61.67000000		14,403		(4,862)		(4,862)	(19,264)	0					

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178002 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2023	10/18/2024		7,900,436	3801.74000000		287,818		(79,985)		(79,985)	(367,804)	0					
178012 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		583,817	165.23000000		8,368		(10,780)		(10,780)	(19,148)	0					
178021 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		384,912	67.28000000		21,524		(4,143)		(4,143)	(25,666)	0					
178035 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		1,268,301	59.91000000		49,748		(12,277)		(12,277)	(62,025)	0					
178425 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2023	11/06/2024		8,335,628	3929.38000000		245,174		(111,260)		(111,260)	(356,434)	0					
178445 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,400,363	165.02000000		24,117		(26,513)		(26,513)	(50,630)	0					
178466 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,396,766	71.07000000		71,393		(20,958)		(20,958)	(92,351)	0					
178483 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		1,324,735	62.38000000		40,477		(16,586)		(16,586)	(57,063)	0					
179064 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		1,110,356	165.03000000		12,338		(21,507)		(21,507)	(33,845)	0					
179087 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		9,941,361	4092.64000000		265,112		(173,719)		(173,719)	(438,831)	0					
179094 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		810,901	74.11000000		37,840		(15,729)		(15,729)	(53,569)	0					
179100 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024		1,519,185	64.91000000		40,308		(27,812)		(27,812)	(68,120)	0					
179501 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		8,156,218	4094.41000000		226,371		(145,711)		(145,711)	(372,082)	0					
179508 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,305,175	169.06000000		17,605		(32,800)		(32,800)	(50,405)	0					
179545 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,009,399	77.56000000		49,563		(25,307)		(25,307)	(74,870)	0					
179553 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024		841,715	65.31000000		21,970		(16,838)		(16,838)	(38,808)	0					
180054 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		9,975,696	4228.52000000		281,536		(222,186)		(222,186)	(503,722)	0					
180135 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,186,331	169.29000000		15,818		(30,641)		(30,641)	(46,459)	0					
180150 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,253,228	80.67000000		55,697		(40,285)		(40,285)	(95,982)	0					
180156 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2023	12/20/2024		1,212,424	66.12000000		26,675		(27,104)		(27,104)	(53,779)	0					
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	8,749,072	0	(2,357,689)	XXX	(2,357,689)	(11,106,761)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										67,153,120	319,760,380	0	440,961,878	XXX	440,961,878	58,635,803	0	0	0	0	XXX	XXX

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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										67,153,120	311,011,308	0	443,319,567	XXX	443,319,567	69,742,564	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	8,749,072	0	(2,357,689)	XXX	(2,357,689)	(11,106,761)	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										67,153,120	319,760,380	0	440,961,878	XXX	440,961,878	58,635,803	0	0	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
145229 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		384,805	5992.22694263	(4,011)			0		0	0	0					
145832 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		328,302	5708.18688109	(3,607)			0		0	0	0					
146376 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		969,006	5698.57108600	(18,359)			0		0	0	0					
147157 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024		108,639	5566.55360000	(1,664)			0		0	0	0					
147874 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		889,087	5515.84615400	(15,979)			0		0	0	0					
148438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2024		431,345	5415.10350000	(13,190)			0		0	0	0					
149298 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		103,433	5376.48377000	(3,627)			0		0	0	0					
149939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024		467,960	5565.83954500	(11,661)			0		0	0	0					
150362 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024		283,647	5054.80250600	(9,556)			0		0	0	0					
151005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2024		357,856	4701.52893600	(14,224)			0		0	0	0					
151624 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2024		357,304	5053.28532300	(12,327)			0		0	0	0					
152967 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2024		342,880	4428.18220000	(16,304)			0		0	0	0					
153817 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		425,283	4720.98920000	(15,033)			0		0	0	0					
154441 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024		296,783	4943.14317000	(9,607)			0		0	0	0					
155034 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2022	08/06/2024		596,783	5661.91502100	(8,422)			0		0	0	0					
155874 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/20/2024		866,636	5295.32550400	(25,508)			0		0	0	0					
156597 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2024		524,115	5071.65820000	(13,651)			0		0	0	0					
157006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024		204,150	4617.86176800	(11,242)			0		0	0	0					
158091 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024		124,168	4630.09898000	(5,798)			0		0	0	0					
158679 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024		1,087,793	4440.35931400	(66,356)			0		0	0	0					
159811 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2024		333,715	4817.25468000	(12,904)			0		0	0	0					

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
160805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		337,272	5087.13468600	(11,197)			0		0	0	0					
161802 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		1,444,483	5088.56078600	(41,608)			0		0	0	0					
162712 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024		1,524,788	5036.89516000	(37,830)			0		0	0	0					
163192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		3,841,245	4379.23844400		(145,572)		0		0	145,572	0					
163196 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		273,877	4010.37436800		(23,277)		0		0	23,277	0					
163197 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/06/2025		1,166,350	5273.15930400		(18,782)		0		0	18,782	0					
163204 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		25,327,566	4478.56300000		(741,876)		0		0	741,876	0					
163209 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		10,179,916	4298.22078000		(465,868)		0		0	465,868	0					
163254 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,951,377	189.58709400		(98,159)		0		0	98,159	0					
163294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,375,042	4072.69564800		(103,636)		0		0	103,636	0					
163299 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,817,442	94.23615100		(83,797)		0		0	83,797	0					
163305 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/06/2023	01/05/2024		1,638,522	4082.82285600		(119,852)		0		0	119,852	0					
163313 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		659,710	74.93618700		(27,171)		0		0	27,171	0					
163328 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		391,699	4146.70216800		(25,216)		0		0	25,216	0					
163334 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		1,738,982	4299.38930400		(79,953)		0		0	79,953	0					
163339 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		452,372	4040.36648400		(36,330)		0		0	36,330	0					
163355 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2023	01/05/2024		399,418	90.96017100		(25,099)		0		0	25,099	0					
163363 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2023	01/05/2024		504,428	71.46155700		(30,105)		0		0	30,105	0					
163377 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		15,331	3973.37110800		(1,395)		0		0	1,395	0					
163383 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	15	271,284	183.21193700		(16,895)		0		0	16,895	0					
163392 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2023	01/05/2024	1	167,786	4056.72582000		(12,643)		0		0	12,643	0					
163850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		282,011	4095.36364900		(21,745)		0		0	21,745	0					
163868 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		719,601	4132.70618300		(51,284)		0		0	51,284	0					
163876 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,473,730	4157.73362600		(99,455)		0		0	99,455	0					

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163877 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		6,050,325	4411.98066600		(213,118)		0		0	213,118	0					
163884 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		1,291,029	4182.76106900		(80,706)		0		0	80,706	0					
163904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/20/2025		324,773	5034.48865300		(7,537)		0		0	7,537	0					
163911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024		2,914,613	4359.93947500		(121,099)		0		0	121,099	0					
163912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		20,829,592	4572.47411000		(430,707)		0		0	430,707	0					
163917 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		7,639,274	4413.96697100		(265,391)		0		0	265,391	0					
163929 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024		1,360,005	196.23290500		(61,632)		0		0	61,632	0					
163939 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		672,069	99.11486600		(26,147)		0		0	26,147	0					
163943 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		714,416	78.11810100		(25,717)		0		0	25,717	0					
163950 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2023	01/19/2024		551,320	94.73083600		(32,750)		0		0	32,750	0					
163969 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	10	189,160	189.95775500		(11,611)		0		0	11,611	0					
163976 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2023	01/19/2024	36	266,356	74.65991400		(13,129)		0		0	13,129	0					
164503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		310,704	4232.35686000		(22,978)		0		0	22,978	0					
164509 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2024		5,053,319	4550.96556000		(167,160)		0		0	167,160	0					
164531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		189,841	4261.54552800		(13,174)		0		0	13,174	0					
164532 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025		632,590	5411.41460400		(8,362)		0		0	8,362	0					
164540 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		937,238	4290.73419600		(60,915)		0		0	60,915	0					
164548 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2024		21,267,702	4707.18660000		(439,983)		0		0	439,983	0					
164566 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		2,222,117	4300.60078800		(141,333)		0		0	141,333	0					
164567 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		10,818,894	4491.35490000		(413,247)		0		0	413,247	0					
164576 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		1,230,231	190.35028200		(49,879)		0		0	49,879	0					
164588 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		228,431	4381.58906400		(12,024)		0		0	12,024	0					
164589 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		755,067	102.98777000		(26,789)		0		0	26,789	0					

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
164596 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		3,915,680	4530.82126800		(138,564)		0		0	138,564	0					
164608 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2023	02/06/2024	105	791,755	75.46157500		(30,427)		0		0	30,427	0					
164612 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		868,528	78.34572700		(23,243)		0		0	23,243	0					
164618 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2023	02/06/2024		288,503	184.07538000		(15,719)		0		0	15,719	0					
164625 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024		655,894	98.34149600		(35,442)		0		0	35,442	0					
165123 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		744,128	96.02707200		(43,482)		0		0	43,482	0					
165134 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		809,810	75.50136200		(37,935)		0		0	37,935	0					
165166 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		2,463,979	4234.09542000		(179,081)		0		0	179,081	0					
165181 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2023	02/20/2024		2,999,242	4266.72814000		(202,435)		0		0	202,435	0					
165197 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		629,473	4487.81481800		(25,113)		0		0	25,113	0					
165252 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		4,530,090	4451.91882600		(193,423)		0		0	193,423	0					
165253 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	1	224,963	4165.97461700		(18,320)		0		0	18,320	0					
165258 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2025		359,740	5210.62956600		(7,435)		0		0	7,435	0					
165262 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024		25,358,650	4596.72652100		(744,850)		0		0	744,850	0					
165263 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	1	452,830	4200.65000000		(34,346)		0		0	34,346	0					
165268 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		10,679,433	4417.65447000		(499,951)		0		0	499,951	0					
165282 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	6	2,603,557	4347.08621300		(142,010)		0		0	142,010	0					
165287 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,683,577	186.70765200		(75,670)		0		0	75,670	0					
165294 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,102,004	102.30074400		(36,134)		0		0	36,134	0					
165298 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,297,191	79.72705200		(32,701)		0		0	32,701	0					
165304 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/17/2023	02/20/2024		413,160	181.21020600		(22,980)		0		0	22,980	0					
165810 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		372,366	181.67693200		(19,169)		0		0	19,169	0					

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165819 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		519,509	93.00188400		(32,187)		0		0	32,187	0					
165828 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024		717,498	73.76131000		(40,095)		0		0	40,095	0					
165846 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		2,682,263	183.30732200		(129,831)		0		0	129,831	0					
165847 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	2	902,256	4167.84839000		(61,638)		0		0	61,638	0					
165856 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		712,608	97.63790300		(28,057)		0		0	28,057	0					
165860 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		1,200,967	77.53669000		(35,050)		0		0	35,050	0					
165879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024		5,319,783	4478.36220400		(191,210)		0		0	191,210	0					
165883 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025		938,715	5124.89487800		(21,875)		0		0	21,875	0					
165891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		26,459,742	4633.41669000		(591,847)		0		0	591,847	0					
165900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024		12,604,716	4427.35211200		(522,777)		0		0	522,777	0					
165902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		367,456	4199.42606600		(26,285)		0		0	26,285	0					
165906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		195,875	4301.85109200		(11,134)		0		0	11,134	0					
165912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		1,294,631	4250.84100000		(82,733)		0		0	82,733	0					
165921 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		4,183,367	4434.63926800		(169,565)		0		0	169,565	0					
165937 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		774,272	4243.55384400		(50,303)		0		0	50,303	0					
166347 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		743,681	76.09691900		(22,805)		0		0	22,805	0					
166354 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		525,990	194.37403200		(32,336)		0		0	32,336	0					
166362 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		682,293	87.55445000		(40,097)		0		0	40,097	0					
166367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		5,859,399	4345.14637200		(237,499)		0		0	237,499	0					
166371 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		567,587	72.00994200		(31,730)		0		0	31,730	0					
166379 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024		3,559,816	4319.46116700		(157,144)		0		0	157,144	0					
166383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2025		392,790	4831.97979600		(12,688)		0		0	12,688	0					
166387 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		26,958,387	4436.42763900		(853,150)		0		0	853,150	0					
166396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	4	1,718,700	4117.14078300		(108,395)		0		0	108,395	0					

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166402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	5	2,163,138	4127.81002200		(132,923)		0		0	132,923	0					
166406 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		7,313,302	4277.17936800		(362,152)		0		0	362,152	0					
166419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	23,119	4188.26904300		(1,217)		0		0	1,217	0					
166424 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		1,267,545	199.06195200		(65,203)		0		0	65,203	0					
166430 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		1,044,924	93.44674000		(30,067)		0		0	30,067	0					
166453 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	128,732	4032.97234200		(9,851)		0		0	9,851	0					
166459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	382,235	4068.93162900		(26,998)		0		0	26,998	0					
166469 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	1	490,599	4098.56840400		(32,349)		0		0	32,349	0					
167357 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/05/2024		6,548,804	4551.23567400		(195,896)		0		0	195,896	0					
167360 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/04/2025		625,092	5344.32553800		(6,418)		0		0	6,418	0					
167363 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024		729,301	89.02054000		(46,642)		0		0	46,642	0					
167367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		41,062,619	4652.62966800		(942,694)		0		0	942,694	0					
167372 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		523,966	77.35708200		(19,491)		0		0	19,491	0					
167373 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024		10,866	223.41502000		(258)		0		0	258	0					
167382 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024		20,883	109.11543200		(81)		0		0	81	0					
167387 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		58,719	93.18388200		(3)		0		0	3	0					
167392 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024		1,768,196	4283.99887200		(41,274)		0		0	41,274	0					
167396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024		14,386,546	4484.73435000		(564,927)		0		0	564,927	0					
167405 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2023	04/05/2024		2,939,423	4394.83441200		(66,884)		0		0	66,884	0					
167412 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		1,809,664	203.29274900		(93,297)		0		0	93,297	0					
167419 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		1,162,471	94.97489400		(41,543)		0		0	41,543	0					
167424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	1	167,199	4276.19933400		(10,654)		0		0	10,654	0					

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167428 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		855,779	78.71674800		(25,575)		0		0	25,575	0					
167435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	7	3,015,153	4296.31393200		(183,254)		0		0	183,254	0					
167458 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	8	150,344	197.62345300		(9,456)		0		0	9,456	0					
167462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	5	1,970,403	4259.77925400		(130,391)		0		0	130,391	0					
167474 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	1	120,022	4226.12000000		(8,567)		0		0	8,567	0					
168003 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	56	436,045	77.34790800		(15,447)		0		0	15,447	0					
168031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	2	761,420	4265.66009100		(51,881)		0		0	51,881	0					
168044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		3,425,210	4551.44155900		(110,361)		0		0	110,361	0					
168049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	1	441,519	4299.11139000		(27,810)		0		0	27,810	0					
168050 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		440,559	5022.23761900		(12,281)		0		0	12,281	0					
168056 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		18,898,294	4704.24378900		(366,651)		0		0	366,651	0					
168060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		7,937,717	4528.31473500		(278,707)		0		0	278,707	0					
168071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	4	1,682,413	4348.66887000		(93,784)		0		0	93,784	0					
168072 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		1,263,932	204.92230800		(56,356)		0		0	56,356	0					
168085 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		1,572,615	96.57577500		(46,782)		0		0	46,782	0					
168087 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,426,685	4370.96973600		(75,108)		0		0	75,108	0					
168094 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		655,083	79.38453600		(20,615)		0		0	20,615	0					
168099 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	1	208,356	4384.59804300		(10,579)		0		0	10,579	0					
168111 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		581,181	197.79506100		(34,721)		0		0	34,721	0					
168112 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	7	3,199,053	4471.32363300		(127,402)		0		0	127,402	0					
168120 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		323,406	89.47350000		(19,672)		0		0	19,672	0					
171009 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	36	727,224	199.28872600		(43,424)		0		0	43,424	0					
171029 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	4	1,766,903	4354.23037500		(99,516)		0		0	99,516	0					
171040 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	3	1,424,772	4413.79237500		(68,695)		0		0	68,695	0					

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171058 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		5,554,895	4566.83362500		(189,674)		0		0	189,674	0					
171061 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		1,014,007	4811.28600000		(43,875)		0		0	43,875	0					
171065 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		31,826,455	4671.06712500		(783,472)		0		0	783,472	0					
171068 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		7,173,607	4496.93100000		(297,581)		0		0	297,581	0					
171069 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		974,494	4522.16212500		(37,158)		0		0	37,158	0					
171075 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		2,276,093	205.15622400		(111,475)		0		0	111,475	0					
171089 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		1,001,621	94.14781200		(46,105)		0		0	46,105	0					
171094 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		108,887	4391.04300000		(5,896)		0		0	5,896	0					
171096 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		594,366	82.00680000		(13,456)		0		0	13,456	0					
171108 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		460,046	90.25691400		(29,770)		0		0	29,770	0					
171115 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		496,522	78.71914000		(19,856)		0		0	19,856	0					
171134 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		537,329	4258.68300000		(39,553)		0		0	39,553	0					
171142 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,016,694	4300.04550000		(68,348)		0		0	68,348	0					
171152 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,248,046	4377.39337500		(69,918)		0		0	69,918	0					
171618 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	1	528,107	4493.38336200		(22,768)		0		0	22,768	0					
171632 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/19/2023	05/20/2024	1	170,175	4569.67739800		(5,825)		0		0	5,825	0					
171646 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		2,551,397	4617.46597000		(80,839)		0		0	80,839	0					
171652 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		1,028,619	4327.38095400		(70,855)		0		0	70,855	0					
171653 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025		381,586	5193.02482400		(8,623)		0		0	8,623	0					
171663 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		120,681	4372.65433800		(7,483)		0		0	7,483	0					
171664 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		27,061,839	4735.26060800		(579,760)		0		0	579,760	0					
171676 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		7,814,498	4541.17193400		(312,328)		0		0	312,328	0					
171677 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		14,571	4388.58386200		(870)		0		0	870	0					

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171691 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		5,804,568	4426.73088000		(315,511)		0		0	315,511	0					
171694 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		2,138,132	201.34289600		(94,777)		0		0	94,777	0					
171699 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024		1,360,570	4466.97388800		(66,011)		0		0	66,011	0					
171705 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		825,635	91.30310400		(35,164)		0		0	35,164	0					
171710 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024		790,828	80.13471400		(28,060)		0		0	28,060	0					
171719 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024		464,418	87.68697600		(29,559)		0		0	29,559	0					
171725 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2023	05/20/2024		535,951	78.28584800		(21,508)		0		0	21,508	0					
171738 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/19/2023	05/20/2024		1,552,793	196.03570000		(85,345)		0		0	85,345	0					
172257 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		6,667,891	4704.95245500		(211,881)		0		0	211,881	0					
172260 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025		691,940	4881.01869000		(37,530)		0		0	37,530	0					
172263 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024		27,787,122	4764.49797000		(679,563)		0		0	679,563	0					
172266 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		9,369,288	4629.55669500		(358,102)		0		0	358,102	0					
172271 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		389,245	77.49112000		(15,584)		0		0	15,584	0					
172289 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024		1,553,576	197.56539000		(67,678)		0		0	67,678	0					
172298 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		481,150	92.47201600		(20,084)		0		0	20,084	0					
172303 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		315,851	77.33089400		(12,443)		0		0	12,443	0					
172307 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,362,112	4413.65065500		(91,493)		0		0	91,493	0					
172315 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024		638,313	194.61148200		(31,697)		0		0	31,697	0					
172324 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		83,345	4450.49176500		(5,127)		0		0	5,127	0					
172327 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		528,976	89.51378800		(30,007)		0		0	30,007	0					

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172365 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		3,794,981	4521.17529000		(196,329)		0		0	196,329	0					
172378 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,201,564	4564.44217500		(55,150)		0		0	55,150	0					
172384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		1,526,519	4593.14397000		(64,950)		0		0	64,950	0					
172402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	1	347,559	4483.47741000		(18,782)		0		0	18,782	0					
172803 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024		4,757,448	4752.09518800		(182,337)		0		0	182,337	0					
172806 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025		1,012,894	4996.10746400		(55,521)		0		0	55,521	0					
172809 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2023	06/20/2024		657,985	89.91969000		(33,676)		0		0	33,676	0					
172814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		26,697,969	4839.43051700		(2,151,536)		0		0	2,151,536	0					
172819 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		911,171	76.36689000		(40,572)		0		0	40,572	0					
172820 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		8,158,798	4734.10147700		(672,130)		0		0	672,130	0					
172828 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024		1,757,967	191.91907500		(87,478)		0		0	87,478	0					
172833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,431,412	4539.24275300		(92,826)		0		0	92,826	0					
172840 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		1,217,753	92.70473800		(52,645)		0		0	52,645	0					
172844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		223,546	4603.75679000		(12,447)		0		0	12,447	0					
172853 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		696,127	78.10497000		(23,004)		0		0	23,004	0					
172859 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		2,419,625	4622.18937200		(128,766)		0		0	128,766	0					
172882 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	51	967,205	190.53500000		(50,407)		0		0	50,407	0					
172897 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	1	299,312	4679.68147300		(12,828)		0		0	12,828	0					
172907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	3	1,615,827	4735.85696100		(58,756)		0		0	58,756	0					
172912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	1	184,450	4479.11742600		(13,090)		0		0	13,090	0					
172919 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	1	216,163	4573.91356200		(12,268)		0		0	12,268	0					
173437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		5,637,678	4820.99000000		(177,467)		0		0	177,467	0					
173441 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		2,495,259	4558.05000000		(163,429)		0		0	163,429	0					
173442 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2025		393,788	5137.74000000		(16,940)		0		0	16,940	0					

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173447 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		30,885,919	4849.22000000		(897,748)		0		0	897,748	0					
173451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		12,044,028	4753.05000000		(464,692)		0		0	464,692	0					
173454 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		341,574	4585.85000000		(20,971)		0		0	20,971	0					
173461 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		2,931,698	190.52000000		(127,963)		0		0	127,963	0					
173465 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		461,487	4599.96000000		(26,821)		0		0	26,821	0					
173480 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		828,666	95.18000000		(32,072)		0		0	32,072	0					
173487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		151,201	4621.14000000		(8,343)		0		0	8,343	0					
173492 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		897,991	76.90000000		(25,803)		0		0	25,803	0					
173499 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		3,729,600	4660.40000000		(186,410)		0		0	186,410	0					
173505 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		983,489	189.40000000		(46,070)		0		0	46,070	0					
173512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		678,752	4695.26000000		(30,867)		0		0	30,867	0					
173519 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		456,112	92.33000000		(21,680)		0		0	21,680	0					
173523 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024		716,386	4749.96000000		(28,384)		0		0	28,384	0					
173561 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2023	07/05/2024	95	714,944	75.25000000		(20,997)		0		0	20,997	0					
174104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		3,179,040	4992.44000000		(79,642)		0		0	79,642	0					
174111 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025		293,376	5427.33000000		(9,225)		0		0	9,225	0					
174115 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024		23,987,914	4982.92000000		(681,127)		0		0	681,127	0					
174118 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		8,102,578	4838.71000000		(343,239)		0		0	343,239	0					
174123 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		896,124	4723.07000000		(50,792)		0		0	50,792	0					
174134 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		1,658,232	194.29000000		(79,698)		0		0	79,698	0					
174140 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		534,015	4744.83000000		(28,694)		0		0	28,694	0					
174144 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		460,161	96.36000000		(18,178)		0		0	18,178	0					
174155 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		899,186	79.87000000		(30,588)		0		0	30,588	0					

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174166 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024		1,947,314	4978.38000000		(48,550)		0		0	48,550	0					
174174 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/20/2023	07/20/2028		11,264,672	4911.72000000		0		0		0	0	0					
174178 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/20/2023	07/19/2030		14,100,557	4921.24000000		0		0		0	0	0					
174186 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	01/17/2025	1	80,028	4652.78000000		(7,103)		0		0	7,103	0					
174206 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		137,423	213.81000000		(2,349)		0		0	2,349	0					
174680 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	46	892,014	191.94000000		(41,873)		0		0	41,873	0					
174692 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	121	1,101,463	90.87000000		(49,297)		0		0	49,297	0					
174710 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	1,057,282	4619.98000000		(66,264)		0		0	66,264	0					
174718 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	1	394,015	4646.40000000		(23,179)		0		0	23,179	0					
174729 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	1	81,307	4662.08000000		(4,603)		0		0	4,603	0					
174730 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2025		234,479	8107.47000000		(42)		0		0	42	0					
174735 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024		34,241,463	4922.25000000		(1,040,141)		0		0	1,040,141	0					
174743 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		10,222,114	4812.09000000		(437,668)		0		0	437,668	0					
174745 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	4	1,985,322	4694.32000000		(103,577)		0		0	103,577	0					
174758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	4	1,719,337	4739.99000000		(79,431)		0		0	79,431	0					
174761 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		2,056,255	191.27000000		(101,932)		0		0	101,932	0					
174768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	1,045,289	4786.12000000		(42,387)		0		0	42,387	0					
174781 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		520,813	92.43000000		(22,849)		0		0	22,849	0					
174786 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024		802,171	78.91000000		(24,501)		0		0	24,501	0					
174792 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		1,186,476	76.99000000		(47,403)		0		0	47,403	0					
174802 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		110,131	4566.25000000		(8,274)		0		0	8,274	0					
174932 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/09/2023	08/06/2024		7,106,376	4810.30000000		(308,975)		0		0	308,975	0					
175316 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		171,307	88.91000000		(8,457)		0		0	8,457	0					
175346 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		179,565	74.64000000		(7,611)		0		0	7,611	0					

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175350 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		3,065,831	4825.91000000		(98,826)		0		0	98,826	0					
175356 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		295,367	75.39000000		(11,684)		0		0	11,684	0					
175357 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025		1,439,079	5401.84000000		(39,580)		0		0	39,580	0					
175366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		16,551,739	4836.40000000		(521,915)		0		0	521,915	0					
175370 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/18/2023	08/20/2024		5,690,513	4694.38000000		(266,455)		0		0	266,455	0					
175375 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	2	1,074,233	4552.80000000		(66,809)		0		0	66,809	0					
175383 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024		756,991	187.11000000		(35,119)		0		0	35,119	0					
175395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	9	4,103,759	4630.58000000		(212,217)		0		0	212,217	0					
175403 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	1	519,224	4703.12000000		(22,288)		0		0	22,288	0					
175416 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	19	362,303	187.08000000		(16,519)		0		0	16,519	0					
175423 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	19	163,428	88.24000000		(7,723)		0		0	7,723	0					
175441 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	1	430,243	4522.21000000		(28,644)		0		0	28,644	0					
175964 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	22	424,451	189.71000000		(19,398)		0		0	19,398	0					
175970 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	43	379,571	89.13000000		(17,205)		0		0	17,205	0					
175978 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	51	384,206	75.37000000		(11,877)		0		0	11,877	0					
176000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	3	1,332,997	4636.51000000		(82,573)		0		0	82,573	0					
176010 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	1	182,399	4653.03000000		(10,877)		0		0	10,877	0					
176018 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	1	129,882	4668.66000000		(7,466)		0		0	7,466	0					
176029 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	1	513,039	4699.02000000		(27,418)		0		0	27,418	0					
176041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	6	3,046,212	4745.47000000		(144,926)		0		0	144,926	0					
176050 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	3	1,235,771	4803.96000000		(50,301)		0		0	50,301	0					
176054 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024		3,841,127	4924.98000000		(113,886)		0		0	113,886	0					
176059 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025		2,067,558	5851.56000000		(22,752)		0		0	22,752	0					
176063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024		22,832,384	4994.64000000		(547,079)		0		0	547,079	0					

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176070 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/06/2024		6,358,437	4857.55000000		(229,963)		0		0	229,963	0					
176078 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		1,136,838	189.21000000		(56,094)		0		0	56,094	0					
176084 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		794,509	92.58000000		(26,434)		0		0	26,434	0					
176089 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024		1,100,109	77.47000000		(32,940)		0		0	32,940	0					
176718 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	14	268,877	191.29000000		(11,695)		0		0	11,695	0					
176724 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	56	497,259	88.68000000		(21,140)		0		0	21,140	0					
176732 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	72	542,124	75.69000000		(16,617)		0		0	16,617	0					
176759 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	6	2,551,880	4579.17000000		(148,716)		0		0	148,716	0					
176771 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	2	882,107	4597.66000000		(49,199)		0		0	49,199	0					
176777 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	1	159,887	4646.52000000		(7,912)		0		0	7,912	0					
176783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	6	3,055,842	4704.19000000		(130,258)		0		0	130,258	0					
176804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		4,431,743	4857.39000000		(126,920)		0		0	126,920	0					
176806 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025		200,842	6031.01000000		(1,155)		0		0	1,155	0					
176808 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024		20,472,872	4883.80000000		(564,693)		0		0	564,693	0					
176810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		5,263,386	4794.88000000		(182,179)		0		0	182,179	0					
176814 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024		767,157	190.68000000		(35,523)		0		0	35,523	0					
176820 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		582,851	91.68000000		(20,948)		0		0	20,948	0					
176825 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2023	09/20/2024		502,226	77.18000000		(16,221)		0		0	16,221	0					
177535 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		6,509,598	4728.15000000		(234,070)		0		0	234,070	0					
177537 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/06/2025		643,616	5663.09000000		(8,535)		0		0	8,535	0					
177539 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	4	1,600,571	4478.25000000		(101,572)		0		0	101,572	0					
177540 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024		33,313,239	4729.01000000		(1,238,320)		0		0	1,238,320	0					
177547 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		8,263,831	4677.31000000		(332,273)		0		0	332,273	0					

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177551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	1	225,188	4491.18000000		(13,876)		0		0	13,876	0					
177558 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		2,911,323	182.05000000		(127,251)		0		0	127,251	0					
177564 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	1	656,040	4520.05000000		(37,834)		0		0	37,834	0					
177569 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	10/06/2023	10/04/2024		809,811	76.77000000		(38,165)		0		0	38,165	0					
177573 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	3	1,486,591	4570.89000000		(75,740)		0		0	75,740	0					
177580 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		500,753	74.16000000		(17,915)		0		0	17,915	0					
177584 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	6	2,672,107	4727.72000000		(88,838)		0		0	88,838	0					
177483 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	35	629,113	181.77000000		(27,654)		0		0	27,654	0					
177493 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	27	220,914	81.28000000		(11,252)		0		0	11,252	0					
177502 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/09/2023	10/04/2024	31	227,352	72.95000000		(9,412)		0		0	9,412	0					
177906 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	5	106,535	196.61000000		(5,690)		0		0	5,690	0					
177928 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	202	1,418,058	70.30000000		(64,347)		0		0	64,347	0					
177954 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	4	1,646,826	4381.72000000		(111,369)		0		0	111,369	0					
177964 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	1	116,566	4405.38000000		(7,476)		0		0	7,476	0					
177975 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	1	646,219	4525.34000000		(30,932)		0		0	30,932	0					
177981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		3,444,436	4666.85000000		(112,549)		0		0	112,549	0					
177986 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025		398,129	4685.44000000		(28,786)		0		0	28,786	0					
177989 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		20,578,794	4750.07000000		(516,071)		0		0	516,071	0					
177994 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		230,649	214.80000000		(6,387)		0		0	6,387	0					
177995 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2023	10/18/2024		313,545	79.38000000		(18,867)		0		0	18,867	0					
177999 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2023	10/18/2024		9,712,278	4673.61000000		(332,637)		0		0	332,637	0					
178007 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		707,378	200.20000000		(32,499)		0		0	32,499	0					

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178014 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		465,751	81.41000000		(22,524)		0		0	22,524	0					
178020 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		1,875,346	4445.93000000		(115,193)		0		0	115,193	0					
178028 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		1,501,086	4647.84000000		(51,978)		0		0	51,978	0					
178032 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		1,538,008	72.65000000		(61,586)		0		0	61,586	0					
178396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		5,255,403	4794.28000000		(162,721)		0		0	162,721	0					
178400 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025		1,254,063	5374.96000000		(31,069)		0		0	31,069	0					
178405 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		28,519,237	4857.15000000		(725,479)		0		0	725,479	0					
178410 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	11/06/2024		98,057	214.52000000		(1,928)		0		0	1,928	0					
178412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		2,109,216	4545.42000000		(127,473)		0		0	127,473	0					
178416 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2023	11/06/2024		10,075,927	4749.75000000		(357,737)		0		0	357,737	0					
178428 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		3,711,105	4568.56000000		(212,474)		0		0	212,474	0					
178432 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,710,696	201.59000000		(60,525)		0		0	60,525	0					
178439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		1,037,279	4656.75000000		(47,663)		0		0	47,663	0					
178451 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,689,798	85.98000000		(84,741)		0		0	84,741	0					
178464 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	38	741,914	196.18000000		(34,187)		0		0	34,187	0					
178474 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	77	643,854	83.74000000		(35,906)		0		0	35,906	0					
178475 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		1,602,297	75.45000000		(56,374)		0		0	56,374	0					
178484 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	115	851,899	74.03000000		(32,106)		0		0	32,106	0					
178524 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	4	1,774,645	4792.97000000		(50,918)		0		0	50,918	0					
178951 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	23	450,493	195.12000000		(20,710)		0		0	20,710	0					
178972 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	54	473,733	87.21000000		(23,412)		0		0	23,412	0					
178980 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	103	797,863	77.43000000		(20,299)		0		0	20,299	0					

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178989 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	1	664,299	4749.74000000		(34,674)		0		0	34,674	0					
179011 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	7	3,484,910	4786.57000000		(165,437)		0		0	165,437	0					
179029 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	4	2,157,097	4882.52000000		(78,411)		0		0	78,411	0					
179032 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	2	807,862	4718.82000000		(45,466)		0		0	45,466	0					
179041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	2	867,237	5036.22000000		(19,193)		0		0	19,193	0					
179066 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		9,957,542	5034.40000000		(245,543)		0		0	245,543	0					
179081 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025		929,319	5214.03000000		(44,934)		0		0	44,934	0					
179083 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		26,932,489	5088.97000000		(555,930)		0		0	555,930	0					
179085 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		12,125,155	4991.66000000		(343,246)		0		0	343,246	0					
179090 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		1,329,493	197.60000000		(54,408)		0		0	54,408	0					
179091 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		1,004,462	91.80000000		(34,146)		0		0	34,146	0					
179096 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024		1,836,550	78.47000000		(49,119)		0		0	49,119	0					
179453 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	18	364,487	199.96000000		(18,356)		0		0	18,356	0					
179462 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	66	606,955	91.56000000		(30,096)		0		0	30,096	0					
179476 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		8,261,030	4982.89000000		(245,651)		0		0	245,651	0					
179484 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2025		589,497	6016.96000000		(4,769)		0		0	4,769	0					
179488 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024		35,280,095	5167.14000000		(571,539)		0		0	571,539	0					
179493 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		9,927,916	4983.80000000		(291,894)		0		0	291,894	0					
179494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	3	1,392,376	4723.12000000		(77,491)		0		0	77,491	0					
179504 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,554,151	201.31000000		(75,365)		0		0	75,365	0					
179513 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	1	446,758	4752.24000000		(23,146)		0		0	23,146	0					
179526 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	13	6,392,088	4786.36000000		(303,354)		0		0	303,354	0					
179532 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,230,775	94.57000000		(51,526)		0		0	51,526	0					
179540 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	15	7,343,728	4988.81000000		(190,394)		0		0	190,394	0					

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179551 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024		1,028,204	79.78000000		(24,214)		0		0	24,214	0					
179565 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2023	12/06/2024		1,169,505	77.86000000		(40,441)		0		0	40,441	0					
180035 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		8,265,264	5187.45000000		(184,904)		0		0	184,904	0					
180037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025		1,494,420	5322.76000000		(69,649)		0		0	69,649	0					
180040 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		30,006,986	5285.64000000		(472,110)		0		0	472,110	0					
180048 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		12,232,408	5185.10000000		(319,222)		0		0	319,222	0					
180055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	3	1,597,631	4883.93000000		(91,031)		0		0	91,031	0					
180064 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,415,412	201.98000000		(63,535)		0		0	63,535	0					
180069 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	9	4,424,900	4925.75000000		(228,964)		0		0	228,964	0					
180087 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	15	7,709,368	5139.99000000		(228,312)		0		0	228,312	0					
180099 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	15	296,028	200.50000000		(14,307)		0		0	14,307	0					
180122 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	73	690,386	95.06000000		(32,609)		0		0	32,609	0					
180139 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,542,184	99.27000000		(42,051)		0		0	42,051	0					
180154 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2023	12/20/2024		1,493,527	81.45000000		(32,333)		0		0	32,333	0					
180161 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		684,232	78.89000000		(22,112)		0		0	22,112	0					
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(383,664)	(46,171,977)	0	0	XXX	0	46,171,977	0	0	0	0	XXX	XXX
145290 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		150,784	4696.05000000	(16,978)			(142)		(142)	24,112	0					
145302 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		114,646	111.61000000	(13,356)			(20,618)		(20,618)	5,836	0					
145307 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		625,259	4696.05000000	(71,905)			(590)		(590)	99,987	0					
145311 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/06/2022	01/05/2024		148,076	78.54000000	(15,469)			(5,870)		(5,870)	16,975	0					
145790 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		128,910	4482.73000000	(14,335)			(94)		(94)	17,363	0					
145807 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024		673,496	4482.73000000	(77,587)			(496)		(496)	91,056	0					
145809 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024		144,982	105.62000000	(16,253)			(19,088)		(19,088)	9,121	0					

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145810 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		148,069	77.39000000	(14,300)			(3,747)		(3,747)	17,896	0					
146378 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		382,643	4500.53000000	(41,987)			(946)		(946)	51,774	0					
146395 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2024		555,991	4500.53000000	(61,715)			(1,343)		(1,343)	75,467	0					
146398 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		163,341	105.13000000	(18,343)			(20,457)		(20,457)	10,761	0					
146405 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		119,706	76.07000000	(11,817)			(2,058)		(2,058)	14,346	0					
147055 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024		42,437	4348.87000000	(4,961)			(90)		(90)	5,075	0					
147069 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/20/2024		570,908	4348.87000000	(64,513)			(1,229)		(1,229)	68,939	0					
147077 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/18/2022	02/20/2024		67,479	101.51000000	(7,632)			(6,334)		(6,334)	5,259	0					
147091 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2024		64,991	75.30000000	(6,829)			(996)		(996)	7,584	0					
147832 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		348,881	4328.87000000	(41,168)			(1,059)		(1,059)	41,325	0					
147848 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		398,705	4328.87000000	(46,688)			(1,210)		(1,210)	47,227	0					
147852 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		126,230	104.54000000	(14,819)			(14,824)		(14,824)	8,677	0					
147857 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2024		121,311	69.03000000	(14,317)			(478)		(478)	11,067	0					
148428 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2024		177,757	4463.12000000	(19,180)			(1,181)		(1,181)	22,945	0					
148464 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2024		947,414	4463.12000000	(102,510)			(6,294)		(6,294)	122,291	0					
148469 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2024		235,249	105.83000000	(26,019)			(29,608)		(29,608)	15,734	0					
148474 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2024		317,946	73.77000000	(30,809)			(4,384)		(4,384)	35,391	0					
149371 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/05/2024		1,197,300	4481.15000000	(125,716)			(10,387)		(10,387)	154,814	0					
149375 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/05/2024		142,504	110.55000000	(14,507)			(23,358)		(23,358)	8,211	0					
149379 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		368,197	72.70000000	(40,237)			(4,638)		(4,638)	38,526	0					
149380 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		43,104	4481.15000000	(4,363)			(384)		(384)	5,539	0					
150002 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024		617,729	4459.45000000	(61,279)			(6,229)		(6,229)	77,309	0					

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150006 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024		172,586	72.42000000	(17,231)			(2,298)		(2,298)	17,763	0					
150008 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024		139,518	112.38000000	(14,560)			(24,400)		(24,400)	7,861	0					
150013 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024		187,469	4459.45000000	(19,253)			(1,830)		(1,830)	23,492	0					
150436 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024		115,689	4123.34000000	(12,830)			(647)		(647)	11,560	0					
150438 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024		114,039	99.83000000	(14,472)			(9,515)		(9,515)	9,334	0					
150440 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024		124,126	67.27000000	(13,204)			(860)		(860)	10,369	0					
150445 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024		778,567	4123.34000000	(83,805)			(4,490)		(4,490)	77,620	0					
151079 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2024		33,705	94.88000000	(3,964)			(1,902)		(1,902)	2,781	0					
151080 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2024		148,476	3901.36000000	(16,436)			(687)		(687)	12,620	0					
151084 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2024		843,847	3901.36000000	(95,523)			(3,904)		(3,904)	71,723	0					
151086 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2028		348,724	3511.22400000	(44,947)			(19,585)		(19,585)	20,746	0					
151090 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024		73,485	67.77000000	(7,694)			(627)		(627)	6,259	0					
151666 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		39,124	69.98000000	(3,711)			(508)		(508)	3,616	0					
151680 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		388,330	4121.43000000	(40,747)			(3,067)		(3,067)	38,522	0					
151685 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		28,838	98.01000000	(3,298)			(2,115)		(2,115)	2,397	0					
151691 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2024		145,708	4121.43000000	(15,445)			(1,145)		(1,145)	14,506	0					
151695 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2028		976,079	3709.28700000	(114,201)			(61,354)		(61,354)	61,196	0					
153058 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2024		142,274	3674.84000000	(15,496)			(656)		(656)	10,155	0					
153094 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2024		255,415	3674.84000000	(27,820)			(1,178)		(1,178)	18,231	0					
153096 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2024		39,512	87.66000000	(4,832)			(1,287)		(1,287)	3,129	0					
153098 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024		2,517	61.48000000	(236)			(16)		(16)	171	0					
153100 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2028		4,569,260	3307.35600000	(554,105)			(238,634)		(238,634)	249,823	0					
153772 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		173,189	3845.08000000	(18,810)			(1,152)		(1,152)	14,069	0					

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153775 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/05/2024		254,348	3845.08000000	(27,470)			(1,655)		(1,655)	20,807	0					
153778 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		23,392	93.31000000	(2,491)			(1,291)		(1,291)	1,948	0					
153780 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		259,486	61.35000000	(28,001)			(1,759)		(1,759)	17,641	0					
153782 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2028		9,204,848	3460.57200000	(1,150,913)			(526,476)		(526,476)	523,338	0					
154511 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024		118,875	3959.90000000	(12,525)			(1,029)		(1,029)	10,486	0					
154525 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024		312,337	3959.90000000	(32,970)			(2,705)		(2,705)	27,551	0					
154529 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/19/2024		28,795	93.96000000	(3,133)			(1,726)		(1,726)	2,272	0					
154531 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/19/2024		134,361	62.91000000	(12,778)			(751)		(751)	9,294	0					
154534 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2028		7,696,747	3563.91000000	(909,927)			(457,850)		(457,850)	457,708	0					
155004 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/05/2022	08/06/2024		218,458	4145.19000000	(22,750)			(2,743)		(2,743)	21,805	0					
155015 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2024		214,661	4145.19000000	(22,303)			(2,657)		(2,657)	21,475	0					
155017 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2024		32,267	98.55000000	(3,740)			(2,703)		(2,703)	2,452	0					
155020 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/05/2022	08/06/2024		50,014	65.01000000	(5,131)			(575)		(575)	3,991	0					
155023 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2028		11,650,478	3730.67100000	(1,440,776)			(767,691)		(767,691)	711,577	0					
155805 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/20/2024		346,018	4228.48000000	(35,467)			(5,310)		(5,310)	36,159	0					
155830 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024		604,955	4228.48000000	(62,722)			(9,284)		(9,284)	63,041	0					
155835 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2024		120,346	100.66000000	(12,624)			(11,537)		(11,537)	8,895	0					
155841 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2024		120,113	64.69000000	(10,786)			(983)		(983)	8,993	0					
155847 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2028		16,394,094	3805.63200000	(2,027,221)			(1,141,360)		(1,141,360)	1,017,192	0					
156495 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2024		201,940	3908.19000000	(21,244)			(2,170)		(2,170)	17,339	0					
156538 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024		598,602	3908.19000000	(63,141)			(6,577)		(6,577)	50,880	0					
156543 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2024		42,462	94.28000000	(4,603)			(2,780)		(2,780)	3,240	0					
156560 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024		215,307	60.32000000	(20,788)			(1,817)		(1,817)	14,406	0					

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156568 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2028		15,768,329	3517.37100000	(1,900,960)			(946,520)		(946,520)	898,000	0					
156929 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024		85,233	3855.93000000	(8,757)			(947)		(947)	6,996	0					
156970 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024		548,233	3855.93000000	(56,665)			(6,088)		(6,088)	45,001	0					
156975 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2024		31,343	89.16000000	(3,567)			(1,508)		(1,508)	2,439	0					
156985 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2028		9,468,307	3470.33700000	(1,103,584)			(553,456)		(553,456)	539,300	0					
156989 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024		62,465	59.58000000	(5,686)			(525)		(525)	4,085	0					
157996 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024		50,209	3744.52000000	(5,312)			(517)		(517)	3,851	0					
158029 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/04/2024		544,184	3744.52000000	(56,508)			(5,713)		(5,713)	41,394	0					
158037 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/04/2024		8,258	80.52000000	(964)			(228)		(228)	557	0					
158042 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2022	10/04/2024		93,942	57.75000000	(9,009)			(473)		(473)	5,927	0					
158062 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2028		13,562,556	3370.06800000	(1,544,624)			(764,330)		(764,330)	731,732	0					
158733 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024		449,019	3665.78000000	(46,604)			(4,595)		(4,595)	32,379	0					
158749 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/18/2024		544,160	3665.78000000	(57,354)			(5,420)		(5,420)	39,713	0					
158753 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024		16,351	78.33000000	(1,838)			(464)		(464)	1,032	0					
158759 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/18/2024		34,170	56.96000000	(3,284)			(174)		(174)	2,097	0					
158766 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2028		9,314,607	3299.20200000	(1,026,677)			(522,290)		(522,290)	481,796	0					
159724 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2024		130,602	3770.55000000	(13,439)			(1,638)		(1,638)	10,215	0					
159747 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2024		545,723	3770.55000000	(56,264)			(6,846)		(6,846)	42,683	0					
159755 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024		30,487	82.65000000	(3,561)			(1,185)		(1,185)	2,062	0					
159759 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024		102,851	60.75000000	(10,272)			(1,198)		(1,198)	7,112	0					
159765 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2028		9,748,160	3393.49500000	(1,010,993)			(577,125)		(577,125)	517,732	0					
160804 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		131,449	3965.34000000	(12,994)			(2,253)		(2,253)	11,436	0					
160834 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		349,932	3965.34000000	(34,731)			(5,998)		(5,998)	30,445	0					

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160841 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		50,112	86.59000000	(5,642)			(2,528)		(2,528)	3,541	0					
160846 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		72,734	65.15000000	(6,582)			(1,276)		(1,276)	5,872	0					
160850 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2028		7,682,283	3568.80600000	(888,584)			(496,002)		(496,002)	437,435	0					
161810 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		559,400	3941.26000000	(54,167)			(9,843)		(9,843)	47,952	0					
161843 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2024		1,088,514	3941.26000000	(107,110)			(18,901)		(18,901)	94,310	0					
161848 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		135,312	86.37000000	(15,182)			(6,927)		(6,927)	9,428	0					
161856 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		63,781	66.53000000	(5,997)			(1,311)		(1,311)	5,379	0					
161864 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2028		15,267,718	3547.13400000	(1,822,287)			(997,337)		(997,337)	831,827	0					
162530 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024		578,448	3821.62000000	(59,117)			(9,224)		(9,224)	46,618	0					
162567 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2024		1,729,762	3821.62000000	(174,706)			(27,540)		(27,540)	139,759	0					
162573 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2024		45,834	83.29000000	(5,023)			(1,943)		(1,943)	3,148	0					
162580 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2024		336,879	65.52000000	(33,573)			(6,916)		(6,916)	28,021	0					
162585 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2028		20,074,888	3439.45800000	(2,415,678)			(1,253,627)		(1,253,627)	1,052,742	0					
163149 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		1,708,283	3895.08000000		(119,119)		(1)		(1)	119,118	0					
163151 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/06/2023	01/06/2025		599,585	3895.08000000		(56,325)		(10,897)		(10,897)	45,428	0					
163152 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/06/2025		430,769	3895.08000000		(40,148)		(7,740)		(7,740)	32,408	0					
163154 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		19,825,022	3505.57200000		(898,294)		(1)		(1)	898,293	0					
163157 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/06/2025		49,580	86.21000000		(5,320)		(2,545)		(2,545)	2,775	0					
163160 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/06/2025		133,478	68.13000000		(12,133)		(2,911)		(2,911)	9,222	0					
163161 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		4,999,167	3895.08000000		(354,441)		(145)		(145)	354,296	0					
163180 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2029		8,471,019	3505.57200000		(988,286)		(532,423)		(532,423)	455,863	0					
163182 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		439,892	86.21000000		(35,323)		(200)		(200)	35,123	0					
163187 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		574,824	68.13000000		(37,766)		0		0	37,766	0					

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163211 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		9,225,116	3895.08000000		(654,061)		0		0	654,061	0					
163259 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,787,958	173.71000000		(82,782)		0		0	82,782	0					
163302 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,662,649	86.21000000		(135,672)		0		0	135,672	0					
163344 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		599,791	68.13000000		(38,327)		0		0	38,327	0					
163811 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,015,286	71.01000000		(61,628)		(1,045)		(1,045)	60,583	0					
163813 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/20/2025		409,562	3972.61000000		(36,492)		(8,330)		(8,330)	28,162	0					
163815 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/20/2025		37,118	89.47000000		(3,867)		(2,517)		(2,517)	1,349	0					
163817 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/20/2025		160,085	71.01000000		(13,844)		(5,373)		(5,373)	8,471	0					
163819 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2029		6,675,307	3575.34900000		(774,113)		(442,743)		(442,743)	331,371	0					
163822 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		2,723,899	3972.61000000		(176,917)		(580)		(580)	176,337	0					
163826 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/20/2025		128,136	3972.61000000		(11,318)		(2,610)		(2,610)	8,708	0					
163843 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		16,287,257	3575.34900000		(687,684)		(1,739)		(1,739)	685,945	0					
163853 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,366,110	3972.61000000		(348,529)		(1,142)		(1,142)	347,386	0					
163858 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		514,919	89.47000000		(40,009)		(3,585)		(3,585)	36,424	0					
163925 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		6,875,415	3972.61000000		(446,902)		0		0	446,902	0					
163931 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024		1,242,581	179.29000000		(54,674)		0		0	54,674	0					
163940 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		606,670	89.47000000		(47,138)		0		0	47,138	0					
163944 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		649,410	71.01000000		(39,159)		0		0	39,159	0					
164438 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2024		2,282,439	4111.08000000		(134,093)		(1,289)		(1,289)	132,804	0					
164443 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	02/06/2025		1,021,745	4111.08000000		(81,842)		(25,380)		(25,380)	56,462	0					
164445 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025		240,291	4111.08000000		(19,295)		(5,938)		(5,938)	13,357	0					

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164446 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025		44,022	92.74000000		(4,124)		(3,564)		(3,564)	560	0					
164449 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025		181,786	70.69000000		(13,176)		(6,154)		(6,154)	7,022	0					
164453 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2024		16,716,971	3699.97200000		(636,545)		(2,765)		(2,765)	633,780	0					
164454 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2029		9,788,929	3699.97200000		(1,028,925)		(697,467)		(697,467)	331,458	0					
164462 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2023	02/06/2024		7,465,421	4111.08000000		(439,713)		(4,665)		(4,665)	435,049	0					
164492 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		410,004	92.74000000		(29,791)		(10,859)		(10,859)	18,932	0					
164501 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		892,104	70.69000000		(48,477)		(2,318)		(2,318)	46,159	0					
164570 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		9,902,878	4111.08000000		(574,466)		0		0	574,466	0					
164578 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		1,123,396	173.82000000		(44,374)		0		0	44,374	0					
164593 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		679,934	92.74000000		(49,227)		0		0	49,227	0					
164613 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		783,658	70.69000000		(42,741)		0		0	42,741	0					
165120 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		2,075,357	4079.09000000		(126,389)		(2,013)		(2,013)	124,376	0					
165124 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2025		140,809	4079.09000000		(11,223)		(3,496)		(3,496)	7,726	0					
165130 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024		20,252,715	3671.18100000		(785,355)		(8,933)		(8,933)	776,422	0					
165135 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024		9,349,329	4079.09000000		(569,374)		(9,516)		(9,516)	559,858	0					
165142 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		327,389	90.66000000		(23,998)		(7,231)		(7,231)	16,767	0					
165167 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		1,062,241	71.02000000		(57,329)		(4,403)		(4,403)	52,926	0					
165174 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2025		963,334	4079.09000000		(77,452)		(23,921)		(23,921)	53,531	0					
165196 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2025		18,048	90.66000000		(1,787)		(1,251)		(1,251)	536	0					
165227 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2025		113,972	71.02000000		(8,450)		(4,154)		(4,154)	4,296	0					
165233 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2029		7,150,033	3671.18100000		(720,564)		(506,240)		(506,240)	214,324	0					
165285 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		9,860,972	4079.09000000		(500,937)		0		0	500,937	0					

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165291 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,544,283	171.26000000		(61,308)		0		0	61,308	0					
165295 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		976,607	90.66000000		(73,148)		0		0	73,148	0					
165299 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024		1,155,523	71.02000000		(59,625)		0		0	59,625	0					
165814 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		369,227	87.97000000		(26,547)		(5,957)		(5,957)	20,590	0					
165820 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		986,948	70.70000000		(56,671)		(5,858)		(5,858)	50,813	0					
165827 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025		18,654	87.97000000		(1,827)		(1,236)		(1,236)	591	0					
165833 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2025		135,177	70.70000000		(10,195)		(5,080)		(5,080)	5,115	0					
165850 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		2,511,247	171.62000000		(102,961)		0		0	102,961	0					
165857 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		642,047	87.97000000		(48,346)		0		0	48,346	0					
165861 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2023	03/06/2024		1,095,074	70.70000000		(62,849)		0		0	62,849	0					
165869 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024		2,408,147	4048.42000000		(138,517)		(3,961)		(3,961)	134,556	0					
165870 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2025		605,494	4048.42000000		(46,441)		(15,100)		(15,100)	31,341	0					
165871 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025		370,770	4048.42000000		(28,245)		(9,282)		(9,282)	18,963	0					
165873 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2029		9,835,007	3643.57800000		(951,810)		(695,744)		(695,744)	256,066	0					
165874 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		20,807,136	3643.57800000		(753,681)		(15,559)		(15,559)	738,122	0					
165947 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024		6,609,668	4048.42000000		(381,180)		(10,644)		(10,644)	370,535	0					
165949 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2024		11,525,892	4048.42000000		(664,653)		0		0	664,653	0					
166330 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		2,664,332	3951.57000000		(182,933)		(5,075)		(5,075)	177,858	0					
166332 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2025		1,318,496	3951.57000000		(121,170)		(30,887)		(30,887)	90,283	0					
166334 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025		61,418	82.99000000		(6,994)		(3,270)		(3,270)	3,724	0					
166336 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2025		160,611	3951.57000000		(14,760)		(3,762)		(3,762)	10,998	0					
166337 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2023	03/20/2025		375,607	68.23000000		(33,166)		(11,839)		(11,839)	21,327	0					

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166338 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		21,610,892	3556.41300000		(1,018,834)		(20,704)		(20,704)	998,129	0					
166340 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2029		10,225,155	3556.41300000		(1,139,537)		(674,397)		(674,397)	465,140	0					
166344 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		5,785,386	3951.57000000		(404,398)		(10,876)		(10,876)	393,522	0					
166348 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		666,799	68.23000000		(41,675)		0		0	41,675	0					
166350 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		460,325	82.99000000		(39,841)		(4,202)		(4,202)	35,639	0					
166359 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2023	03/20/2024		639,153	68.23000000		(41,992)		(2,944)		(2,944)	39,048	0					
166408 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		6,756,562	3951.57000000		(466,203)		0		0	466,203	0					
166427 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		1,170,618	183.84000000		(58,531)		0		0	58,531	0					
166434 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		927,997	82.99000000		(74,240)		0		0	74,240	0					
167327 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/05/2024		2,953,370	4105.02000000		(183,879)		(10,682)		(10,682)	173,197	0					
167329 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/04/2025		240,069	4105.02000000		(20,591)		(6,810)		(6,810)	13,782	0					
167330 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		32,606,632	3694.51800000		(1,322,742)		(55,632)		(55,632)	1,267,110	0					
167332 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024		8,163	167.84100000		(102)		(11)		(11)	91	0					
167333 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		11,504	186.49000000		(293)		(144)		(144)	149	0					
167334 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024		14,507	75.79800000		(648)		(82)		(82)	566	0					
167336 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		40,799	64.74600000		(795)		(137)		(137)	657	0					
167337 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/04/2025		664,928	4105.02000000		(57,438)		(18,862)		(18,862)	38,576	0					
167341 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		8,131,192	4105.02000000		(509,744)		(29,626)		(29,626)	480,118	0					
167342 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025		76,198	84.22000000		(7,955)		(4,538)		(4,538)	3,417	0					
167345 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/04/2025		160,547	71.94000000		(12,930)		(6,905)		(6,905)	6,025	0					
167347 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		599,933	84.22000000		(49,908)		(8,332)		(8,332)	41,577	0					

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167350 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/06/2029		16,289,286	3694.51800000		(1,875,801)		(1,173,779)		(1,173,779)	702,022	0					
167351 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/05/2024		1,314,680	71.94000000		(73,977)		(14,288)		(14,288)	59,689	0					
167355 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		782,105	71.94000000		(42,077)		0		0	42,077	0					
167398 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024		13,168,463	4105.02000000		(798,009)		0		0	798,009	0					
167413 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		1,660,090	186.49000000		(85,495)		0		0	85,495	0					
167420 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2023	04/05/2024		1,030,834	84.22000000		(85,353)		0		0	85,353	0					
167990 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		1,553,947	4129.79000000		(90,269)		(7,440)		(7,440)	82,829	0					
167992 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		181,136	4129.79000000		(14,618)		(5,381)		(5,381)	9,237	0					
167994 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		14,931,494	3716.81100000		(570,715)		(35,336)		(35,336)	535,379	0					
167998 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		5,508,948	4129.79000000		(323,926)		(25,972)		(25,972)	297,954	0					
168004 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		498,151	84.25000000		(39,752)		(7,635)		(7,635)	32,118	0					
168011 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2023	04/19/2024		887,722	73.26000000		(47,458)		(13,747)		(13,747)	33,711	0					
168015 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		598,660	4129.79000000		(48,791)		(17,785)		(17,785)	31,006	0					
168020 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		66,012	84.25000000		(6,931)		(3,695)		(3,695)	3,236	0					
168024 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		143,042	73.26000000		(10,499)		(6,255)		(6,255)	4,244	0					
168028 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/20/2029		8,667,537	3716.81100000		(960,171)		(637,145)		(637,145)	323,026	0					
168062 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		7,239,140	4129.79000000		(425,661)		0		0	425,661	0					
168073 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024		1,147,777	186.09000000		(57,389)		0		0	57,389	0					
168086 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		1,371,906	84.25000000		(111,262)		0		0	111,262	0					
168097 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		604,543	73.26000000		(30,892)		0		0	30,892	0					
170967 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		2,515,576	4136.25000000		(153,702)		(15,284)		(15,284)	138,418	0					
170970 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		435,870	4136.25000000		(36,020)		(13,617)		(13,617)	22,404	0					

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170974 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		25,364,217	3722.62500000		(1,011,750)		(77,167)		(77,167)	934,583	0					
171006 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		4,985,275	4136.25000000		(305,199)		(29,442)		(29,442)	275,756	0					
171013 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		276,747	85.14000000		(24,381)		(5,290)		(5,290)	19,092	0					
171021 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		732,030	73.88000000		(38,263)		(14,015)		(14,015)	24,249	0					
171028 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2025		424,640	4136.25000000		(35,882)		(13,095)		(13,095)	22,787	0					
171041 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		7,669	85.14000000		(788)		(492)		(492)	296	0					
171052 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		100,687	73.88000000		(6,752)		(4,799)		(4,799)	1,953	0					
171062 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/04/2029		12,264,170	3722.62500000		(1,379,038)		(897,687)		(897,687)	481,351	0					
171070 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		6,598,240	4136.25000000		(408,431)		0		0	408,431	0					
171083 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		2,079,764	187.46000000		(100,515)		0		0	100,515	0					
171090 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		905,789	85.14000000		(79,800)		0		0	79,800	0					
171100 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		535,464	73.88000000		(27,935)		0		0	27,935	0					
171593 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		1,158,146	4191.98000000		(64,856)		(9,080)		(9,080)	55,776	0					
171594 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2025		958,802	4191.98000000		(76,129)		(32,022)		(32,022)	44,107	0					
171597 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025		16,000	82.56000000		(1,517)		(932)		(932)	585	0					
171599 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025		46,530	73.66000000		(3,049)		(2,218)		(2,218)	830	0					
171601 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/18/2029		11,590,381	3772.78200000		(1,241,459)		(873,452)		(873,452)	368,007	0					
171602 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025		164,083	4191.98000000		(13,125)		(5,560)		(5,560)	7,565	0					
171606 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		21,561,310	3772.78200000		(792,977)		(84,972)		(84,972)	708,005	0					
171611 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		5,108,296	4191.98000000		(288,619)		(40,051)		(40,051)	248,568	0					
171621 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		204,623	82.56000000		(16,268)		(3,267)		(3,267)	13,001	0					
171638 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024		538,413	73.66000000		(27,793)		(10,731)		(10,731)	17,062	0					

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171678 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		7,213,605	4191.98000000		(408,346)		0		0	408,346	0					
171696 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		1,950,138	183.64000000		(85,026)		0		0	85,026	0					
171706 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		746,573	82.56000000		(59,353)		0		0	59,353	0					
171711 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/19/2023	05/20/2024		726,931	73.66000000		(35,547)		0		0	35,547	0					
172223 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2025		1,473,218	4283.85000000		(107,840)		(55,075)		(55,075)	52,765	0					
172224 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		3,035,551	4283.85000000		(152,992)		(32,550)		(32,550)	120,442	0					
172225 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025		303,642	4283.85000000		(21,285)		(11,540)		(11,540)	9,745	0					
172226 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024		22,485,533	3855.46500000		(739,524)		(115,195)		(115,195)	624,329	0					
172229 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		4,871,892	4283.85000000		(245,543)		(50,201)		(50,201)	195,342	0					
172230 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025		25,971	84.28000000		(2,436)		(1,658)		(1,658)	778	0					
172232 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		258,762	84.28000000		(18,225)		(5,660)		(5,660)	12,564	0					
172251 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2023	06/06/2024		671,020	72.83000000		(34,021)		(13,312)		(13,312)	20,709	0					
172252 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025		23,208	72.83000000		(1,524)		(1,161)		(1,161)	363	0					
172256 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2029		15,092,918	3855.46500000		(1,505,938)		(1,186,881)		(1,186,881)	319,057	0					
172267 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		8,669,648	4283.85000000		(437,140)		0		0	437,140	0					
172291 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2023	06/06/2024		1,433,849	182.34000000		(51,619)		0		0	51,619	0					
172299 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		438,525	84.28000000		(32,802)		0		0	32,802	0					
172304 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024		297,468	72.83000000		(14,516)		0		0	14,516	0					
172768 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024		2,196,827	4388.71000000		(106,326)		(31,156)		(31,156)	75,170	0					
172769 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		518,905	72.42000000		(25,125)		(11,606)		(11,606)	13,519	0					
172770 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025		444,876	4388.71000000		(30,474)		(18,934)		(18,934)	11,540	0					
172772 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		21,790,307	3949.83900000		(667,026)		(146,923)		(146,923)	520,103	0					

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172774 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025		890,437	4388.71000000		(61,885)		(37,897)		(37,897)	23,988	0					
172775 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		6,036,664	4388.71000000		(293,986)		(84,254)		(84,254)	209,732	0					
172777 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025		8,967	84.91000000		(639)		(610)		(610)	29	0					
172780 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024		119,396	84.91000000		(7,414)		(3,095)		(3,095)	4,320	0					
172782 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025		146,262	72.42000000		(9,444)		(7,215)		(7,215)	2,229	0					
172785 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2029		10,338,085	3949.83900000		(1,000,037)		(854,164)		(854,164)	145,873	0					
172821 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024		7,563,547	4388.71000000		(829,754)		0		0	829,754	0					
172830 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024		1,646,499	179.75000000		(59,274)		0		0	59,274	0					
172843 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		1,115,362	84.91000000		(75,175)		0		0	75,175	0					
172855 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/20/2023	06/20/2024		645,459	72.42000000		(30,152)		0		0	30,152	0					
173412 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		2,579,462	4411.59000000		(120,203)		(40,308)		(40,308)	79,895	0					
173414 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2025		169,066	4411.59000000		(11,141)		(7,354)		(7,354)	3,788	0					
173415 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/03/2025		1,093,926	4411.59000000		(73,906)		(48,333)		(48,333)	25,572	0					
173416 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		25,288,681	3970.43000000		(732,248)		(200,054)		(200,054)	532,194	0					
173419 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2025		173,898	86.88000000		(13,651)		(12,303)		(12,303)	1,348	0					
173420 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		5,702,485	4411.59000000		(266,306)		(89,109)		(89,109)	177,197	0					
173423 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2025		46,792	70.37000000		(2,882)		(2,015)		(2,015)	868	0					
173424 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		344,360	86.88000000		(21,522)		(10,986)		(10,986)	10,537	0					
173427 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/06/2023	07/06/2029		21,168,973	3970.43000000		(1,964,011)		(1,762,300)		(1,762,300)	201,711	0					
173430 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		824,128	70.37000000		(37,827)		(15,143)		(15,143)	22,684	0					
173453 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2023	07/05/2024		11,178,783	4411.59000000		(526,242)		0		0	526,242	0					

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173466 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		2,728,424	177.31000000		(82,398)		0		0	82,398	0					
173481 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		756,404	86.88000000		(47,275)		0		0	47,275	0					
173494 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/05/2024		821,738	70.37000000		(37,718)		0		0	37,718	0					
174081 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		1,443,836	4534.87000000		(61,377)		(30,313)		(30,313)	31,064	0					
174083 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025		122,567	4534.87000000		(8,108)		(6,128)		(6,128)	1,981	0					
174085 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024		19,647,876	4081.38000000		(534,859)		(205,503)		(205,503)	329,356	0					
174086 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025		598,273	4534.87000000		(39,579)		(29,910)		(29,910)	9,669	0					
174089 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		3,939,035	4534.87000000		(173,593)		(82,699)		(82,699)	90,895	0					
174090 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		24,211	242.36000000		(17)		(8)		(8)	9	0					
174095 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		189,211	88.73000000		(11,655)		(7,437)		(7,437)	4,218	0					
174096 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/20/2023	07/20/2029		15,096,846	4081.38000000		(1,434,201)		(1,320,610)		(1,320,610)	113,591	0					
174099 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		340,998	73.83000000		(14,731)		(10,032)		(10,032)	4,700	0					
174126 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		7,593,788	4534.87000000		(340,202)		0		0	340,202	0					
174136 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		1,559,654	182.74000000		(51,001)		0		0	51,001	0					
174146 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		423,724	88.73000000		(26,101)		0		0	26,101	0					
174157 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		831,187	73.83000000		(39,066)		0		0	39,066	0					
174202 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024		105,711	164.47000000		(705)		(349)		(349)	356	0					
174677 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		3,373,627	4478.03000000		(158,189)		(70,045)		(70,045)	88,144	0					
174681 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2025		110,033	4478.03000000		(7,614)		(5,382)		(5,382)	2,233	0					
174684 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024		28,036,157	4030.23000000		(824,574)		(294,664)		(294,664)	529,910	0					
174687 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		4,583,442	4478.03000000		(216,063)		(95,164)		(95,164)	120,900	0					
174693 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		211,081	85.75000000		(11,837)		(7,123)		(7,123)	4,714	0					

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174698 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024		370,124	72.16000000		(16,248)		(7,417)		(7,417)	8,832	0					
174704 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2025		962,492	4478.03000000		(66,556)		(47,075)		(47,075)	19,482	0					
174709 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2029		16,000,665	4030.23000000		(1,507,973)		(1,382,788)		(1,382,788)	125,185	0					
174749 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/04/2023	08/06/2024		9,512,484	4478.03000000		(467,984)		0		0	467,984	0					
174766 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		1,937,140	180.19000000		(60,981)		0		0	60,981	0					
174783 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		483,173	85.75000000		(28,063)		0		0	28,063	0					
174787 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024		733,553	72.16000000		(33,817)		0		0	33,817	0					
175292 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		2,156	263.95000000		(53)		(27)		(27)	26	0					
175293 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		1,388,007	4369.71000000		(72,315)		(26,603)		(26,603)	45,712	0					
175295 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/18/2023	08/20/2025		900,836	4369.71000000		(66,644)		(41,148)		(41,148)	25,496	0					
175299 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		8,203	237.55000000		(5)		(1)		(1)	4	0					
175300 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025		582,057	4369.71000000		(42,432)		(26,566)		(26,566)	15,866	0					
175302 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2029		17,034,958	3932.74000000		(1,606,964)		(1,416,583)		(1,416,583)	190,381	0					
175303 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		13,459,119	3932.74000000		(441,160)		(139,781)		(139,781)	301,379	0					
175308 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024		709,333	175.33000000		(22,103)		0		0	22,103	0					
175310 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024		3,080,437	4369.71000000		(161,107)		(59,040)		(59,040)	102,067	0					
175317 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		160,170	83.13000000		(10,699)		0		0	10,699	0					
175318 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		132,660	83.13000000		(8,862)		(3,653)		(3,653)	5,209	0					
175344 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		422,589	69.84000000		(20,707)		(6,485)		(6,485)	14,222	0					
175348 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024		168,018	69.84000000		(8,233)		0		0	8,233	0					
175376 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/18/2023	08/20/2024		5,296,949	4369.71000000		(280,834)		0		0	280,834	0					
175986 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024		1,741,375	4465.48000000		(81,322)		(41,067)		(41,067)	40,255	0					
175990 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025		788,904	4465.48000000		(52,020)		(39,689)		(39,689)	12,331	0					

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176001 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024		18,372,045	4018.93000000		(526,666)		(234,436)		(234,436)	292,230	0					
176013 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		3,897,974	4465.48000000		(183,984)		(90,413)		(90,413)	93,571	0					
176019 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		128,124	84.16000000		(7,777)		(4,045)		(4,045)	3,732	0					
176025 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024		179,183	70.72000000		(8,133)		(4,170)		(4,170)	3,963	0					
176032 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/05/2025		484,846	4465.48000000		(32,412)		(24,108)		(24,108)	8,304	0					
176037 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2029		27,039,918	4018.93000000		(2,406,554)		(2,340,248)		(2,340,248)	66,306	0					
176072 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/06/2024		5,845,225	4465.48000000		(275,124)		0		0	275,124	0					
176079 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		1,068,463	177.83000000		(34,725)		0		0	34,725	0					
176085 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		722,250	84.16000000		(44,779)		0		0	44,779	0					
176090 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2023	09/06/2024		1,004,256	70.72000000		(45,894)		0		0	45,894	0					
176731 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		2,008,220	4402.20000000		(92,177)		(44,981)		(44,981)	47,197	0					
176736 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025		73,300	4402.20000000		(4,806)		(3,527)		(3,527)	1,279	0					
176738 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024		16,608,606	3961.98000000		(450,278)		(211,588)		(211,588)	238,690	0					
176746 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024		3,765,853	4402.20000000		(171,422)		(83,994)		(83,994)	87,428	0					
176752 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		336,580	83.63000000		(20,127)		(10,689)		(10,689)	9,439	0					
176758 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024		404,177	71.02000000		(18,241)		(10,054)		(10,054)	8,187	0					
176765 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024		32,670	263.52000000		(778)		(434)		(434)	344	0					
176770 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025		520,641	4402.20000000		(34,133)		(25,054)		(25,054)	9,079	0					
176790 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/20/2024		26,361	237.16000000		(12)		(7)		(7)	5	0					
176796 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2029		29,163,055	3961.98000000		(2,543,666)		(2,477,676)		(2,477,676)	65,990	0					
176811 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		4,832,337	4402.20000000		(221,804)		0		0	221,804	0					
176815 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024		721,573	179.35000000		(20,695)		0		0	20,695	0					

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176822 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		531,673	83.63000000		(31,794)		0		0	31,794	0					
176826 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2023	09/20/2024		462,142	71.02000000		(20,196)		0		0	20,196	0					
177477 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		2,965,917	4308.50000000		(155,325)		(62,054)		(62,054)	93,271	0					
177480 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/06/2025		244,833	4308.50000000		(17,383)		(11,322)		(11,322)	6,061	0					
177484 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024		27,315,883	3877.65000000		(868,038)		(336,409)		(336,409)	531,629	0					
177489 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2023	10/04/2024		3,491,151	4308.50000000		(181,295)		(72,960)		(72,960)	108,336	0					
177494 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		157,693	76.77000000		(11,009)		(3,862)		(3,862)	7,147	0					
177503 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		181,722	68.52000000		(8,610)		(3,676)		(3,676)	4,934	0					
177508 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		6,860	257.17000000		(169)		(49)		(49)	120	0					
177513 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025		443,617	4308.50000000		(31,719)		(20,450)		(20,450)	11,269	0					
177518 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		8,232	231.45000000		(6)		(1)		(1)	5	0					
177524 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/05/2029		32,554,669	3877.65000000		(2,788,850)		(2,684,972)		(2,684,972)	103,878	0					
177550 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		7,612,221	4308.50000000		(387,462)		0		0	387,462	0					
177561 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		2,713,824	169.70000000		(84,047)		0		0	84,047	0					
177574 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024		746,866	76.77000000		(56,762)		0		0	56,762	0					
177583 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024		462,670	68.52000000		(24,466)		0		0	24,466	0					
177929 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		1,558,851	4224.16000000		(88,075)		(31,217)		(31,217)	56,858	0					
177933 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025		179,467	4224.16000000		(13,424)		(7,875)		(7,875)	5,549	0					
177936 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		16,470,330	3801.74000000		(598,423)		(195,285)		(195,285)	403,138	0					
177938 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		177,421	165.23000000		(2,129)		(1,098)		(1,098)	1,031	0					
177945 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024		5,284,534	4224.16000000		(298,576)		(105,827)		(105,827)	192,749	0					
177950 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		315,446	74.75000000		(24,822)		(7,175)		(7,175)	17,647	0					

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177957 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		337,146	66.57000000		(20,060)		(4,333)		(4,333)	15,728	0					
177960 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024		10,951	256.24000000		(270)		(75)		(75)	195	0					
177965 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025		760,475	4224.16000000		(56,884)		(33,369)		(33,369)	23,514	0					
177969 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/20/2023	10/19/2029		19,156,012	3801.74000000		(1,619,749)		(1,538,376)		(1,538,376)	81,373	0					
178001 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2023	10/18/2024		8,778,271	4224.16000000		(498,058)		0		0	498,058	0					
178010 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024		648,689	183.59000000		(25,169)		0		0	25,169	0					
178019 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		427,649	74.75000000		(33,694)		0		0	33,694	0					
178034 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		1,409,294	66.57000000		(82,867)		0		0	82,867	0					
178394 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		2,392,954	4365.98000000		(115,580)		(62,056)		(62,056)	53,524	0					
178403 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025		509,326	4365.98000000		(33,208)		(25,466)		(25,466)	7,742	0					
178411 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		23,071,744	3929.38000000		(653,700)		(354,719)		(354,719)	298,981	0					
178420 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2023	11/06/2024		9,261,813	4365.98000000		(455,417)		0		0	455,417	0					
178422 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	11/06/2024		75,430	165.02000000		(545)		(524)		(524)	21	0					
178440 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,555,911	183.35000000		(57,569)		0		0	57,569	0					
178446 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2023	11/06/2024		6,297,006	4365.98000000		(304,901)		(162,000)		(162,000)	142,901	0					
178465 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024		1,552,028	78.97000000		(117,489)		0		0	117,489	0					
178471 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		382,404	78.97000000		(29,105)		(11,934)		(11,934)	17,171	0					
178478 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		1,471,905	69.31000000		(75,067)		0		0	75,067	0					
178489 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	11/06/2024		570,691	69.31000000		(28,706)		(10,316)		(10,316)	18,389	0					
178498 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2023	11/06/2024		3,668	259.72000000		(91)		(38)		(38)	53	0					
178502 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025		873,914	4365.98000000		(57,940)		(43,695)		(43,695)	14,245	0					
178507 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2029		22,554,161	3929.38000000		(1,874,502)		(1,917,318)		(1,917,318)	(42,816)	0					

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178940 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		4,497,132	4547.38000000		(202,371)		(152,860)		(152,860)	49,511	0					
178946 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025		405,249	4547.38000000		(26,102)		(23,595)		(23,595)	2,507	0					
178950 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		21,659,586	4092.64000000		(572,776)		(431,541)		(431,541)	141,235	0					
178971 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024		6,169,414	4547.38000000		(275,773)		(205,444)		(205,444)	70,329	0					
178979 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		403,103	82.34000000		(27,330)		(15,785)		(15,785)	11,545	0					
178993 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024		691,207	72.12000000		(30,710)		(22,088)		(22,088)	8,623	0					
179020 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		3,333	261.59000000		(83)		(43)		(43)	40	0					
179050 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025		1,126,015	4547.38000000		(72,065)		(65,476)		(65,476)	6,589	0					
179055 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		104,764	235.43000000		(70)		(40)		(40)	30	0					
179058 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2029		18,742,240	4092.64000000		(1,572,266)		(1,706,542)		(1,706,542)	(134,276)	0					
179086 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		11,045,962	4547.38000000		(496,525)		0		0	496,525	0					
179092 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		1,233,751	183.37000000		(38,493)		0		0	38,493	0					
179093 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024		900,952	82.34000000		(64,598)		0		0	64,598	0					
179099 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024		1,687,932	72.12000000		(76,008)		0		0	76,008	0					
179445 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		3,771,128	4549.34000000		(179,129)		(132,117)		(132,117)	47,011	0					
179451 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2025		222,855	4549.34000000		(15,399)		(13,048)		(13,048)	2,351	0					
179454 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024		27,955,731	4094.41000000		(773,441)		(585,824)		(585,824)	187,617	0					
179464 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024		6,639,891	4549.34000000		(312,739)		(232,758)		(232,758)	79,981	0					
179469 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		517,682	86.18000000		(37,806)		(26,223)		(26,223)	11,583	0					
179478 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024		749,014	72.57000000		(35,481)		(25,614)		(25,614)	9,867	0					
179489 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		19,537	264.73000000		(485)		(344)		(344)	141	0					
179496 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		9,062,455	4549.34000000		(427,648)		0		0	427,648	0					
179499 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2025		1,081,429	4549.34000000		(74,727)		(63,316)		(63,316)	11,411	0					

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
179505 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,450,160	187.84000000		(53,743)		0		0	53,743	0					
179509 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024		193,988	238.26000000		(129)		(145)		(145)	(16)	0					
179518 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2029		29,745,448	4094.41000000		(2,753,104)		(2,721,029)		(2,721,029)	32,075	0					
179539 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024		1,121,584	86.18000000		(82,694)		0		0	82,694	0					
179552 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/06/2024		935,282	72.57000000		(42,892)		0		0	42,892	0					
180034 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		3,742,986	4698.35000000		(173,675)		(160,847)		(160,847)	12,828	0					
180042 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025		659,555	4698.35000000		(44,850)		(43,767)		(43,767)	1,083	0					
180045 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		24,005,634	4228.52000000		(656,153)		(610,069)		(610,069)	46,084	0					
180050 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		11,084,093	4698.35000000		(522,061)		0		0	522,061	0					
180056 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		8,377,449	4698.35000000		(390,389)		(357,270)		(357,270)	33,119	0					
180065 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2023	12/20/2024		485,264	89.63000000		(31,688)		(30,773)		(30,773)	915	0					
180076 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024		990,713	73.47000000		(42,204)		(31,834)		(31,834)	10,370	0					
180085 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		9,609	266.60000000		(239)		(200)		(200)	39	0					
180093 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/19/2025		872,990	4698.35000000		(59,713)		(57,459)		(57,459)	2,254	0					
180101 Put Options - First Trust Barclays Edge Index - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		201,942	239.94000000		(135)		(223)		(223)	(88)	0					
180123 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2029		44,786,091	4228.52000000		(4,304,436)		(4,375,628)		(4,375,628)	(71,192)	0					
180131 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,318,145	188.10000000		(47,717)					47,717	0					
180142 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024		1,392,424	89.63000000		(96,077)					96,077	0					
180155 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2023	12/20/2024		1,347,199	73.47000000		(54,427)					54,427	0					
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(20,643,010)	(87,086,481)	0	(53,510,191)	XXX	(53,510,191)	54,357,622	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(21,026,674)	(133,258,458)	0	(53,510,191)	XXX	(53,510,191)	100,529,599	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(383,664)	(46,171,977)	0	0	XXX	0	46,171,977	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(20,643,010)	(87,086,481)	0	(53,510,191)	XXX	(53,510,191)	54,357,622	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(21,026,674)	(133,258,458)	0	(53,510,191)	XXX	(53,510,191)	100,529,599	0	0	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	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	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	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	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										46,126,445	186,501,922	0	387,451,687	XXX	387,451,687	159,165,403	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	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	0	XXX	XXX
1759999999 - Totals										46,126,445	186,501,922	0	387,451,687	XXX	387,451,687	159,165,403	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 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
139607 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	01/06/2023	Maturity		168,205	3748.14000000	18,200		6,594				13,478			(11,606)			
140259 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2023	01/06/2023	Maturity		85,207	82.69000000	11,656		3,627				9,568			(8,029)			
141057 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2023	01/06/2023	Expiry		146,968	74.95000000	18,665		0				18,662			(18,665)			
141260 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	01/06/2023	Maturity		632,372	3748.14000000	72,976		24,791				55,224			(48,185)			
139603 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	01/20/2021	01/20/2023	01/20/2023	Maturity		93,514	3851.85000000	10,202		2,932				8,487			(7,271)			
140614 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/20/2021	01/20/2023	01/20/2023	Expiry		131,250	75.45000000	15,008		0				14,989			(15,008)			
142339 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2021	01/20/2023	01/20/2023	Maturity		465,428	3851.85000000	51,476		14,592				42,870			(36,884)			
140148 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/05/2021	02/06/2023	02/06/2023	Maturity		181,800	3886.83000000	21,325		10,489				17,417			(10,836)			
140260 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/05/2021	02/06/2023	02/06/2023	Maturity		88,191	88.24000000	11,385		4,498				10,434			(6,888)			
140309 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/05/2021	02/06/2023	02/06/2023	Expiry		372,729	74.71000000	41,746		0				41,194			(41,746)			
142342 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/05/2021	02/06/2023	02/06/2023	Maturity		1,155,121	3886.83000000	133,763		66,645				108,813			(67,118)			
139608 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/19/2021	02/17/2023	02/17/2023	Maturity		140,203	3906.71000000	17,035		6,186				13,697			(10,848)			
140618 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/19/2021	02/17/2023	02/17/2023	Expiry		238,149	76.25000000	25,339		0				25,258			(25,339)			
142341 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/19/2021	02/17/2023	02/17/2023	Maturity		549,898	3906.71000000	65,031		24,264				51,775			(40,767)			
140166 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/05/2021	03/06/2023	03/06/2023	Maturity		495,857	3841.94000000	55,139		26,649				35,992			(28,490)			
140372 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/05/2021	03/06/2023	03/06/2023	Expiry		257,571	74.63000000	29,054		0				28,475			(29,054)			
142347 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/05/2021	03/06/2023	03/06/2023	Maturity		789,214	3841.94000000	88,708		42,415				58,228			(46,293)			
139558 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2021	03/20/2023	03/20/2023	Expiry		105,401	90.04000000	13,808		0				12,165			(13,808)			
140162 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/19/2021	03/20/2023	03/20/2023	Maturity		261,869	3913.10000000	28,701		2,574				20,133			(26,126)			
140370 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2021	03/20/2023	03/20/2023	Expiry		734,353	76.43000000	77,107		0				75,909			(77,107)			
142344 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/19/2021	03/20/2023	03/20/2023	Maturity		1,644,850	3913.10000000	180,276		16,171				126,440			(164,105)			
140193 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/06/2023	04/06/2023	Maturity		101,316	4073.94000000	10,172		773				8,211			(9,399)			
141060 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	04/06/2023	Expiry		41,397	77.15000000	4,653		0				4,586			(4,653)			
142351 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/06/2023	04/06/2023	Maturity		568,329	4073.94000000	57,060		4,336				46,053			(52,724)			
140183 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	04/20/2023	Expiry		143,799	4134.94000000	14,581		0				12,131			(14,581)			
140241 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2021	04/20/2023	04/20/2023	Expiry		37,334	97.56000000	4,480		0				4,324			(4,480)			
140619 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2021	04/20/2023	04/20/2023	Expiry		37,334	77.73000000	3,987		0				3,907			(3,987)			
142349 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	04/20/2023	Expiry		380,496	4134.94000000	38,582		0				32,094			(38,582)			
140199 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023	05/05/2023	Expiry		115,414	4201.62000000	11,495		0				9,766			(11,495)			
140629 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2021	05/05/2023	05/05/2023	Expiry		160,000	79.51000000	15,469		0				15,120			(15,469)			
142389 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023	05/05/2023	Expiry		510,659	4201.62000000	50,811		0				43,152			(50,811)			
139561 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2021	05/19/2023	05/19/2023	Expiry		37,400	98.48000000	4,473		0				4,228			(4,473)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
140195 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2021	05/19/2023	05/19/2023	Maturity		136,173	4159.12000000	13,304		1,076				10,476			(12,228)			
140628 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023	05/19/2023	Expiry		37,400	79.92000000	4,186		0				4,075			(4,186)			
142387 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023	05/19/2023	Maturity		284,044	4159.12000000	29,472		2,244				23,493			(27,228)			
140268 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2021	06/06/2023	06/06/2023	Expiry		55,531	102.80000000	4,706		0				4,508			(4,706)			
141072 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2021	06/06/2023	06/06/2023	Expiry		47,831	81.68000000	3,941		0				3,820			(3,941)			
141287 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/04/2021	06/06/2023	06/06/2023	Maturity		438,044	4229.89000000	42,333		5,588				34,407			(36,745)			
141975 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2021	06/06/2023	06/06/2023	Maturity		382,602	4229.89000000	36,977		4,881				30,151			(32,096)			
139563 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2023	06/20/2023	Expiry		29,942	101.41000000	3,892		0				3,735			(3,892)			
140390 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2023	06/20/2023	Expiry		333,675	78.52000000	28,362		0				26,757			(28,362)			
141783 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/18/2021	06/20/2023	06/20/2023	Maturity		240,071	4166.45000000	23,451		12,807				17,842			(10,644)			
141984 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	06/20/2023	Maturity		923,698	4166.45000000	93,940		49,275				70,205			(44,665)			
139566 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2023	07/06/2023	Expiry		108,941	103.46000000	12,397		0				11,909			(12,397)			
140862 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023	07/06/2023	Expiry		193,133	78.82000000	21,102		0				19,954			(21,102)			
141123 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2021	07/06/2023	07/06/2023	Maturity	2	868,708	4343.54000000	84,108		13,610				71,198			(70,499)			
141350 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023	07/06/2023	Maturity		538,903	4343.54000000	53,890		8,443				46,153			(45,447)			
140248 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2023	07/20/2023	Expiry		81,359	106.27000000	6,916		0				6,699			(6,916)			
140865 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023	07/20/2023	Expiry		403,811	77.46000000	37,797		0				34,244			(37,797)			
141748 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2023	07/20/2023	Maturity		51,867	4323.06000000	5,051		2,541				4,130			(2,510)			
142484 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	07/20/2023	Maturity		830,033	4323.06000000	84,746		40,668				69,916			(44,078)			
140179 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	08/04/2023	Expiry		1,120,911	107.08000000	93,036		0				89,017			(93,036)			
140869 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	08/04/2023	Expiry		918,532	80.31000000	84,891		0				78,695			(84,891)			
141284 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/06/2021	08/04/2023	08/04/2023	Maturity		1,341,971	4436.52000000	128,319		12,556				110,542			(115,763)			
141616 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	08/04/2023	Maturity		260,075	4436.52000000	26,008		2,433				22,721			(23,574)			
139508 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	08/18/2023	Expiry		71,024	4441.67000000	7,493		0				6,483			(7,493)			
140182 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	08/18/2023	Expiry		169,165	107.00000000	17,999		0				17,281			(17,999)			
140873 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	08/18/2023	Expiry		399,699	79.45000000	38,171		0				34,649			(38,171)			
141559 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	08/18/2023	Expiry		603,578	4441.67000000	61,324		0				52,646			(61,324)			
140189 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023	09/06/2023	Expiry		249,456	111.27000000	25,769		0				25,126			(25,769)			
140878 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023	09/06/2023	Expiry		303,244	82.07000000	32,902		0				30,707			(32,902)			
141279 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/03/2021	09/06/2023	09/06/2023	Expiry		209,178	4535.43000000	24,077		0				21,712			(24,077)			
141643 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023	09/06/2023	Expiry		460,826	4535.43000000	47,488		0				42,225			(47,488)			
142825 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/20/2021	09/20/2023	09/20/2023	Maturity		135,690	4357.73000000	16,720		1,385				13,450			(15,335)			
142826 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2021	09/20/2023	09/20/2023	Expiry		10,450	106.23000000	1,426		0				1,357			(1,426)			

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142827 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/20/2021	09/20/2023	09/20/2023	Expiry		69,322	79.01000000	8,099		0				7,240			(8,099)			
142859 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	10/06/2023	Expiry		442,028	4363.55000000	53,130		0				41,634			(53,130)			
142860 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/06/2021	10/06/2023	10/06/2023	Expiry		112,853	104.05000000	11,102		0				10,063			(11,102)			
142863 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/06/2021	10/06/2023	10/06/2023	Expiry		63,205	77.39000000	6,645		0				5,779			(6,645)			
142875 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	10/06/2023	Expiry		105,292	4363.55000000	11,605		0				8,992			(11,605)			
142520 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023	10/20/2023	Expiry		281,425	4536.19000000	29,353		0				25,138			(29,353)			
142689 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/20/2021	10/20/2023	10/20/2023	Expiry		136,153	80.40000000	12,394		0				11,200			(12,394)			
142693 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/20/2021	10/20/2023	10/20/2023	Expiry		112,556	109.26000000	11,155		0				10,623			(11,155)			
142700 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	10/20/2021	10/20/2023	10/20/2023	Expiry		965,347	4536.19000000	101,458		0				85,755			(101,458)			
143634 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/05/2021	11/06/2023	11/06/2023	Expiry		580,775	4697.53000000	61,620		0				55,717			(61,620)			
143754 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/05/2021	11/06/2023	11/06/2023	Expiry		1,044,562	81.83000000	87,325		0				79,302			(87,325)			
143757 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023	11/06/2023	Expiry		1,067,972	110.24000000	98,040		0				93,179			(98,040)			
143763 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/05/2021	11/06/2023	11/06/2023	Expiry		1,367,412	4697.53000000	150,005		0				135,629			(150,005)			
143809 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/19/2021	11/20/2023	11/20/2023	Expiry		277,623	80.34000000	26,013		0				22,951			(26,013)			
143817 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023	11/20/2023	Expiry		1,106,457	4697.96000000	124,587		0				112,041			(124,587)			
143821 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/19/2021	11/20/2023	11/20/2023	Expiry		121,157	109.88000000	15,908		0				15,209			(15,908)			
143830 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/19/2021	11/20/2023	11/20/2023	Expiry		838,321	4697.96000000	92,634		0				83,273			(92,634)			
144159 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Expiry		1,317,604	4591.67000000	157,849		0				134,780			(157,849)			
144171 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Expiry		299,093	110.00000000	30,208		0				28,207			(30,208)			
144181 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Expiry		280,732	77.77000000	26,361		0				20,492			(26,361)			
144199 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Expiry		119,249	4591.67000000	14,191		0				12,168			(14,191)			
144649 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	12/20/2023	Maturity		832,799	4568.02000000	99,603	23,761					83,031			(75,842)			
144678 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	12/20/2023	Maturity		1,636,287	4568.02000000	199,463	46,685					166,053			(152,779)			
144687 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	12/20/2021	12/20/2023	12/20/2023	Expiry		327,822	76.48000000	33,838		0				26,302			(33,838)			
144689 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	12/20/2021	12/20/2023	12/20/2023	Expiry		251,976	110.32000000	26,752		0				25,291			(26,752)			
145224 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		2,475,219	4696.05000000	194,057		0				194,057			(194,057)			
145231 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/06/2023	Expiry		19,685,070	4696.05000000	1,541,341		0				1,541,341			(1,541,341)			
145233 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Expiry		10,412,449	4696.05000000	811,130		0				811,129			(811,130)			
145243 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Maturity		1,613,250	166.99000000	110,508	64,920					80,095			(45,587)			
145247 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Maturity	17	287,865	166.99000000	18,859	11,580					13,564			(7,279)			
145252 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	36	279,124	78.54000000	15,815		0				15,815			(15,815)			
145253 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		1,301,275	111.61000000	86,405		0				86,178			(86,405)			
145260 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		280,910	4696.05000000	21,968		0				21,968			(21,968)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
145262 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		514,394	4696.05000000	40,228		0				40,228			(40,228)			
145266 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		786,636	78.54000000	50,895		0				50,895			(50,895)			
145272 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		375,374	4696.05000000	29,356		0				29,356			(29,356)			
145273 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	1	15,295	4696.05000000	1,164		0				1,164			(1,164)			
145278 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	1	189,014	4696.05000000	14,384		0				14,384			(14,384)			
145282 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	6	2,903,994	4696.05000000	220,994		0				220,994			(220,994)			
145312 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		8,327,088	4696.05000000	654,509		0				654,509			(654,509)			
145314 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		911,586	111.61000000	63,173		0				62,614			(63,173)			
145316 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/06/2022	01/06/2023	01/06/2023	Expiry		969,486	78.54000000	60,321		0				60,321			(60,321)			
145320 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2022	01/06/2023	01/06/2023	Expiry		360,516	111.61000000	23,743		0				23,743			(23,743)			
145776 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2022	01/20/2023	01/20/2023	Expiry		554,853	105.62000000	39,561		0				39,553			(39,561)			
145777 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		246,311	77.39000000	15,715		0				15,713			(15,715)			
145781 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	3	1,127,180	4482.73000000	87,696		0				87,677			(87,696)			
145794 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		9,891,040	4482.73000000	799,196		0				799,185			(799,196)			
145797 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		1,048,213	105.62000000	73,270		0				72,495			(73,270)			
145798 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	01/20/2023	Expiry		2,057,804	77.39000000	128,407		0				128,397			(128,407)			
145801 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		2,615,857	4482.73000000	211,884		0				211,881			(211,884)			
145834 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/20/2022	01/20/2023	01/20/2023	Expiry		12,263,681	4482.73000000	991,327		0				991,089			(991,327)			
145839 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Maturity	7	113,448	171.65000000	7,303		5,054				6,316			(2,249)			
145872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		5,771,387	4482.73000000	467,482		0				467,476			(467,482)			
145879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	1	263,320	4482.73000000	20,487		0				20,483			(20,487)			
145881 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	1	250,093	4482.73000000	19,457		0				19,454			(19,457)			
145883 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	1	345,741	4482.73000000	26,899		0				26,893			(26,899)			
145884 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		1,231,579	171.65000000	84,733		54,817				71,763			(29,916)			
145886 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	3	1,212,329	4482.73000000	94,320		0				94,300			(94,320)			
145894 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		774,857	77.39000000	50,056		0				50,049			(50,056)			
145896 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		659,047	105.62000000	45,013		0				45,361			(45,013)			
146371 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/06/2023	Expiry		2,730,252	4500.53000000	229,068		0				228,778			(229,068)			
146372 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Maturity	10	174,902	168.86000000	11,663		5,145				8,424			(6,518)			
146377 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2023	02/06/2023	Expiry		12,007,888	4500.53000000	1,007,462		0				1,006,338			(1,007,462)			
146381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/06/2023	Expiry		9,097,125	4500.53000000	763,249		0				762,330			(763,249)			
146382 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2023	02/06/2023	Expiry		12,105,185	4500.53000000	1,015,625		0				1,014,490			(1,015,625)			
146386 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Expiry		871,012	105.13000000	66,136		0				66,136			(66,136)			

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146389 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Maturity		1,816,645	168.86000000	126,983		53,361				83,903			(73,622)			
146390 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Expiry		1,359,568	76.07000000	86,441		0				86,315			(86,441)			
146399 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Expiry		792,377	105.13000000	55,783		0				55,775			(55,783)			
146407 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Expiry		650,618	76.07000000	41,236		0				41,176			(41,236)			
146413 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023	02/06/2023	Expiry		375,929	105.13000000	26,777		0				26,762			(26,777)			
146418 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023	02/06/2023	Expiry		223,407	76.07000000	15,058		0				15,012			(15,058)			
146428 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	1	321,372	4500.53000000	26,127		0				26,106			(26,127)			
146432 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	1	53,388	4500.53000000	4,340		0				4,336			(4,340)			
146434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023	02/06/2023	Expiry		914,975	4500.53000000	76,217		0				76,205			(76,217)			
146436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	1	152,920	4500.53000000	12,432		0				12,420			(12,432)			
146445 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	3	1,373,677	4500.53000000	111,679		0				111,553			(111,679)			
147058 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		15,525,947	4348.87000000	1,358,520		0				1,346,110			(1,358,520)			
147060 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		531,502	101.51000000	42,520		0				42,427			(42,520)			
147061 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry	22	380,983	177.12000000	26,479		0				24,019			(26,479)			
147064 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		952,720	75.30000000	65,166		0				64,740			(65,166)			
147065 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/17/2023	Expiry		1,529,161	75.30000000	107,332		0				106,735			(107,332)			
147075 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023	02/17/2023	Expiry		449,513	101.51000000	39,467		0				39,431			(39,467)			
147084 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023	02/17/2023	Expiry		334,630	75.30000000	23,558		0				23,389			(23,558)			
147105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		278,375	4348.87000000	24,132		0				24,004			(24,132)			
147106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry	6	2,690,122	4348.87000000	229,196		0				227,485			(229,196)			
147123 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		289,039	4348.87000000	25,057		0				24,898			(25,057)			
147133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		110,155	4348.87000000	9,549		0				9,483			(9,549)			
147135 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		256,906	4348.87000000	22,271		0				22,105			(22,271)			
147137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		2,177,616	4348.87000000	188,776		0				187,292			(188,776)			
147151 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/17/2023	Expiry		3,053,991	4348.87000000	270,584		0				268,332			(270,584)			
147158 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/17/2023	Expiry		15,707,500	4348.87000000	1,391,685		0				1,379,764			(1,391,685)			
147160 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/17/2023	Expiry		10,333,829	4348.87000000	905,243		0				897,339			(905,243)			
147164 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		1,362,190	177.12000000	101,619		0				89,015			(101,619)			
147169 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		1,249,194	101.51000000	97,937		0				97,718			(97,937)			
147803 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/04/2022	03/03/2023	03/03/2023	Maturity	61	418,260	69.03000000	36,476		11,194				32,529			(25,282)			
147822 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/03/2023	Expiry		278,262	4328.87000000	25,812		0				25,463			(25,812)			
147827 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/04/2022	03/03/2023	03/03/2023	Expiry	1	228,130	4328.87000000	21,011		0				20,776			(21,011)			
147835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		10,464,586	4328.87000000	978,439		0				958,996			(978,439)			
147838 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		814,859	104.54000000	66,737		0				66,642			(66,737)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
147839 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		1,159,946	4328.87000000	109,035		0				107,649			(109,035)			
147841 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/03/2023	Maturity		1,483,812	69.03000000	125,812		39,766				106,390			(86,046)			
147847 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		392,326	4328.87000000	36,879		0				36,400			(36,879)			
147858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		2,939,195	4328.87000000	274,521		0				269,097			(274,521)			
147875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		16,357,073	4328.87000000	1,529,386		0				1,498,997			(1,529,386)			
147879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		9,841,986	4328.87000000	925,147		0				909,471			(925,147)			
147883 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		2,315,446	183.68000000	208,390		0				196,894			(208,390)			
147887 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		578,797	104.54000000	46,767		0				46,699			(46,767)			
147895 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Maturity		1,161,884	69.03000000	98,295		31,138				83,216			(67,157)			
147899 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/03/2023	Expiry		268,762	183.68000000	22,493		0				21,579			(22,493)			
147901 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023	03/03/2023	Expiry		321,600	104.54000000	27,306		0				27,303			(27,306)			
147905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/04/2022	03/03/2023	03/03/2023	Expiry		633,025	4328.87000000	57,585		0				57,166			(57,585)			
148430 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/18/2022	03/20/2023	03/20/2023	Maturity	24	424,410	179.30000000	35,600		10,740				32,460			(24,860)			
148431 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Expiry		9,421,264	4463.12000000	832,840		0				820,574			(832,840)			
148433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Expiry		2,320,045	4463.12000000	205,092		0				202,108			(205,092)			
148435 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023	03/20/2023	Expiry		865,455	105.83000000	71,140		0				71,036			(71,140)			
148439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		17,935,730	4463.12000000	1,569,376		0				1,547,470			(1,569,376)			
148442 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		7,030,909	4463.12000000	615,205		0				607,436			(615,205)			
148448 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2023	03/20/2023	Maturity		1,405,520	179.30000000	119,329		35,589				102,398			(83,740)			
148455 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2023	03/20/2023	Expiry		946,559	73.77000000	72,128		0				68,195			(72,128)			
148457 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023	03/20/2023	Expiry		1,437,084	105.83000000	118,128		0				117,963			(118,128)			
148459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/18/2022	03/20/2023	03/20/2023	Expiry	1	91,562	4463.12000000	7,966		0				7,893			(7,966)			
148468 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Expiry		558,501	73.77000000	45,239		0				43,511			(45,239)			
148480 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2022	03/20/2023	03/20/2023	Expiry		426,427	105.83000000	33,473		0				33,422			(33,473)			
148483 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023	03/20/2023	Expiry		203,981	73.77000000	15,605		0				15,134			(15,605)			
148490 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		91,697	4463.12000000	7,581		0				7,529			(7,581)			
148498 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		263,167	4463.12000000	21,758		0				21,565			(21,758)			
148502 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		761,040	4463.12000000	62,921		0				62,252			(62,921)			
148504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		1,472,571	4463.12000000	121,749		0				120,394			(121,749)			
148508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		1,879,072	4463.12000000	164,419		0				162,786			(164,419)			
149294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		5,038,636	4481.15000000	458,516		0				449,031			(458,516)			
149297 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Maturity	7	122,111	179.66000000	10,114		4,640				9,082			(5,473)			

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149299 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		31,492,819	4481.15000000	2,865,847		0				2,805,852			(2,865,847)			
149301 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Expiry		11,848,638	4481.15000000	1,067,562		0				1,047,940			(1,067,562)			
149305 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2022	04/06/2023	04/06/2023	Maturity		1,210,210	179.66000000	97,785		46,008				79,960			(51,777)			
149309 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Expiry		1,235,693	110.55000000	98,361		0				98,235			(98,361)			
149321 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/06/2023	Expiry		535,510	72.70000000	44,474		0				40,764			(44,474)			
149325 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023	04/06/2023	Expiry		452,509	110.55000000	37,558		0				37,553			(37,558)			
149327 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023	04/06/2023	Expiry		225,734	72.70000000	18,194		0				17,028			(18,194)			
149335 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	4	1,789,862	4481.15000000	158,222		0				156,282			(158,222)			
149338 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/06/2023	04/06/2023	Expiry		87,491	4481.15000000	7,922		0				7,852			(7,922)			
149339 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	1	132,703	4481.15000000	11,731		0				11,574			(11,731)			
149342 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	1	158,599	4481.15000000	14,020		0				13,827			(14,020)			
149346 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	4	1,714,252	4481.15000000	151,538		0				149,404			(151,538)			
149349 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	6	2,763,064	4481.15000000	244,253		0				240,700			(244,253)			
149368 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		12,017,650	4481.15000000	1,097,211		0				1,074,313			(1,097,211)			
149372 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		1,178,611	110.55000000	98,414		0				98,293			(98,414)			
149376 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/06/2023	Expiry		2,161,481	72.70000000	175,188		0				159,913			(175,188)			
149936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiry		2,352,979	4459.45000000	213,180		0				207,107			(213,180)			
149940 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiry		12,062,989	4459.45000000	1,092,907		0				1,059,762			(1,092,907)			
149942 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		6,771,684	4459.45000000	603,357		0				586,739			(603,357)			
149944 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	1	189,235	4459.45000000	16,653		0				16,424			(16,653)			
149948 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	2	735,150	4459.45000000	64,693		0				63,500			(64,693)			
149951 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	04/20/2023	Maturity		1,238,634	182.71000000	102,435		22,914				86,088			(79,521)			
149955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	1	235,559	4459.45000000	20,729		0				20,288			(20,729)			
149960 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		1,626,758	112.38000000	131,117		0				130,900			(131,117)			
149964 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/20/2023	Maturity		435,894	72.42000000	34,741		5,056				30,370			(29,685)			
149968 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023	04/20/2023	Maturity		178,013	182.71000000	14,434		3,293				13,105			(11,141)			
149970 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	1	91,153	4459.45000000	8,021		0				7,832			(8,021)			
149973 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		292,619	112.38000000	23,585		0				23,557			(23,585)			
149974 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	3	1,154,195	4459.45000000	101,569		0				99,083			(101,569)			
149976 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023	04/20/2023	Maturity		280,693	72.42000000	20,406		3,256				18,581			(17,151)			
149982 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	3	1,151,911	4459.45000000	101,368		0				98,813			(101,368)			
149999 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	04/20/2023	Expiry		7,565,609	4459.45000000	683,175		0				661,642			(683,175)			
150003 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	04/20/2023	Maturity		932,497	72.42000000	73,574		10,816				64,865			(62,758)			
150015 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	04/20/2023	Expiry		651,035	112.38000000	55,143		0				55,082			(55,143)			
150359 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Maturity		2,798,806	4123.34000000	287,437		8,763				231,729			(278,674)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
150363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	05/05/2023	Maturity		21,086,898	4123.34000000	2,152,972		66,022				1,706,981			(2,086,950)			
150366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Maturity		6,226,160	4123.34000000	630,710		19,494				515,835			(611,216)			
150370 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Maturity		1,782,715	175.42000000	154,740		122,357				106,740			(32,383)			
150375 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		1,049,507	99.83000000	104,951		0				101,079			(104,951)			
150380 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Maturity		496,201	67.27000000	44,261		48,757				23,545			4,496			
150384 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Maturity		438,654	175.42000000	38,075		30,107				31,509			(7,968)			
150386 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		313,712	99.83000000	30,022		0				29,228			(30,022)			
150388 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Maturity		192,380	67.27000000	17,257		18,903				12,730			1,647			
150413 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Maturity		719,400	4123.34000000	72,875		2,252				62,239			(70,623)			
150422 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Maturity	1	597,884	4123.34000000	52,913		1,872				46,280			(51,042)			
150432 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/05/2023	Maturity		784,633	67.27000000	63,030		77,099				30,417			14,069			
150433 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/05/2023	Maturity		8,302,348	4123.34000000	820,272		25,994				642,618			(794,278)			
150442 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		535,618	99.83000000	54,258		0				52,169			(54,258)			
150999 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	23	404,109	172.03000000	34,884		27,267				26,513			(7,617)			
151000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Maturity		1,564,708	3901.36000000	160,539		116,558				91,042			(43,981)			
151002 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	54	364,474	67.77000000	29,096		31,663				20,844			2,568			
151006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	05/19/2023	Maturity		16,491,783	3901.36000000	1,685,460		1,228,505				846,638			(456,955)			
151008 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/19/2023	Maturity		6,259,926	3901.36000000	632,253		466,314				392,551			(165,938)			
151026 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2022	05/19/2023	05/19/2023	Maturity		2,306,292	172.03000000	242,622		155,648				154,298			(86,974)			
151030 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		622,034	94.88000000	60,026		0				52,811			(60,026)			
151034 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Maturity		386,931	67.77000000	30,026		33,629				14,991			3,603			
151038 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023	05/19/2023	Expiry		425,504	94.88000000	39,572		0				35,755			(39,572)			
151040 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		72,396	3901.36000000	7,423		5,393				6,081			(2,030)			
151042 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		240,195	3901.36000000	24,627		17,893				19,806			(6,734)			
151050 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		23,012	3901.36000000	2,359		1,714				1,787			(645)			
151052 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		1,048,254	3901.36000000	107,476		78,087				79,464			(29,389)			
151054 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		3,467,742	3901.36000000	355,542		258,319				258,663			(97,223)			
151063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	2	600,809	3901.36000000	61,763		44,755				52,577			(17,008)			
151075 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		353,001	94.88000000	34,312		0				29,698			(34,312)			
151081 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Maturity		6,404,504	3901.36000000	673,113		477,084				341,492			(196,029)			
151087 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/19/2023	Maturity		707,452	67.77000000	59,214		61,486				29,872			2,272			
151618 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Maturity	29	506,714	171.82000000	41,612		31,017				30,724			(10,595)			
151619 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Maturity		3,680,274	4121.43000000	360,667		145,035				265,867			(215,632)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
151625 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Maturity		17,693,431	4121.43000000	1,733,956		697,274				1,256,127			(1,036,682)			
151627 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Maturity		7,715,108	4121.43000000	756,081		304,042				577,463			(452,039)			
151631 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2022	06/06/2023	06/06/2023	Maturity		1,210,980	171.82000000	102,207		74,145				56,922			(28,062)			
151633 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Maturity	39	269,721	69.98000000	19,079		10,975				14,775			(8,104)			
151639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		801,292	4121.43000000	79,168		31,578				70,877			(47,590)			
151640 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Maturity	1	408,928	4121.43000000	39,543		16,115				34,588			(23,428)			
151642 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		476,022	98.01000000	43,604		0				39,480			(43,604)			
151644 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Maturity	1	239,620	4121.43000000	23,171		9,443				20,093			(13,728)			
151653 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		306,881	98.01000000	27,988		0				25,893			(27,988)			
151654 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/06/2023	Maturity		884,915	69.98000000	69,032		36,039				42,520			(32,993)			
151658 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		293,432	69.98000000	24,384		11,950				16,640			(12,434)			
151671 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/06/2023	Maturity		5,946,138	4121.43000000	586,468		234,329				421,689			(352,138)			
151675 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023	06/06/2023	Maturity		250,466	4121.43000000	24,517		9,871				20,421			(14,646)			
151681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Maturity		409,131	4121.43000000	40,011		16,123				33,376			(23,887)			
151684 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Maturity		2,985,664	4121.43000000	292,084		117,661				242,202			(174,423)			
151696 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		399,110	98.01000000	37,197		0				33,302			(37,197)			
152964 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Maturity		2,688,374	3674.84000000	288,400		522,240				108,955			233,840			
152968 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Maturity		17,704,698	3674.84000000	1,898,779		3,439,293				310,456			1,540,515			
152972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Maturity		5,850,145	3674.84000000	627,691		1,136,442				282,090			508,751			
152978 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/17/2022	06/20/2023	06/20/2023	Maturity		2,042,589	171.27000000	187,305		101,134				104,369			(86,172)			
152985 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiry		1,476,117	87.66000000	145,398		0				94,250			(145,398)			
152989 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Maturity		610,755	61.48000000	54,418		108,680				8,124			54,262			
153010 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023	06/20/2023	Expiry		582,272	87.66000000	56,830		0				43,199			(56,830)			
153014 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023	06/20/2023	Maturity		561,495	61.48000000	47,390		99,915				29,388			52,525			
153019 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		176,285	3674.84000000	18,912		34,245				16,490			15,333			
153023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		772,767	3674.84000000	82,901		150,117				65,831			67,216			
153034 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	41	703,355	171.27000000	62,956		34,814				47,589			(28,141)			
153050 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	1	100,691	3674.84000000	10,603		19,560				8,048			8,957			
153052 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	1	40,570	3674.84000000	4,272		7,881				3,166			3,609			
153054 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	1	203,660	3674.84000000	21,445		39,563				15,476			18,117			
153057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	4	1,386,150	3674.84000000	145,961		269,271				93,921			123,310			
153061 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	2	677,347	3674.84000000	71,324		131,580				43,944			60,256			
153063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023	06/20/2023	Maturity		7,096,801	3674.84000000	761,274		1,378,616				48,511			617,342			
153067 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiry		262,423	87.66000000	26,164		0				14,130			(26,164)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
153081 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	06/17/2022	06/20/2023	06/20/2023	Maturity		808,076	61.48000000	68,589		143,792				(19,576)			75,203			
153777 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/06/2022	07/06/2023	07/06/2023	Maturity		7,338,478	3845.08000000	758,872		1,081,205				226,552			322,333			
153787 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/06/2023	Expiry		353,194	93.31000000	34,401		0				26,115			(34,401)			
153790 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/06/2022	07/06/2023	07/06/2023	Maturity		899,988	61.35000000	75,131		132,321				(29,252)			57,190			
153798 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA9OUPEH54	07/06/2022	07/06/2023	07/06/2023	Maturity	85	519,533	61.35000000	41,918		76,363				21,254			34,444			
153800 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/06/2022	07/06/2023	07/06/2023	Maturity		2,405,126	3845.08000000	248,137		354,356				105,497			106,219			
153821 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/06/2022	07/06/2023	07/06/2023	Maturity		20,554,740	3845.08000000	2,104,805		3,028,407				715,368			923,601			
153827 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Maturity		8,371,196	3845.08000000	860,559		1,233,360				463,423			372,801			
153828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023	07/06/2023	Maturity		1,611,125	3845.08000000	169,280		237,373				141,580			68,093			
153832 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		221,848	3845.08000000	22,811		32,686				18,250			9,874			
153835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		20,850	3845.08000000	2,145		3,072				1,697			927			
153838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/06/2023	Maturity		457,020	3845.08000000	46,662		67,334				36,118			20,673			
153841 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		312,755	3845.08000000	32,172		46,079				24,733			13,908			
153843 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Maturity		2,282,606	162.14000000	204,293		213,563				49,425			9,270			
153844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		422,703	3845.08000000	43,490		62,278				32,722			18,788			
153847 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,676,326	3845.08000000	172,518		246,979				122,475			74,462			
153851 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,656,757	3845.08000000	170,545		244,096				117,505			73,551			
153860 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		986,300	93.31000000	91,233		0				71,289			(91,233)			
153895 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023	07/06/2023	Maturity		638,646	61.35000000	48,920		93,897				4,058			44,977			
153898 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Maturity		985,399	162.14000000	88,489		92,195				52,006			3,706			
153907 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023	07/06/2023	Expiry		476,308	93.31000000	45,249		0				38,751			(45,249)			
154435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		1,498,335	3959.90000000	154,478		217,555				80,524			63,077			
154443 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		16,569,305	3959.90000000	1,708,295		2,405,832				812,279			697,536			
154447 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/20/2023	07/20/2023	Maturity		6,098,181	3959.90000000	609,818		885,444				360,387			275,626			
154453 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2022	07/20/2023	07/20/2023	Maturity		1,293,663	158.04000000	115,136		202,186				11,950			87,050			
154463 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		542,207	93.96000000	50,967		0				41,175			(50,967)			
154469 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		485,114	62.91000000	42,884		84,207				10,088			41,323			
154477 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023	07/20/2023	Maturity		331,131	158.04000000	29,438		51,752				16,133			22,315			
154486 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023	07/20/2023	Expiry		507,816	93.96000000	46,160		0				39,339			(46,160)			
154495 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023	07/20/2023	Maturity		208,552	62.91000000	17,560		36,201				10,520			18,641			
154514 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		3,295,263	3959.90000000	343,366		478,466				154,314			135,100			
154517 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		197,515	93.96000000	19,080		0				14,413			(19,080)			
154521 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/20/2022	07/20/2023	07/20/2023	Maturity		140,798	62.91000000	12,582		24,440				(1,350)			11,858			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
154538 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	3	1,160,053	3959.90000000	118,557		168,437				101,076			49,880			
154544 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	1	201,797	3959.90000000	20,624		29,300				16,986			8,677			
154551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	1	81,970	3959.90000000	8,377		11,902				6,828			3,525			
154557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	1	138,715	3959.90000000	14,177		20,141				11,477			5,964			
154563 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	3	1,010,962	3959.90000000	103,320		146,789				76,400			43,469			
154572 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	4	1,540,876	3959.90000000	157,477		223,731				113,011			66,254			
155003 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		1,461,723	4145.19000000	146,172		117,370				113,885			(28,803)			
155006 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		4,496,618	4145.19000000	454,158		361,058				287,584			(93,100)			
155008 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/04/2023	Expiry		291,042	98.55000000	28,822		0				24,605			(28,822)			
155011 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/04/2023	Maturity		489,990	65.01000000	41,909		53,891				3,533			11,982			
155019 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		364,556	4145.19000000	36,435		29,272				31,293			(7,162)			
155029 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		4,541,933	4145.19000000	456,464		364,697				312,487			(91,768)			
155036 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	08/04/2023	Maturity		26,362,596	4145.19000000	2,641,532		2,116,797				1,712,157			(524,735)			
155038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		8,078,561	4145.19000000	811,895		648,672				579,319			(163,223)			
155042 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		1,886,671	165.29000000	162,820		170,073				59,997			7,253			
155046 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Expiry		856,197	98.55000000	77,058		0				70,282			(77,058)			
155047 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		629,017	98.55000000	57,555		0				50,878			(57,555)			
155051 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		942,488	65.01000000	82,373		103,658				29,879			21,284			
155062 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		639,073	65.01000000	56,494		70,287				37,535			13,793			
155076 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		452,419	4145.19000000	45,216		36,327				40,099			(8,889)			
155084 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		174,541	4145.19000000	17,454		14,015				15,042			(3,439)			
155106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		165,750	4145.19000000	16,575		13,309				13,977			(3,266)			
155114 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		136,146	4145.19000000	13,615		10,932				11,360			(2,683)			
155120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		49,546	4145.19000000	4,955		3,978				4,069			(976)			
155127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		1,866,243	4145.19000000	186,624		149,851				148,451			(36,773)			
155143 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/04/2023	08/04/2023	Maturity	20	337,122	165.29000000	28,656		30,361				18,103			1,705			
155155 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/04/2023	08/04/2023	Maturity	1	313,376	4145.19000000	31,118		25,163				28,599			(5,956)			
155775 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023	08/18/2023	Maturity		160,660	162.72000000	13,291		12,450				7,706			(841)			
155791 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023	08/18/2023	Expiry		207,260	100.66000000	18,334		0				16,855			(18,334)			
155798 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		159,429	64.69000000	14,317		12,692				9,133			(1,625)			
155804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		1,958,716	4228.48000000	197,634		65,421				144,347			(132,214)			
155808 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		3,058,169	4228.48000000	306,153		102,142				212,469			(204,011)			
155814 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		229,659	100.66000000	21,772		0				19,160			(21,772)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
155815 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		4,776	4228.48000000	477		160				442			(317)			
155818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		5,208,734	4228.48000000	525,561		173,970				398,535			(351,591)			
155819 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/19/2022	08/18/2023	08/18/2023	Maturity		331,929	64.69000000	28,845		26,425				1,980			(2,420)			
155831 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		761,373	162.72000000	66,087		59,003				21,855			(7,085)			
155837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		667,069	4228.48000000	66,707		22,280				59,510			(44,427)			
155842 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		230,255	100.66000000	21,253		0				19,259			(21,253)			
155852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		176,144	4228.48000000	17,614		5,883				15,433			(11,731)			
155859 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		141,355	4228.48000000	14,135		4,721				12,322			(9,414)			
155864 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		179,293	64.69000000	16,101		14,274				6,832			(1,827)			
155873 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		78,904	4228.48000000	7,890		2,635				6,788			(5,255)			
155875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		13,129,130	4228.48000000	1,300,572		438,509				918,782			(862,062)			
155882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		813,529	4228.48000000	81,353		27,172				67,138			(54,181)			
155888 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		2,556,009	4228.48000000	255,601		85,370				207,190			(170,231)			
156450 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/06/2022	09/06/2023	09/06/2023	Maturity		176,519	158.33000000	15,100		21,740				7,991			6,640			
156458 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023	09/06/2023	Expiry		447,783	94.28000000	43,569		0				36,987			(43,569)			
156474 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		227,167	60.32000000	21,990		39,167				13,956			17,177			
156502 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Maturity		3,306,666	3908.19000000	354,838		471,515				105,196			116,677			
156507 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Expiry		172,622	94.28000000	17,262		0				12,092			(17,262)			
156508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	205,102	3908.19000000	21,392		29,246				18,961			7,855			
156525 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	09/06/2023	Maturity		357,096	60.32000000	32,174		61,568				(17,833)			29,394			
156526 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	198,614	3908.19000000	20,715		28,321				17,340			7,606			
156533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	196,973	3908.19000000	20,544		28,087				16,582			7,543			
156541 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	143,939	3908.19000000	15,013		20,525				11,993			5,512			
156549 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	118,809	3908.19000000	12,392		16,942				9,704			4,550			
156559 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	243,871	3908.19000000	25,435		34,775				19,319			9,339			
156569 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	3	1,337,969	3908.19000000	139,549		190,787				104,243			51,239			
156578 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	4	1,712,373	3908.19000000	178,599		244,176				125,056			65,577			
156589 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Maturity		2,255,130	3908.19000000	241,682		321,571				111,110			79,889			
156599 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Maturity		14,757,773	3908.19000000	1,565,505		2,104,391				604,598			538,886			
156600 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Expiry		884,935	94.28000000	87,520		0				68,282			(87,520)			
156604 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		4,886,134	3908.19000000	524,282		696,740				315,252			172,458			
156610 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		638,262	60.32000000	61,784		110,045				15,210			48,261			
156622 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	09/06/2023	Maturity		1,157,091	158.33000000	101,014		142,508				25,020			41,494			

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156934 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Maturity		3,523,438	3855.93000000	390,009		499,166				82,633			109,156			
156935 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023	09/20/2023	Maturity		838,958	3855.93000000	94,646		118,855				78,052			24,210			
156940 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiry		478,676	89.16000000	46,288		0				19,300			(46,288)			
156943 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023	09/20/2023	Maturity		102,224	3855.93000000	11,532		14,482				9,327			2,950			
156950 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Maturity		473,517	59.58000000	44,994		90,920				(29,894)			45,927			
156960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2023	09/20/2023	Maturity		1,983,754	3855.93000000	218,213		281,039				136,787			62,826			
156990 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	11	172,056	155.07000000	15,223		26,892				8,084			11,669			
156991 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		2,232,716	3855.93000000	247,608		316,309				121,640			68,701			
157000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	379,424	3855.93000000	30,695		53,753				25,238			23,058			
157009 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/20/2023	Maturity		13,216,543	3855.93000000	1,464,393		1,872,389				514,077			407,996			
157013 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		4,167,330	3855.93000000	462,157		590,386				257,333			128,229			
157014 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	333,384	3855.93000000	26,970		47,230				18,981			20,260			
157025 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Maturity		812,140	155.07000000	74,717		127,160				17,678			52,444			
157027 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	61,926	3855.93000000	5,010		8,773				3,385			3,763			
157038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	169,777	3855.93000000	13,735		24,052				8,488			10,317			
157044 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiry		667,083	89.16000000	62,973		0				39,322			(62,973)			
157056 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Maturity		670,031	59.58000000	63,318		128,653				19,846			65,335			
157067 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2022	09/20/2023	09/20/2023	Expiry		351,322	89.16000000	31,268		0				23,637			(31,268)			
157075 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		201,032	59.58000000	19,741		38,600				12,927			18,859			
157991 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		967,528	3744.52000000	111,106		145,724				93,370			34,618			
158003 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Maturity		4,045,207	3744.52000000	465,603		609,268				15,232			143,665			
158005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Maturity		157,950	3744.52000000	17,896		23,790				14,360			5,894			
158012 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Expiry		241,034	80.52000000	26,899		0				(1,402)			(26,899)			
158017 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2022	10/06/2023	10/06/2023	Maturity		185,544	57.75000000	19,408		34,603				(15,411)			15,195			
158019 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		74,636	3744.52000000	8,571		11,241				6,637			2,671			
158030 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		468,883	3744.52000000	53,844		70,621				41,616			16,777			
158041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,316,823	3744.52000000	151,217		198,333				102,692			47,116			
158061 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,392,044	3744.52000000	159,855		209,662				85,361			49,808			
158082 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Maturity		4,616,130	3744.52000000	525,316		695,257				214,107			169,942			
158086 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2022	10/06/2023	10/06/2023	Maturity	37	584,294	159.63000000	54,685		36,824				32,309			(17,861)			
158094 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2022	10/06/2023	10/06/2023	Maturity	1	405,756	3744.52000000	33,962		61,113				21,703			27,150			
158095 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Maturity		24,875,063	3744.52000000	2,838,245		3,746,552				812,935			908,307			
158103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Maturity		7,184,033	3744.52000000	819,698		1,082,021				396,628			262,323			
158116 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Maturity		2,727,383	159.63000000	255,010		172,053				86,724			(82,958)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
158121 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		793,966	80.52000000	90,115		0				44,072			(90,115)			
158126 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Maturity		278,347	57.75000000	28,948		51,910				7,566			22,962			
158130 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023	10/06/2023	Expiry		387,472	80.52000000	41,924		0				28,829			(41,924)			
158140 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Maturity		227,923	57.75000000	23,225		42,506				14,178			19,281			
158151 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		373,493	3744.52000000	42,890		56,254				38,177			13,364			
158672 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	10/20/2023	Maturity		135,342	151.45000000	13,142		28,722				6,797			15,580			
158674 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/20/2023	Maturity		2,008,690	3665.78000000	240,038		305,968				92,068			65,930			
158681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Maturity		14,653,055	3665.78000000	1,729,061		2,231,987				365,801			502,926			
158683 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Maturity		6,980,089	3665.78000000	823,650		1,063,223				358,419			239,573			
158690 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	10/20/2023	Expiry		372,454	78.33000000	41,789		0				27,842			(41,789)			
158692 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Maturity		459,117	151.45000000	44,993		97,432				13,958			52,438			
158702 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		473,581	78.33000000	51,573		0				20,641			(51,573)			
158703 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/20/2023	Maturity		1,297,611	56.96000000	135,990		218,926				88,083			82,937			
158711 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Maturity		1,215,681	56.96000000	128,741		205,103				16,277			76,363			
158715 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Maturity		1,143,431	3665.78000000	134,925		174,170				76,556			39,245			
158737 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Maturity		5,110,902	3665.78000000	609,526		778,504				(54,331)			168,978			
158741 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/20/2023	Expiry		404,984	78.33000000	46,087		0				(11,323)			(46,087)			
158744 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Maturity		404,133	56.96000000	43,606		68,183				(38,812)			24,577			
158755 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	1	388,573	3665.78000000	45,308		59,188				38,888			13,880			
158776 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	3	945,771	3665.78000000	110,277		144,061				88,784			33,784			
158792 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	1	15,983	3665.78000000	1,864		2,435				1,444			571			
158810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	1	137,137	3665.78000000	15,990		20,889				12,284			4,899			
158821 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	6	2,023,914	3665.78000000	235,988		308,286				172,596			72,297			
159728 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		979,633	3770.55000000	113,019		154,700				92,912			41,681			
159729 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/04/2022	11/06/2023	11/06/2023	Maturity		7,364,910	3770.55000000	854,035		1,163,037				27,392			309,002			
159734 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		643,590	82.65000000	71,117		0				3,227			(71,117)			
159740 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	11/04/2022	11/06/2023	11/06/2023	Maturity		837,225	60.75000000	87,448		117,969				(38,513)			30,521			
159748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		324,758	3770.55000000	37,467		51,284				29,630			13,818			
159760 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		353,835	3770.55000000	40,822		55,876				31,702			15,054			
159793 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		3,432,638	3770.55000000	396,675		542,068				132,520			145,394			
159794 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		2,826,823	3770.55000000	326,124		446,400				245,608			120,277			
159814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/06/2023	Maturity		19,714,327	3770.55000000	2,265,176		3,113,207				606,149			848,031			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
159819 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/06/2023	Maturity		8,350,260	3770.55000000	959,445		1,318,639				480,218			359,194			
159820 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,670,016	3770.55000000	192,665		263,722				122,929			71,057			
159830 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Maturity		1,521,892	156.47000000	147,624		261,446				36,078			113,823			
159841 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		1,973,069	82.65000000	210,132		0				105,094			(210,132)			
159849 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Maturity		1,071,895	60.75000000	107,940		151,036				23,688			43,096			
159852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/04/2022	11/06/2023	11/06/2023	Maturity	1	71,829	3770.55000000	8,102		11,343				7,197			3,241			
159862 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Maturity		640,583	156.47000000	61,880		110,046				35,354			48,166			
159884 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		588,152	82.65000000	62,109		0				42,694			(62,109)			
159894 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Maturity		384,799	60.75000000	38,749		54,220				25,864			15,471			
160800 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Maturity		6,092,177	3965.34000000	685,187		894,221				316,698			209,034			
160807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Maturity		19,419,744	3965.34000000	2,184,139		2,850,466				972,038			666,328			
160809 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Maturity		6,510,832	3965.34000000	732,273		955,672				208,489			223,399			
160811 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Maturity		9,079,416	3965.34000000	1,018,830		1,332,694				588,783			313,864			
160815 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		525,565	86.59000000	54,843		0				11,900			(54,843)			
160820 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Maturity		1,152,024	162.79000000	112,898		145,639				58,165			32,741			
160821 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Maturity		701,299	65.15000000	72,094		75,028				3,080			2,934			
160831 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Expiry		1,140,724	86.59000000	122,628		0				70,712			(122,628)			
160838 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Maturity		1,827,310	65.15000000	185,289		195,493				78,763			10,203			
160853 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	21	335,898	162.79000000	31,198		42,444				20,237			11,246			
160855 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/18/2022	11/20/2023	11/20/2023	Expiry		442,177	86.59000000	43,410		0				31,598			(43,410)			
160874 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	108	705,847	65.15000000	66,305		75,411				42,939			9,106			
160896 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	2	724,507	3965.34000000	79,261		106,344				67,228			27,083			
160908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		109,772	3965.34000000	12,140		16,113				10,774			3,973			
160909 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	1	202,906	3965.34000000	22,198		29,783				17,718			7,585			
160921 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	3	1,258,361	3965.34000000	137,665		184,704				106,948			47,039			
160932 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	6	2,332,572	3965.34000000	255,184		342,378				198,465			87,193			
160943 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Maturity		1,268,237	3965.34000000	142,222		186,154				81,978			43,932			
160992 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	1	81,845	3965.34000000	8,954		12,013				6,336			3,059			
161763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/06/2023	Maturity		5,463,718	3941.26000000	599,916		842,973				297,677			243,057			
161804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Maturity		23,306,473	3941.26000000	2,524,790		3,595,855				875,646			1,071,065			
161806 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2023	12/06/2023	Maturity		8,389,402	3941.26000000	914,945		1,294,365				506,377			379,420			
161812 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023	12/06/2023	Maturity		1,423,277	164.84000000	131,795		198,589				74,356			66,793			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
161817 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Maturity		6,573,399	3941.26000000	720,050		1,014,181				148,113			294,131			
161819 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Expiry		1,299,948	86.37000000	120,895		0				62,334			(120,895)			
161823 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Expiry		735,999	86.37000000	75,065		0				11,505			(75,065)			
161826 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/06/2023	Maturity		984,274	66.53000000	101,971		89,358				51,736			(12,612)			
161828 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Maturity		879,195	66.53000000	87,744		79,819				11,063			(7,925)			
161833 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Expiry		647,784	86.37000000	60,244		0				42,620			(60,244)			
161847 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	10	170,295	164.84000000	15,310		23,751				10,079			8,441			
161858 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	273	1,815,203	66.53000000	161,248		164,535				95,289			3,286			
161874 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	1	21,480	3941.26000000	2,294		3,314				2,049			1,020			
161886 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	1	332,012	3941.26000000	35,459		51,224				30,229			15,765			
161899 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		158,931	3941.26000000	17,327		24,521				14,285			7,194			
161925 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		334,664	3941.26000000	36,485		51,634				29,278			15,148			
161942 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		5,970,181	3941.26000000	650,875		921,114				507,167			270,239			
161964 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		4,329,126	3941.26000000	471,966		667,922				274,991			195,957			
162535 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/20/2023	Maturity		8,394,238	3821.62000000	931,509		1,925,749				5,231			994,240			
162539 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		597,560	83.29000000	61,190		45,486				636			(15,704)			
162540 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	14	234,913	169.08000000	21,146		26,412				14,906			5,266			
162545 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/20/2023	Maturity		1,037,253	65.52000000	106,536		125,857				6,872			19,321			
162559 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	86	562,838	65.52000000	52,573		68,210				35,979			15,638			
162586 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	1	66,878	3821.62000000	7,223		15,343				6,382			8,120			
162601 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	2	726,031	3821.62000000	78,410		166,561				65,848			88,150			
162614 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	1	96,305	3821.62000000	10,401		22,094				8,388			11,693			
162625 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	1	205,259	3821.62000000	22,168		47,089				17,439			24,921			
162644 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	5	2,090,273	3821.62000000	225,747		479,535				166,583			253,788			
162660 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	8	2,973,755	3821.62000000	321,162		682,217				211,966			361,055			
162677 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2023	12/20/2023	Maturity		781,523	83.29000000	80,106		59,489				57,194			(20,617)			
162692 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Maturity		804,741	3821.62000000	88,624		184,618				44,168			95,994			
162699 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	4	1,562,660	3821.62000000	168,765		358,494				130,121			189,729			
162705 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		1,256,200	169.08000000	119,213		141,311				75,902			22,098			
162706 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		5,644,328	3821.62000000	615,796		1,294,883				268,877			679,087			
162713 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		1,418,171	83.29000000	143,661		107,951				68,863			(35,710)			
162714 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Maturity		20,871,168	3821.62000000	2,298,709		4,788,121				709,423			2,489,412			
162718 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Maturity		9,561,273	3821.62000000	1,053,318		2,193,482				536,213			1,140,164			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
162722 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		992,724	65.52000000	103,938		120,454				51,017			16,516			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												115,424,172	0	90,189,850	0	0	XXX	74,290,874	0	0	(25,234,322)	0	0	XXX
145236 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Maturity		9,371,204	4226.44500000	535,616		734,728				1,575,984			199,112			
145249 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Expiry		1,451,925	150.29100000	39,686		0				43,316			(39,686)			
145261 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Maturity		1,171,147	100.44900000	63,242		166,014				193,370			102,772			
145309 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Maturity		707,972	70.68600000	31,544		25,600				110,055			(5,944)			
145773 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		697,371	69.65100000	30,529		0				106,401			(30,529)			
145889 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		5,194,248	4034.45700000	304,729		79,626				865,863			(225,103)			
145893 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		1,108,421	154.48500000	28,080		0				52,080			(28,080)			
145900 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		593,142	95.05800000	32,689		34,868				98,409			2,179			
146387 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/06/2023	Expiry		8,187,412	4050.47700000	477,599		0				477,599			(477,599)			
146397 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Expiry		1,634,980	151.97400000	41,783		0				41,783			(41,783)			
146404 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Maturity		713,140	94.61700000	43,581		14,147				43,581			(29,434)			
146412 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Expiry		585,556	68.46300000	31,588		0				31,588			(31,588)			
147063 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Maturity		1,124,275	91.35900000	67,706		8,602				67,706			(59,104)			
147072 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		857,448	67.77000000	40,586		0				40,586			(40,586)			
147163 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/17/2023	Expiry		9,300,446	3913.98300000	547,693		0				547,693			(547,693)			
147168 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		1,225,971	159.40800000	31,058		0				31,058			(31,058)			
147882 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		8,857,788	3895.98300000	606,168		0				1,334,760			(606,168)			
147886 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		2,083,902	165.31200000	91,460		0				237,248			(91,460)			
147894 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Maturity		520,918	94.08600000	34,207		31,924				89,671			(2,283)			
147898 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		1,045,695	62.12700000	65,298		0				112,199			(65,298)			
148447 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Maturity		6,327,818	4016.80800000	370,529		102,772				947,686			(267,757)			
148454 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2023	03/20/2023	Expiry		1,264,968	161.37000000	42,587		0				109,750			(42,587)			
148467 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023	03/20/2023	Maturity		1,293,376	95.24700000	69,842		166,440				207,513			96,598			
148478 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Expiry		502,651	66.39300000	27,981		0				66,816			(27,981)			
149304 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Expiry		10,663,774	4033.03500000	615,300		0				1,554,935			(615,300)			
149308 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2022	04/06/2023	04/06/2023	Expiry		1,089,189	161.69400000	30,497		0				88,860			(30,497)			
149320 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Maturity		1,112,124	99.49500000	66,085		170,739				186,273			104,654			
149324 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/06/2023	Expiry		481,959	65.43000000	32,270		0				64,513			(32,270)			
149949 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		6,094,516	4013.50500000	336,214		0				843,785			(336,214)			
149958 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	04/20/2023	Expiry		1,114,770	164.43900000	30,223		0				98,961			(30,223)			
149963 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Maturity		1,464,082	101.14200000	85,047		244,520				243,083			159,473			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
149967 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/20/2023	Expiry		392,305	65.17800000	20,313		0				44,557			(20,313)			
150369 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		5,603,544	3711.00600000	360,183		0				648,441			(360,183)			
150373 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		1,604,444	157.87800000	44,924		0				112,297			(44,924)			
150379 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Maturity		944,556	89.84700000	68,533		49,484				150,670			(19,048)			
150383 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		446,581	60.54300000	27,192		0				41,954			(27,192)			
151024 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/19/2023	Expiry		5,633,934	3511.22400000	356,816		0				559,565			(356,816)			
151029 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2022	05/19/2023	05/19/2023	Expiry		2,075,663	154.82700000	41,744		0				111,009			(41,744)			
151033 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Maturity		559,831	85.39200000	39,375		18,567				77,280			(20,808)			
151037 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		348,238	60.99300000	21,978		0				34,143			(21,978)			
151630 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Expiry		6,943,598	3709.28700000	410,891		0				754,109			(410,891)			
151641 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2022	06/06/2023	06/06/2023	Expiry		1,089,882	154.63800000	28,700		0				65,086			(28,700)			
151651 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		428,419	88.20900000	27,752		19,083				58,959			(8,669)			
151669 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		264,089	62.98200000	13,087		0				24,655			(13,087)			
152977 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Expiry		5,265,130	3307.35600000	332,523		0				467,555			(332,523)			
152984 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/17/2022	06/20/2023	06/20/2023	Expiry		1,838,330	154.14300000	52,699		0				112,374			(52,699)			
152988 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiry		1,328,505	78.89400000	92,110		0				150,237			(92,110)			
152994 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiry		549,679	55.33200000	26,934		0				37,725			(26,934)			
153839 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		7,534,077	3460.57200000	447,859		0				699,634			(447,859)			
153855 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		2,054,345	145.92600000	59,576		0				95,543			(59,576)			
153892 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		887,670	83.97900000	58,093		0				110,884			(58,093)			
153900 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023	07/06/2023	Expiry		574,781	55.21500000	29,889		0				41,227			(29,889)			
154452 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2022	07/20/2023	07/20/2023	Expiry		5,488,363	3563.91000000	299,726		0				515,920			(299,726)			
154461 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2022	07/20/2023	07/20/2023	Expiry		1,164,297	142.23600000	31,436		0				46,403			(31,436)			
154468 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		487,986	84.56400000	30,364		0				60,099			(30,364)			
154473 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		436,603	56.61900000	21,442		0				31,717			(21,442)			
155041 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		7,270,705	3730.67100000	397,465		0				748,972			(397,465)			
155045 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		1,698,004	148.76100000	40,186		0				80,503			(40,186)			
155050 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		566,116	88.69500000	34,281		18,797				75,721			(15,484)			
155057 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		848,239	58.50900000	52,308		0				77,013			(52,308)			
155829 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		4,687,860	3805.63200000	254,186		0				501,235			(254,186)			
155840 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		685,236	146.44800000	15,837		0				29,603			(15,837)			
155863 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		207,229	90.59400000	12,526		17,074				28,620			4,548			

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155869 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		161,364	58.22100000	7,799		0				12,369			(7,799)			
156598 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	09/06/2023	Expiry		1,041,382	142.49700000	24,299		0				39,865			(24,299)			
156605 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		796,442	84.85200000	51,857		6,477				98,680			(45,381)			
156616 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Expiry		4,397,521	3517.37100000	252,125		0				411,586			(252,125)			
156617 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Expiry		574,436	54.28800000	31,402		0				42,419			(31,402)			
157024 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiry		3,750,597	3470.33700000	213,784		0				342,037			(213,784)			
157037 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Expiry		730,926	139.56300000	16,893		0				25,843			(16,893)			
157051 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiry		600,375	80.24400000	40,359		0				67,637			(40,359)			
157063 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Expiry		603,028	53.62200000	31,826		0				43,656			(31,826)			
158112 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		6,465,629	3370.06800000	380,035		0				576,380			(380,035)			
158120 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		2,454,645	143.66700000	80,731		0				124,423			(80,731)			
158125 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		714,569	72.46800000	53,990		0				75,131			(53,990)			
158129 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Expiry		250,512	51.97500000	13,556		0				17,527			(13,556)			
158691 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Expiry		6,282,080	3299.20200000	369,037		0				542,472			(369,037)			
158698 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		413,205	136.30500000	10,330		0				14,588			(10,330)			
158708 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		426,223	70.49700000	32,109		0				43,461			(32,109)			
158717 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		1,094,113	51.26400000	61,149		0				76,480			(61,149)			
159829 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/06/2023	Expiry		7,515,234	3393.49500000	415,843		0				652,499			(415,843)			
159840 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		1,369,703	140.82300000	32,569		0				52,728			(32,569)			
159847 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		1,775,762	74.38500000	128,644		0				187,999			(128,644)			
159860 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Expiry		964,706	54.67500000	46,842		0				66,840			(46,842)			
160818 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Expiry		8,171,474	3568.80600000	434,085		0				751,286			(434,085)			
160829 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Expiry		1,036,821	146.51100000	23,501		0				46,499			(23,501)			
160836 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Expiry		1,026,652	77.93100000	67,075		0				109,078			(67,075)			
160842 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		1,644,579	58.63500000	91,640		0				141,719			(91,640)			
161811 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2023	12/06/2023	Expiry		7,550,461	3547.13400000	384,108		0				670,274			(384,108)			
161818 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023	12/06/2023	Expiry		1,280,950	148.35600000	26,473		0				59,215			(26,473)			
161824 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Expiry		1,169,953	77.73300000	76,307		0				123,050			(76,307)			
161831 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/06/2023	Expiry		885,847	59.87700000	42,816		0				71,590			(42,816)			
162674 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		893,452	58.96800000	48,842		0				77,054			(48,842)			
162711 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		1,130,580	152.17200000	22,612		0				58,508			(22,612)			
162720 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		1,276,354	74.96100000	80,836		0				127,033			(80,836)			
162723 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Expiry		8,605,145	3439.45800000	453,693		0				743,035			(453,693)			
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												12,649,508	0	1,909,462	0	0	XXX	23,599,793	0	0	(10,740,046)	0	0	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0219999999. Subtotal - Purchased Options - Hedging Other												128,073,680	0	92,099,312	0	0	XXX	97,890,667	0	0	(35,974,368)	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												115,424,172	0	90,189,850	0	0	XXX	74,290,874	0	0	(25,234,322)	0	0	XXX
0449999999. Total Purchased Options - Put Options												12,649,508	0	1,909,462	0	0	XXX	23,599,793	0	0	(10,740,046)	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												128,073,680	0	92,099,312	0	0	XXX	97,890,667	0	0	(35,974,368)	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
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
139605 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	01/20/2021	01/20/2023	01/20/2023	Expiry		121,568	5007.41000000	(1,309)		0				(1,309)			1,309			
139606 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	01/06/2023	Expiry		216,816	4831.35000000	(732)		0				(732)			732			
139610 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	02/05/2021	02/06/2023	02/06/2023	Expiry		235,613	5037.33000000	(3,272)		0				(3,272)			3,272			
139609 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/19/2021	02/17/2023	02/17/2023	Expiry		181,703	5063.10000000	(2,664)		0				(2,664)			2,664			
140165 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/05/2021	03/06/2023	03/06/2023	Expiry		644,118	4990.68000000	(7,686)		0				(7,686)			7,686			
140163 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/19/2021	03/20/2023	03/20/2023	Expiry		340,037	5081.16000000	(4,085)		0				(4,085)			4,085			
140192 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/06/2023	04/06/2023	Expiry		131,103	5271.68000000	(1,266)		0				(1,266)			1,266			
140190 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	04/20/2023	Expiry		185,429	5332.01000000	(1,711)		0				(1,711)			1,711			
140198 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023	05/05/2023	Expiry		146,864	5346.56000000	(1,512)		0				(1,512)			1,512			
140196 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	05/20/2021	05/19/2023	05/19/2023	Expiry		173,961	5313.28000000	(1,403)		0				(1,403)			1,403			
141976 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2021	06/06/2023	06/06/2023	Expiry		477,679	5281.02000000	(5,988)		0				(5,988)			5,988			
141781 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/18/2021	06/20/2023	06/20/2023	Expiry		298,408	5178.90000000	(2,205)		0				(2,205)			2,205			
141351 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023	07/06/2023	Expiry		672,551	5420.74000000	(7,281)		0				(7,281)			7,281			
141746 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2023	07/20/2023	Expiry		64,834	5403.83000000	(383)		0				(383)			383			
141610 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	08/04/2023	Expiry		320,152	5461.36000000	(3,745)		0				(3,745)			3,745			
139513 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	08/18/2023	Expiry		89,810	5616.49000000	(84)		0				(84)			84			
141280 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/03/2021	09/06/2023	09/06/2023	Expiry		257,289	5578.58000000	(1,613)		0				(1,613)			1,613			
142874 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	10/06/2023	Expiry		127,562	5286.44082500	(1,653)		0				(1,653)			1,653			
142519 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023	10/20/2023	Expiry		341,200	5499.67675600	(5,412)		0				(5,412)			5,412			
143637 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	11/05/2021	11/06/2023	11/06/2023	Expiry		748,038	6050.41864000	(5,982)		0				(5,982)			5,982			
143832 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	11/19/2021	11/20/2023	11/20/2023	Expiry		1,084,452	6077.28105600	(9,473)		0				(9,473)			9,473			
144200 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Expiry		148,441	5715.71081600	(2,743)		0				(2,743)			2,743			
144653 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	12/20/2023	Expiry		1,056,323	5794.07656800	(13,408)		0				(13,408)			13,408			
145225 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		2,798,042	5308.51783799	(44,801)		0				(44,801)			44,801			
145232 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/06/2023	Expiry		23,754,892	5666.94251786	(122,047)		0				(122,047)			122,047			
145234 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Expiry		11,442,260	5160.49788445	(289,050)		0				(289,050)			289,050			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
145248 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Expiry		1,927,916	199.56154853	(30,491)		0				(30,491)			30,491			
145251 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	17	302,586	175.52957873	(13,032)		0				(13,032)			13,032			
145258 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		1,534,971	131.65401394	(12,102)		0				(12,102)			12,102			
145264 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	36	291,611	82.05354100	(8,920)		0				(8,920)			8,920			
145268 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Expiry		907,243	90.58171440	(7,473)		0				(7,473)			7,473			
145275 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	1	15,618	4795.22367768	(970)		0				(970)			970			
145279 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	1	196,808	4889.69705917	(9,870)		0				(9,870)			9,870			
145283 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	6	3,039,654	4915.42579469	(143,256)		0				(143,256)			143,256			
145301 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. 57O0ZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		289,012	4831.50445368	(17,165)		0				(17,165)			17,165			
145303 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. 57O0ZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		530,602	4844.01909885	(30,660)		0				(30,660)			30,660			
145304 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. 57O0ZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		389,175	4868.70421671	(21,285)		0				(21,285)			21,285			
145321 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2022	01/06/2023	01/06/2023	Expiry		379,739	117.56127897	(14,802)		0				(14,802)			14,802			
145778 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2022	01/20/2023	01/20/2023	Expiry		586,279	111.60199670	(24,802)		0				(24,802)			24,802			
145779 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		256,234	80.50794588	(10,370)		0				(10,370)			10,370			
145785 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	3	1,180,973	4696.66196729	(56,956)		0				(56,956)			56,956			
145808 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		2,953,081	5060.62204920	(53,625)		0				(53,625)			53,625			
145835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/20/2022	01/20/2023	01/20/2023	Expiry		14,893,634	5444.05390905	(74,003)		0				(74,003)			74,003			
145873 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		6,360,091	4939.98601341	(170,256)		0				(170,256)			170,256			
145874 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Maturity	7	119,381	180.62708954	(4,957)	(8)					(4,957)			4,949			
145880 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	1	271,282	4618.27050527	(15,797)		0				(15,797)			15,797			
145882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	1	258,945	4641.38967635	(14,283)		0				(14,283)			14,283			
145885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	1	360,089	4668.75547264	(18,601)		0				(18,601)			18,601			
145887 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	3	1,267,445	4686.52620033	(62,665)		0				(62,665)			62,665			
145891 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		1,491,030	207.81064199	(19,090)		0				(19,090)			19,090			
145897 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		906,534	90.54149340	(6,509)		0				(6,509)			6,509			
145898 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		792,302	126.97566584	(5,338)		0				(5,338)			5,338			
146374 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/06/2023	Expiry		3,105,389	5118.90282200	(56,243)		0				(56,243)			56,243			
146379 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2023	02/06/2023	Expiry		14,589,583	5468.14395000	(82,854)		0				(82,854)			82,854			
146383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/06/2023	Expiry		9,973,178	4933.93103900	(310,212)		0				(310,212)			310,212			
146393 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Expiry		2,154,359	200.25107400	(37,605)		0				(37,605)			37,605			
146400 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Expiry		935,164	124.07442600	(4,358)		0				(4,358)			4,358			
146409 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Expiry		758,946	88.73565500	(488)		0				(488)			488			
146416 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023	02/06/2023	Expiry		397,845	111.25907900	(16,063)		0				(16,063)			16,063			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
146419 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023	02/06/2023	Expiry		233,416	79.47793600	(9,540)		0				(9,540)			9,540			
146422 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Maturity	10	184,101	177.74203600	(7,996)		(13)				(7,996)			7,983			
146430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	1	330,820	4632.84558200	(20,574)		0				(20,574)			20,574			
146435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	1	55,273	4659.39870900	(3,243)		0				(3,243)			3,243			
146437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023	02/06/2023	Expiry		955,326	4699.00337300	(53,069)		0				(53,069)			53,069			
146439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	1	159,083	4681.90135900	(8,871)		0				(8,871)			8,871			
146446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	3	1,441,674	4723.30623500	(72,998)		0				(72,998)			72,998			
147067 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		1,105,060	87.34047000	(10,766)		0				(10,766)			10,766			
147079 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023	02/17/2023	Expiry		474,821	107.22501300	(26,746)		0				(26,746)			26,746			
147087 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry	22	400,642	186.25939200	(18,692)		0				(18,692)			18,692			
147089 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023	02/17/2023	Expiry		349,053	78.54543000	(15,560)		0				(15,560)			15,560			
147112 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		284,666	4447.15446200	(20,427)		0				(20,427)			20,427			
147128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		297,710	4479.33610000	(19,990)		0				(19,990)			19,990			
147134 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		114,022	4501.51533700	(7,308)		0				(7,308)			7,308			
147136 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		267,362	4525.86900900	(16,254)		0				(16,254)			16,254			
147138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		2,277,787	4548.91802000	(131,548)		0				(131,548)			131,548			
147141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry	6	2,821,400	4561.09485600	(154,577)		0				(154,577)			154,577			
147154 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/17/2023	Expiry		3,441,542	4900.74160300	(79,709)		0				(79,709)			79,709			
147159 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/17/2023	Expiry		19,463,164	5388.68481700	(86,391)		0				(86,391)			86,391			
147161 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/17/2023	Expiry		11,382,713	4790.28030500	(363,751)		0				(363,751)			363,751			
147165 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		1,613,922	209.85177600	(31,330)		0				(31,330)			31,330			
147170 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Expiry		1,498,783	121.79169800	(13,866)		0				(13,866)			13,866			
147823 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/04/2022	03/03/2023	03/03/2023	Expiry	61	436,413	72.02590200	(25,994)		0				(25,994)			25,994			
147828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/03/2023	Expiry		289,671	4506.35367000	(19,272)		0				(19,272)			19,272			
147830 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/04/2022	03/03/2023	03/03/2023	Expiry	1	234,974	4458.73610000	(17,028)		0				(17,028)			17,028			
147843 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		1,211,448	4521.07182800	(79,654)		0				(79,654)			79,654			
147851 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		410,529	4529.72956800	(26,525)		0				(26,525)			26,525			
147867 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		3,321,291	4891.62310000	(87,294)		0				(87,294)			87,294			
147877 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		20,233,700	5354.81219000	(127,585)		0				(127,585)			127,585			
147880 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		10,798,628	4749.63616400	(423,107)		0				(423,107)			423,107			
147884 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		2,752,139	218.32204800	(91,460)		0				(91,460)			91,460			
147892 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		677,077	122.29089200	(9,319)		0				(9,319)			9,319			
147896 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		1,323,386	78.62517000	(27,188)		0				(27,188)			27,188			
147900 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/03/2023	Expiry		282,711	193.21299200	(17,150)		0				(17,150)			17,150			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
147902 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023	03/03/2023	Expiry		339,706	110.42560200	(18,462)		0				(18,462)			18,462			
147906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/04/2022	03/03/2023	03/03/2023	Expiry		646,762	4422.80647900	(49,483)		0				(49,483)			49,483			
148436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Expiry		2,613,298	5027.25836800	(61,249)		0				(61,249)			61,249			
148440 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		22,547,006	5610.58815200	(84,298)		0				(84,298)			84,298			
148443 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/18/2022	03/20/2023	03/20/2023	Expiry	24	446,310	188.55188000	(27,410)		0				(27,410)			27,410			
148444 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		7,744,547	4916.12668000	(245,379)		0				(245,379)			245,379			
148450 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2023	03/20/2023	Expiry		1,719,795	219.39148000	(43,290)		0				(43,290)			43,290			
148460 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023	03/20/2023	Expiry		1,651,066	121.58808700	(35,352)		0				(35,352)			35,352			
148462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/18/2022	03/20/2023	03/20/2023	Expiry	1	94,877	4624.68494400	(6,023)		0				(6,023)			6,023			
148472 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Expiry		645,348	85.24123500	(10,221)		0				(10,221)			10,221			
148481 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2022	03/20/2023	03/20/2023	Expiry		449,838	111.64006700	(21,955)		0				(21,955)			21,955			
148487 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023	03/20/2023	Expiry		212,691	76.91997900	(10,525)		0				(10,525)			10,525			
148491 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		93,604	4555.95289600	(6,435)		0				(6,435)			6,435			
148499 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		271,036	4596.56728800	(17,100)		0				(17,100)			17,100			
148503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		791,786	4643.43004800	(45,037)		0				(45,037)			45,037			
148505 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		1,537,217	4659.05096800	(84,345)		0				(84,345)			84,345			
148510 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		1,967,952	4674.22557600	(113,308)		0				(113,308)			113,308			
149295 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		5,749,587	5113.44026500	(116,392)		0				(116,392)			116,392			
149300 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		39,268,397	5587.54593500	(207,853)		0				(207,853)			207,853			
149302 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Expiry		13,005,065	4918.51024000	(449,656)		0				(449,656)			449,656			
149306 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2022	04/06/2023	04/06/2023	Expiry		1,489,768	221.16146000	(33,281)		0				(33,281)			33,281			
149310 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	7	128,473	189.02028600	(7,701)		0				(7,701)			7,701			
149314 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Expiry		1,444,402	129.22189500	(19,054)		0				(19,054)			19,054			
149322 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/06/2023	Expiry		622,906	84.56464000	(4,905)		0				(4,905)			4,905			
149326 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023	04/06/2023	Expiry		478,392	116.87346000	(24,526)		0				(24,526)			24,526			
149328 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023	04/06/2023	Expiry		237,111	76.36408000	(10,971)		0				(10,971)			10,971			
149337 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	4	1,851,791	4636.19779000	(121,408)		0				(121,408)			121,408			
149340 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	1	138,065	4662.18846000	(8,570)		0				(8,570)			8,570			
149341 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/06/2023	04/06/2023	Expiry		90,063	4612.89581000	(6,382)		0				(6,382)			6,382			
149344 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	1	165,371	4672.49510500	(10,043)		0				(10,043)			10,043			
149347 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	4	1,791,222	4682.35363500	(106,490)		0				(106,490)			106,490			
149351 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	6	2,895,139	4695.34897000	(167,301)		0				(167,301)			167,301			
149937 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiry		2,621,689	4968.71919000	(74,825)		0				(74,825)			74,825			
149941 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiry		14,731,323	5445.88034000	(102,535)		0				(102,535)			102,535			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
149945 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		7,459,010	4912.08417500	(240,192)		0				(240,192)			240,192			
149947 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	1	193,247	4553.99034000	(14,227)		0				(14,227)			14,227			
149950 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	2	759,116	4604.82807000	(50,446)		0				(50,446)			50,446			
149954 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	04/20/2023	Expiry		1,524,634	224.89773900	(34,929)		0				(34,929)			34,929			
149957 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	1	245,287	4643.62528500	(15,022)		0				(15,022)			15,022			
149961 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		1,965,124	135.75504000	(18,415)		0				(18,415)			18,415			
149965 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/20/2023	Expiry		483,581	80.34274800	(11,726)		0				(11,726)			11,726			
149971 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023	04/20/2023	Expiry		187,911	192.86867600	(10,660)		0				(10,660)			10,660			
149972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	1	95,820	4687.77384000	(5,327)		0				(5,327)			5,327			
149975 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		310,644	119.30260800	(14,543)		0				(14,543)			14,543			
149977 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023	04/20/2023	Expiry		295,850	76.33068000	(12,435)		0				(12,435)			12,435			
149981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	3	1,218,483	4707.84136500	(64,728)		0				(64,728)			64,728			
149983 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	3	1,221,256	4727.90889000	(61,937)		0				(61,937)			61,937			
150360 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		3,161,811	4658.13719800	(108,034)		0				(108,034)			108,034			
150364 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	05/05/2023	Expiry		25,763,972	5037.89681200	(280,456)		0				(280,456)			280,456			
150367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		6,828,852	4522.47931200	(316,476)		0				(316,476)			316,476			
150371 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		2,191,670	215.66134800	(52,768)		0				(52,768)			52,768			
150376 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		1,188,882	113.08742400	(41,456)		0				(41,456)			41,456			
150381 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		576,635	78.17446700	(8,783)		0				(8,783)			8,783			
150385 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Maturity		463,569	185.38385600	(28,249)	(5,192)					(28,249)			23,058			
150387 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		332,472	105.79983400	(20,454)		0				(20,454)			20,454			
150389 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Maturity		202,884	70.94294200	(11,254)	(8,399)					(11,254)			2,855			
150414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		761,701	4365.79239200	(49,639)		0				(49,639)			49,639			
150423 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Expiry	1	621,919	4289.09826800	(39,330)		0				(39,330)			39,330			
151001 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	23	428,800	182.54103300	(25,135)	(2,590)					(25,135)			22,545			
151003 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		1,764,522	4399.56367200	(63,214)		0				(63,214)			63,214			
151007 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	05/19/2023	Expiry		20,035,867	4739.76226400	(251,005)		0				(251,005)			251,005			
151016 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/19/2023	Expiry		6,862,131	4276.67083200	(324,264)		0				(324,264)			324,264			
151027 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2022	05/19/2023	05/19/2023	Expiry		2,819,904	210.34108100	(111,163)		0				(111,163)			111,163			
151031 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		697,984	106.46484800	(25,690)		0				(25,690)			25,690			
151035 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		438,315	76.76985600	(6,307)		0				(6,307)			6,307			
151039 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023	05/19/2023	Expiry		452,268	100.84795200	(26,168)		0				(26,168)			26,168			
151041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		75,147	4049.61168000	(5,902)	(2,642)					(5,902)			3,260			
151043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		250,188	4063.65657600	(19,126)	(7,901)					(19,126)			11,226			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
151051 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		24,244	4110.08276000	(1,697)		(483)				(1,697)			1,214			
151053 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		1,109,367	4128.80928800	(74,665)		(16,973)				(74,665)			57,692			
151055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		3,681,355	4141.68377600	(241,453)		(44,706)				(241,453)			196,747			
151056 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	54	384,994	71.58545100	(17,425)		(11,146)				(17,425)			6,279			
151064 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	2	619,074	4019.96134400	(51,567)		(26,491)				(51,567)			25,075			
151622 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Expiry		4,210,969	4715.74020600	(114,825)		0				(114,825)			114,825			
151626 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Expiry		21,332,969	4969.20815100	(283,095)		0				(283,095)			283,095			
151628 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Expiry		8,495,877	4538.51871600	(360,296)		0				(360,296)			360,296			
151632 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Maturity	29	537,421	182.23229200	(29,314)		(332)				(29,314)			28,982			
151634 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2022	06/06/2023	06/06/2023	Expiry		1,400,135	198.65828400	(43,716)		0				(43,716)			43,716			
151635 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Expiry	39	283,423	73.53498400	(11,447)		0				(11,447)			11,447			
151643 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Maturity	1	424,100	4274.33505300	(31,013)		(944)				(31,013)			30,069			
151645 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Expiry	1	249,229	4286.69934300	(17,794)		0				(17,794)			17,794			
151647 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		532,859	109.71239400	(17,660)		0				(17,660)			17,660			
151655 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		326,245	104.19443100	(18,137)		0				(18,137)			18,137			
151657 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		825,411	4245.48504300	(65,466)		(7,459)				(65,466)			58,007			
151662 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		324,184	77.31390400	(8,979)		0				(8,979)			8,979			
151676 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023	06/06/2023	Expiry		263,741	4339.86579000	(17,233)		0				(17,233)			17,233			
151683 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Expiry		433,188	4363.77008400	(26,959)		0				(26,959)			26,959			
151686 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Expiry		3,169,581	4375.31008800	(192,661)		0				(192,661)			192,661			
152965 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Maturity		3,016,355	4123.17048000	(130,700)		(194,259)				(130,700)			(63,558)			
152971 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Expiry		21,270,424	4414.95277600	(431,059)		0				(431,059)			431,059			
152973 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Maturity		6,457,975	4056.65587600	(325,999)		(528,612)				(325,999)			(202,613)			
152982 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/17/2022	06/20/2023	06/20/2023	Expiry		2,373,284	198.99861300	(80,478)		0				(80,478)			80,478			
152986 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiry		1,646,608	97.78473000	(65,540)		0				(65,540)			65,540			
152990 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Maturity		690,458	69.50314000	(17,162)		(28,977)				(17,162)			(11,814)			
153012 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023	06/20/2023	Expiry		617,558	92.97219600	(38,430)		0				(38,430)			38,430			
153017 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023	06/20/2023	Maturity		587,998	64.38185600	(31,949)		(73,412)				(31,949)			(41,463)			
153021 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		180,022	3752.74660800	(16,831)		(30,506)				(16,831)			(13,676)			
153025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		799,660	3802.72443200	(68,141)		(123,225)				(68,141)			(55,083)			
153047 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Expiry	41	743,657	181.08377100	(45,790)		0				(45,790)			45,790			
153051 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	1	104,698	3821.09863200	(8,420)		(15,553)				(8,420)			(7,133)			
153053 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	1	42,315	3832.85812000	(3,326)		(6,137)				(3,326)			(2,811)			
153055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	1	213,130	3845.72006000	(16,336)		(30,093)				(16,336)			(13,757)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
153059 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	4	1,470,012	3897.16782000	(101,648)		(185,410)				(101,648)			(83,762)			
153062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	2	721,645	3915.17453600	(48,078)		(87,283)				(48,078)			(39,205)			
153799 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2022	07/06/2023	07/06/2023	Maturity	85	548,055	64.71811500	(26,082)		(47,867)				(26,082)			(21,785)			
153806 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/06/2023	Maturity		2,753,629	4402.23210000	(86,007)		(5,853)				(86,007)			80,154			
153824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/06/2023	Expiry		24,731,463	4626.40030000	(421,783)		0				(421,783)			421,783			
153830 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023	07/06/2023	Maturity		1,661,554	3965.43100400	(141,085)		(186,945)				(141,085)			(45,860)			
153831 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Maturity		9,220,035	4234.97110000	(436,139)		(384,520)				(436,139)			51,619			
153833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		230,367	3992.73107200	(18,108)		(24,167)				(18,108)			(6,058)			
153836 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		21,690	4000.03672400	(1,681)		(2,232)				(1,681)			(550)			
153840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/06/2023	Maturity		476,535	4009.26491600	(35,922)		(47,820)				(35,922)			(11,898)			
153842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		326,860	4018.49310800	(24,447)		(31,974)				(24,447)			(7,527)			
153846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		443,289	4032.33539600	(32,267)		(41,693)				(32,267)			(9,425)			
153849 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,774,224	4069.63267200	(119,881)		(149,082)				(119,881)			(29,201)			
153850 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		2,652,844	188.43910800	(86,967)		0				(86,967)			86,967			
153852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,761,795	4088.85807200	(114,464)		(139,058)				(114,464)			(24,594)			
153873 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		1,098,640	103.93800000	(41,425)		0				(41,425)			41,425			
153897 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023	07/06/2023	Maturity		714,325	68.62000000	(17,052)		(18,218)				(17,052)			(1,166)			
153902 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Maturity		1,047,184	172.30617800	(62,080)		(30,387)				(62,080)			31,693			
153908 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023	07/06/2023	Expiry		505,935	99.11388200	(30,341)		0				(30,341)			30,341			
154436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		1,720,089	4545.96520000	(50,644)		0				(50,644)			50,644			
154445 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		19,929,560	4762.96772000	(328,072)		0				(328,072)			328,072			
154448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/20/2023	07/20/2023	Maturity		6,719,585	4363.41381000	(290,212)		(264,040)				(290,212)			26,173			
154456 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2022	07/20/2023	07/20/2023	Maturity		1,486,937	181.65117600	(49,547)		(8,913)				(49,547)			40,635			
154466 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		600,278	104.02311600	(22,827)		0				(22,827)			22,827			
154471 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		546,918	70.92473400	(14,602)		(22,403)				(14,602)			(7,801)			
154481 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023	07/20/2023	Maturity		350,634	167.34855600	(20,927)		(32,246)				(20,927)			(11,318)			
154488 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023	07/20/2023	Expiry		537,421	99.43786800	(31,078)		0				(31,078)			31,078			
154496 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023	07/20/2023	Maturity		219,856	66.31972200	(11,304)		(24,897)				(11,304)			(13,594)			
154541 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	3	1,195,666	4081.46890000	(98,185)		(132,824)				(98,185)			(34,639)			
154548 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	1	209,344	4108.00030000	(16,347)		(21,753)				(16,347)			(5,406)			
154554 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	1	85,200	4115.92010000	(6,551)		(8,672)				(6,551)			(2,121)			
154560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	1	144,361	4121.06790000	(10,990)		(14,496)				(10,990)			(3,505)			
154568 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	3	1,070,407	4192.74210000	(70,685)		(87,346)				(70,685)			(16,662)			

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154575 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	4	1,640,725	4216.50150000	(103,191)		(123,885)				(103,191)			(20,694)			
155014 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		379,065	4310.16860000	(28,221)		(14,763)				(28,221)			13,458			
155021 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		673,775	68.54000000	(37,641)		(35,586)				(37,641)			2,056			
155026 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		466,354	4272.86185200	(37,231)		(22,393)				(37,231)			14,838			
155032 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		5,128,751	4680.74854800	(173,502)		0				(173,502)			173,502			
155037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	08/04/2023	Expiry		32,114,915	5049.67045800	(400,711)		0				(400,711)			400,711			
155039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		8,904,998	4569.24293700	(391,002)		0				(391,002)			391,002			
155043 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		2,136,278	187.15786700	(69,807)		0				(69,807)			69,807			
155048 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		694,121	108.74992500	(26,733)		0				(26,733)			26,733			
155052 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		1,059,074	73.05173700	(30,819)		0				(30,819)			30,819			
155056 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Expiry		906,712	104.36445000	(50,944)		0				(50,944)			50,944			
155100 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		180,929	4296.90400000	(13,818)		(7,627)				(13,818)			6,192			
155109 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		172,778	4320.94605600	(12,614)		(6,281)				(12,614)			6,332			
155117 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		142,313	4332.96710000	(10,155)		(4,764)				(10,155)			5,391			
155123 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		52,009	4351.20594300	(3,583)		(1,516)				(3,583)			2,067			
155130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		1,976,538	4390.17072900	(126,139)		(39,556)				(126,139)			86,583			
155138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		1,557,613	4417.11446400	(94,164)		(21,481)				(94,164)			72,684			
155147 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/04/2023	08/04/2023	Maturity	20	357,417	175.24045800	(19,866)		(10,124)				(19,866)			9,741			
155159 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/04/2023	08/04/2023	Maturity	1	319,895	4231.40995200	(27,317)		(18,645)				(27,317)			8,673			
155781 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023	08/18/2023	Maturity		170,348	172.53201600	(9,036)		(2,765)				(9,036)			6,271			
155795 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023	08/18/2023	Expiry		219,758	106.72979800	(11,994)		0				(11,994)			11,994			
155806 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		168,723	68.46142700	(8,960)		(3,398)				(8,960)			5,562			
155816 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		2,230,977	4816.23872000	(65,225)		0				(65,225)			65,225			
155823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		5,745,754	4664.43628800	(245,331)		0				(245,331)			245,331			
155825 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		4,876	4317.27808000	(417)		(59)				(417)			358			
155836 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		854,946	182.71828800	(29,161)		0				(29,161)			29,161			
155846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		688,349	4363.36851200	(54,233)		(1,000)				(54,233)			53,232			
155855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		182,749	4387.04800000	(13,776)		0				(13,776)			13,776			
155856 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		253,418	110.78639600	(10,246)		0				(10,246)			10,246			
155866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		146,882	4393.81356800	(10,932)		0				(10,932)			10,932			
155867 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		197,886	71.39835300	(6,741)		0				(6,741)			6,741			
155876 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Expiry		15,619,726	5030.62265600	(235,274)		0				(235,274)			235,274			
155879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		82,329	4411.99603200	(5,919)		0				(5,919)			5,919			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
155885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		860,795	4474.15468800	(54,775)		0				(54,775)			54,775			
155891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		2,722,661	4504.17689600	(162,946)		0				(162,946)			162,946			
156454 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/06/2022	09/06/2023	09/06/2023	Maturity		187,304	168.00396300	(10,230)		(10,959)				(10,230)			(730)			
156466 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023	09/06/2023	Expiry		474,471	99.89908800	(30,404)		0				(30,404)			30,404			
156486 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		238,548	63.34203200	(15,675)		(27,793)				(15,675)			(12,119)			
156522 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	209,491	3991.83000000	(18,888)		(24,857)				(18,888)			(5,970)			
156529 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	204,851	4030.90716600	(17,208)		(22,085)				(17,208)			(4,877)			
156537 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	204,399	4055.52876300	(16,404)		(20,662)				(16,404)			(4,258)			
156546 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	149,624	4062.56000000	(11,850)		(14,840)				(11,850)			(2,989)			
156555 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	123,906	4075.85135100	(9,570)		(11,845)				(9,570)			(2,275)			
156563 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	1	255,601	4096.17393900	(18,988)		(23,045)				(18,988)			(4,057)			
156573 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	3	1,406,205	4107.50769000	(102,191)		(122,552)				(102,191)			(20,360)			
156584 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	4	1,818,541	4150.49778000	(121,372)		(138,010)				(121,372)			(16,638)			
156594 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Maturity		2,574,908	4462.37134200	(89,371)		(1,794)				(89,371)			87,577			
156601 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Expiry		982,897	104.71679600	(42,388)		0				(42,388)			42,388			
156602 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Expiry		17,400,890	4608.14680000	(412,923)		0				(412,923)			412,923			
156611 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		5,339,079	4270.47920000	(289,259)		(243,796)				(289,259)			45,463			
156614 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		709,620	67.06377600	(26,488)		(38,727)				(26,488)			(12,240)			
156624 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	09/06/2023	Maturity		1,287,495	176.17379100	(48,829)		(12,131)				(48,829)			36,698			
156939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023	09/20/2023	Maturity		869,160	3994.74348000	(77,950)		(88,653)				(77,950)			(10,702)			
156949 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023	09/20/2023	Maturity		106,262	4008.23923500	(9,304)		(10,444)				(9,304)			(1,141)			
156963 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2023	09/20/2023	Maturity		2,144,438	4168.26033000	(134,558)		(120,355)				(134,558)			14,203			
156995 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	11	182,070	164.09507400	(10,596)		(16,931)				(10,596)			(6,335)			
157001 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		2,503,322	4323.26871600	(114,538)		(45,704)				(114,538)			68,834			
157005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	388,681	3950.01469200	(25,482)		(44,496)				(25,482)			(19,014)			
157012 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/20/2023	Expiry		15,528,117	4530.33215700	(435,617)		0				(435,617)			435,617			
157015 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		4,588,647	4245.76452300	(247,956)		(169,074)				(247,956)			78,882			
157019 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	347,619	4020.57821100	(19,153)		(32,995)				(19,153)			(13,842)			
157028 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Maturity		900,014	171.84857400	(37,602)		(39,279)				(37,602)			(1,677)			
157034 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	64,843	4037.54430300	(3,417)		(5,856)				(3,417)			(2,439)			
157043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	1	179,386	4074.17563800	(8,558)		(14,443)				(8,558)			(5,885)			
157049 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiry		737,593	98.58421200	(30,085)		0				(30,085)			30,085			
157058 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Maturity		735,359	65.38905000	(31,156)		(63,314)				(31,156)			(32,158)			
157070 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2022	09/20/2023	09/20/2023	Expiry		371,980	94.40260800	(21,009)		0				(21,009)			21,009			

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157078 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		210,461	62.37430200	(14,334)		(29,186)				(14,334)			(14,853)			
157994 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		996,844	3857.97895600	(94,754)		(116,408)				(94,754)			(21,654)			
158009 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Maturity		163,810	3883.44169200	(14,648)		(17,930)				(14,648)			(3,281)			
158023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		77,890	3907.78107200	(6,787)		(7,987)				(6,787)			(1,200)			
158034 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		489,467	3908.90442800	(42,544)		(50,037)				(42,544)			(7,493)			
158046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,400,836	3983.42037600	(106,445)		(114,320)				(106,445)			(7,875)			
158065 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,527,908	4109.98515200	(90,949)		(73,799)				(90,949)			17,150			
158085 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Maturity		5,214,381	4229.80979200	(236,346)		(97,007)				(236,346)			139,339			
158090 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2022	10/06/2023	10/06/2023	Maturity	37	619,819	169.33550400	(38,616)		(1,352)				(38,616)			37,264			
158098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2022	10/06/2023	10/06/2023	Maturity	1	426,247	3933.61826000	(22,816)		(40,622)				(22,816)			(17,806)			
158101 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		29,001,836	4365.73586800	(977,590)		0				(977,590)			977,590			
158106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Maturity		7,958,471	4148.17925600	(431,760)		(307,583)				(431,760)			124,178			
158117 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		3,030,122	177.34893000	(134,187)		0				(134,187)			134,187			
158122 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		879,317	89.17590000	(49,147)		0				(49,147)			49,147			
158127 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Maturity		307,991	63.90037500	(13,917)		(22,268)				(13,917)			(8,350)			
158133 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023	10/06/2023	Expiry		410,488	85.30288800	(30,378)		0				(30,378)			30,378			
158146 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Maturity		239,935	60.79342500	(16,730)		(30,508)				(16,730)			(13,779)			
158157 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		381,187	3821.65711200	(38,520)		(48,560)				(38,520)			(10,040)			
158675 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/20/2023	Maturity		2,273,636	4149.29638200	(114,495)		(41,022)				(114,495)			73,473			
158680 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	10/20/2023	Maturity		143,841	160.96106000	(9,190)		(20,223)				(9,190)			(11,033)			
158682 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Expiry		17,296,466	4327.08671200	(584,071)		0				(584,071)			584,071			
158686 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Maturity		7,801,645	4097.24230600	(427,740)		(241,671)				(427,740)			186,069			
158695 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Maturity		502,136	165.64086500	(25,711)		(54,415)				(25,711)			(28,704)			
158696 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	10/20/2023	Expiry		395,248	83.12379600	(30,429)		0				(30,429)			30,429			
158704 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		526,953	87.15779100	(26,663)		0				(26,663)			26,663			
158710 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/20/2023	Maturity		1,360,026	59.69977600	(100,046)		(156,511)				(100,046)			(56,465)			
158714 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Maturity		1,373,233	64.34201600	(51,059)		(47,594)				(51,059)			3,464			
158721 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Maturity		1,242,452	3983.23654800	(84,957)		(75,148)				(84,957)			9,809			
158762 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	1	398,598	3760.35712400	(39,809)		(49,163)				(39,809)			(9,354)			
158779 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	3	979,724	3797.38150200	(91,910)		(110,110)				(91,910)			(18,200)			
158795 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	1	16,652	3819.37618200	(1,504)		(1,765)				(1,504)			(260)			
158815 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	1	143,061	3824.14169600	(12,817)		(14,965)				(12,817)			(2,148)			
158825 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	6	2,126,121	3850.90189000	(181,766)		(206,082)				(181,766)			(24,316)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
159732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,014,018	3902.89630500	(94,102)		(120,315)				(94,102)			(26,213)			
159752 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		338,268	3927.40488000	(30,108)		(37,775)				(30,108)			(7,667)			
159764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		369,616	3938.71653000	(32,263)		(40,095)				(32,263)			(7,833)			
159803 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		2,967,034	3957.56928000	(250,647)		(306,190)				(250,647)			(55,543)			
159805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		3,973,622	4364.78868000	(149,079)		(1,085)				(149,079)			147,994			
159817 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/06/2023	Expiry		23,233,334	4443.59317500	(723,516)		0				(723,516)			723,516			
159821 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/06/2023	Maturity		9,241,233	4172.86768500	(515,211)		(427,667)				(515,211)			87,545			
159826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,795,602	4054.09536000	(127,518)		(138,137)				(127,518)			(10,619)			
159832 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Maturity		1,707,563	175.55934000	(74,725)		(75,769)				(74,725)			(1,044)			
159843 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		2,187,344	91.62579000	(114,438)		0				(114,438)			114,438			
159853 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Maturity		1,205,882	68.34375000	(42,876)		(17,115)				(42,876)			25,761			
159856 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/04/2022	11/06/2023	11/06/2023	Maturity	1	73,352	3850.48566000	(7,247)		(9,820)				(7,247)			(2,573)			
159873 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Maturity		679,594	165.99902300	(43,944)		(71,030)				(43,944)			(27,086)			
159887 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		623,382	87.60073500	(45,347)		0				(45,347)			45,347			
159899 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Maturity		403,462	63.69637500	(27,821)		(35,535)				(27,821)			(7,714)			
160802 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		7,024,889	4572.43355400	(240,519)		0				(240,519)			240,519			
160810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		22,559,917	4606.53547800	(711,928)		0				(711,928)			711,928			
160814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Maturity		10,048,189	4388.44177800	(520,824)		(363,924)				(520,824)			156,900			
160823 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Maturity		1,256,512	177.55505300	(64,513)		(41,116)				(64,513)			23,397			
160833 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Expiry		1,272,250	96.57382700	(60,915)		0				(60,915)			60,915			
160839 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		2,048,962	73.05269500	(78,885)		0				(78,885)			78,885			
160861 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	21	355,077	172.08530900	(22,243)		(23,295)				(22,243)			(1,051)			
160867 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/18/2022	11/20/2023	11/20/2023	Expiry		468,265	91.69881000	(30,136)		0				(30,136)			30,136			
160892 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	108	745,374	68.79840000	(43,662)		(36,072)				(43,662)			7,589			
160900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	2	748,126	4094.61008400	(65,735)		(82,726)				(65,735)			(16,991)			
160914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	1	211,814	4139.41842600	(17,172)		(20,875)				(17,172)			(3,703)			
160915 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		112,428	4061.30122800	(10,603)		(13,456)				(10,603)			(2,853)			
160927 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	3	1,319,769	4158.84859200	(103,250)		(123,297)				(103,250)			(20,047)			
160937 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	6	2,445,935	4158.05552400	(191,643)		(229,015)				(191,643)			(37,372)			
160957 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Maturity		1,404,065	4390.02791400	(72,533)		(50,325)				(72,533)			22,207			
160996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	1	87,279	4228.63857600	(5,984)		(6,579)				(5,984)			(595)			
161764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/06/2023	Maturity		6,153,239	4438.64701200	(251,331)		(153,452)				(251,331)			97,879			
161805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Expiry		27,650,799	4675.91086400	(591,751)		0				(591,751)			591,751			

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161808 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2023	12/06/2023	Maturity		9,281,195	4360.21593800	(450,508)		(402,571)				(450,508)			47,937			
161814 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023	12/06/2023	Maturity		1,537,424	178.06016800	(78,565)		(84,442)				(78,565)			(5,877)			
161820 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Expiry		1,437,743	95.52522000	(58,628)		0				(58,628)			58,628			
161827 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/06/2023	Expiry		1,091,167	73.75515800	(46,655)		0				(46,655)			46,655			
161837 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Expiry		685,485	91.39673400	(41,458)		0				(41,458)			41,458			
161851 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	10	180,052	174.28533200	(10,713)		(14,008)				(10,713)			(3,295)			
161863 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	273	1,933,010	70.84779700	(97,404)		(47,188)				(97,404)			50,216			
161879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	1	21,946	4026.78534200	(2,019)		(2,848)				(2,019)			(829)			
161890 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	1	342,038	4060.28605200	(29,603)		(41,198)				(29,603)			(11,595)			
161905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		164,843	4087.87487200	(13,910)		(18,609)				(13,910)			(4,699)			
161932 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		348,787	4107.58117200	(28,387)		(37,511)				(28,387)			(9,125)			
161947 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		6,254,362	4128.86397600	(489,083)		(636,933)				(489,083)			(147,850)			
161972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		4,758,142	4331.83886600	(246,851)		(238,906)				(246,851)			7,945			
162544 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	14	248,374	178.76828400	(14,838)		(12,976)				(14,838)			1,862			
162569 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	86	591,880	68.90083200	(35,993)		(39,340)				(35,993)			(3,346)			
162591 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	1	68,330	3904.54915400	(6,388)		(13,892)				(6,388)			(7,504)			
162606 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	2	747,885	3936.65076200	(65,967)		(144,708)				(65,967)			(78,741)			
162617 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	1	99,839	3961.87345400	(8,405)		(18,559)				(8,405)			(10,154)			
162631 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	1	213,613	3977.15993400	(17,476)		(38,735)				(17,476)			(21,260)			
162639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	4	1,631,417	3989.77128000	(130,308)		(289,739)				(130,308)			(159,431)			
162649 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	5	2,196,877	4016.52262000	(166,675)		(372,935)				(166,675)			(206,260)			
162664 Call Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		1,102,023	72.73375200	(46,360)		(11,212)				(46,360)			35,148			
162665 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	8	3,174,781	4079.96151200	(212,175)		(481,196)				(212,175)			(269,021)			
162689 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2023	12/20/2023	Maturity		827,711	88.21243900	(56,817)		(13,324)				(56,817)			43,493			
162695 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Maturity		891,895	4235.50144600	(44,199)		(97,465)				(44,199)			(53,266)			
162707 Call Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		1,353,806	182.21751600	(72,106)		(43,686)				(72,106)			28,420			
162708 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		6,336,323	4290.15061200	(274,314)		(602,889)				(274,314)			(328,574)			
162715 Call Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		1,580,977	92.85169200	(65,236)		0				(65,236)			65,236			
162716 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Maturity		24,287,778	4447.21919400	(722,519)		(1,371,511)				(722,519)			(648,992)			
162719 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Maturity		10,570,943	4225.18307200	(535,575)		(1,183,819)				(535,575)			(648,244)			
174725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6KS28	08/04/2023	08/06/2024	08/09/2023	Termination		7,308,902	6803.92000000		(6,445)	(703)							5,742			
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(33,161,285)	(6,445)	(15,506,436)	0	0	XXX	(33,161,285)	0	0	17,661,294	0	0	XXX
140258 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2023	01/06/2023	Expiry		42,604	82.69000000	(5,692)		0				(5,453)			5,692			
141058 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2023	01/06/2023	Maturity		70,104	74.95000000	(7,761)		(6,379)				894			1,382			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
141258 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	01/06/2023	Expiry		375,586	3748.14000000	(47,624)		0				(46,468)			47,624			
142608 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	01/06/2023	Expiry		89,479	3748.14000000	(11,440)		0				(11,165)			11,440			
140615 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/20/2021	01/20/2023	01/20/2023	Maturity		62,500	75.45000000	(5,796)		(3,678)				2,181			2,118			
142338 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/20/2021	01/20/2023	01/20/2023	Expiry		275,138	3851.85000000	(34,310)		0				(28,816)			34,310			
142607 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2021	01/20/2023	01/20/2023	Expiry		46,757	3851.85000000	(5,812)		0				(4,879)			5,812			
140151 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	02/05/2021	02/06/2023	02/06/2023	Expiry		90,900	3886.83000000	(11,444)		0				(8,659)			11,444			
140263 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/05/2021	02/06/2023	02/06/2023	Expiry		44,252	88.24000000	(6,200)		0				(3,895)			6,200			
140310 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/05/2021	02/06/2023	02/06/2023	Maturity		178,044	74.71000000	(17,591)		(9,580)				3,392			8,011			
142343 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/05/2021	02/06/2023	02/06/2023	Expiry		683,525	3886.83000000	(89,200)		0				(68,115)			89,200			
140617 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/19/2021	02/17/2023	02/17/2023	Maturity		114,175	76.25000000	(12,083)		(7,831)				3,135			4,252			
142340 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/19/2021	02/17/2023	02/17/2023	Expiry		326,083	3906.71000000	(42,456)		0				(30,229)			42,456			
142609 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/19/2021	02/17/2023	02/17/2023	Expiry		75,731	3906.71000000	(9,731)		0				(6,932)			9,731			
140164 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	..... ES7IP3U3RHIGC71XBU11	03/05/2021	03/06/2023	03/06/2023	Expiry		247,929	3841.94000000	(32,429)		0				(24,040)			32,429			
140373 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/05/2021	03/06/2023	03/06/2023	Maturity		128,781	74.63000000	(12,170)		(6,782)				2,478			5,388			
142346 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/05/2021	03/06/2023	03/06/2023	Expiry		473,319	3841.94000000	(62,099)		0				(46,083)			62,099			
139590 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2021	03/20/2023	03/20/2023	Maturity		52,701	90.04000000	(5,481)		(4,126)				(1,650)			1,355			
140154 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/19/2021	03/20/2023	03/20/2023	Expiry		139,934	3913.10000000	(17,548)		0				(11,234)			17,548			
140368 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2021	03/20/2023	03/20/2023	Maturity		367,177	76.43000000	(37,085)		(39,394)				11,348			(2,309)			
142345 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/19/2021	03/20/2023	03/20/2023	Expiry		968,717	3913.10000000	(121,477)		0				(77,769)			121,477			
140194 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/06/2023	04/06/2023	Expiry		50,658	4073.94000000	(5,816)		0				(2,331)			5,816			
141059 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	04/06/2023	Maturity		20,698	77.15000000	(1,917)		(1,398)				945			519			
142350 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/06/2023	04/06/2023	Expiry		336,852	4073.94000000	(38,671)		0				(15,494)			38,671			
140191 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	04/20/2023	Maturity		71,899	4134.94000000	(8,254)		(90)				(2,593)			8,164			
140242 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2021	04/20/2023	04/20/2023	Maturity		18,667	97.56000000	(1,587)		(2,547)				897			(960)			
140620 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2021	04/20/2023	04/20/2023	Maturity		18,667	77.73000000	(1,573)		(1,073)				1,099			500			
142348 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	04/20/2023	Maturity		226,093	4134.94000000	(25,978)		(282)				(8,176)			25,696			
140200 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023	05/05/2023	Maturity		63,723	4201.62000000	(7,156)		(991)				(1,439)			6,165			
140630 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2021	05/05/2023	05/05/2023	Maturity		80,000	79.51000000	(6,997)		(5,665)				5,806			1,332			
142388 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023	05/05/2023	Maturity		304,809	4201.62000000	(34,291)		(4,742)				(6,946)			29,549			
139588 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2021	05/19/2023	05/19/2023	Maturity		18,700	98.48000000	(1,526)		(3,023)				1,164			(1,497)			
140197 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2021	05/19/2023	05/19/2023	Expiry		70,672	4159.12000000	(7,887)		0				(1,857)			7,887			
140627 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023	05/19/2023	Maturity		18,700	79.92000000	(1,418)		(1,465)				1,632			(47)			
142386 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023	05/19/2023	Expiry		167,573	4159.12000000	(18,592)		0				(4,241)			18,592			
140264 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2021	06/06/2023	06/06/2023	Maturity		28,100	102.80000000	(3,215)		(5,062)				1,573			(1,847)			

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141071 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2021	06/06/2023	06/06/2023	Maturity		24,250	81.68000000	(2,563)		(2,627)				1,777			(64)			
141286 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/04/2021	06/06/2023	06/06/2023	Expiry		271,245	4229.89000000	(29,869)		0				(3,785)			29,869			
141974 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2021	06/06/2023	06/06/2023	Expiry		202,971	4229.89000000	(23,007)		0				(3,419)			23,007			
139586 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2023	06/20/2023	Maturity		14,629	101.41000000	(951)		(2,380)				1,527			(1,429)			
140391 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2023	06/20/2023	Maturity		163,546	78.52000000	(16,028)		(12,705)				10,570			3,323			
141782 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/18/2021	06/20/2023	06/20/2023	Expiry		120,036	4166.45000000	(12,892)		0				(1,985)			12,892			
141985 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	06/20/2023	Expiry		564,212	4166.45000000	(61,724)		0				(11,451)			61,724			
139584 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2023	07/06/2023	Maturity		49,259	103.46000000	(3,552)		(7,894)				5,417			(4,342)			
140858 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023	07/06/2023	Maturity		100,673	78.82000000	(8,214)		(10,793)				8,305			(2,579)			
141122 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2021	07/06/2023	07/06/2023	Expiry	1	434,354	4343.54000000	(48,083)		0				1,325			48,083			
141349 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023	07/06/2023	Expiry		269,452	4343.54000000	(28,804)		0				1,765			28,804			
140247 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2023	07/20/2023	Maturity		35,373	106.27000000	(3,785)		(5,838)				3,096			(2,053)			
140867 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023	07/20/2023	Maturity		204,257	77.46000000	(19,895)		(9,572)				10,877			10,323			
141747 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2023	07/20/2023	Expiry		25,934	4323.06000000	(2,723)		0				158			2,723			
142474 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	07/20/2023	Expiry		510,342	4323.06000000	(58,639)		0				(2,012)			58,639			
140180 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	08/04/2023	Maturity		557,038	107.08000000	(58,155)		(110,960)				52,221			(52,805)			
140868 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	08/04/2023	Maturity		524,073	80.31000000	(51,008)		(53,184)				41,248			(2,176)			
141285 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/06/2021	08/04/2023	08/04/2023	Expiry		840,065	4436.52000000	(88,308)		0				18,205			88,308			
141614 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	08/04/2023	Expiry		130,038	4436.52000000	(13,615)		0				2,875			13,615			
139516 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023	08/18/2023	Maturity		35,512	4441.67000000	(3,860)		(575)				676			3,285			
140181 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	08/18/2023	Maturity		80,249	107.00000000	(3,948)		(17,902)				11,805			(13,954)			
140874 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	08/18/2023	Maturity		227,756	79.45000000	(20,407)		(27,549)				17,744			(7,142)			
141581 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023	08/18/2023	Maturity		377,048	4441.67000000	(41,814)		(6,109)				6,511			35,706			
140188 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023	09/06/2023	Maturity		119,800	111.27000000	(8,901)		(29,188)				17,706			(20,287)			
140879 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023	09/06/2023	Maturity		171,574	82.07000000	(13,738)		(23,728)				18,772			(9,990)			
141278 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/03/2021	09/06/2023	09/06/2023	Maturity		108,136	4535.43000000	(11,658)		(1,668)				3,551			9,990			
141641 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023	09/06/2023	Maturity		290,008	4535.43000000	(31,403)		(4,473)				9,531			26,931			
142819 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/20/2021	09/20/2023	09/20/2023	Expiry		87,221	4357.73000000	(9,794)		0				537			9,794			
142820 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2021	09/20/2023	09/20/2023	Maturity		5,500	106.23000000	(330)		(1,170)				730			(840)			
142821 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/20/2021	09/20/2023	09/20/2023	Maturity		42,668	79.01000000	(3,517)		(4,315)				3,410			(798)			
142856 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	10/06/2023	Maturity		52,668	4363.55000000	(6,483)		(664)				(213)			5,819			
142858 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	10/06/2023	Maturity		275,776	4363.55000000	(33,951)		(3,479)				(1,109)			30,472			
142861 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2023	10/06/2023	Maturity		51,534	104.05000000	(5,338)		(13,511)				4,026			(8,173)			
142865 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2023	10/06/2023	Maturity		36,961	77.39000000	(3,597)		(4,236)				1,633			(639)			
142690 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2021	10/20/2023	10/20/2023	Maturity		76,115	80.40000000	(7,117)		(13,093)				5,530			(5,975)			
142694 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2021	10/20/2023	10/20/2023	Maturity		52,860	109.26000000	(5,108)		(16,696)				6,150			(11,588)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
142695 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023	10/20/2023	Maturity		140,713	4536.19000000	(15,463)		(9,679)				4,386			5,784			
142701 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2021	10/20/2023	10/20/2023	Maturity		588,888	4536.19000000	(66,945)		(40,508)				16,109			26,437			
143753 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2023	11/06/2023	Maturity		571,229	81.83000000	(55,866)		(87,398)				45,418			(31,532)			
143755 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023	11/06/2023	Maturity		498,277	110.24000000	(52,269)		(141,338)				56,517			(89,069)			
143759 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/05/2021	11/06/2023	11/06/2023	Maturity		818,026	4697.53000000	(92,846)		(57,736)				39,662			35,110			
143771 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2023	11/06/2023	Maturity		290,387	4697.53000000	(31,739)		(20,495)				15,376			11,244			
143782 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2023	11/20/2023	Maturity		419,160	4697.96000000	(46,736)		(13,435)				21,267			33,301			
143808 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2023	11/20/2023	Maturity		150,541	80.34000000	(15,446)		(15,403)				9,299			43			
143819 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023	11/20/2023	Maturity		681,327	4697.96000000	(76,036)		(21,838)				34,615			54,198			
143823 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/19/2021	11/20/2023	11/20/2023	Maturity		55,828	109.88000000	(4,288)		(13,992)				7,868			(9,705)			
144162 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Maturity		59,624	4591.67000000	(7,226)		(550)				1,618			6,677			
144168 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Maturity		747,818	4591.67000000	(90,636)		(6,894)				20,293			83,742			
144174 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Maturity		131,125	110.00000000	(16,850)		(28,394)				11,584			(11,545)			
144183 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2023	12/06/2023	Maturity		140,854	77.77000000	(15,071)		(9,418)				4,625			5,653			
144658 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	12/20/2023	Expiry		416,400	4568.02000000	(50,717)		0				9,927			50,717			
144663 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	12/20/2023	Expiry		981,007	4568.02000000	(119,487)		0				23,388			119,487			
144670 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2021	12/20/2023	12/20/2023	Maturity		112,107	110.32000000	(12,670)		(21,025)				12,431			(8,355)			
144674 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	12/20/2021	12/20/2023	12/20/2023	Maturity		166,048	76.48000000	(20,095)		(6,535)				2,857			13,560			
145237 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Maturity		10,412,449	4696.05000000	(854,862)		(1,775,973)				(854,862)			(921,111)			
145250 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	01/06/2022	01/06/2023	01/06/2023	Expiry		1,613,250	166.99000000	(96,311)		0				(96,311)			96,311			
145263 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Maturity		1,301,275	111.61000000	(108,266)		(296,142)				(108,266)			(187,876)			
145276 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Maturity		1,237,610	4696.05000000	(100,989)		(211,090)				123,911			(110,101)			
145294 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/06/2023	Maturity		17,716,563	4226.44500000	(1,009,844)		(1,389,028)				602,305			(379,184)			
145297 Put Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Maturity		5,292,926	4696.05000000	(433,491)		(902,775)				528,348			(469,284)			
145300 Put Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Maturity		484,511	111.61000000	(39,827)		(110,264)				79,068			(70,437)			
145308 Put Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/06/2022	01/06/2023	01/06/2023	Maturity		592,814	78.54000000	(41,378)		(78,574)				55,529			(37,195)			
145310 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/06/2023	Maturity		786,636	78.54000000	(57,110)		(104,264)				(57,110)			(47,154)			
145770 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		774,857	77.39000000	(55,325)		(63,879)				(55,325)			(8,554)			
145784 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		1,307,929	4482.73000000	(108,166)		(148,838)				76,921			(40,672)			
145787 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/20/2022	01/20/2023	01/20/2023	Maturity		11,037,313	4034.45700000	(634,891)		(169,199)				(91,871)			465,692			
145799 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		6,139,212	4482.73000000	(512,624)		(698,622)				356,144			(185,998)			
145800 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		559,502	105.62000000	(46,383)		(85,552)				66,194			(39,169)			
145802 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	01/20/2023	Maturity		1,215,523	77.39000000	(80,650)		(100,207)				101,166			(19,557)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
145888 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		5,771,387	4482.73000000	(483,065)		(656,765)				(483,065)			(173,700)			
145892 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Expiry		1,231,579	171.65000000	(70,816)		0				(70,816)			70,816			
145899 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/20/2023	Maturity		659,047	105.62000000	(56,019)		(100,773)				(56,019)			(44,754)			
146373 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/06/2023	Maturity		1,365,126	4500.53000000	(113,852)		(118,130)				82,495			(4,279)			
146380 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2023	02/06/2023	Expiry		10,807,099	4050.47700000	(634,016)		0				(41,462)			634,016			
146384 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/06/2023	Maturity		9,097,125	4500.53000000	(758,700)		(787,213)				96,178			(28,513)			
146385 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2023	02/06/2023	Maturity		7,201,591	4500.53000000	(604,213)		(623,184)				426,460			(18,971)			
146388 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Maturity		453,373	105.13000000	(36,623)		(53,432)				51,518			(16,808)			
146391 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Maturity		822,464	76.07000000	(59,185)		(58,168)				50,209			1,016			
146394 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Expiry		1,816,645	168.86000000	(104,275)		0				(77,633)			104,275			
146402 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2023	02/06/2023	Maturity		792,377	105.13000000	(69,333)		(93,385)				8,969			(24,052)			
146410 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/06/2023	Maturity		650,618	76.07000000	(46,949)		(46,015)				12,747			934			
147053 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/17/2023	Maturity		1,526,995	4348.87000000	(135,292)		(94,726)				38,158			40,565			
147054 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Maturity		1,249,194	101.51000000	(110,429)		(133,521)				7,205			(23,093)			
147057 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/17/2023	Expiry		14,136,750	3913.98300000	(881,191)		0				(343,960)			881,191			
147059 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Maturity		9,545,611	4348.87000000	(829,514)		(592,157)				256,157			237,356			
147062 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Maturity		275,490	101.51000000	(24,133)		(29,446)				21,359			(5,313)			
147066 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/17/2023	Maturity		922,978	75.30000000	(67,728)		(52,461)				45,594			15,267			
147071 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Maturity		952,720	75.30000000	(69,167)		(54,152)				12,169			15,016			
147162 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/17/2023	Maturity		10,333,829	4348.87000000	(877,342)		(641,054)				(52,645)			236,288			
147167 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/17/2023	Maturity		1,362,190	177.12000000	(79,552)		(45,068)				(21,432)			34,484			
147825 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Maturity		1,469,598	4328.87000000	(135,497)		(96,153)				25,396			39,344			
147834 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		14,721,366	3895.98300000	(968,339)		0				(390,535)			968,339			
147836 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Maturity		6,470,652	4328.87000000	(595,947)		(423,363)				112,465			172,584			
147840 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Maturity		436,377	104.54000000	(39,841)		(67,706)				41,938			(27,865)			
147842 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/03/2023	Expiry		898,034	69.03000000	(83,831)		0				(34,624)			83,831			
147881 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Maturity		9,841,986	4328.87000000	(925,147)		(643,943)				(925,147)			281,204			
147885 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Maturity		2,315,446	183.68000000	(185,236)		(141,060)				(185,236)			44,176			
147893 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Maturity		578,797	104.54000000	(53,365)		(89,804)				(53,365)			(36,439)			
147897 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/03/2023	Expiry		1,161,884	69.03000000	(102,130)		0				(102,130)			102,130			
148426 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Maturity		1,160,022	4463.12000000	(97,094)		(132,958)				58,506			(35,865)			
148429 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Maturity		16,142,157	4016.80800000	(945,213)		(262,169)				(4,015)			683,044			
148434 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Maturity		6,048,465	4463.12000000	(507,466)		(693,258)				303,843			(185,791)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
148446 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Maturity		7,030,909	4463.12000000	(586,378)		(805,863)				(586,378)			(219,485)			
148452 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2023	03/20/2023	Expiry		1,405,520	179.30000000	98,808		0				98,808			98,808			
148453 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023	03/20/2023	Maturity		499,414	105.83000000	(41,252)		(107,782)				56,512			(66,531)			
148458 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	03/20/2023	03/20/2023	Maturity		572,895	73.77000000	(45,030)		(43,023)				14,224			2,006			
148463 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023	03/20/2023	Maturity		1,437,084	105.83000000	(118,703)		(310,148)				(118,703)			(191,445)			
148475 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/20/2023	Maturity		558,501	73.77000000	(43,507)		(41,942)				(43,507)			1,565			
149303 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Maturity		11,848,638	4481.15000000	(968,034)		(994,528)				(968,034)			(26,494)			
149307 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2022	04/06/2023	04/06/2023	Expiry		1,210,210	179.66000000	(74,307)		0				(74,307)			74,307			
149319 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/06/2022	04/06/2023	04/06/2023	Maturity		1,235,693	110.55000000	(105,158)		(294,308)				(105,158)			(189,151)			
149323 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/06/2023	Maturity		535,510	72.70000000	(44,169)		(5,598)				(44,169)			38,571			
149366 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Maturity		2,519,318	4481.15000000	(204,317)		(211,462)				139,723			(7,145)			
149367 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		28,343,538	4033.03500000	(1,640,776)		0				153,884			1,640,776			
149369 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Maturity		7,527,592	4481.15000000	(616,510)		(631,836)				411,462			(15,327)			
149373 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Maturity		661,521	110.55000000	(55,303)		(157,556)				98,060			(102,253)			
149377 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/06/2023	Maturity		1,267,529	72.70000000	(107,081)		(13,251)				9,940			93,830			
149946 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Maturity		6,771,684	4459.45000000	(537,672)		(500,589)				(537,672)			37,082			
149956 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	04/20/2023	Expiry		1,238,634	182.71000000	(74,442)		0				(74,442)			74,442			
149962 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Maturity		1,626,758	112.38000000	(136,810)		(407,196)				(136,810)			(270,386)			
149966 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/20/2023	Expiry		435,894	72.42000000	(31,864)		0				(31,864)			31,864			
150000 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	04/20/2023	Maturity		4,838,219	4459.45000000	(378,349)		(357,660)				260,995			20,689			
150004 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	04/20/2023	Expiry		554,024	72.42000000	(41,707)		0				7,857			41,707			
150012 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Maturity		1,176,490	4459.45000000	(93,649)		(86,971)				61,040			6,678			
150014 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/20/2023	Expiry		10,856,690	4013.50500000	(597,118)		0				83,797			597,118			
150016 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	04/20/2023	Maturity		359,916	112.38000000	(28,397)		(90,091)				59,596			(61,694)			
150368 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		6,226,160	4123.34000000	(561,600)		0				(561,600)			561,600			
150372 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		1,782,715	175.42000000	(106,963)		0				(106,963)			106,963			
150378 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Maturity		1,049,507	99.83000000	(103,901)		(154,435)				(103,901)			(50,534)			
150382 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		496,201	67.27000000	(40,589)		0				(40,589)			40,589			
150431 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/05/2023	Expiry		524,340	67.27000000	(41,428)		0				(14,685)			41,428			
150434 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/05/2023	Expiry		5,505,497	4123.34000000	(480,244)		0				(46,610)			480,244			
150441 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Expiry		1,399,403	4123.34000000	(125,806)		0				(15,519)			125,806			
150443 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/05/2023	Maturity		328,902	99.83000000	(32,167)		(48,398)				17,437			(16,231)			
150444 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	05/05/2023	Expiry		18,978,208	3711.00600000	(1,223,040)		0				(529,980)			1,223,040			
151023 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/19/2023	Expiry		6,259,926	3901.36000000	(563,393)		0				(563,393)			563,393			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
151028 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2022	05/19/2023	05/19/2023	Expiry		2,306,292	172.03000000	(123,617)		0				(123,617)			123,617			
151032 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Maturity		622,034	94.88000000	(60,213)		(80,770)				(60,213)			(20,557)			
151036 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		386,931	67.77000000	(32,541)		0				(32,541)			32,541			
151076 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		782,354	3901.36000000	(72,055)		0				(28,484)			72,055			
151077 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Maturity		232,216	94.88000000	(21,898)		(30,153)				4,702			(8,255)			
151082 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/19/2023	Expiry		4,260,667	3901.36000000	(397,094)		0				(159,811)			397,094			
151088 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/19/2023	Expiry		443,778	67.77000000	(34,171)		0				(8,960)			34,171			
151091 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	05/19/2023	Expiry		14,842,605	3511.22400000	(996,269)		0				(609,924)			996,269			
151629 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Expiry		7,715,108	4121.43000000	(656,232)		0				(656,232)			656,232			
151637 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2022	06/06/2023	06/06/2023	Expiry		1,210,980	171.82000000	(69,268)		0				(69,268)			69,268			
151649 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		476,022	98.01000000	(43,318)		(66,685)				(43,318)			(23,367)			
151659 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/06/2023	Expiry		570,124	69.98000000	(40,998)		0				1,400			40,998			
151665 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Expiry		293,432	69.98000000	(20,834)		0				(20,834)			20,834			
151674 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/06/2023	Expiry		4,478,740	4121.43000000	(379,439)		0				(11,915)			379,439			
151688 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Expiry		1,840,137	4121.43000000	(155,492)		0				(3,902)			155,492			
151693 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/06/2022	06/06/2023	06/06/2023	Expiry		15,924,088	3709.28700000	(927,136)		0				(256,681)			927,136			
151697 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		236,144	98.01000000	(20,875)		(33,081)				10,515			(12,206)			
152976 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Expiry		5,850,145	3674.84000000	(522,887)		0				(522,887)			522,887			
152983 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/17/2022	06/20/2023	06/20/2023	Expiry		2,042,589	171.27000000	(118,879)		0				(118,879)			118,879			
152987 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Maturity		1,476,117	87.66000000	(142,002)		(46,308)				(142,002)			95,695			
152992 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Expiry		610,755	61.48000000	(45,684)		0				(45,684)			45,684			
153056 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Expiry		1,344,187	3674.84000000	(120,170)		0				(63,886)			120,170			
153060 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2022	06/20/2023	06/20/2023	Expiry		15,934,228	3307.35600000	(1,001,378)		0				(668,702)			1,001,378			
153066 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023	06/20/2023	Expiry		5,228,062	3674.84000000	(462,683)		0				(245,387)			462,683			
153070 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Maturity		191,550	87.66000000	(18,197)		(6,009)				(3,472)			12,188			
153088 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/20/2023	Expiry		540,730	61.48000000	(41,577)		0				(22,113)			41,577			
153771 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/06/2023	Expiry		1,202,563	3845.08000000	(104,238)		0				(35,533)			104,238			
153773 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/06/2023	Expiry		18,499,266	3460.57200000	(1,101,323)		0				(541,068)			1,101,323			
153783 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/06/2023	Expiry		5,507,137	3845.08000000	(475,982)		0				(161,348)			475,982			
153788 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/06/2023	Maturity		258,112	93.31000000	(23,643)		(17,787)				4,683			5,857			
153792 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/06/2023	Expiry		646,560	61.35000000	(49,430)		0				(25,581)			49,430			
153834 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		8,371,196	3845.08000000	(720,760)		0				(720,760)			720,760			
153853 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Expiry		2,282,606	162.14000000	(138,782)		0				(138,782)			138,782			

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153883 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023	07/06/2023	Maturity		986,300	93.31000000	(93,205)		(67,966)				(93,205)			25,239			
153899 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023	07/06/2023	Expiry		638,646	61.35000000	(46,174)		0				(46,174)			46,174			
154450 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2022	07/20/2023	07/20/2023	Expiry		6,098,181	3959.90000000	(487,854)		0				(487,854)			487,854			
154459 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2022	07/20/2023	07/20/2023	Expiry		1,293,663	158.04000000	(73,739)		0				(73,739)			73,739			
154467 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		542,207	93.96000000	(47,335)		(30,180)				(47,335)			17,154			
154472 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		485,114	62.91000000	(34,880)		0				(34,880)			34,880			
154509 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		749,168	3959.90000000	(62,256)		0				(10,128)			62,256			
154513 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		14,912,374	3563.91000000	(866,575)		0				(293,052)			866,575			
154516 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		2,726,724	3959.90000000	(227,954)		0				(38,226)			227,954			
154519 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		147,959	93.96000000	(12,695)		(8,236)				4,219			4,459			
154522 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023	07/20/2023	Expiry		104,051	62.91000000	(7,567)		0				(2,972)			7,567			
155002 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		2,270,966	4145.19000000	(178,271)		0				27,201			178,271			
155005 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	08/04/2023	Expiry		23,726,337	3730.67100000	(1,286,495)		0				(46,034)			1,286,495			
155007 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		3,660,173	4145.19000000	(288,422)		0				42,742			288,422			
155010 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/04/2023	Maturity		211,585	98.55000000	(17,217)		(27,481)				12,762			(10,265)			
155012 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/04/2023	Expiry		323,961	65.01000000	(25,599)		0				(7,818)			25,599			
155040 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		8,078,561	4145.19000000	(637,398)		0				(637,398)			637,398			
155044 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		1,886,671	165.29000000	(97,918)		0				(97,918)			97,918			
155049 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Maturity		629,017	98.55000000	(54,725)		(81,699)				(54,725)			(26,974)			
155054 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/04/2023	Expiry		942,488	65.01000000	(79,169)		0				(79,169)			79,169			
155801 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		979,358	4228.48000000	(75,998)		0				23,286			75,998			
155807 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Expiry		11,816,217	3805.63200000	(631,380)		0				76,730			631,380			
155811 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Expiry		2,504,482	4228.48000000	(194,924)		0				57,907			194,924			
155817 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		174,465	100.66000000	(14,324)		(30,383)				13,094			(16,060)			
155824 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		5,208,734	4228.48000000	(404,198)		0				(404,198)			404,198			
155826 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/19/2022	08/18/2023	08/18/2023	Expiry		259,064	64.69000000	(17,539)		0				(3,343)			17,539			
155838 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		761,373	162.72000000	(38,525)		0				(38,525)			38,525			
155860 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Maturity		230,255	100.66000000	(19,848)		(40,099)				(19,848)			(20,251)			
155868 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	08/18/2023	Expiry		179,293	64.69000000	(12,640)		0				(12,640)			12,640			
156477 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Expiry		1,127,565	3908.19000000	(94,400)		0				(15,211)			94,400			
156498 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Expiry		13,281,996	3517.37100000	(757,959)		0				(199,538)			757,959			
156504 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Expiry		2,801,122	3908.19000000	(234,230)		0				(37,507)			234,230			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
156509 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		125,254	94.28000000	(11,223)		(13,445)				3,512			(2,222)			
156530 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	09/06/2023	Expiry		329,899	60.32000000	(23,093)		0				(10,242)			23,093			
156596 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	09/06/2023	Expiry		1,157,091	158.33000000	(57,392)		0				(57,392)			57,392			
156603 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Maturity		884,935	94.28000000	(81,414)		(94,989)				(81,414)			(13,575)			
156613 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Expiry		4,886,134	3908.19000000	(405,061)		0				(405,061)			405,061			
156615 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/06/2023	Expiry		638,262	60.32000000	(49,784)		0				(49,784)			49,784			
156926 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiry		1,116,358	3855.93000000	(92,546)		0				(17,247)			92,546			
156932 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/20/2023	Expiry		11,894,889	3470.33700000	(680,256)		0				(193,129)			680,256			
156936 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Expiry		3,145,289	3855.93000000	(261,153)		0				(48,920)			261,153			
156945 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		344,799	89.16000000	(31,135)		(21,386)				523			9,750			
156953 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Expiry		366,465	59.58000000	(27,961)		0				(13,979)			27,961			
157020 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Expiry		4,167,330	3855.93000000	(345,472)		0				(345,472)			345,472			
157031 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Expiry		812,140	155.07000000	(39,308)		0				(39,308)			39,308			
157050 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/20/2023	Maturity		667,083	89.16000000	(62,239)		(41,375)				(62,239)			20,864			
157060 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023	09/20/2023	Expiry		670,031	59.58000000	(51,056)		0				(51,056)			51,056			
157989 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Expiry		2,308,065	3744.52000000	(194,801)		0				(54,660)			194,801			
158000 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		22,387,557	3370.06800000	(1,315,891)		0				(479,741)			1,315,891			
158006 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Expiry		3,530,188	3744.52000000	(306,067)		0				(91,149)			306,067			
158015 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Maturity		191,646	80.52000000	(18,705)		(8,925)				(6,833)			9,779			
158022 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2022	10/06/2023	10/06/2023	Expiry		154,981	57.75000000	(11,965)		0				(7,010)			11,965			
158109 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		7,184,033	3744.52000000	(606,332)		0				(606,332)			606,332			
158118 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Expiry		2,727,383	159.63000000	(162,279)		0				(162,279)			162,279			
158123 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/06/2023	Maturity		793,966	80.52000000	(80,191)		(36,977)				(80,191)			43,214			
158128 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/06/2023	Expiry		278,347	57.75000000	(22,101)		0				(22,101)			22,101			
158689 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Expiry		6,980,089	3665.78000000	(593,308)		0				(593,308)			593,308			
158697 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		459,117	151.45000000	(23,002)		0				(23,002)			23,002			
158705 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Maturity		473,581	78.33000000	(47,784)		(21,645)				(47,784)			26,140			
158716 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		1,215,681	56.96000000	(109,411)		0				(109,411)			109,411			
158731 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/20/2023	Expiry		1,004,345	3665.78000000	(86,876)		0				(30,030)			86,876			
158736 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Expiry		13,187,750	3299.20200000	(794,489)		0				(329,614)			794,489			
158738 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/20/2022	10/20/2023	10/20/2023	Expiry		4,289,354	3665.78000000	(373,903)		0				(131,242)			373,903			
158742 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/20/2023	Maturity		332,601	78.33000000	(32,761)		(15,201)				(14,087)			17,560			
158745 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2022	10/20/2023	10/20/2023	Expiry		315,981	56.96000000	(25,436)		0				(15,262)			25,436			

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159723 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Expiry		1,716,319	3770.55000000	(139,983)		0				(27,346)			139,983			
159727 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/06/2023	Expiry		17,742,894	3393.49500000	(981,773)		0				(248,131)			981,773			
159733 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023	11/06/2023	Expiry		6,721,206	3770.55000000	(550,467)		0				(109,974)			550,467			
159737 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Maturity		491,381	82.65000000	(47,517)		(21,879)				(11,123)			25,638			
159742 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023	11/06/2023	Expiry		659,883	60.75000000	(51,642)		0				(21,181)			51,642			
159825 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/06/2023	Expiry		8,350,260	3770.55000000	(681,381)		0				(681,381)			681,381			
159836 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Expiry		1,521,892	156.47000000	(77,769)		0				(77,769)			77,769			
159845 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	11/06/2023	Maturity		1,973,069	82.65000000	(198,688)		(87,851)				(198,688)			110,837			
159857 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/06/2023	Expiry		1,071,895	60.75000000	(75,247)		0				(75,247)			75,247			
160801 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		3,046,088	3965.34000000	(236,437)		0				13,816			236,437			
160806 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		17,477,770	3568.80600000	(927,487)		0				5,232			927,487			
160812 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		5,951,926	3965.34000000	(461,988)		0				26,996			461,988			
160817 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Expiry		9,079,416	3965.34000000	(702,655)		0				(702,655)			702,655			
160819 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Maturity		426,636	86.59000000	(37,378)		(20,940)				487			16,437			
160825 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		591,542	65.15000000	(45,448)		0				(7,405)			45,448			
160827 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Expiry		1,152,024	162.79000000	(56,104)		0				(56,104)			56,104			
160835 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/20/2023	Maturity		1,140,724	86.59000000	(103,920)		(55,989)				(103,920)			47,931			
160840 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/20/2023	Expiry		1,827,310	65.15000000	(142,950)		0				(142,950)			142,950			
161807 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/06/2023	Expiry		2,731,859	3941.26000000	(204,889)		0				17,841			204,889			
161809 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2023	12/06/2023	Expiry		8,389,402	3941.26000000	(626,729)		0				(626,729)			626,729			
161813 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Expiry		20,975,825	3547.13400000	(1,057,881)		0				64,203			1,057,881			
161816 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023	12/06/2023	Expiry		1,423,277	164.84000000	(63,621)		0				(63,621)			63,621			
161821 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Expiry		5,946,856	3941.26000000	(446,847)		0				37,542			446,847			
161822 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/06/2023	Maturity		1,299,948	86.37000000	(119,595)		(2,860)				(119,595)			116,736			
161825 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Maturity		588,395	86.37000000	(49,525)		(1,294)				2,677			48,231			
161829 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/06/2023	Expiry		984,274	66.53000000	(71,557)		0				(71,557)			71,557			
161832 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/06/2023	Expiry		692,512	66.53000000	(48,213)		0				1,552			48,213			
162526 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		2,822,164	3821.62000000	(216,742)		0				(9,518)			216,742			
162532 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Expiry		18,784,051	3439.45800000	(976,771)		0				(71,764)			976,771			
162537 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/20/2023	Expiry		7,255,871	3821.62000000	(564,362)		0				(32,256)			564,362			
162541 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		470,830	83.29000000	(40,350)		0				(2,179)			40,350			
162558 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/20/2023	Expiry		898,402	65.52000000	(63,167)		0				699			63,167			
162671 Put Options - Ishares MSCI EAFE - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		992,724	65.52000000	(73,859)		0				(73,859)			73,859			
162709 Put Options - SPDR Gold shares - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		1,256,200	169.08000000	(57,283)		0				(57,283)			57,283			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
162717 Put Options - iShares U.S. Real Estate - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Expiry		1,418,171	83.29000000	(124,090)		0				(124,090)			124,090			
162721 Put Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/20/2023	Expiry		9,561,273	3821.62000000	(735,751)		0				(735,751)			735,751			
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(61,517,495)	0	(20,121,758)	0	0	XXX	(20,194,673)	0	0	41,395,736	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(94,678,779)	(6,445)	(35,628,194)	0	0	XXX	(53,355,958)	0	0	59,057,030	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												(33,161,285)	(6,445)	(15,506,436)	0	0	XXX	(33,161,285)	0	0	17,661,294	0	0	XXX
0939999999. Total Written Options - Put Options												(61,517,495)	0	(20,121,758)	0	0	XXX	(20,194,673)	0	0	41,395,736	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												(94,678,779)	(6,445)	(35,628,194)	0	0	XXX	(53,355,958)	0	0	59,057,030	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
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												33,394,901	(6,445)	56,471,118	0	0	XXX	44,534,709	0	0	23,082,662	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												33,394,901	(6,445)	56,471,118	0	0	XXX	44,534,709	0	0	23,082,662	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

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
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		5,223,448		5,223,448	5,223,448		5,223,448		0
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			56,612,313	(8,371,056)	48,241,258	56,612,313	(8,371,056)	48,241,258		
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y			34,311,260	(2,887,840)	31,423,420	34,311,260	(2,887,840)	31,423,420		
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y			52,732,796	(4,696,351)	48,036,445	52,732,796	(4,696,351)	48,036,445		
Citibank N.A.	E570DZWZ7FF32TWEFA76	Y	Y			1,313,761		1,313,761	1,313,761		1,313,761		
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y			32,971,357	(4,812,521)	28,158,836	32,971,357	(4,812,521)	28,158,836		
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y			137,802		137,802	137,802		137,802		
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y			6,302,821	(371,205)	5,931,616	6,302,821	(371,205)	5,931,616		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y			42,967,037	(4,066,108)	38,900,928	42,967,037	(4,066,108)	38,900,928		
Societe General	O2RNE8IBXP4R0TD8PU41	Y	Y			208,084,484	(30,403,439)	177,681,045	208,084,484	(30,403,439)	177,681,045		
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			128,652		128,652	128,652		128,652		
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y			2,533,836	(259,360)	2,274,476	2,533,836	(259,360)	2,274,476		
0299999999. Total NAIC 1 Designation				0	0	438,096,119	(55,867,880)	382,228,239	438,096,119	(55,867,880)	382,228,239	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				0	0	443,319,567	(55,867,880)	387,451,687	443,319,567	(55,867,880)	387,451,687	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						443,319,567	(55,867,880)						

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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 - Month End Depository Balances

N O N E

Schedule E - Part 2 - Cash Equivalents Owned

N O N E

Schedule E - Part 3 - Special Deposits

N O N E