



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

NASSAU LIFE AND ANNUITY COMPANY

NAIC Group Code 4736 4736 NAIC Company Code 93734 Employer's ID Number 43-1240953
(Current) (Prior)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry CT

Country of Domicile United States of America

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

Incorporated/Organized 11/02/1981 Commenced Business 12/28/1981

Statutory Home Office One American Row, Hartford, CT, US 06103
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One American Row
(Street and Number)
Hartford, CT, US 06103 860-403-5000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P. O. Box 5056, Hartford, CT, US 06102-5056
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One American Row
(Street and Number)
Hartford, CT, US 06103 860-403-5210
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nfg.com

Statutory Statement Contact Donald Scott Aderhold, 860-403-5210
(Name) (Area Code) (Telephone Number)
Statutory_Reporting@nfg.com 860-403-5344
(E-mail Address) (FAX Number)

OFFICERS

President, CEO Phillip John Gass Vice President, CFO, Treasurer Diana Piquette

Vice President, General Counsel, Secretary Kostas Cheliotis

OTHER

Thomas Martin Buckingham, Vice President, Chief Growth Officer David Eugene Czerniecki, Vice President, Chief Investment Officer

DIRECTORS OR TRUSTEES

Thomas Martin Buckingham Kostas Cheliotis Phillip John Gass

State of Connecticut SS:
County of Hartford

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.

Phillip John Gass Kostas Cheliotis Diana Piquette
President, CEO Vice President, General Counsel, Secretary Vice President, CFO, Treasurer

Subscribed and sworn to before me this
3rd day of May, 2022
Ellen I. Wetherell
Ellen Wetherell

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.....

8/31/2026

ELLEN I WETHERELL
NOTARY PUBLIC
CONNECTICUT
MY COMMISSION EXPIRES 08-31-2026

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,659,637,170		1,659,637,170	1,457,962,729
2. Stocks:				
2.1 Preferred stocks	6,727,031		6,727,031	6,797,568
2.2 Common stocks	14,041,406		14,041,406	14,718,692
3. Mortgage loans on real estate:				
3.1 First liens	202,828,107		202,828,107	175,821,853
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$35,138,155), cash equivalents (\$4,513,178) and short-term investments (\$499,988)	40,151,321		40,151,321	54,822,210
6. Contract loans (including \$ premium notes)	3,596,861		3,596,861	3,607,151
7. Derivatives	22,744,531		22,744,531	35,465,780
8. Other invested assets	84,742,098	798,234	83,943,864	76,758,457
9. Receivables for securities	22,735,287		22,735,287	18,426,887
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,057,203,812	798,234	2,056,405,578	1,844,381,328
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	14,165,028	183,365	13,981,663	11,878,605
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	372,637		372,637	444,056
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,797,202		2,797,202	2,950,627
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,267,893	1,999,798	1,268,095	1,662,501
16.2 Funds held by or deposited with reinsured companies	42,544,763		42,544,763	43,156,637
16.3 Other amounts receivable under reinsurance contracts	3,694,934		3,694,934	5,272,343
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	12,789,051		12,789,051	12,789,051
18.2 Net deferred tax asset	38,430,979	35,552,031	2,878,948	2,869,923
19. Guaranty funds receivable or on deposit	1,465,005		1,465,005	1,499,896
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	772,152		772,152	2,624,285
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	2,035,230	4,519	2,030,711	21,100
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,179,538,686	38,537,947	2,141,000,739	1,929,550,352
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,635,035		5,635,035	6,070,618
28. Total (Lines 26 and 27)	2,185,173,721	38,537,947	2,146,635,774	1,935,620,970
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Suspense	2,035,230	4,519	2,030,711	21,100
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,035,230	4,519	2,030,711	21,100

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$381,609,792 less \$ included in Line 6.3 (including \$ Modco Reserve)	381,609,792	345,993,006
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	90,436,685	93,103,027
3. Liability for deposit-type contracts (including \$ Modco Reserve)	54,588	0
4. Contract claims:		
4.1 Life	2,486,882	1,670,486
4.2 Accident and health	3,774,505	3,650,459
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$537,861 accident and health premiums	605,436	703,003
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$1,079,342 assumed and \$2,185,381 ceded	3,264,723	2,843,891
9.4 Interest Maintenance Reserve	6,837,515	7,469,503
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$2,900,048 and deposit-type contract funds \$	2,900,048	4,150,838
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	293,651	293,650
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	373,278	174,356
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	22,922	23,215
17. Amounts withheld or retained by reporting entity as agent or trustee	131,795	225,792
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	2,419,996	6,793,170
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	18,204,445	27,281,209
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1,440,945,579	1,285,944,762
24.04 Payable to parent, subsidiaries and affiliates	17,498,414	15,960,439
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	45,662,492	10,529,458
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	5,018,854	6,222,994
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,022,541,600	1,813,033,258
27. From Separate Accounts Statement	5,635,035	6,070,618
28. Total liabilities (Lines 26 and 27)	2,028,176,635	1,819,103,876
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	241,985,523	241,985,523
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(126,026,384)	(127,968,429)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	115,959,139	114,017,094
38. Totals of Lines 29, 30 and 37	118,459,139	116,517,094
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,146,635,774	1,935,620,970
DETAILS OF WRITE-INS		
2501. Escheat liability	3,608,775	3,313,591
2502. Suspense	1,410,079	2,909,403
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,018,854	6,222,994
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	53,746,922	36,576,060	195,984,532
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	17,125,012	10,317,437	53,630,906
4. Amortization of Interest Maintenance Reserve (IMR)	191,216	107,678	703,134
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	25,499,691	15,495,622	85,285,337
7. Reserve adjustments on reinsurance ceded	42,847	31,324	75,997
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	27,017	32,033	131,541
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	114,254	56,695	278,277
9. Totals (Lines 1 to 8.3)	96,746,959	62,616,849	336,089,724
10. Death benefits	21,464,275	1,626,737	16,829,345
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	1,347,390	555,711	2,058,320
13. Disability benefits and benefits under accident and health contracts	6,306,642	6,068,904	24,559,064
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	3,261,458	2,402,127	9,318,714
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	145,998	2,270	212,253
18. Payments on supplementary contracts with life contingencies			0
19. Increase in aggregate reserves for life and accident and health contracts	33,096,747	24,369,790	141,296,247
20. Totals (Lines 10 to 19)	65,622,510	35,025,539	194,273,943
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,159,471	14,866,043	87,852,856
22. Commissions and expense allowances on reinsurance assumed	205,348	150,121,308	150,539,401
23. General insurance expenses and fraternal expenses	5,673,975	5,551,233	19,072,162
24. Insurance taxes, licenses and fees, excluding federal income taxes	777,558	769,191	2,609,920
25. Increase in loading on deferred and uncollected premiums	(138,487)	(247,773)	(229,309)
26. Net transfers to or (from) Separate Accounts net of reinsurance	20,286	(143,290)	(72,786)
27. Aggregate write-ins for deductions	(12,971,156)	7,052,058	23,036,649
28. Totals (Lines 20 to 27)	86,349,505	212,994,309	477,082,836
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	10,397,454	(150,377,460)	(140,993,112)
30. Dividends to policyholders and refunds to members			0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	10,397,454	(150,377,460)	(140,993,112)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)		4	(9,645,879)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	10,397,454	(150,377,464)	(131,347,233)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(557,939) (excluding taxes of \$117,167	1,594,166	2,789,387	7,526,818
35. Net income (Line 33 plus Line 34)	11,991,620	(147,588,077)	(123,820,415)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	116,517,094	107,181,966	107,181,966
37. Net income (Line 35)	11,991,620	(147,588,077)	(123,820,415)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(3,437,405)	(13,547,573)	(21,370)	6,383,075
39. Change in net unrealized foreign exchange capital gain (loss)	(60,908)		8,800
40. Change in net deferred income tax	330,970	(972,753)	23,490,200
41. Change in nonadmitted assets	(4,573,012)	(38,257)	(25,102,170)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	9,076,763	(2,172,961)	(16,521,100)
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	150,000,000	150,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(1,275,815)	(1,275,815)	(5,103,261)
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,942,045	(2,069,233)	9,335,128
55. Capital and surplus, as of statement date (Lines 36 + 54)	118,459,139	105,112,733	116,517,094
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	114,254	56,695	278,277
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	114,254	56,695	278,277
2701. Miscellaneous adjustments	75,554	349	1,409
2702. Reinsurance consideration	(20,217,735)		(17,416,531)
2703. Offset due to novation reserves			8,394,763
2798. Summary of remaining write-ins for Line 27 from overflow page	7,171,025	7,051,709	32,057,008
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(12,971,156)	7,052,058	23,036,649
5301. Deferred Ceding Allowance	(1,275,815)	(1,275,815)	(5,103,261)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,275,815)	(1,275,815)	(5,103,261)

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	246,075,928	158,120,635	864,993,594
2. Net investment income	17,207,656	9,867,078	53,590,822
3. Miscellaneous income	2,100,322	2,136,833	8,437,821
4. Total (Lines 1 to 3)	265,383,906	170,124,546	927,022,237
5. Benefit and loss related payments	53,106,234	45,720,729	146,142,324
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,286	(143,290)	(72,786)
7. Commissions, expenses paid and aggregate write-ins for deductions	14,320,823	20,761,117	249,790,110
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0	4	(1,358,641)
10. Total (Lines 5 through 9)	67,447,343	66,338,560	394,501,007
11. Net cash from operations (Line 4 minus Line 10)	197,936,563	103,785,986	532,521,231
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	66,517,797	76,489,254	288,338,526
12.2 Stocks	0	0	0
12.3 Mortgage loans	632,095	112,090	1,585,526
12.4 Real estate	0	0	0
12.5 Other invested assets	5,472,807	282,480	1,255,728
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	7,682
12.7 Miscellaneous proceeds	47,854,283	2,073,288	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	120,476,981	78,957,112	291,187,462
13. Cost of investments acquired (long-term only):			
13.1 Bonds	232,504,683	87,545,920	841,487,250
13.2 Stocks	0	0	101,700
13.3 Mortgage loans	27,650,000	46,124,250	119,739,250
13.4 Real estate	0	0	0
13.5 Other invested assets	10,547,155	10,266,378	63,247,859
13.6 Miscellaneous applications	59,540,515	15,108,456	7,567,719
13.7 Total investments acquired (Lines 13.1 to 13.6)	330,242,353	159,045,004	1,032,143,778
14. Net increase (or decrease) in contract loans and premium notes	(10,290)	(81,782)	(112,553)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(209,755,082)	(80,006,110)	(740,843,763)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	158,773,912
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	54,588	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(2,906,960)	12,613,026	9,722,607
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,852,372)	12,613,026	168,496,519
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(14,670,890)	36,392,902	(39,826,014)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	54,822,210	94,648,226	94,648,224
19.2 End of period (Line 18 plus Line 19.1)	40,151,320	131,041,128	54,822,210

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	5,332,312	4,181,752	23,082,254
3. Ordinary individual annuities	234,476,807	147,324,897	819,008,157
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group	2,282,089	1,691,066	9,247,948
8. A & H - credit (group and individual)			0
9. A & H - other	10,042,862	10,742,508	42,906,395
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	252,134,070	163,940,223	894,244,754
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	252,134,070	163,940,223	894,244,754
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	252,134,070	163,940,223	894,244,754
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

1. Accounting Policies

- A. The accompanying financial statements of the Nassau Life and Annuity Company (“NLA” or “the Company”) have been prepared in conformity with accounting practices prescribed or permitted by the State of Connecticut Department of Insurance (“the Department”).

For determining the Company’s solvency under the State of Connecticut’s insurance laws and regulations, the Department recognizes only statutory accounting practices prescribed or permitted by the state for determining and reporting financial condition and results of operations of the Company. The State of Connecticut has adopted the National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual, version effective January 1, 2001, (“NAIC SAP”) as a component of practices prescribed or permitted by the State of Connecticut. The Insurance Commissioner has the authority to prescribe or permit other specific practices that deviate from prescribed practices. As of March 31, 2022, the Insurance Commissioner had not prescribed or permitted the Company to use any accounting practices that would result in the Company’s earnings or financial position to deviate materially from NAIC SAP.

	SSAP #	F/S Page	F/S Line #	March 31, 2022	December 31, 2021
NET INCOME					
(1) NLA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 11,991,620	\$ (123,820,415)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>11,991,620</u>	\$ <u>(123,820,415)</u>
SURPLUS					
(5) NLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 118,459,139	\$ 116,517,094
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>118,459,139</u>	\$ <u>116,517,094</u>

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

No material changes

- C. Accounting Policy

- 1) No change
- 2) Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a class 6 which are reported at the lower of amortized cost or fair market value. Amortization is calculated using the scientific constant yield to worst method.
- 3) No changes
- 4) No changes
- 5) No changes
- 6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The Company applies the retrospective method of valuing loan-backed and asset backed securities.
- 7) No changes
- 8) No changes
- 9) No changes
- 10) No changes
- 11) No changes
- 12) No changes
- 13) Not applicable

- D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and concluded that there is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

No material changes

3. Business Combinations and Goodwill

No material changes

4. Discontinued Operations

No material changes

5. Investments

A. No change

B. No change

C. The Company had no investments in reverse mortgages.

D. Loan-Backed Securities:

- 1) Prepayment assumptions for loan-backed securities were obtained from industry prepayment models or internal estimates. These assumptions are consistent with current interest rates and the economic environment.
- 2) The company had no impairments based on the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- 3) The Company had no other-than-temporary impairments for loan-backed securities held as of March 31, 2022.
- 4) The following table represents all impaired securities for which an other than temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other than temporary impairment for non-interest related declines when a non-recognized interest related impairment remains, segregated by those securities that have been in a continuous unrealized loss position for less than 12 months, and greater than 12 months.

a. The aggregate amount of unrealized losses	
1. Less than 12 months	\$ 11,442,123
2. 12 months or longer	\$ 6,717,554
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	\$ 350,176,460
2. 12 months or longer	\$ 30,868,908

- 5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. For securities whose present value of cash flows expected to be collected was less than the amortized cost basis of the security at March 31, 2022, an other-than-temporary impairment was recognized. The Company has evaluated its cash flow requirements and believes that its liquidity is adequate, and it will not be required to sell other securities before recovery of their cost basis. As of March 31, 2022, the Company can assert that it has the intent and believes that it has the ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The conclusions are supported by a detailed analysis of the underlying credit and cash flows on each security. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities held on March 31, 2022, if future events, information, and the passage of time cause it to conclude that declines in value are other-than-temporary.

E-I. The Company has no investments in repurchase agreements.

J.-L. No material changes.

M. The Company has no working capital finance investment

N. Offsetting and Netting of assets and liabilities

	Gross Amount Recognized	Amount Offset *	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	\$ 37,068,148	\$ 14,323,617	\$ 22,744,531
(2) Liabilities			
Derivatives	\$ 14,323,617	\$ 14,323,617	\$ -
	-	-	-

O.-R. No material changes

6. Joint Ventures, Partnerships and Limited Liability Companies

No material changes

7. Investment Income

No material changes

8. Derivative Instruments

No material changes

9. Income Taxes

No material changes

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

No material changes

11. Debt

A. The Company has no outstanding debt, or any reverse repurchase agreements

B. FHLB (Federal Home Loan Bank) Agreements

1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston. In the first quarter of 2022, the Company did not conduct business activity (borrowing) with the FHLB. The Company has determined the estimated maximum borrowing capacity as \$28.5 million. The Company calculated this amount in accordance with Sec. 38a-55 of the Connecticut Code, Hypothecation of Assets, whereby a domestic insurer may not pledge, hypothecate or otherwise encumber its assets to secure its debt in excess of the lesser of 5% of admitted assets or 25% of surplus as reported in its last financial statement filed with the commissioner.

(1) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1	2	3
	Total 2+3	General Account	Separate Account
(a) Membership Stock-Class A	-	-	-
(b) Membership Stock-Class B	252,100	252,100	-
(c) Activity Stock	-	-	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	252,100	252,100	-
(f) Actual or estimated Borrowing Capacity as Determined by the insurer	28,504,274	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

2. Prior Year			
	1	2	3
	Total 2+3	General Account	Separate Account
(a) Membership Stock- Class A	-	-	-
(b) Membership Stock- Class B	252,100	252,100	-
(c) Activity Stock	-	-	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	252,100	252,100	-
(f) Actual or estimated Borrowing Capacity as Determined by the insurer	28,499,079	XXX	XXX

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

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

		1	2	Eligible for Redemption			
				3	4	5	6
Membership Stock		Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1.	Class A	-	-	-	-	-	-
2.	Class B	252,100	252,100	-	-	-	-

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

(3) There was no collateral pledged FHLB.

(4) There was no borrowing from FHLB.

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

A, B, C, D. For purposes of statutory accounting, the Company is not directly liable for a defined benefit plan.

E.-I. No material changes

13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

No material changes

14. Contingencies

A.-E. No material changes

F. All Other Contingencies

Litigation and Regulatory Matters.

The Company is regularly involved in litigation and arbitration, both as a defendant and as a plaintiff. The litigation and arbitration naming the Company as a defendant ordinarily involves the Company’s businesses and operations. In certain of these matters, the plaintiffs may be seeking indeterminate amounts, including punitive or exemplary damages.

The Company periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations related to the Company’s products and practices. It is the Company’s practice to cooperate fully in these matters.

It is not feasible to predict or determine the ultimate outcome of all litigation, arbitration or regulatory proceedings or to provide reasonable ranges of potential losses. It is believed that the outcome of the Company’s litigation, arbitration, and regulatory matters are not likely, either individually or in the aggregate, to have a material adverse effect on the financial condition of the Company beyond the amounts already reported in these financial statements. However, given the indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, arbitration and regulatory investigations, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the results of operations or cash flows, in particular, quarterly or annual periods.

15. Leases

The Company has no lease obligations.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk.

No material changes

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

- A. The Company did not have any transfers of receivables reported as sales.
- B. The Company did not have any transfers and servicing of financial assets.
- C. The Company did not have any wash sales.

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

No material changes

19. Direct Premiums Written/Produced by Managing General Agents/Third Party Administrators

No material changes

20. Fair Value Measurement

- A. The tables below provide information about the Company’s use of fair value measurements

1) Fair Value Measurements at Reporting Date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds Stocks					
Industrial & Misc.	\$ -	\$ 1,871,678	\$ 9,154,866	\$ -	\$ 11,026,544
Total Bonds	-	1,871,678	9,154,866	-	11,026,544
Preferred Stocks					
Industrial & Misc.	\$ -	\$ 1,689,600	\$ -	\$ -	\$ 1,689,600
Total Preferred Stock	-	1,689,600	-	-	1,689,600
Common Stocks					
Parent, Subsidiaries & affiliates	\$ -	\$ -	\$ -	\$ -	\$ -
Industrial & Misc.	-	-	402,100	-	402,100
Total Common Stock	-	-	402,100	-	402,100
Other Long Term Assets					
Joint Venture- Common Stock Unaff	\$ -	\$ -	\$ -	\$ -	\$ -
Total Other Long Term Assets	-	-	-	-	-
Derivative assets					
Options	-	37,068,148	-	-	37,068,148
Total Derivatives	-	37,068,148	-	-	37,068,148
Separate account assets	5,635,035	-	-	-	5,635,035
Total assets at fair value/NAV	\$ 5,635,035	\$ 40,629,426	\$ 9,556,966	\$ -	\$ 55,821,427
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ 26,977,937	\$ -	\$ -	\$ 26,977,937

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2022
a. Assets at fair value										
Perpetual Preferred stock										
Industrial and Misc	\$ -	\$ -	\$ -		\$ -					-
Total Perpetual Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Bonds										
U.S. Governments		-	-	-	-	-	-	-	-	-
Industrial and Misc	\$ 5,670,186	\$ 96,515	\$ (1,973,300)	\$ 2,700,744	\$ (1,339,277)	\$ 4,000,000	\$ -	\$ -	\$ -	\$ 9,154,868
Hybrid Securities	-									-
Parent, Subsidiaries and Affiliates	-									-
Total Bonds	5,670,186	96,515	(1,973,300)	2,700,744	-	4,000,000	-	-	-	9,154,868
Common Stock										
Industrial and Misc	\$ 402,100						\$ -	\$ -	\$ -	\$ 402,100
Parent, Subsidiaries and Affiliates	14,316,592		(14,316,592)				-	-	-	-
Total Common Stocks	14,718,692	-	(14,316,592)	-	-	-	-	-		402,100
Separate account assets	-	-	-	-	-	-	-	-	-	-
Total assets at fair value	\$ 20,388,878	\$ 96,515	\$ (16,289,892)	\$ 2,700,744	\$ (1,339,277)	\$ 4,000,000	\$ -	\$ -	\$ -	\$ 9,556,968
b. Liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

3) The Company has no Level 3 fair value investments.

4) All of the company’s fair value investments are Level 1 or 2.

B. The Company has no other fair value disclosures.

C. Below is a listing of the aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$ 1,591,077,638	\$ 1,659,637,170	\$ -	\$ 1,163,495,712	\$ 427,581,926	\$ -	\$ -
Common Stocks	402,100	402,100	-	-	402,100	-	-
Cash, short term and cash equivalents	40,018,657	40,151,320	39,518,692	499,965	-	-	-
Preferred Stocks	6,775,007	6,727,031	-	1,726,007	5,049,000	-	-
Surplus Debentures & Capco	1,003,166	947,341	-	1,003,166	-	-	-
Mortgage loans	193,239,071	202,828,107	-	-	193,239,071	-	-
Derivatives	10,090,211	22,744,530	-	10,090,211	-	-	-
Separate Account Assets	5,635,035	5,635,035	5,635,035	-	-	-	-
Total Assets	\$ 1,848,240,885	\$ 1,939,072,634	\$ 45,153,727	\$ 1,176,815,061	\$ 626,272,097		\$ -

D. As of March 31, 2022, the Company had no investments where it is not practicable to estimate fair value

21. Other Items

A. The Company had no unusual or infrequent items to record.

B. The Company did not have any troubled debt restructurings during the reporting period.

C. The Company did not have any other disclosures during the reporting period.

D.-I. No material changes

22. Events Subsequent

Subsequent events have been considered through March 31, 2022, for these financial statements prepared in accordance with SAP, which are to be issued May 13, 2022. There were no events occurring subsequent to the end of the year that merited recognition or disclosure in these statements.

23. Reinsurance

No material changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company did not report any retrospectively rated contracts or contracts subject to redetermination.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021, were \$42.3 million. As of March 31, 2022, \$4.5 million has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now \$35.0 million as a result of unpaid claims principally on the Guaranteed Renewable line of business. Therefore, there has been \$2.8 million of favorable prior year development since December 31, 2021. The difference in reserve adequacy is primarily due to a ceded coinsurance treaty and interest accrued on certain long duration reserves.

26. Intercompany Pooling Arrangements

No change

27. Structured Settlements

No change

28. Health Care Receivables

No change

29. Participating Policies

No material changes

30. Premium Deficiency Reserves

No material changes

31. Reserves for Life Contracts and Deposit-Type Contracts

No material changes

32. Analysis of Annuity Reserves and Deposit Liabilities by Withdrawal Characteristics

No material changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics:

No material changes

34. Premium and Annuity Considerations Deferred and Uncollected

No material changes

35. Separate Accounts

No material changes

36. Loss/Claim Adjustment Expenses

No material changes

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [] No [X]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | | | |
|----------------|-------------------|-------------------|
| 1 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes [] No [X] N/A []
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

04/24/2019
- 6.4

By what department or departments?
Connecticut Insurance Department
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []
- 8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
1851 Securities, Inc.	Hartford, CT	NO	NO	NO	YES
Nassau Alternative Investments LLC	Hartford, CT	NO	NO	NO	YES
Nassau Corporate Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit GP LLC	Darien, CT	NO	NO	NO	YES
NCC CLO Manager LLC	Darien, CT	NO	NO	NO	YES

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$11,335,019 | \$11,390,949 |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$14,316,592 | \$13,639,306 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$0 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$25,651,611 | \$25,030,255 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [X] No [] N/A []
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

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

\$0
- 16.2

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

\$0
- 16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 New York Plaza, 12th Floor, New York, NY 10004-2413

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Nassau Asset Management Co	A.....
Hamilton Lane Advisors	U.....
.....	

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
.....	Nassau Asset Management Co			DS.....
CRD # 281510	Hamilton Lane Advisors		SEC	NO.....
.....				

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1 Long-Term Mortgages In Good Standing

1.11 Farm Mortgages\$.....

1.12 Residential Mortgages\$.....

1.13 Commercial Mortgages\$.....202,828,107

1.14 Total Mortgages in Good Standing\$.....202,828,107

1.2 Long-Term Mortgages In Good Standing with Restructured Terms

1.21 Total Mortgages in Good Standing with Restructured Terms.....\$.....

1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31 Farm Mortgages\$.....

1.32 Residential Mortgages\$.....

1.33 Commercial Mortgages\$.....

1.34 Total Mortgages with Interest Overdue more than Three Months\$.....0

1.4 Long-Term Mortgage Loans in Process of Foreclosure

1.41 Farm Mortgages\$.....

1.42 Residential Mortgages\$.....

1.43 Commercial Mortgages\$.....

1.44 Total Mortgages in Process of Foreclosure\$.....0

1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)\$.....202,828,107

1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61 Farm Mortgages\$.....

1.62 Residential Mortgages\$.....

1.63 Commercial Mortgages\$.....

1.64 Total Mortgages Foreclosed and Transferred to Real Estate\$.....0

2. Operating Percentages:

2.1 A&H loss percent%

2.2 A&H cost containment percent%

2.3 A&H expense percent excluding cost containment expenses%

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

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

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

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

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

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

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []

5.2 If no, explain:
.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
			NONE						

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	117,136	1,551,721	(32,987)		1,635,870	
2.	Alaska	AK	L	2,028	4,684,827	5,202		4,692,058	
3.	Arizona	AZ	L	117,871	7,618,880	83,120		7,819,871	
4.	Arkansas	AR	L	95,042	533,095	110,408		738,545	
5.	California	CA	L	161,589	23,158,153	481,482		23,801,224	
6.	Colorado	CO	L	63,286	1,167,134	109,635		1,340,055	
7.	Connecticut	CT	L	34,985	7,408,929	12,129		7,456,044	
8.	Delaware	DE	L	13,913	856,934	12,626		883,474	
9.	District of Columbia	DC	L	8,746	230,598	2,335		241,678	
10.	Florida	FL	L	595,250	20,424,178	4,282,506		25,301,934	
11.	Georgia	GA	L	200,358	7,213,305	159,599		7,573,261	
12.	Hawaii	HI	L	(44,953)	3,412,759	(33,078)		3,334,728	
13.	Idaho	ID	L	16,312	875,493	38,470		930,275	
14.	Illinois	IL	L	259,785	5,273,956	631,057		6,164,798	
15.	Indiana	IN	L	161,942	6,206,920	398,601		6,767,463	
16.	Iowa	IA	L	119,262	2,170,672	188,993		2,478,926	
17.	Kansas	KS	L	92,260	1,020,213	13,377		1,125,850	
18.	Kentucky	KY	L	50,550	794,971	114,779		960,300	
19.	Louisiana	LA	L	91,763	914,510	113,471		1,119,744	
20.	Maine	ME	L	3,790	0	11,403		15,193	
21.	Maryland	MD	L	97,118	4,371,310	83,565		4,551,994	
22.	Massachusetts	MA	L	51,786	0	27,399		79,184	
23.	Michigan	MI	L	(89,883)	12,809,706	68,811		12,788,634	
24.	Minnesota	MN	L	82,271	1,281,423	(22,432)		1,341,262	
25.	Mississippi	MS	L	229,732	2,560,108	579,855		3,369,694	
26.	Missouri	MO	L	228,625	5,299,621	(157,375)		5,370,872	
27.	Montana	MT	L	8,945	1,746,160	39,270		1,794,375	
28.	Nebraska	NE	L	152,425	2,220,323	330,809		2,703,557	
29.	Nevada	NV	L	32,810	1,125,664	11,426		1,169,900	
30.	New Hampshire	NH	L	3,120	94,648	13,243		111,011	
31.	New Jersey	NJ	L	67,661	5,713,952	80,284		5,861,897	
32.	New Mexico	NM	L	17,302	4,100,657	20,160		4,138,119	
33.	New York	NY	N	24,318	0	100,511		124,828	
34.	North Carolina	NC	L	355,269	8,262,265	203,754		8,821,288	
35.	North Dakota	ND	L	6,568	224,478	150,867		381,913	
36.	Ohio	OH	L	315,801	11,034,536	533,007		11,883,344	
37.	Oklahoma	OK	L	125,753	2,045,216	132,267		2,303,236	
38.	Oregon	OR	L	37,718	795,908	(143,777)		689,849	
39.	Pennsylvania	PA	L	167,075	11,600,228	471,135		12,238,438	
40.	Rhode Island	RI	L	6,817	295,071	2,551		304,439	
41.	South Carolina	SC	L	278,039	3,914,712	167,403		4,360,154	
42.	South Dakota	SD	L	46,320	315,311	65,345		426,976	
43.	Tennessee	TN	L	128,339	9,032,091	128,364		9,288,794	
44.	Texas	TX	L	606,585	25,177,463	762,015		26,546,062	
45.	Utah	UT	L	21,235	2,652,955	9,217		2,683,408	
46.	Vermont	VT	L	3,049	79,165	1,298		83,512	
47.	Virginia	VA	L	211,551	8,176,799	669,125		9,057,475	
48.	Washington	WA	L	81,182	3,208,777	30,586		3,320,545	
49.	West Virginia	WV	L	25,045	229,677	28,121		282,843	
50.	Wisconsin	WI	L	110,465	9,901,530	586,913		10,598,908	
51.	Wyoming	WY	L	5,953	395,825	9,874		411,652	
52.	American Samoa	AS	N					0	
53.	Guam	GU	N	532				532	
54.	Puerto Rico	PR	N	2,343				2,343	
55.	U.S. Virgin Islands	VI	N			1,778		1,778	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N					0	
58.	Aggregate Other Aliens	OT	XXX	1,337	0	1,977	0	3,314	0
59.	Subtotal	XXX		5,604,118	234,182,823	11,690,478	0	251,477,419	0
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		126,216		408,806		535,022	
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		5,730,334	234,182,823	12,099,284	0	252,012,441	0
96.	Plus Reinsurance Assumed	XXX		2,037,767		2,309,590		4,347,357	
97.	Totals (All Business)	XXX		7,768,101	234,182,823	14,408,874	0	256,359,798	0
98.	Less Reinsurance Ceded	XXX		4,760,578	188,501,153	9,120,130		202,381,861	
99.	Totals (All Business) less Reinsurance Ceded	XXX		3,007,523	45,681,670	5,288,744	0	53,977,937	0
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		1,337		1,977		3,314	
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		1,337	0	1,977	0	3,314	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....50 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0 Q - Qualified - Qualified or accredited reinsurer.....0
N - None of the above - Not allowed to write business in the state.....7

The Company utilizes different administrative systems that use Owner's Resident State to allocate all insurance premiums and annuity considerations

Schedule Y – Information Concerning Activities of Insurer
Members of a Holding Company Group
Part 1 Organizational Chart

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik (sole member of GGCOF Management, LLC)					
GGCOF Management, LLC	DE		46-4477754	David Dominik	100
Golden Gate Private Equity, Inc.	DE		94-3361271	GGCOF Management, LLC	100
GGC Fund III ¹	CYM				100 ²
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau UK Ltd.	GBR		98-1269725	NRH, L.P.	100
Nassau Cayman Ltd.	CYM		N/A	Nassau UK Ltd.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P. ³	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		81-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
NCA Realty Partners LLC	DE		87-3252226	Nassau CorAmerica LLC	100
NCA Realty Partners GP I LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP I LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica LLC	
Nassau Corporate Credit LLC	DE		35-2586068	Nassau Asset Management LLC	100

¹ “GGC Fund III” represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

² Percentage represents the aggregate ownership among the GGC Fund III entities.

³ Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.

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Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
NCC CLO Manager LLC	DE		N/A	Nassau Corporate Credit LLC	100
NCC Management LLC	DE		82-4813430	Nassau Corporate Credit LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau Corporate Credit LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau Corporate Credit LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Master Fund LP	CYM		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	CYM		98-1476251	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau Corporate Credit LLC	
Nassau NCC Blocker (UK) Ltd.	CYM			Nassau Corporate Credit LLC	100
NCC Management (UK) Ltd.	GBR			Nassau Corporate Credit LLC	100
Nassau Corporate Credit (UK) LLP	GBR			Nassau NCC Blocker (UK) Ltd.	99 ⁴
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
Nassau BPC Holdings LLC	DE		87-3194014	Nassau Asset Management LLC	Contract
Nassau Distribution Holdco, LLC	DE		87-2341733	Nassau Financial Group, L.P.	100
NSRE Saybrus Holdings, LLC	DE		81-3180396	Nassau Financial Group, L.P.	100
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
Nassau Re/Imagine LLC	DE			Nassau Insurance Group Holdings, L.P.	100
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	Nassau Life and Annuity Company	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies of New York	56 ⁵
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies of New York	54.34 ⁶
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73 ⁷
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
Foresters Financial Holding Company, Inc.	DE		13-2608329	Nassau Life Insurance Company	100

⁴ NCC Management (UK) Ltd. owns 1%

⁵ Current and former employees of The Nassau Companies of New York and its affiliates own 40.25%.

⁶ Current and former employees of The Nassau Companies of New York and its affiliates own 42.88%.

⁷ PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.

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Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
Nassau Cayman Brac Holding Company	DE		83-1443085	Nassau Insurance Group Holdings, L.P.	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract
GGC Opportunity Fund Entities ⁸	CYM			GGC Opportunity Fund Management, L.P.	Contract
Financial American Holdings Corporation	DE		27-2822251	GGC Opportunity Fund Entities ⁹	87.6 ¹⁰
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0 ¹¹
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valustrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG Lender Services of Louisiana, LLC	LA		86-3788188	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC ¹²	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC ¹³	49.0
WFG National Title Insurance Company	SC	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc. ¹⁴	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company ¹⁵	10.0
Williston Enterprise Solutions & Technology, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100

⁸ The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P. (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).

⁹ Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

¹⁰ Three individuals own 12.37%. No one individual owns more than 10%.

¹¹ Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

¹² Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.

¹³ WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

¹⁴ WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

¹⁵ Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

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Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40% ¹⁶
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
19 th Street Palm Harbor LLC	DE		32-0642679	Williston Financial Group LLC	100
Vorto, LLC	DE		36-4825366	GGC Opportunity Fund Entities	100
Vorto Technologies, LLC	DE		88-0704446	Vorto, LLC	100
5F Tours, LLC	DE		87-4682437	Vorto Technologies, LLC	100
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	Vorto Technologies, LLC	100
5F Logistics, LLC	DE		88-0708518	Vorto, LLC	100
LoHi Logistics Holdings, LLC	DE		85-1719300	5F Logistics, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
5F Brokerage Holdings, LLC	DE		88-0847385	5F Logistics, LLC	100
5F Brokerage, LLC	DE		88-0847101	5F Brokerage Holdings, LLC	100
5F Transportation, LLC	DE		88-0729576	5F Logistics, LLC	100
Fifth Floor Freight Holdings, LLC	DE		86-1570396	5F Transportation, LLC	100
Fifth Floor Freight, LLC	DE		86-1571282	Fifth Floor Freight Holdings, LLC	100
Bihar Risk Retention Group LLC	SC		87-3377386	Fifth Floor Freight, LLC	98
Candlestick Freight Holdings, LLC	DE		87-1376141	5F Transportation, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
Canary Freight Holdings, LLC	DE		87-1350347	5F Transportation, LLC	100
Canary Freight, LLC	DE		87-1350510	Canary Freight Holdings, LLC	100
Clarksburg Freight Holdings, LLC	DE		87-0932704	5F Transportation, LLC	100
Clarksburg Freight, LLC	DE		87-0932884	Clarksburg Freight Holdings, LLC	100
Snowshoe Mountain Freight Holdings, LLC	DE		87-0966101	5F Transportation, LLC	100
Snowshoe Mountain Freight, LLC	DE		87-0966556	Snowshoe Mountain Freight Holdings, LLC	100
5F Leasing, LLC	DE		88-0630459	5F Logistics, LLC	100
ALM Maintenance, LLC	DE		87-3422149	5F Logistics, LLC	100
Truck Fuel Finance, LLC	DE		86-3276000	5F Logistics, LLC	100
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	99.5
PHL Holdings, LLC	DE			GGC Fund III ¹⁷	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc.	CT		84-3620646	PHL Variable Insurance Company	100

¹⁶ Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

¹⁷ GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Palisado Re, Inc.	CT		87-3539448	PHL Variable Insurance Company	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100
Magni Re Ltd.	CYM			Westgate Delaware LLC	100

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
4736	GGC Group		06-1599088		1129033		The Nassau Companies of New York	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						DSM Sands LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-3502154				Nassau CLO SPV-I LLC	DE	NIA	The Nassau Companies of New York	Ownership	56.000	David Dominik		1
4736	GGC Group	67814	06-0493340		1159567		Nassau Life Insurance Company	NY	IA	The Nassau Companies of New York	Ownership	100.000	David Dominik		
4736	GGC Group		06-1065485				PM Holdings, Inc.	CT	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		27-1619945		1482939		1851 Securities, Inc.	DE	NIA	NSRE BD Holdco LLC	Ownership	100.000	David Dominik		
4736	GGC Group		06-0860167				Phoenix Founders, Inc.	CT	NIA	PM Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group	93548	06-1045829		1031223		PHL Variable Insurance Company	CT	IA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group	93734	43-1240953		13118221		Nassau Life and Annuity Company	CT	RE	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Opportunity Fund Management GP, Ltd.	CYM	UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors				
4736	GGC Group		98-0546997				GGC Opportunity Fund Management, L.P.	CYM	UIP	GGC Opportunity Fund Management, GP, Ltd.	Contract		GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group						GGC Opportunity Fund Entities	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management GP, Ltd.		2
4736	GGC Group		27-2822251				Financial American Holdings Corporation	DE	NIA	GGC Opportunity Fund Entities	Ownership	87.600	GGC Opportunity Fund Management GP, Ltd.		3
4736	GGC Group		27-1434376				Williston Holdings LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd.		4
4736	GGC Group		27-1434397				Williston Financial Group LLC	DE	NIA	Williston Holdings LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		27-3972891				Valutrust Solutions, LLC	KS	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		20-5836762				WFG Lender Services, LLC	MN	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		80-0936767				WFG Lender Services, LLC	AL	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		80-0766075				WFG Lender Services, LLC	AR	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		26-4627021				WFG Lender Services, LLC	TX	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		20-8801713				WFGLS Title Agency of Utah, LLC	UT	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		27-0890944				WFG National Title Company of Texas, LLC	TX	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	51.000	GGC Opportunity Fund Management GP, Ltd.		5
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	Newmark Homes Houston, LLC	Ownership	49.000	Unknown (not affiliated with the GGC Group)		6
4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	SC	IA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		26-0522240				WFG National Title Company of Washington, LLC	WA	NIA	WFG National Title Insurance Company	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	WFG National Title Insurance Company	Ownership	10.000	GGC Opportunity Fund Management GP, Ltd.		7
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	Kachemak Bay Title Agency, Inc.	Ownership	90.000	Unknown (not affiliated with the GGC Group)		8
4736	GGC Group		45-2654474				Williston Enterprise Solutions & Technology, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		80-0268853				ITC Holdings, Inc.	CA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		95-3621359				WFG National Title Company of California	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group		38-4008723				WFG National Title Company of Clark County WA, LLC	WA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd.		

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.4736	GGC Group		94-3361271				Golden Gate Private Equity, Inc.	.DE	NIA	David Dominik	Ownership.....	100.000	David Dominik		
.4736	GGC Group						GGC Fund III	.CYM	NIA		Ownership.....	100.000			.910
.4736	GGC Group		98-1250709				NRH, L.P.	.CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
.4736	GGC Group		98-1269725				Nassau UK Ltd.	.GBR	NIA	NRH, L.P.	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau Cayman Ltd.	.CYM	NIA	Nassau UK Ltd.	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau Re (Cayman) Ltd.	.CYM	IA	NRH, L.P.	Ownership.....	100.000	David Dominik		.11
.4736	GGC Group						Magni Re Ltd.	.CYM	IA	Westgate Delaware LLC	Contract		David Dominik		
.4736	GGC Group		47-5299012				Nassau Insurance Group Holdings GP, LLC	.DE	UIP	Nassau Financial Group, GP Ltd.	Ownership.....	100.000	David Dominik		
.4736	GGC Group		38-3981572				Nassau Insurance Group Holdings, L.P.	.DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik		
.4736	GGC Group		47-5128985				The Nassau Companies	.DE	UDP	Nassau Insurance Group Holdings, L.P.	Ownership.....	100.000	David Dominik		
.4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	.KS	DS	Nassau Life and Annuity Company	Ownership.....	100.000	David Dominik		
.4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	.DE	NIA	Nassau Financial Group, L.P.	Ownership.....	100.000	David Dominik		
.4736	GGC Group		47-3724102				Nassau Reinsurance LLC	.DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership.....	100.000	David Dominik		
.4736	GGC Group		83-2726475				NSRE BD Holdco LLC	.DE	NIA	Nassau Reinsurance LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		81-0773412				Nassau Asset Management LLC	.DE	NIA	Nassau Financial Group, L.P.	Ownership.....	100.000	David Dominik		
.4736	GGC Group		26-4145792				Nassau CorAmerica LLC	.DE	NIA	Nassau Asset Management LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		26-4145792				Nassau CorAmerica Loan Company LLC	.DE	NIA	Nassau CorAmerica LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		46-3781541				Nassau CorAmerica Advisors LLC	.DE	NIA	Nassau CorAmerica LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		35-2586068				Nassau Corporate Credit LLC	.DE	NIA	Nassau Asset Management LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group						NCC CLO Manager LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		82-4813430				NCC Management LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		83-1443085				Nassau Cayman Brac Holding Company	.DE	NIA	Nassau Insurance Group Holdings, LP	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau TRF SPV Ltd.	.CYM	NIA	Nassau Re (Cayman) Ltd	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau NAMCO Blocker LLC	.CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau NAMCO Splitter, L.P.	.CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau Saybrus Blocker LLC	.CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau Saybrus Splitter, L.P.	.CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership.....	100.000	David Dominik		
.4736	GGC Group		98-1421610				Nassau Financial Group GP Ltd.	.CYM	UIP	Individuals	Ownership.....	100.000	David Dominik		
.4736	GGC Group		98-1421752				Nassau Financial Group, L.P.	.CYM	UIP	Nassau Financial Group GP Ltd.	Ownership.....	100.000	David Dominik		
.4736	GGC Group						PHL Delaware LLC	.DE	NIA	PHL Holdings, LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		83-2559102				Nassau Alternative Investments LLC	.DE	NIA	Nassau Asset Management LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		83-2636471				Nassau Private Credit LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		83-2670988				Nassau Private Credit Onshore Fund LP	.DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group						Nassau Private Credit Master Fund LP	.CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		98-1478251				Nassau Private Credit Offshore Fund LP	.CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		83-1785900				Nassau CLO SPV-II LLC	.DE	NIA	The Nassau Companies of New York	Ownership.....	54.340	David Dominik		.12
.4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	.DE	NIA	Nassau Life Insurance Company	Ownership.....	76.730	David Dominik		.13
.4736	GGC Group		84-2253380				NPC SGP LLC	.DE	NIA	Nassau Corporate Credit LLC	Contract		David Dominik		
.4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	.VT	DS	Nassau Life and Annuity Company	Ownership.....	100.000	David Dominik		
.4736	GGC Group		84-3366256				NAMCO Services LLC	.DE	NIA	Nassau Asset Management LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		83-2511417				Nassau 2019 CFO Fund LLC	.DE	NIA	Nassau 2019 CFO LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Westgate Delaware LLC	.DE	NIA	PHL Delaware LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group		84-3945103				Sunrise Re, Inc.	.VT	IA	The Nassau Companies	Ownership.....	100.000	David Dominik		
.4736	GGC Group		84-3620646				Concord Re, Inc.	.CT	IA	PHL Variable Insurance Company	Ownership.....	100.000	David Dominik		
.4736	GGC Group									Golden Gate Capital Opportunity Fund, L.P.					
.4736	GGC Group		98-1472055				GGCOF Nassau Investments, L.P.	.CYM	NIA		Contract		David Dominik		
.4736	GGC Group		85-1213894				Alliance Title Agency, LLC	.AZ	NIA	ITC Holdings, Inc.	Ownership.....	40.000	David Dominik		.14
.4736	GGC Group						Nassau NCC Blocker (UK) Ltd.	.CYM	NIA	Nassau Corporate Credit LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group						NCC Management (UK) Ltd.	.GBR	NIA	Nassau Corporate Credit LLC	Ownership.....	100.000	David Dominik		
.4736	GGC Group						Nassau Corporate Credit (UK) LLP	.GBR	NIA	Nassau NCC Blocker (UK) Ltd.	Ownership.....	99.000	David Dominik		.15
.4736	GGC Group						Nassau Re/Imagine LLC	.DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership.....	100.000	David Dominik		

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.4736	GGC Group		13-2608329				Foresters Financial Holding Company	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		32-0642679				19th Street Palm Harbor LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-2341733				Nassau Distribution Holdco, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		36-4825366				Vorto LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	100.000	David Dominik		
.4736	GGC Group		85-1719300				LoHi Logistics Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-1719312				LoHi Logistics, LLC	DE	NIA	LoHi Logistics Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-4142584				Fifth Floor Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-1570396				Fifth Floor Freight, LLC	DE	NIA	Fifth Floor Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3377389				Bihar Risk Retention Group LLC	SC	NIA	Fifth Floor Freight, LLC	Ownership	98.000	David Dominik		
.4736	GGC Group		87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-1376559				Candlestick Freight, LLC	DE	NIA	Candlestick Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-1350347				Canary Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-1350510				Canary Freight, LLC	DE	NIA	Canary Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0932704				Clarksburg Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0932884				Clarksburg Freight, LLC	DE	NIA	Clarksburg Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0966101				Snowshoe Mountain Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0966556				Snowshoe Mountain Freight, LLC	DE	NIA	Snowshoe Mountain Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3539448				PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		16
.4736	GGC Group		87-4074805				Palisado Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4074125				NCA Realty Partners GP I LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4074125				NCA Realty Fund I LP	DE	NIA	NCA Realty Partners GP I LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3327045				NCARP SGP LLC	DE	NIA	Nassau CorAmerica LLC	Ownership		David Dominik		
.4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership		David Dominik		
.4736	GGC Group		88-0704446				Vorto Technologies, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4682437				5F Tours, LLC	DE	NIA	Vorto Technologies, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	Vorto Technologies, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0708518				5F Logistics, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0847385				5F Brokerage Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0847101				5F Brokerage, LLC	DE	NIA	5F Brokerage Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0729576				5F Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0630459				5F Leasing, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3422149				ALM Maintenance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-3276000				Truck Fuel Finance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-4142584				Vorto Operations Holdings, Inc.	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-4188478				Vorto Operations, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		

Asterisk	Explanation
1	Current and former employees of The Nassau Companies of New York and its affiliates own 40.25%.
2	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
3	Three individuals own 12.37%. No one individual owns more than 10%.
4	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
5	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
6	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
7	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
8	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC
9	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

Asterisk	Explanation
10	Percentage represents the aggregate ownership among the GGC Fund III entities.
11	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
12	Current and former employees of The Nassau Companies of New York, and its affiliates own 42.88%.
13	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
14	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
15	NCC Management (UK) Ltd. owns 1%
16	GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

AUGUST FILING

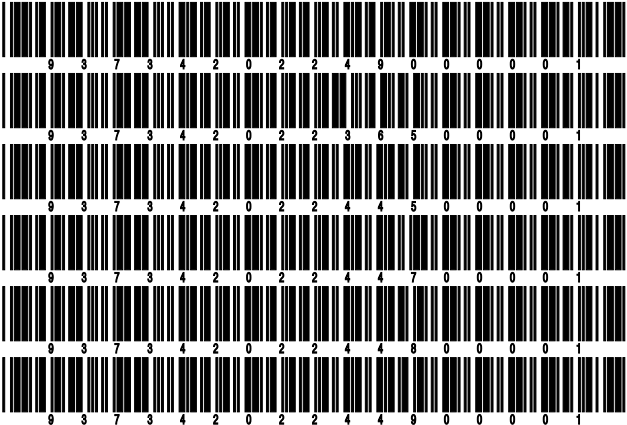
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
--	-----

Explanation:

1.
2.
3.
5.
6.
7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Interest expense on funds withheld	7,171,025	7,051,709	32,057,008
2797. Summary of remaining write-ins for Line 27 from overflow page	7,171,025	7,051,709	32,057,008

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	176,174,201	58,059,455
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	27,650,000	119,739,250
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	
4. Accrual of discount	0	2,088
5. Unrealized valuation increase (decrease)	0	
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	632,095	1,585,526
8. Deduct amortization of premium and mortgage interest points and commitment fees	11,651	41,065
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	
10. Deduct current year's other than temporary impairment recognized	0	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	203,180,456	176,174,201
12. Total valuation allowance	(352,348)	(352,348)
13. Subtotal (Line 11 plus Line 12)	202,828,108	175,821,853
14. Deduct total nonadmitted amounts	0	
15. Statement value at end of current period (Line 13 minus Line 14)	202,828,108	175,821,853

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	77,562,984	14,080,694
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	7,843,286	40,418,675
2.2 Additional investment made after acquisition	2,703,869	22,829,184
3. Capitalized deferred interest and other	0	
4. Accrual of discount	15	120
5. Unrealized valuation increase (decrease)	2,604,751	1,490,039
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	5,472,807	1,255,728
8. Deduct amortization of premium and depreciation	0	
9. Total foreign exchange change in book/adjusted carrying value	0	
10. Deduct current year's other than temporary impairment recognized	500,000	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	84,742,098	77,562,984
12. Deduct total nonadmitted amounts	798,234	804,527
13. Statement value at end of current period (Line 11 minus Line 12)	83,943,864	76,758,457

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,479,478,990	935,254,769
2. Cost of bonds and stocks acquired	267,037,419	834,584,967
3. Accrual of discount	(2,066,467)	4,649,175
4. Unrealized valuation increase (decrease)	(2,556,290)	348,207
5. Total gain (loss) on disposals	(457,939)	7,931,522
6. Deduct consideration for bonds and stocks disposed of	60,708,255	294,578,218
7. Deduct amortization of premium	258,312	8,375,547
8. Total foreign exchange change in book/adjusted carrying value	(60,908)	8,800
9. Deduct current year's other than temporary impairment recognized	0	681,257
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	336,573
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,680,408,237	1,479,478,990
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	1,680,408,237	1,479,478,990

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	768,185,355	157,603,172	41,341,701	(9,196,722)	875,250,104	0	0	768,185,355
2. NAIC 2 (a)	596,291,616	97,593,619	19,444,428	4,051,925	678,492,732	0	0	596,291,616
3. NAIC 3 (a)	67,011,170	3,805,685	562,053	184,481	70,439,283	0	0	67,011,170
4. NAIC 4 (a)	18,379,655	122,333	2,240	2,122,160	20,621,908	0	0	18,379,655
5. NAIC 5 (a)	2,277,032	1,401,200	5,110	(129,918)	3,543,204	0	0	2,277,032
6. NAIC 6 (a)	6,317,832	6,700,748	0	(1,226,023)	11,792,557	0	0	6,317,832
7. Total Bonds	1,458,462,660	267,226,757	61,355,532	(4,194,098)	1,660,139,788	0	0	1,458,462,660
PREFERRED STOCK								
8. NAIC 1	5,000,000	0	0	0	5,000,000	0	0	5,000,000
9. NAIC 2	1,797,568	0	0	(70,538)	1,727,031	0	0	1,797,568
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	6,797,568	0	0	(70,538)	6,727,031	0	0	6,797,568
15. Total Bonds and Preferred Stock	1,465,260,229	267,226,757	61,355,532	(4,264,635)	1,666,866,818	0	0	1,465,260,229

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$499,988 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	499,988	xxx	499,789	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	499,931	318,864
2. Cost of short-term investments acquired	0	3,081,785
3. Accrual of discount	56	1,695
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	(82)
6. Deduct consideration received on disposals	0	2,901,313
7. Deduct amortization of premium	0	1,018
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	499,988	499,931
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	499,988	499,931

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	35,465,706
2.	Cost Paid/(Consideration Received) on additions	8,023,944
3.	Unrealized Valuation increase/(decrease)	(17,033,387)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	2,200,490
6.	Considerations received/(paid) on terminations	5,912,223
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	22,744,530
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	22,744,530

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

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.....	22,744,527
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)	22,744,527
4.	Part D, Section 1, Column 6	37,068,148
5.	Part D, Section 1, Column 7	(14,323,617)
6.	Total (Line 3 minus Line 4 minus Line 5)	(4)
		Fair Value Check
7.	Part A, Section 1, Column 16	10,090,208
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	10,090,208
10.	Part D, Section 1, Column 9	37,068,148
11.	Part D, Section 1, Column 10	(26,977,937)
12.	Total (Line 9 minus Line 10 minus Line 11)	(3)
		Potential Exposure Check
13.	Part A, Section 1, Column 21	2,227,082
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	2,227,082
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,491,026	4,155,536
2. Cost of cash equivalents acquired	131,827	729,342,952
3. Accrual of discount	0	6,460
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	(100,000)	(36)
6. Deduct consideration received on disposals	9,675	729,013,887
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,513,178	4,491,026
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	4,513,178	4,491,026

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

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's Other- (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
10149	Ventura	CA		05/29/2020		40,565	0	(194)	0	0	(194)	0	40,371	40,371	0	0	0
10151	Cincinnati	OH		07/16/2020		54,619	0	(239)	0	0	(239)	0	54,379	54,379	0	0	0
10153	Pearland	TX		07/30/2020		22,010	0	(90)	0	0	(90)	0	21,920	21,920	0	0	0
10168	Phoenixville	PA		02/24/2021		18,521	0	(86)	0	0	(86)	0	18,436	18,436	0	0	0
10166	Panama City	FL		02/25/2021		46,904	0	(223)	0	0	(223)	0	46,681	46,681	0	0	0
10170	Milwaukee	WI		03/04/2021		94,010	0	(428)	0	0	(428)	0	93,583	93,583	0	0	0
10172	Milwaukee	WI		03/04/2021		52,979	0	(256)	0	0	(256)	0	52,723	52,723	0	0	0
10173	Milwaukee	WI		03/04/2021		46,357	0	(224)	0	0	(224)	0	46,132	46,132	0	0	0
10171	Milwaukee	WI		03/04/2021		53,862	0	(261)	0	0	(261)	0	53,601	53,601	0	0	0
10181	Columbia	SC		07/01/2021		93,602	0	0	0	0	0	0	93,602	93,602	0	0	0
10179	Salt Lake City	UT		06/02/2021		65,263	0	0	0	0	0	0	65,263	65,263	0	0	0
10185	Seattle	WA		08/27/2021		32,305	0	0	0	0	0	0	32,305	32,305	0	0	0
NSRE10202	Navarre	FL		01/27/2022		0	0	0	0	0	0	0	13,099	13,099	0	0	0
0299999. Mortgages with partial repayments						620,997	0	(2,001)	0	0	(2,001)	0	632,095	632,095	0	0	0
0599999 - Totals						620,997	0	(2,001)	0	0	(2,001)	0	632,095	632,095	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V		01/24/2020	2	0	33,863	0	628,560	0.154
	AQUILINE FINANCIAL SERVICES FUND IV LP		CYM	AQUILINE FINANCIAL SERVICES FUND IV LP		07/13/2020	1	0	502,983	0	718,678	0.196
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP		12/07/2020	1	0	798,300	0	507,716	0.141
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP		03/27/2020	1	0	(33,709)	0	197,809	0.150
	GCG INVESTORS V		DE	GCG Investors V GP, LLC		10/14/2020	2	0	393,727	0	1,764,178	1.071
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.		03/05/2021		0	123,974	0	3,225,000	0.136
	AURORA EQUITY PARTNERS VI		DE	Aurora Fund VI UGP LLC		04/23/2021	1	0	187,583	0	3,432,266	0.292
	CENTER OAK EQUITY FUND II		US	CENTER OAK EQUITY FUND II		05/25/2021	1	0	382,337	0	7,272,834	1.449
	STERLING INVESTMENT PARTNERS IV LP		DE	Sterling Investment Partners Management		02/01/2022	1	932,114	0	0	5,067,886	1.126
	WINDROSE HEALTH INVESTORS VI LP		DE	WindRose Health Investors VI GP LP		03/09/2022	1	769,186	0	0	6,730,814	0.661
	CORSAIR ATLAS INVESTORS LP		CYM	Corsair Atlas Management LP		03/25/2022	5	6,141,986	0	0	0	0.000
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V		12/29/2021	1	0	387,067	0	4,690,397	4.070
1999999. Joint Venture Interests - Common Stock - Unaffiliated								7,843,286	2,776,126	0	34,236,138	XXX
	NCA REALTY FUND I LP		US	NCA Realty Partners		12/14/2021		0	(72,256)	0	9,260,808	6.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	(72,256)	0	9,260,808	XXX
4899999. Total - Unaffiliated								7,843,286	2,703,870	0	43,496,946	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								7,843,286	2,703,870	0	43,496,946	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	CORSAIR ASSIST INVESTORS LP		DE	CORSAIR ASSIST INVESTORS LP	02/13/2020	01/01/2022	1,111	0	0	0	0	0	0	1,111	1,111	0	0	0	0
	CRESCENT DIRECT LENDING FUND III		DE	CDL Fund III GP LLC	08/19/2021	03/08/2022	7,643	0	0	0	0	0	0	7,643	7,643	0	0	0	0
	GCG INVESTORS V AGGREGATOR LLC (OGLE)		US	GCG Investors V Aggregator LLC (Ogle)	09/02/2021	01/27/2022	1,481	0	0	0	0	0	0	1,481	1,481	0	0	0	98.397
	BALANCE POINT LLC		DE	Balance Point LLC	10/14/2021	02/09/2022	104,831	0	0	0	0	0	0	104,831	104,831	0	0	0	0
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.	03/05/2021	03/03/2022	184,930	0	0	0	0	0	0	184,930	184,930	0	0	0	541.137
	CASTLELAKE INCOME OPPORTUNITIES II LP		DE	CASTLELAKE INCOME OPPORTUNITIES II LP	12/27/2021	03/31/2022	20,356	0	0	0	0	0	0	0	0	0	0	0	20,356
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020	03/31/2022	69,347	0	0	0	0	0	0	0	0	0	0	0	69,347
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V	02/04/2020	03/31/2022	30,015	0	0	0	0	0	0	0	0	0	0	0	30,015
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP	03/27/2020	03/31/2022	5,283	0	0	0	0	0	0	0	0	0	0	0	5,283
1999999. Joint Venture Interests - Common Stock - Unaffiliated							424.997	0	0	0	0	0	0	299.996	299,996	0	0	0	764.535
	NCA REALTY FUND I LP		US	NCA Realty Partners	12/14/2021	03/25/2022	5,172,811	0	0	0	0	0	0	5,172,811	5,172,811	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,172,811	0	0	0	0	0	0	5,172,811	5,172,811	0	0	0	0
4899999. Total - Unaffiliated							5,597,808	0	0	0	0	0	0	5,472,807	5,472,807	0	0	0	764.535

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								5,597,808	0	0	0	0	0	5,472,807	5,472,807	0	0	0	764,535

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
747300-AD-5	QATAR ENERGY	C	01/19/2022	Bank of America Securities		1,948,500	2,000,000	1,650	1.D FE
0309999999. Subtotal - Bonds - All Other Governments						1,948,500	2,000,000	1,650	XXX
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE LLC	C	01/19/2022	Bank of New York Mellon		2,024,100	1,800,000	4,830	1.C FE
02364W-AW-5	AMERICA MOVIL SAB DE CV	C	01/19/2022	BBVA SECURITIES INC		2,009,850	1,500,000	28,328	2.A FE
03332A-AC-4	ANCHF 10 B - CDO	C	03/11/2022	PERSHING LLC		2,985,000	3,000,000	17,371	1.D FE
05552F-BE-6	BBOMS 2022-C15 AS - CMBS	C	03/23/2022	BARCLAYS CAPITAL INC FIXED INC		7,551,585	7,500,000	9,380	1.B FE
05565E-BL-8	BMW US CAPITAL LLC	C	03/30/2022	Bank of America Securities		2,310,396	2,200,000	43,621	1.F FE
05964H-AM-7	BANCO SANTANDER SA	C	03/09/2022	BARCLAYS CAPITAL INC FIXED INC		946,010	1,000,000	13,640	1.G FE
05971K-AL-3	BANCO SANTANDER SA	C	03/30/2022	RBC CAPITAL MARKETS		1,798,940	2,000,000	23,113	2.B FE
08051G-KD-0	BANK OF AMERICA CORP	C	03/30/2022	Various		2,478,867	2,700,000	29,199	1.F FE
06540E-BC-6	BANK 2021-BNK38 C - CMBS	C	01/20/2022	Various		6,024,141	6,000,000	12,331	1.G FE
06541J-BD-2	BANK 2021-BNK34 C - CMBS	C	01/21/2022	Bank of America Securities		2,976,211	3,000,000	6,216	1.G FE
06541L-BP-0	BANK 2022-BNK40 AS - CMBS	C	02/25/2022	WELLS FARGO SECURITIES		2,999,481	3,000,000	2,630	1.B FE
06761T-AF-9	BNM 191 A2 - CDO	C	01/01/2022	Bank of America Securities		473,744	480,000	3,220	1.C FE
06761T-AH-5	BNM 191 B - CDO	C	01/01/2022	Bank of America Securities		1,579,147	1,600,000	10,734	1.G FE
06761T-AK-8	BNM 191 C - CDO	C	01/01/2022	Bank of America Securities		994,863	1,008,000	6,763	2.C FE
06761U-AD-1	BNM 191 SUB - CDO	C	01/01/2022	Bank of America Securities		900,114	912,000	6,118	6. Z
08163N-BQ-7	BMARK 2022-B32 C - CMBS	C	02/01/2022	JP MORGAN SECS INC, - FIXED INCOME		4,999,988	5,000,000	7,197	1.G FE
08163P-BL-3	BMARK 2022-B33 AS - CMBS	C	02/24/2022	Unknown		5,061,500	5,000,000	7,285	1.C FE
09659W-ZU-7	BNP PARIBAS SA	C	03/30/2022	HSBC SECURITIES INC		2,319,200	2,500,000	15,443	1.G FE
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC	C	03/09/2022	US BANCORP INVESTMENTS INC		1,243,528	1,300,000	5,797	1.F FE
12510H-AQ-3	CAUTO 2022-1A A2 - ABS	C	03/08/2022	GOLDMAN		6,999,021	7,000,000	0	1.E FE
12567Q-AE-2	C1FC 222 SBA - CDO	C	02/18/2022	RBC CAPITAL MARKETS		1,401,200	2,000,000	0	5.B GI
13343A-AA-8	CAMERON LNG LLC	C	03/30/2022	MORGAN STANLEY CO		1,285,578	1,350,000	8,271	1.G FE
15135#-CA-8	Centennial Energy Holdings 2022-1	C	03/23/2022	Not Available		4,000,000	4,000,000	0	2.B Z
15186A-AG-6	CBCF 2 C - CDO	C	01/01/2022	PERSHING LLC		3,000,000	3,000,000	0	1.G FE
15186A-AG-6	CBCF 2 C - CDO	C	01/01/2022	PERSHING LLC		(3,000,000)	(3,000,000)	0	1.D Z
172967-IP-3	CITIGROUP INC	C	03/09/2022	CITIGROUP GLOBAL MARKETS INC		983,201	925,000	18,252	1.G FE
191241-AF-5	COCA-COLA FEMSA SAB DE CV	C	01/19/2022	Bank of America Securities		2,024,720	1,600,000	12,833	1.F FE
24703T-AH-9	DELL INTERNATIONAL LLC	C	03/30/2022	Various		3,119,044	2,700,000	31,379	2.B FE
255125-AB-2	DECP3 PP 1 A2 - ABS	C	02/04/2022	Not Available		14,991,875	15,000,000	8,125	2.B Z
25512#-AA-4	Diversified ABS Phase IV LLC - ABS	C	02/23/2022	DONOVAN VENTURES LLC		5,000,000	5,000,000	0	. Z
256746-AJ-7	DOLLAR TREE INC	C	03/09/2022	MarketAxess		233,888	250,000	1,840	2.B FE
26248K-AJ-1	DRSLF 109 D - CDO	C	03/17/2022	JP MORGAN		5,000,000	5,000,000	0	2.B Z
26441C-BL-8	DUKE ENERGY CORP	C	03/30/2022	US BANCORP INVESTMENTS INC		753,530	825,000	6,194	2.B FE
26845A-AA-9	EFC - 5.875% 20MM 4/1/27	C	03/28/2022	PIPER SANDLER		20,000,000	20,000,000	0	. Z
283677-F#-4	El Paso Electric	C	02/15/2022	MIZUHO FINANCIAL GROUP INC		13,984,955	14,000,000	15,045	2.B Z
29364G-AL-7	ENTERGY CORP	C	03/09/2022	Unknown		239,060	250,000	1,672	2.B FE
30302*-AA-0	Foundation Infrastructure Note A	C	01/28/2022	FOUNDATION CREDIT		2,344,431	2,344,431	0	2.B Z
30302*-AB-8	Foundation Infrastructure Note B	C	01/28/2022	FOUNDATION CREDIT		781,477	781,477	0	3.B Z
31428X-AX-4	FEDEX CORP	C	03/30/2022	DEUTSCHE BANK SECURITIES, INC		747,698	675,000	6,983	2.B FE
36263U-AU-3	GSMIS 2021-GSA3 C - CMBS	C	01/26/2022	BARCLAYS CAPITAL INC FIXED INC		1,012,262	1,045,000	2,566	1.G FE
372460-AA-3	GENUINE PARTS CO	C	03/09/2022	Unknown		244,230	275,000	1,862	2.B FE
378272-BE-7	GLENORE FUNDING LLC	C	03/30/2022	BNP PARIBAS SECURITIES BOND		753,926	825,000	10,058	2.A FE
38179J-AE-3	GOCAP 31RR B2R - CDO	C	02/15/2022	PERSHING LLC		4,500,000	4,500,000	0	1.D Z
458140-AN-0	INTEL CORP	C	03/30/2022	PERSHING LLC		1,286,400	1,200,000	14,133	1.E FE
48262#-AA-6	Veyron/KDP III 4.43% due 3/31/2037	C	03/31/2022	PRUDENTIAL		4,057,558	4,057,558	0	2.B Z
548661-EA-1	LOWE'S COMPANIES INC	C	01/19/2022	CITIGROUP GLOBAL MARKETS INC		1,981,380	2,000,000	16,042	2.A FE
55281Q-AE-6	MFCLO VIII COM - CDO	C	01/18/2022	Direct		1,103,898	1,103,898	0	2.A
571676-AB-1	MARS INC	C	03/30/2022	Bank of America Securities		1,293,916	1,300,000	0	1.F FE
571748-BN-1	MARSH & MCLENNAN COMPANIES INC	C	03/09/2022	Unknown		230,560	250,000	1,813	1.G FE
574599-BP-0	MASCO CORP	C	03/30/2022	MORGAN STANLEY CO		758,949	875,000	0	2.B FE
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/09/2022	HSBC SECURITIES INC		2,312,322	2,400,000	17,333	1.G FE
61774L-BN-8	MSC 2022-L8 AS - CMBS	C	03/25/2022	Morgan Stanley		4,982,910	5,000,000	3,163	1.C FE
63172W-AE-9	NCC 192 BN - CDO	C	01/01/2022	Various		2,962,964	2,962,964	0	1.C FE
63172W-AJ-8	NCC 192 D - CDO	C	01/01/2022	Various		2,666,667	2,666,667	0	2.C FE

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63173L-AC-6	NCC 192 SUB - CDO	C	01/01/2022	NATIXIS		1,800,634	2,370,371	0	6. Z
67098W-AU-5	OAKC 7R DR - CDO	C	01/31/2022	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	0	. Z
67103H-AJ-6	O'REILLY AUTOMOTIVE INC		03/09/2022	Unknown		237,681	225,000	4,200	2.A FE
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		02/18/2022	DIRECT		203,516	203,516	0	1.D Z
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		03/28/2022	Direct		101,250	101,250	0	4.A S
69120J-AD-0	CIVIL ROCK CLO V, LLC - CMO		03/21/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	0	1.D Z
69120J-AF-5	CIVIL ROCK CLO V, LLC - CDO		03/21/2022	Bank of New York/Natixis, New		2,000,000	2,000,000	0	1.D Z
69145B-AC-0	OXFIN 221 B - ABS		02/08/2022	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0	2.B Z
70522#-AA-6	Peco Pallet Holdings		02/16/2022	MORGAN STANLEY CO		8,000,000	8,000,000	0	2.B Z
714046-AN-9	PERKINELMER INC		03/09/2022	Unknown		226,040	250,000	2,828	2.B FE
716743-AR-0	PETRONAS CAPITAL LTD	C	01/20/2022	JEFFERIES & COMPANY, INC.		2,005,320	1,700,000	19,982	1.G FE
737679-D*-8	Pepco 3.97% FMB due 3/24/2052		03/24/2022	MIZUHO FINANCIAL GROUP INC		7,000,000	7,000,000	0	1.D Z
754730-AG-4	RAYMOND JAMES FINANCIAL INC		03/09/2022	Unknown		382,792	350,000	7,233	1.G FE
756109-BL-7	REALTY INCOME CORP		03/09/2022	Unknown		239,873	250,000	1,702	1.G FE
75907D-AC-1	RMIT 221 C - ABS		02/16/2022	WELLS FARGO SECURITIES		3,329,231	3,330,000	0	2.C FE
760759-BA-7	REPUBLIC SERVICES INC		03/09/2022	Unknown		228,533	250,000	2,029	2.B FE
77341Q-AA-6	ROCKFORD TOWER CREDIT FUNDING I LTD. - C	C	02/10/2022	GREENSLUDGE CAPITAL MARKETS		7,000,000	7,000,000	0	1.D Z
77341Q-AC-2	ROCKFORD TOWER CREDIT FUNDING I LTD. - C	C	02/10/2022	PERSHING LLC		3,500,000	3,500,000	0	1.D FE
811243-AA-2	SCULPTOR ALTERNATIVE SOLUTIONS LLC		03/11/2022	UBS SECURITIES		12,000,000	12,000,000	0	. Z
811243-AE-4	SCULPTOR ALTERNATIVE SOLUTIONS LLC		03/11/2022	UBS SECURITIES		4,000,000	4,000,000	0	. Z
811243-AJ-3	SCULPTOR ALTERNATIVE SOLUTIONS LLC		03/11/2022	UBS SECURITIES LLC		4,000,000	4,000,000	0	6. Z
817743-AG-2	SPRO 221 A2 - RMBS		01/20/2022	BARCLAYS CAPITAL INC FIXED INC		2,500,000	2,500,000	0	2.C FE
85237M-AJ-6	STWD D - CDO	C	01/10/2022	DEUTSCHEBANK		6,000,000	6,000,000	0	2.C FE
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO	C	03/30/2022	Bank of America Securities		756,410	825,000	990	2.B FE
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/19/2022	HSBC SECURITIES INC.		1,993,257	2,100,000	16,072	1.G FE
87289B-AA-2	TOP 188 A1 - CDO		03/02/2022	Direct		149,983	149,983	0	1.A FE
902613-AA-6	UBS GROUP AG	C	03/30/2022	Bank of America Securities		2,263,638	2,350,000	9,795	1.G FE
906548-CT-7	UNION ELECTRIC CO		01/19/2022	CITIGROUP GLOBAL MARKETS INC.		1,965,970	2,050,000	25,588	1.F FE
92343V-EA-8	VERIZON COMMUNICATIONS INC		03/09/2022	Unknown		219,274	200,000	775	2.A FE
92940P-AG-9	WRKCO INC		03/30/2022	DEUTSCHE BANK SECURITIES, INC.		771,235	825,000	7,288	2.B FE
PRV002-60-0	Paradise WH Sub I, Ltd, Class B (NPC - H		03/04/2022	Not Available		5,000,000	5,000,000	0	2.B Z
PRV002-61-8	Paradise WH Sub I, Ltd, Class C (NPC - H		03/04/2022	Not Available		3,000,000	3,000,000	0	3.B Z
Q3092*-AA-3	Dalrymple Bay Finance Py Ltd 4.45 3/2/20	C	03/02/2022	Not Available		3,500,000	3,500,000	0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						265,088,919	265,692,115	529,241	XXX
2509999997. Total - Bonds - Part 3						267,037,419	267,692,115	530,891	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						267,037,419	267,692,115	530,891	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						267,037,419	XXX	530,891	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
91282C-DK-4	UNITED STATES TREASURY		03/03/2022	BNP PARIBAS SECURITIES BOND		19,534,375	20,000,000	20,022,656	20,022,391	.0	(748)	.0	(748)	.0	20,021,642	.0	(487,267)	(487,267)	64,560	11/30/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						19,534,375	20,000,000	20,022,656	20,022,391	.0	(748)	.0	(748)	.0	20,021,642	.0	(487,267)	(487,267)	64,560	XXX	XXX
312910-UP-5	FHR 1303 L - CMO/RMBS		03/01/2022	Paydown		.307	.307	.353	.309	.0	(2)	.0	(2)	.0	.307	.0	.0	.0	.4	06/15/2022	1.A
3132GR-6V-8	FH 006884 - RMBS		03/01/2022	Paydown		31,171	31,171	32,066	31,854	.0	(683)	.0	(683)	.0	31,171	.0	.0	.0	179	03/01/2042	1.A
313398-M8-9	FHR 2332G ZL - CMO/RMBS		03/01/2022	Paydown		7,621	7,621	7,073	7,216	.0	405	.0	405	.0	7,621	.0	.0	.0	74	07/15/2031	1.A
31358P-HV-2	FNR 69235 EB - CMO/RMBS		03/01/2022	Paydown		.79	.79	.88	.73	.0	.6	.0	.6	.0	.79	.0	.0	.0	1	07/25/2022	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						39,177	39,177	39,580	39,451	.0	(274)	.0	(274)	.0	39,177	.0	.0	.0	258	XXX	XXX
00140L-AE-4	AINCO 12 D - CDO	C	02/17/2022	Paydown		7,500,000	7,500,000	7,500,000	7,500,000	.0	.0	.0	.0	.0	7,500,000	.0	.0	.0	90,268	01/17/2032	2.C FE
006684-AA-0	AHMA 2006-6 A1A - CMO/RMBS		03/25/2022	Paydown		60,716	63,862	59,751	56,605	.0	4,112	.0	4,112	.0	60,716	.0	.0	.0	36	12/25/2046	1.D FM
02150X-AA-9	CWALT 2007-HY8C A1 - RMBS		03/25/2022	Paydown		29,346	26,650	26,650	26,764	.0	2,582	.0	2,582	.0	29,346	.0	.0	.0	12	09/25/2037	1.A FM
04018A-AL-3	APES LVIII D - CDO	C	02/11/2022	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	.0	.0	.0	.0	.0	2,500,000	.0	.0	.0	30,142	01/15/2033	2.C FE
04942N-AG-7	ATQLO XV EXC - CDO	C	01/24/2022	Paydown		308,040	308,040	308,040	310,354	.0	(2,313)	.0	(2,313)	.0	308,040	.0	.0	.0	3,245	10/15/2032	2.C
04942N-AG-7	ATQLO XV EXC - CDO	C	01/24/2022	Paydown		(308,040)	.0	.0	(308,040)	.0	.0	.0	.0	.0	(308,040)	.0	.0	.0	.0	10/15/2032	2.C FE
06761U-AH-2	BMM 191 C02 - CDO	C	01/01/2022	Adjustment		3,947,868	4,000,000	4,000,000	3,947,868	.0	.0	.0	.0	.0	3,947,868	.0	.0	.0	26,835	10/15/2031	1.D Z
110122-CP-1	BRISTOL-MYERS SQUIBB CO		03/04/2022	REORGANIZATIONS		147,423	138,000	152,229	151,084	.0	(283)	.0	(283)	.0	150,801	.0	(3,378)	(3,378)	2,841	07/26/2029	1.F FE
12668B-ZM-8	CWALT 2006-13T1 A11 - CMO/RMBS		01/01/2022	Paydown		385	385	304	255	204	(75)	.0	130	.0	385	.0	.0	.0	.0	05/25/2036	3.B FM
12668B-ZM-8	CWALT 2006-13T1 A11 - CMO/RMBS		02/01/2022	Paydown		(12)	6	5	(8)	3	(8)	.0	(4)	.0	(12)	.0	.0	.0	2	05/25/2036	1.D FM
12712B-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		03/20/2022	Paydown		3,486	3,486	3,591	3,586	.0	(100)	.0	(100)	.0	3,486	.0	.0	.0	29	04/20/2064	1.F
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376		03/15/2022	Paydown		19,394	19,394	19,394	19,394	.0	.0	.0	.0	.0	19,394	.0	.0	.0	109	08/15/2040	1.B
12720B-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376		03/15/2022	Paydown		26,654	26,654	26,654	26,654	.0	.0	.0	.0	.0	26,654	.0	.0	.0	150	08/15/2035	1.B
14448C-AN-4	CARRIER GLOBAL CORP		03/30/2022	REORGANIZATIONS CORPORATE		585,963	602,000	602,000	602,000	.0	.0	.0	.0	.0	602,000	.0	(16,037)	(16,037)	8,436	02/15/2025	2.C FE
14448C-AP-9	CARRIER GLOBAL CORP		03/30/2022	REORGANIZATIONS		203,958	213,000	213,000	213,000	.0	.0	.0	.0	.0	213,000	.0	(9,042)	(9,042)	3,319	02/15/2027	2.C FE
152314-EL-0	CXHE 2002-A AF6 - RMBS		03/01/2022	Paydown		342	342	338	340	.0	.2	.0	.2	.0	342	.0	.0	.0	.0	01/25/2032	1.A FM
172967-FY-3	CITIGROUP INC		01/14/2022	Maturity @ 100.00		500,000	500,000	495,050	499,979	.0	.21	.0	.21	.0	500,000	.0	.0	.0	11,250	01/14/2022	2.A FE
200474-BB-9	COMM 2015-LC19 A3 - CMBS	C	03/01/2022	Paydown		3,603	3,603	3,639	3,613	.0	(11)	.0	(11)	.0	3,603	.0	.0	.0	27	02/12/2048	1.A
233046-AQ-4	DNKN 211 A22 - RMBS		02/20/2022	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	62	11/20/2051	2.B FE
24582B-AA-2	Delaware Basin Residue, LLC		03/31/2022	Paydown		123,692	123,692	123,692	123,692	.0	.0	.0	.0	.0	123,692	.0	.0	.0	845	09/30/2036	2.B PL
25755T-AL-4	DPABS 2019-1 A2 - RMBS		01/25/2022	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	46	10/25/2049	2.A FE
26923#-AA-7	National Oceanic & Atmospheric Admin.		03/15/2022	Paydown		20,950	20,950	20,950	20,950	.0	.0	.0	.0	.0	20,950	.0	.0	.0	147	11/15/2030	1.B PL
27004#-AA-3	EAGLE RIDER HOLDING, INC. TL FLT 12-2022		03/31/2022	Paydown		2,240	2,217	2,235	2,240	.0	.5	.0	.5	.0	2,240	.0	.0	.0	36	12/18/2022	4.A PL
29426B-BC-6	U.S. GOVERNMENT OFFERING (SOCIAL SECURIT		01/01/2022	Paydown		1,223,756	1,109,030	1,109,030	1,109,030	.0	114,725	.0	114,725	.0	1,223,756	.0	.0	.0	42,887	01/01/2024	1.D Z
30191E-AB-1	FDF 5 B - CDO	C	01/25/2022	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	45,700	01/25/2038	1.D FE
31331F-AX-9	FEDERAL EXPRESS CORPORATION PASS THROUGH		01/15/2022	Various		24,620	24,620	24,620	24,620	.0	.0	.0	.0	.0	24,620	.0	.0	.0	827	07/15/2023	2.A FE
36260#-AA-3	GSPR Portfolio II LLC		03/30/2022	Paydown		6,392	6,392	6,392	6,392	.0	.0	.0	.0	.0	6,392	.0	.0	.0	49	06/29/2046	2.C PL
36361U-AG-5	GALL 2017-1 D - CDO		01/03/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	13,870	07/15/2027	2.B FE
36361X-AG-9	GALL 2018-1, SSN - CDO		01/21/2022	Paydown		70,499	70,499	70,499	70,291	.0	209	.0	209	.0	70,499	.0	.0	.0	51	01/21/2028	1.E
38061L-AA-7	GLDKR 14A A - ABS		03/15/2022	Paydown		4,459	4,458	4,467	4,459	.0	(8)	.0	(8)	.0	4,459	.0	.0	.0	23	03/17/2031	1.F FE
39538R-AB-5	GPWF 2005-AR1 A2 - CMO/RMBS		03/25/2022	Paydown		47,523	47,523	41,464	40,558	.0	6,965	.0	6,965	.0	47,523	.0	.0	.0	44	06/25/2045	1.D FM
39949#-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS		03/15/2022	Paydown		1,788	1,788	1,788	1,788	.0	.0	.0	.0	.0	1,788	.0	.0	.0	13	10/15/2047	1.E PL
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		03/15/2022	Paydown		605	605	605	605	.0	.0	.0	.0	.0	605	.0	.0	.0	5	02/15/2051	2.A PL
40390P-AB-4	High River Resources, LLC - Class B - AB		03/21/2022	Paydown		267,560	267,600	264,742	264,745	.0	2,815	.0	2,815	.0	267,560	.0	.0	.0	4,106	12/20/2036	3.B Z
40638T-AG-7	HLST II C - CDO	C	01/20/2022	Call @ 100.00		3,500,000	3,500,000	3,430,000	3,441,681	.0	542	.0	542	.0	3,442,222	.0	57,778	57,778	32,750	07/20/2031	1.F FE
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		03/10/2022	Paydown		7,495	7,495	7,495	7,495	.0	(1)	.0	(1)	.0	7,495	.0	.0	.0	53	08/10/2042	1.E
41161P-MG-5	HVMT 2005-3 A1A - CMO/RMBS		03/21/2022	Paydown		8,054	8,054	7,339	7,324	.0	731	.0	731	.0	8,054	.0	.0	.0	9	06/19/2035	1.A FM
44841C-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (11) LTD	C	01/13/2022	Maturity @ 100.00		2,000,000	2,000,000	1,985,000	1,999,940	.0	.60	.0	.60	.0	2,000,000	.0	.0	.0	46,250	01/13/2022	1.F FE
45254N-PU-5	JMM 2005-5 A1 - RMBS		03/25/2022	Paydown		26,667	26,667	23,900	23,777	.0	2,889	.0	2,889	.0	26,667	.0	.0	.0	34	08/25/2035	1.A FM
45661E-AV-6	INDX 2006-AR4 A1A - RMBS		03/25/2022	Paydown		51,570	51,570	44,930	46,513	.0	5,057	.0	5,057	.0	51,570	.0	.0	.0	34	05/25/2046	1.A FM
45669A-AA-2	INDA 2007-AR1 1A1 - CMO/RMBS		03/01/2022	Paydown		29,619	29,619	27,323	24,631	.0	4,987	.0	4,987	.0	29,619	.0	.0	.0	209	03/25/2037	1.D FM
48262#-AA-0	VEYRON/KOP 1 PARTNERS, LLC 3.72 12-2034		03/15/2022	Paydown		19,178	19,177	19,177	19,177	.0	.1	.0	.1	.0	19,178	.0	.0	.0	.0	12/31/2034	2.B
50188W-AE-8	LGM XX AR - CDO		01/20/2022	Paydown		21,310	21,310	20,538	20,783	.0	527	.0	527	.0	21,310	.0	.0	.0	64	10/20/2027	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
55646#-AA-8	MADERA COUNTY CA - MBS		03/15/2022	Paydown		5,949	5,949	6,008	6,000	0	(51)	0	(51)	0	5,949	0	0	0	45	10/15/2044	1.D
576429-AA-2	MARN 2007-2 A1 - RMBS		03/25/2022	Paydown		39,520	39,520	35,346	35,825	0	3,695	0	3,695	0	39,520	0	0	0	24	03/25/2047	1.A FM
61034L-AE-5	MMML V1 COM - CDO	C	01/15/2022	Paydown		23,992	23,992	23,759	23,930	0	61	0	61	0	23,992	0	0	0	0	04/15/2030	2.B
63170N-AG-6	NCC 2018-1 RA - CDO		01/18/2022	Paydown		49,588	49,588	48,412	49,463	0	124	0	124	0	49,588	0	0	0	0	07/15/2031	1.G
63170N-AH-4	NCC 2018-1 RB - CDO		01/18/2022	Paydown		52,282	52,282	50,722	52,141	0	141	0	141	0	52,282	0	0	0	0	07/15/2031	2.B
63170N-AK-7	NCC 2018-1 RRA - CDO		01/15/2022	Paydown		0	0	0	(796,513)	0	796,513	0	796,513	0	0	0	0	0	0	07/15/2031	6.*
63170N-AM-3	NCC 2018-1 RRB - CDO		01/15/2022	Paydown		0	0	0	(831,309)	0	831,309	0	831,309	0	0	0	0	0	0	07/15/2031	6.*
631716-AE-7	NCC 201 RNT - CDO	C	01/03/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	60,505	07/20/2029	3.C
63172D-AB-7	CF0Z 2019 B - CDO		02/15/2022	Paydown		157,633	157,633	157,633	157,630	0	3	0	3	0	157,633	0	0	0	2,928	08/31/2034	3.B FE
63173L-AC-6	TERRAPIN SECURED NOTE LTD - CDO	C	01/18/2022	Adjustment		1,742,583	1,742,583	1,544,356	1,742,801	0	(219)	0	(219)	0	1,742,583	0	0	0	0	10/15/2032	1.D Z
63173L-AC-6	NCC 192 SUB - CDO	C	01/18/2022	Paydown		0	229,398	0	(749)	0	33	0	33	0	0	0	0	0	0	10/15/2032	6.Z
67098W-AG-6	OAKC 7 D - CDO	C	02/25/2022	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	68,250	10/19/2032	2.C FE
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		02/11/2022	Call @ 100.00		304,644	304,644	304,644	304,644	0	0	0	0	0	304,644	0	0	0	9,172	01/24/2025	1.D Z
74101#-AC-3	Presidio Finance LLC - ABS		02/20/2022	Paydown		136,476	136,476	136,476	136,476	0	0	0	0	0	136,476	0	0	0	1,843	12/20/2036	3.C PL
74166Y-AA-8	PROSE 2019-1 A2 - RMBS		01/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	28	07/30/2049	2.B FE
746245-A*-0	PureWest Funding LLC		03/20/2022	Paydown		1,069,330	1,069,330	1,069,330	0	0	0	0	0	0	1,069,330	0	0	0	12,907	12/17/2036	2.A FE
747428-AA-4	Sun Holdings-QSR Pool 3 Lease-Backed Pa		03/15/2022	Paydown		14,977	14,977	15,127	15,126	0	(149)	0	(149)	0	14,977	0	0	0	144	08/15/2051	1.D PL
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C		03/10/2022	Paydown		11,197	11,197	11,197	11,197	0	0	0	0	0	11,197	0	0	0	70	02/10/2049	2.A
759676-AF-6	RAMC 2006-2 AF3 - RMBS		03/01/2022	Paydown		2,842	2,842	1,722	956	0	1,885	0	1,885	0	2,842	0	0	0	27	08/25/2036	1.D FM
76112B-GF-1	RAMP 2004-RS12 M24 - RMBS		03/25/2022	Paydown		91,777	91,777	90,400	90,378	0	1,399	0	1,399	0	91,777	0	0	0	450	12/25/2034	1.A FM
83611M-BV-9	SVHE 2004-WMC1 M1 - RMBS		03/25/2022	Paydown		19,757	19,757	17,189	17,913	0	1,844	0	1,844	0	19,757	0	0	0	32	01/25/2035	1.A FM
86212X-AB-6	STR 2019-1 A2 - ABS		03/20/2022	Paydown		731	731	731	731	0	0	0	0	0	731	0	0	0	4	11/22/2049	1.A FE
88104G-AA-2	TERRAPIN SECURED NOTE LTD - CDO	C	01/01/2022	Adjustment		5,687,682	4,989,496	5,039,476	5,687,496	0	186	0	186	0	5,687,682	0	0	0	0	10/15/2032	1.D Z
89175M-AA-1	TPMT 2018-3 A1 - RMBS		03/01/2022	Paydown		61,190	61,190	61,317	61,086	0	104	0	104	0	61,190	0	0	0	359	05/28/2058	1.A
939355-AB-9	WMALT 2007-OA3 2A - CMO/RMBS		03/01/2022	Paydown		61,532	54,770	40,804	39,711	0	21,821	0	21,821	0	61,532	0	0	0	76	02/25/2047	1.D FM
94984D-AD-6	WFMS 2006-AR13 A4 - CMO/RMBS		01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	09/25/2036	1.D FM
94984D-AD-6	WFMS 2006-AR13 A4 - CMO/RMBS		03/01/2022	Paydown		818	1,176	835	1,160	1,066	(1,407)	0	(342)	0	818	0	0	0	6	09/25/2036	2.B FM
97063Q-AA-0	WESTF 2017-A A - ABS		02/15/2022	Paydown		17,985	17,985	17,970	17,975	0	10	0	10	0	17,985	0	0	0	141	08/15/2042	2.B FE
942158-AA-2	HPS SPECIALTY LOAN FUND V FEEDER		03/02/2022	Call @ 100.00		1,575,000	1,575,000	1,575,000	1,575,000	0	0	0	0	0	1,575,000	0	0	0	12,604	09/30/2031	2.A PL
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					41,129,584	40,796,349	40,410,259	38,228,211	1,273	1,800,734	0	1,802,007	0	41,100,264	0	29,320	29,320	534,552	XXX	XXX
44055E-AG-6	Term Loan B : Hornblower Yacht		03/31/2022	Call @ 100.00		5,118	5,118	5,105	5,110	0	1	0	1	0	5,110	0	8	8	72	03/29/2025	5.C FE
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					5,118	5,118	5,105	5,110	0	1	0	1	0	5,110	0	8	8	72	XXX	XXX
2509999997	Total - Bonds - Part 4					60,708,255	60,840,644	60,477,600	58,295,162	1,273	1,799,712	0	1,800,985	0	61,166,194	0	(457,939)	(457,939)	599,442	XXX	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					60,708,255	60,840,644	60,477,600	58,295,162	1,273	1,799,712	0	1,800,985	0	61,166,194	0	(457,939)	(457,939)	599,442	XXX	XXX
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999	- Totals					60,708,255	XXX	60,477,600	58,295,162	1,273	1,799,712	0	1,800,985	0	61,166,194	0	(457,939)	(457,939)	599,442	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-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
SGIXSMPA IDX Call Option @ 621 12/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/28/2023	2,738	1,699,803	621	82,951		28,690		28,690	(54,261)						
SGIXSMPA IDX Call Option @ 623 01/02/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	01/02/2024	1,002	624,599	623	29,959		10,215		10,215	(19,744)						
SGIXSMPA IDX Call Option @ 625 01/02/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	01/02/2024	449	280,690	625	13,211		4,486		4,486	(8,726)						
SGIXSMPA IDX Call Option @ 624 12/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/29/2023	1,395	870,909	624	41,284		13,961		13,961	(27,323)						
SGIXSMPA IDX Call Option @ 617 12/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/27/2023	1,487	917,978	617	46,190		16,321		16,321	(29,869)						
SGIXSMPA IDX Call Option @ 617 12/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/26/2023	457	281,946	617	14,165		4,856		4,856	(9,309)						
SGIXSMPA IDX Call Option @ 617 12/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/26/2023	605	373,224	617	18,761		6,428		6,428	(12,333)						
SPX IDX Call Option @ 4910 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/28/2022	447	2,192,761	4910	(126,538)		(59,665)		(59,665)	66,873						
SPX IDX Call Option @ 4782 12/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/28/2023	71	339,051	4782	39,470		29,733		29,733	(9,738)						
SPX IDX Call Option @ 4997 12/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/28/2023	71	354,299	4997	(29,946)		(22,242)		(22,242)	7,704						
SPX IDX Call Option @ 4797 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/27/2022	321	1,541,743	4797	113,868		58,947		58,947	(54,922)						
SPX IDX Call Option @ 4795 12/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/27/2023	185	888,200	4795	100,185		76,308		76,308	(23,877)						
SPX IDX Call Option @ 5224 12/30/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/30/2024	12	63,522	5224	6,517		4,499		4,499	(2,018)						
SPX IDX Call Option @ 4784 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/03/2022	12/28/2022	447	2,136,761	4784	162,182		84,991		84,991	(77,191)						
SPX IDX Call Option @ 4793 12/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/29/2022	103	493,014	4793	9,466		38		38	(9,428)						
SPX IDX Call Option @ 4786 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/28/2022	130	623,087	4786	11,278		41		41	(11,237)						
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2022	39	186,713	4791	4,108		14		14	(4,094)						
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2022	22	105,502	4791	1,720		1		1	(1,719)						
SPX IDX Call Option @ 4766 01/03/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	01/03/2023	9	43,420	4766	799		6		6	(793)						
SPX IDX Call Option @ 4779 12/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/30/2022	65	310,044	4779	5,798		28		28	(5,770)						
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2022	94	450,947	4791	7,486		5		5	(7,481)						
CSEATMA6 IDX Call Option @ 278 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/28/2022	5,623	1,564,961	278	19,503		2,016		2,016	(17,487)						
CSEATMA6 IDX Call Option @ 279 12/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2023	1,075	299,494	279	7,699		2,081		2,081	(5,618)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXSMPA IDX Call Option @ 613 01/05/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/05/2024	1,911	1,172,036	613	54,967		22,152		22,152	(32,815)						
SGIXSMPA IDX Call Option @ 612 01/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/08/2024	804	491,801	612	23,423		9,516		9,516	(13,907)						
SGIXSMPA IDX Call Option @ 617 01/02/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/02/2024	489	301,636	617	13,563		5,247		5,247	(8,316)						
SGIXSMPA IDX Call Option @ 617 01/03/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/03/2024	657	405,383	617	18,252		7,270		7,270	(10,982)						
SGIXSMPA IDX Call Option @ 621 01/04/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/04/2024	1,048	650,490	621	28,379		11,132		11,132	(17,247)						
SGIXSMPA IDX Call Option @ 610 01/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/08/2024	1,105	673,374	610	32,746		13,440		13,440	(19,306)						
CSEATMA6 IDX Call Option @ 273 01/05/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/05/2024	1,515	413,102	273	11,062		4,413		4,413	(6,649)						
CSEATMA6 IDX Call Option @ 275 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/10/2022	01/05/2023	3,105	853,386	275	9,689		1,866		1,866	(7,823)						
SPX IDX Call Option @ 4877 01/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/10/2022	01/04/2023	294	1,433,185	4877	(65,519)		(44,714)		(44,714)	20,805						
SPX IDX Call Option @ 4968 01/04/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/10/2022	01/04/2024	84	417,224	4968	(30,005)		(27,765)		(27,765)	2,240						
SPX IDX Call Option @ 4733 01/04/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/10/2022	01/04/2024	186	878,256	4733	91,046		83,446		83,446	(7,600)						
SPX IDX Call Option @ 4742 01/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/10/2022	01/04/2023	294	1,393,549	4742	89,469		63,653		63,653	(25,816)						
SPX IDX Call Option @ 4750 01/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/10/2022	01/04/2023	170	806,918	4750	50,934		36,098		36,098	(14,836)						
SPX IDX Call Option @ 5151 01/06/25	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/10/2022	01/06/2025	11	58,829	5151	4,858		4,595		4,595	(263)						
SPX IDX Call Option @ 4756 01/04/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	01/10/2022	01/04/2024	84	399,374	4756	40,115		36,734		36,734	(3,381)						
SPX IDX Call Option @ 4797 01/03/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	01/10/2022	01/03/2023	3	15,349	4797	212		3		3	(208)						
SPX IDX Call Option @ 4696 01/06/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	01/10/2022	01/06/2023	64	298,951	4696	5,501		23		23	(5,478)						
SPX IDX Call Option @ 4797 01/03/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	01/10/2022	01/03/2023	7	35,926	4797	507		7		7	(500)						
SPX IDX Call Option @ 4701 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	01/10/2022	01/05/2023	32	148,162	4701	2,519		0		0	(2,519)						
SPX IDX Call Option @ 4677 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	01/10/2022	01/09/2023	62	290,116	4677	4,990		5		5	(4,985)						
SPX IDX Call Option @ 4794 01/04/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	01/10/2022	01/04/2023	77	371,403	4794	5,497		53		53	(5,444)						
SGIXSMPA IDX Call Option @ 606 01/09/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/18/2022	01/09/2024	981	594,252	606	25,496		11,994		11,994	(13,502)						
SGIXSMPA IDX Call Option @ 608 01/11/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/18/2022	01/11/2024	107	64,709	608	2,736		1,302		1,302	(1,435)						
SGIXSMPA IDX Call Option @ 610 01/12/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	01/18/2022	01/12/2024	1,369	834,955	610	34,693		16,334		16,334	(18,359)						

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SGIXSMPA IDX Call Option @ 606 01/10/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/18/2022	01/10/2024	489	296,190	606		12,727		6,158		6,158	(6,570)						
SGIXSMPA IDX Call Option @ 600 01/16/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/18/2022	01/16/2024	2,343	1,405,450	600		64,254		31,568		31,568	(32,686)						
SGIXSMPA IDX Call Option @ 606 01/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/18/2022	01/08/2024	220	133,361	606		5,714		2,692		2,692	(3,022)						
SGIXSMPA IDX Call Option @ 605 01/16/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/18/2022	01/16/2024	1,090	660,213	605		28,659		13,742		13,742	(14,917)						
SPX IDX Call Option @ 4683 01/12/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/12/2024	59	275,865	4683		29,129		28,369		28,369	(760)						
SPX IDX Call Option @ 4694 01/11/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/11/2024	219	1,026,222	4694		107,037		103,856		103,856	(3,182)						
SPX IDX Call Option @ 4913 01/12/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/12/2024	59	289,424	4913		(21,142)		(21,296)		(21,296)	(154)						
SPX IDX Call Option @ 4817 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/12/2023	503	2,422,060	4817		(114,954)		(93,173)		(93,173)	21,781						
SPX IDX Call Option @ 4684 01/11/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/11/2023	244	1,144,890	4684		76,821		61,747		61,747	(15,074)						
SPX IDX Call Option @ 5113 01/13/25	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/13/2025	20	100,872	5113		8,298		8,318		8,318	21						
SPX IDX Call Option @ 4681 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/12/2023	503	2,353,905	4681		158,953		128,260		128,260	(30,693)						
CSEATMA6 IDX Call Option @ 274 01/11/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/11/2023	5,155	1,413,821	274		15,398		3,639		3,639	(11,759)						
CSEATMA6 IDX Call Option @ 278 01/10/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/10/2024	630	175,226	278		3,587		1,324		1,324	(2,263)						
SPX IDX Call Option @ 4663 01/17/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/18/2022	01/17/2023	102	474,911	4663		8,881		354		354	(8,527)						
SPX IDX Call Option @ 4670 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/18/2022	01/09/2023	28	128,900	4670		2,346		242		242	(2,104)						
SPX IDX Call Option @ 4659 01/13/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/18/2022	01/13/2023	115	537,046	4659		8,539		122		122	(8,417)						
SPX IDX Call Option @ 4670 01/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/18/2022	01/10/2023	1	6,538	4670		101		4		4	(96)						
SPX IDX Call Option @ 4670 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/18/2022	01/09/2023	7	30,964	4670		495		7		7	(488)						
SPX IDX Call Option @ 4713 01/11/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/18/2022	01/11/2023	30	140,874	4713		2,240		47		47	(2,192)						
SPX IDX Call Option @ 4726 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/18/2022	01/12/2023	52	244,825	4726		3,697		23		23	(3,674)						
SGIXSMPA IDX Call Option @ 587 01/16/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/24/2022	01/16/2024	181	105,924	587		3,626		2,899		2,899	(727)						
SGIXSMPA IDX Call Option @ 587 01/16/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/24/2022	01/16/2024	238	139,735	587		4,778		3,824		3,824	(954)						
SGIXSMPA IDX Call Option @ 587 01/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/24/2022	01/18/2024	674	395,460	587		13,587		11,078		11,078	(2,509)						
SGIXSMPA IDX Call Option @ 587 01/17/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/24/2022	01/17/2024	421	246,780	587		8,464		6,753		6,753	(1,711)						

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SGIXSMPA IDX Call Option @ 567 01/22/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/24/2022	01/22/2024	1,910	1,083,593	567		45,600		39,486		39,486	(6,114)						
SGIXSMPA IDX Call Option @ 573 01/22/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/24/2022	01/22/2024	1,797	1,029,801	573		40,855		34,743		34,743	(6,112)						
SGIXSMPA IDX Call Option @ 582 01/19/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/24/2022	01/19/2024	2,325	1,352,798	582		49,045		40,526		40,526	(8,519)						
CSEATMA6 IDX Call Option @ 272 01/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/24/2022	01/18/2023	4,942	1,346,716	272		14,481		4,400		4,400	(10,081)						
CSEATMA6 IDX Call Option @ 277 01/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/24/2022	01/18/2024	695	192,690	277		3,783		1,500		1,500	(2,283)						
SPX IDX Call Option @ 4656 01/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/18/2023	638	2,970,364	4656	(130,861)			(174,373)		(174,373)	(43,512)						
SPX IDX Call Option @ 4941 01/21/25	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/21/2025	0	692	4941		52		70		70	18						
SPX IDX Call Option @ 4543 01/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/18/2023	173	787,233	4543		48,415		59,012		59,012	10,597						
SPX IDX Call Option @ 4517 01/18/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/18/2024	139	626,873	4517		62,598		80,559		80,559	17,961						
SPX IDX Call Option @ 4678 01/19/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/19/2024	29	137,528	4678	(10,358)			(14,357)		(14,357)	(3,999)						
SPX IDX Call Option @ 4476 01/19/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/19/2024	29	131,584	4476		13,945		17,826		17,826	3,881						
SPX IDX Call Option @ 4530 01/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/18/2023	638	2,889,841	4530		182,551		222,121		222,121	39,571						
SPX IDX Call Option @ 4577 01/17/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/17/2023	79	361,637	4577		6,582		2,851		2,851	(3,731)						
SPX IDX Call Option @ 4398 01/23/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/23/2023	68	297,169	4398		6,389		4,123		4,123	(2,266)						
SPX IDX Call Option @ 4577 01/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/18/2023	31	141,707	4577		2,140		439		439	(1,701)						
SPX IDX Call Option @ 4533 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/19/2023	181	820,203	4533		13,287		2,593		2,593	(10,694)						
SPX IDX Call Option @ 4577 01/17/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/17/2023	39	176,905	4577		2,724		139		139	(2,585)						
SPX IDX Call Option @ 4483 01/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/24/2022	01/20/2023	42	187,871	4483		3,194		941		941	(2,253)						
SGIXSMPA IDX Call Option @ 568 01/23/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/31/2022	01/23/2024	479	272,006	568		13,232		9,516		9,516	(3,716)						
SGIXSMPA IDX Call Option @ 560 01/25/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/31/2022	01/25/2024	754	421,812	560		22,431		17,221		17,221	(5,210)						
SGIXSMPA IDX Call Option @ 551 01/26/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/31/2022	01/26/2024	1,203	663,193	551		38,146		30,131		30,131	(8,015)						
SGIXSMPA IDX Call Option @ 550 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/31/2022	01/29/2024	4,389	2,414,074	550		140,529		111,574		111,574	(28,955)						
SGIXSMPA IDX Call Option @ 568 01/24/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/31/2022	01/24/2024	440	249,967	568		12,173		8,937		8,937	(3,236)						
SGIXSMPA IDX Call Option @ 561 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/31/2022	01/29/2024	63	35,142	561		1,854		1,417		1,417	(437)						

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CSEATMA6 IDX Call Option @ 272 01/24/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/31/2022	01/24/2024	863	234,517	272		5,303		2,948		2,948	(2,355)						
CSEATMA6 IDX Call Option @ 269 01/25/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/31/2022	01/25/2023	3,775	1,015,154	269		12,180		5,609		5,609	(6,571)						
SPX IDX Call Option @ 4356 01/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	25	106,820	4356		1,923		1,570		1,570	(353)						
SPX IDX Call Option @ 4327 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/27/2023	96	413,701	4327		8,315		7,398		7,398	(917)						
SPX IDX Call Option @ 4410 01/23/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/23/2023	16	70,694	4410		1,216		260		260	(956)						
SPX IDX Call Option @ 4410 01/24/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/24/2023	12	53,627	4410		1,432		815		815	(617)						
SPX IDX Call Option @ 4350 01/26/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/26/2023	46	202,228	4350		3,903		3,067		3,067	(836)						
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/30/2023	58	255,629	4432		4,371		2,207		2,207	(2,164)						
SPX IDX Call Option @ 4410 01/23/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/23/2023	36	157,706	4410		2,791		1,148		1,148	(1,643)						
SPX IDX Call Option @ 4372 01/24/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/24/2023	331	1,447,145	4372		149,635		151,024		151,024	1,389						
SPX IDX Call Option @ 4749 01/27/25	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/27/2025	3	14,293	4749		1,724		1,809		1,809	85						
SPX IDX Call Option @ 4598 01/25/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2024	56	257,669	4598		(26,422)		(30,089)		(30,089)	(3,667)						
SPX IDX Call Option @ 4386 01/25/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2024	56	245,777	4386		34,212		37,317		37,317	3,106						
SPX IDX Call Option @ 4374 01/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	530	2,319,312	4374		238,753		241,723		241,723	2,969						
SPX IDX Call Option @ 4493 01/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	530	2,382,590	4493		(195,817)		(199,862)		(199,862)	(4,045)						
SPX IDX Call Option @ 4384 01/24/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	01/31/2022	01/24/2024	321	1,407,882	4384		196,079		213,989		213,989	17,910						
SGIXSMPA IDX Call Option @ 567 01/30/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	01/30/2024	272	153,897	567		7,474		5,603		5,603	(1,871)						
SGIXSMPA IDX Call Option @ 567 01/31/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	01/31/2024	1,786	1,011,904	567		49,180		37,688		37,688	(11,492)						
SGIXSMPA IDX Call Option @ 570 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	02/02/2023	16	9,110	570		370		311		311	(59)						
SGIXSMPA IDX Call Option @ 564 02/05/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	02/05/2024	2,231	1,258,886	564		62,909		48,592		48,592	(14,317)						
SGIXSMPA IDX Call Option @ 566 02/01/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	02/01/2024	102	57,893	566		2,838		2,145		2,145	(694)						
SGIXSMPA IDX Call Option @ 567 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	01/29/2024	353	199,882	567		9,702		7,281		7,281	(2,421)						
SGIXSMPA IDX Call Option @ 570 02/02/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	02/02/2024	665	378,834	570		17,830		13,479		13,479	(4,352)						
SGIXSMPA IDX Call Option @ 559 02/05/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	02/05/2024	591	330,661	559		17,348		13,630		13,630	(3,718)						

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CSEATMA6 IDX Call Option @ 268 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/07/2022	02/01/2023	5,010	1,342,031	268		16,182		8,312		8,312	(7,870)						
CSEATMA6 IDX Call Option @ 272 02/01/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/07/2022	02/01/2024	509	138,737	272		2,877		1,579		1,579	(1,298)						
SPX IDX Call Option @ 4520 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/01/2023	281	1,268,493	4520		102,754		102,463		102,463	(291)						
SPX IDX Call Option @ 4641 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/01/2023	529	2,453,924	4641		(148,453)		(154,759)		(154,759)	(6,307)						
NDX IDX Call Option @ 15061 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/02/2023	0	5,573	15061		488		494		494	5						
SPX IDX Call Option @ 4519 02/01/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/01/2024	338	1,526,043	4519		182,399		198,312		198,312	15,914						
SPX IDX Call Option @ 4513 01/30/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	01/30/2024	41	186,194	4513		22,381		24,339		24,339	1,957						
NDX IDX Call Option @ 15140 02/02/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/02/2024	0	5,753	15140		745		795		795	50						
SPX IDX Call Option @ 4521 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/01/2023	529	2,390,702	4521		193,257		192,705		192,705	(552)						
SPX IDX Call Option @ 4739 01/30/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	01/30/2024	41	195,526	4739		(16,593)		(19,028)		(19,028)	(2,435)						
SPX IDX Call Option @ 4516 01/31/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	01/31/2023	66	299,020	4516		4,994		1,479		1,479	(3,515)						
SPX IDX Call Option @ 4589 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/02/2023	59	269,213	4589		4,307		917		917	(3,390)						
SPX IDX Call Option @ 4516 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	01/30/2023	16	72,158	4516		1,212		304		304	(908)						
SPX IDX Call Option @ 4547 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/01/2023	47	214,369	4547		3,944		702		702	(3,242)						
SPX IDX Call Option @ 4501 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/06/2023	13	56,932	4501		1,025		270		270	(755)						
SPX IDX Call Option @ 4516 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	01/30/2023	53	238,286	4516		4,265		1,056		1,056	(3,209)						
SPX IDX Call Option @ 4477 02/03/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/07/2022	02/03/2023	81	362,449	4477		7,176		3,063		3,063	(4,113)						
SGIXSMIPA IDX Call Option @ 559 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/08/2022	02/06/2023	3	1,829	559		87		76		76	(11)						
SGIXSMIPA IDX Call Option @ 566 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/08/2022	02/01/2023	2	934	566		41		34		34	(7)						
SGIXSMIPA IDX Call Option @ 564 02/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/08/2022	02/03/2023	4	2,037	564		91		78		78	(13)						
SGIXSMIPA IDX Call Option @ 558 02/06/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/06/2024	479	267,150	558		11,660		10,904		10,904	(756)						
SGIXSMIPA IDX Call Option @ 548 02/12/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/12/2024	1,558	854,078	548		41,489		39,616		39,616	(1,874)						
SGIXSMIPA IDX Call Option @ 554 02/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/10/2023	80	44,358	554		1,737		1,972		1,972	235						
SGIXSMIPA IDX Call Option @ 562 02/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/08/2024	3,711	2,084,945	562		87,762		81,063		81,063	(6,699)						

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SGIXSMPA IDX Call Option @ 558 02/07/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/07/2024	4,082	2,278,248	558		99,507		94,966		94,966	(4,541)						
SGIXSMPA IDX Call Option @ 569 02/09/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/09/2024	840	478,312	569		18,678		17,064		17,064	(1,614)						
SGIXSMPA IDX Call Option @ 554 02/12/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/12/2024	1,302	721,310	554		32,976		31,252		31,252	(1,724)						
SGIXSMPA IDX Call Option @ 569 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/09/2023	17	9,926	569		313		342		342	30						
CSEATMA6 IDX Call Option @ 264 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/09/2023	4,561	1,205,316	264		18,199		11,467		11,467	(6,733)						
CSEATMA6 IDX Call Option @ 271 02/07/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/14/2022	02/07/2024	1,689	458,114	271		10,000		5,763		5,763	(4,236)						
SPX IDX Call Option @ 4504 02/07/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/07/2024	358	1,612,780	4504		177,671		214,704		214,704	37,034						
SPX IDX Call Option @ 4488 02/08/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/08/2024	6	27,285	4488		3,079		3,710		3,710	631						
SPX IDX Call Option @ 4686 02/08/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/08/2024	6	28,489	4686		(2,343)		(3,012)		(3,012)	(669)						
NDX IDX Call Option @ 14762 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/09/2023	1	14,024	14762		1,210		1,446		1,446	236						
SPX IDX Call Option @ 4507 02/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/07/2023	254	1,145,902	4507		82,312		96,159		96,159	13,848						
SPX IDX Call Option @ 4500 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/08/2023	471	2,118,959	4500		154,440		180,362		180,362	25,922						
NDX IDX Call Option @ 14741 02/09/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/09/2024	2	30,072	14741		3,988		4,737		4,737	749						
SPX IDX Call Option @ 4630 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/08/2023	471	2,180,107	4630		(114,080)		(143,220)		(143,220)	(29,140)						
SPX IDX Call Option @ 4419 02/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/13/2023	48	213,155	4419		3,560		588		588	(2,972)						
SPX IDX Call Option @ 4504 02/10/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/10/2023	51	230,113	4504		3,153		468		468	(2,685)						
SPX IDX Call Option @ 4522 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/08/2023	107	485,568	4522		7,284		463		463	(6,821)						
SPX IDX Call Option @ 4484 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/06/2023	4	18,832	4484		254		20		20	(234)						
SPX IDX Call Option @ 4587 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/09/2023	62	285,965	4587		3,517		317		317	(3,200)						
SPX IDX Call Option @ 4484 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/06/2023	32	142,497	4484		2,294		340		340	(1,954)						
SPX IDX Call Option @ 4484 02/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/14/2022	02/07/2023	36	159,222	4484		2,946		626		626	(2,320)						
SPX IDX Call Option @ 4540 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	01/30/2023	95	430,203	4540		(21,128)		(33,244)		(33,244)	(12,115)						
SPX IDX Call Option @ 4432 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	01/29/2024	50	223,365	4432		23,467		32,211		32,211	8,744						
SPX IDX Call Option @ 4651 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	01/29/2024	50	234,428	4651		(16,661)		(25,644)		(25,644)	(8,983)						
SPX IDX Call Option @ 4495 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	01/30/2023	72	325,692	4495		19,325		27,469		27,469	8,144						
SPX IDX Call Option @ 4831 01/28/25	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	01/28/2025	8	37,776	4831		3,562		4,373		4,373	811						

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SPX IDX Call Option @ 4535 01/31/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	01/31/2024	48	218,028	4535	19,887		27,752		27,752	7,865						
SPX IDX Call Option @ 4437 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	01/30/2023	95	420,404	4437	28,220		39,518		39,518	11,298						
NDX IDX Call Option @ 14164 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/16/2023	4	54,107	14164	5,961		7,297		7,297	1,336						
SPX IDX Call Option @ 4646 02/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/14/2024	16	73,036	4646	(5,020)		(8,187)		(8,187)	(3,167)						
SPX IDX Call Option @ 4402 02/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/15/2023	509	2,241,502	4402	165,188		230,536		230,536	65,347						
SPX IDX Call Option @ 4529 02/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/15/2023	509	2,305,979	4529	(125,961)		(188,719)		(188,719)	(62,758)						
SPX IDX Call Option @ 4386 02/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/14/2024	16	68,941	4386	8,121		10,645		10,645	2,524						
SPX IDX Call Option @ 4405 02/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/14/2023	269	1,185,910	4405	86,823		121,142		121,142	34,319						
SPX IDX Call Option @ 4434 02/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/14/2024	239	1,061,149	4434	109,838		154,800		154,800	44,962						
NDX IDX Call Option @ 14178 02/16/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/16/2024	4	52,601	14178	8,181		9,879		9,879	1,698						
SGIXSMPA IDX Call Option @ 545 02/12/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/12/2024	578	315,089	545	15,434		14,917		14,917	(518)						
SGIXSMPA IDX Call Option @ 547 02/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/15/2024	2,176	1,190,960	547	57,267		56,920		56,920	(347)						
SGIXSMPA IDX Call Option @ 548 02/16/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/16/2024	53	28,997	548	1,384		1,382		1,382	(2)						
SGIXSMPA IDX Call Option @ 545 02/13/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/13/2024	1,178	642,298	545	31,481		30,405		30,405	(1,076)						
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/20/2024	1,622	881,836	544	44,131		44,865		44,865	734						
SGIXSMPA IDX Call Option @ 545 02/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/14/2024	1,043	568,512	545	27,885		27,402		27,402	(483)						
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/20/2024	1,608	873,932	544	43,803		44,620		44,620	817						
SGIXSMPA IDX Call Option @ 547 02/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/15/2023	38	20,668	547	867		1,044		1,044	178						
SGIXSMPA IDX Call Option @ 544 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/21/2023	4	2,299	544	103		127		127	24						
SGIXSMPA IDX Call Option @ 544 02/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/17/2023	192	104,262	544	4,610		5,708		5,708	1,098						
SGIXSMPA IDX Call Option @ 564 02/05/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/05/2024	19	10,964	564	432		423		423	(9)						
SGIXSMPA IDX Call Option @ 548 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/16/2023	2	959	548	40		48		48	9						
SGIXSMPA IDX Call Option @ 561 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	01/29/2024	72	40,305	561	1,638		1,625		1,625	(13)						

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SGIXSMPA IDX Call Option @ 562 02/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	02/08/2024	39	21,915	562		895		852		852	(43)						
SGIXSMPA IDX Call Option @ 570 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	02/02/2023	14	7,713	570		221		264		264	43						
CSEATMA6 IDX Call Option @ 269 02/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	02/15/2023	3,953	1,063,160	269		12,134		6,177		6,177	(5,957)						
CSEATMA6 IDX Call Option @ 272 02/16/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	02/16/2024	2,151	584,320	272		12,842		7,245		7,245	(5,597)						
CSEATMA6 IDX Call Option @ 267 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	01/30/2023	2,061	550,812	267		6,678		3,638		3,638	(3,040)						
CSEATMA6 IDX Call Option @ 269 01/30/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/22/2022	01/30/2024	997	268,065	269		6,429		3,910		3,910	(2,519)						
SPX IDX Call Option @ 4402 02/14/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/14/2023	29	129,277	4402		1,849		257		257	(1,592)						
SPX IDX Call Option @ 4380 02/17/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/17/2023	62	273,109	4380		4,233		4,008		4,008	(225)						
SPX IDX Call Option @ 4402 02/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/13/2023	27	118,185	4402		2,127		549		549	(1,578)						
SPX IDX Call Option @ 4349 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/21/2023	63	272,979	4349		4,286		3,972		3,972	(314)						
SPX IDX Call Option @ 4402 02/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/13/2023	39	171,973	4402		2,390		304		304	(2,086)						
SPX IDX Call Option @ 4589 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/02/2023	1	4,498	4589		48		21		21	(27)						
SPX IDX Call Option @ 4475 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/16/2023	14	62,426	4475		899		441		441	(458)						
SPX IDX Call Option @ 4471 02/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	02/15/2023	50	221,452	4471		3,100		721		721	(2,379)						
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/22/2022	01/30/2023	53	235,110	4432		3,315		2,261		2,261	(1,054)						
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/26/2024	1,831	1,005,076	549		46,782		48,344		48,344	1,562						
SGIXSMPA IDX Call Option @ 541 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/22/2023	84	45,337	541		2,020		2,599		2,599	578						
SGIXSMPA IDX Call Option @ 541 02/22/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/22/2024	3,062	1,657,625	541		83,271		87,290		87,290	4,020						
SGIXSMPA IDX Call Option @ 535 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/24/2023	37	19,869	535		964		1,245		1,245	282						
SGIXSMPA IDX Call Option @ 535 02/26/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/26/2024	1,562	835,824	535		44,736		47,209		47,209	2,473						
SGIXSMPA IDX Call Option @ 541 02/20/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/20/2024	363	196,386	541		9,847		10,151		10,151	305						
SGIXSMPA IDX Call Option @ 534 02/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/23/2023	43	22,751	534		1,118		1,438		1,438	320						

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SGIXSMPA IDX Call Option @ 541 02/20/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/20/2024	236	127,568	541		6,397		6,594		6,594	197						
SGIXSMPA IDX Call Option @ 541 02/21/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/21/2024	1,210	654,971	541		32,872		33,877		33,877	1,005						
SGIXSMPA IDX Call Option @ 534 02/23/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/23/2024	156	83,228	534		4,494		4,736		4,736	242						
SGIXSMPA IDX Call Option @ 549 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/28/2022	02/27/2023	53	29,001	549		1,170		1,489		1,489	319						
SPX IDX Call Option @ 4315 02/20/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/20/2024	6	25,676	4315		3,237		4,317		4,317	1,080						
NDX IDX Call Option @ 13645 02/22/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/22/2024	14	185,296	13645		31,829		40,756		40,756	8,927						
SPX IDX Call Option @ 4798 02/14/25	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/14/2025	71	339,590	4798		29,595		41,294		41,294	11,699						
SPX IDX Call Option @ 4290 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/22/2023	586	2,513,230	4290		237,798		313,543		313,543	75,746						
SPX IDX Call Option @ 4668 02/20/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/20/2024	6	27,773	4668		(2,057)		(3,047)		(3,047)	(989)						
NDX IDX Call Option @ 14254 02/12/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/12/2024	1	8,695	14254		1,221		1,592		1,592	371						
SPX IDX Call Option @ 4286 02/22/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/22/2024	220	942,857	4286		123,606		163,986		163,986	40,380						
NDX IDX Call Option @ 15140 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/02/2023	0	3,179	15140		192		271		271	79						
SPX IDX Call Option @ 4407 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/22/2023	586	2,581,764	4407		(190,048)		(266,435)		(266,435)	(76,386)						
SPX IDX Call Option @ 4300 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/21/2023	234	1,005,438	4300		93,442		123,453		123,453	30,011						
NDX IDX Call Option @ 13653 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/22/2023	10	139,533	13653		17,671		23,152		23,152	5,482						
CSEATMA6 IDX Call Option @ 270 02/23/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/23/2024	1,957	527,756	270		12,673		7,978		7,978	(4,695)						
CSEATMA6 IDX Call Option @ 266 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/28/2022	02/22/2023	4,637	1,233,744	266		17,261		10,547		10,547	(6,714)						
SPX IDX Call Option @ 4226 02/23/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	02/28/2022	02/23/2023	117	495,778	4226		8,627		7,816		7,816	(811)						
SPX IDX Call Option @ 4305 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	02/28/2022	02/22/2023	64	273,395	4305		4,347		3,795		3,795	(552)						
SPX IDX Call Option @ 4305 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	02/28/2022	02/21/2023	30	128,669	4305		2,136		2,062		2,062	(74)						
SPX IDX Call Option @ 4289 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	02/28/2022	02/24/2023	166	712,396	4289		11,398		9,765		9,765	(1,634)						
SPX IDX Call Option @ 4385 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	02/28/2022	02/27/2023	38	167,801	4385		2,551		2,314		2,314	(237)						
SPX IDX Call Option @ 4305 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	02/28/2022	02/21/2023	24	103,659	4305		1,545		1,381		1,381	(164)						
SPX IDX Call Option @ 4374 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/07/2022	02/27/2023	35	151,907	4374		3,524		2,132		2,132	(1,392)						
SPX IDX Call Option @ 4374 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/07/2022	02/27/2023	170	742,739	4374		8,393		9,675		9,675	1,282						
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/07/2022	02/28/2023	40	173,820	4374		3,685		2,427		2,427	(1,258)						

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SPX IDX Call Option @ 4306 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/01/2023	84	361,941	4306		5,900		5,665		5,665	(235)						
SPX IDX Call Option @ 4387 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/02/2023	95	417,730	4387		5,723		5,782		5,782	59						
SPX IDX Call Option @ 4363 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/03/2023	28	121,785	4363		3,337		1,904		1,904	(1,433)						
SPX IDX Call Option @ 4329 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/06/2023	60	260,814	4329		4,721		3,868		3,868	(853)						
SPX IDX Call Option @ 4475 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/16/2023	28	125,882	4475		2,820		800		800	(2,020)						
SPX IDX Call Option @ 4349 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/21/2023	4	17,961	4349		2,346		337		337	(2,008)						
SGIXSMPA IDX Call Option @ 545 02/26/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/26/2024	1,087	592,744	545		31,772		29,302		29,302	(2,470)						
SGIXSMPA IDX Call Option @ 550 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/02/2023	231	126,861	550		5,826		6,423		6,423	597						
SGIXSMPA IDX Call Option @ 545 02/27/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/27/2024	246	134,258	545		7,200		6,643		6,643	(557)						
SGIXSMPA IDX Call Option @ 554 03/04/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/04/2024	182	100,909	554		4,996		4,593		4,593	(403)						
SGIXSMPA IDX Call Option @ 556 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/06/2023	122	67,840	556		2,880		3,134		3,134	255						
SGIXSMPA IDX Call Option @ 554 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/03/2023	189	104,470	554		4,562		4,995		4,995	432						
SGIXSMPA IDX Call Option @ 541 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/01/2023	547	295,793	541		15,269		17,047		17,047	1,777						
SGIXSMPA IDX Call Option @ 535 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/24/2023	9	4,726	535		261		296		296	35						
SGIXSMPA IDX Call Option @ 547 02/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/15/2024	128	70,184	547		3,651		3,354		3,354	(297)						
SGIXSMPA IDX Call Option @ 556 03/04/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/04/2024	1,184	658,862	556		31,838		29,102		29,102	(2,736)						
SGIXSMPA IDX Call Option @ 541 03/01/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/01/2024	972	525,640	541		29,492		27,682		27,682	(1,810)						
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/28/2023	47	25,705	545		1,251		1,401		1,401	150						
SGIXSMPA IDX Call Option @ 545 02/28/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/28/2024	1,204	656,642	545		35,241		33,090		33,090	(2,151)						
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/26/2024	402	220,982	549		11,402		10,629		10,629	(773)						
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/20/2024	974	529,472	544		28,732		27,033		27,033	(1,698)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXSMPA IDX Call Option @ 550 03/04/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/07/2022	03/04/2024	1,529	840,643	550		43,246		40,018		40,018	(3,229)						
SPX IDX Call Option @ 4365 02/29/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	02/29/2024	322	1,405,380	4365		155,431		225,368		225,368	69,937						
SPX IDX Call Option @ 4525 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/30/2023	54	244,232	4525		(11,737)		(19,482)		(19,482)	(7,745)						
SPX IDX Call Option @ 4477 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	03/01/2023	773	3,461,835	4477		(197,651)		(320,816)		(320,816)	(123,165)						
SPX IDX Call Option @ 4506 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/30/2023	34	151,853	4506		8,031		12,575		12,575	4,544						
SPX IDX Call Option @ 4432 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/29/2024	38	168,499	4432		16,578		24,343		24,343	7,765						
SPX IDX Call Option @ 4644 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/29/2024	38	176,568	4644		(12,158)		(19,540)		(19,540)	(7,382)						
SPX IDX Call Option @ 4831 01/28/25	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/28/2025	23	113,087	4831		8,590		13,160		13,160	4,570						
SPX IDX Call Option @ 4373 02/27/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	02/27/2024	34	148,603	4373		16,207		23,560		23,560	7,353						
SPX IDX Call Option @ 4575 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/29/2024	27	122,142	4575		9,726		14,786		14,786	5,061						
NDX IDX Call Option @ 13994 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	03/02/2023	8	108,030	13994		9,732		15,891		15,891	6,158						
SPX IDX Call Option @ 4363 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	03/01/2023	773	3,373,150	4363		253,823		379,708		379,708	125,885						
NDX IDX Call Option @ 14166 03/01/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	03/01/2024	31	441,711	14166		55,026		84,158		84,158	29,132						
SPX IDX Call Option @ 4372 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	03/01/2023	241	1,052,539	4372		77,707		116,605		116,605	38,898						
SPX IDX Call Option @ 4691 02/27/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	02/27/2024	34	159,414	4691		(10,475)		(17,119)		(17,119)	(6,644)						
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/30/2023	54	239,187	4432		14,894		22,737		22,737	7,843						
CSEATMA6 IDX Call Option @ 273 03/01/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	03/01/2024	2,153	588,430	273		12,152		7,045		7,045	(5,107)						
CSEATMA6 IDX Call Option @ 267 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/30/2023	1,907	509,604	267		5,943		3,512		3,512	(2,431)						
CSEATMA6 IDX Call Option @ 268 01/29/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	01/29/2024	474	127,155	268		3,100		2,059		2,059	(1,041)						
CSEATMA6 IDX Call Option @ 267 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/07/2022	03/01/2023	6,650	1,778,327	267		22,546		13,540		13,540	(9,006)						
SGIXSMPA IDX Call Option @ 550 03/06/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/14/2022	03/06/2024	1,141	627,591	550		29,750		29,339		29,339	(411)						
SGIXSMPA IDX Call Option @ 542 03/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/14/2022	03/08/2024	503	272,633	542		14,013		14,063		14,063	50						
SGIXSMPA IDX Call Option @ 550 03/05/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/14/2022	03/05/2024	199	109,199	550		5,170		5,108		5,108	(62)						
SGIXSMPA IDX Call Option @ 543 03/11/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/14/2022	03/11/2024	1,011	549,309	543		27,929		27,903		27,903	(26)						

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SGIXSMPA IDX Call Option @ 542 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/08/2023	78	42,371	542	1,957		2,382		2,382	425						
SGIXSMPA IDX Call Option @ 550 03/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/07/2023	250	137,646	550	5,699		6,986		6,986	1,287						
SGIXSMPA IDX Call Option @ 546 03/11/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/11/2024	813	443,394	546	22,018		21,977		21,977	(41)						
SGIXSMPA IDX Call Option @ 550 03/07/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/07/2024	998	548,890	550	26,044		26,132		26,132	88						
SGIXSMPA IDX Call Option @ 546 03/11/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/11/2024	1,700	928,923	546	45,833		45,724		45,724	(109)						
SGIXSMPA IDX Call Option @ 554 03/04/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/04/2024	157	87,170	554	3,955		3,968		3,968	13						
SGIXSMPA IDX Call Option @ 541 03/01/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/01/2024	43	23,039	541	1,192		1,213		1,213	21						
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	02/26/2024	9	4,733	549	223		228		228	4						
SGIXSMPA IDX Call Option @ 554 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/03/2023	57	31,493	554	1,222		1,506		1,506	284						
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	02/28/2023	4	2,339	545	102		128		128	26						
SGIXSMPA IDX Call Option @ 546 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/09/2023	200	109,195	546	4,766		5,789		5,789	1,023						
SGIXSMPA IDX Call Option @ 543 03/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/13/2023	149	80,769	543	3,692		4,459		4,459	767						
SGIXSMPA IDX Call Option @ 549 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	02/27/2023	5	2,866	549	117		147		147	30						
SGIXSMPA IDX Call Option @ 546 03/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	03/10/2023	4	1,975	546	87		106		106	19						
SGIXSMPA IDX Call Option @ 545 02/28/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/14/2022	02/28/2024	152	82,684	545	4,073		4,167		4,167	94						
SPX IDX Call Option @ 4362 02/26/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	02/26/2024	20	88,635	4362	9,569		14,224		14,224	4,655						
NDX IDX Call Option @ 13319 03/07/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/07/2024	5	70,055	13319	10,963		17,032		17,032	6,068						
SPX IDX Call Option @ 4223 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/08/2023	689	2,911,113	4223	263,743		409,553		409,553	145,810						
SPX IDX Call Option @ 4233 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/08/2023	253	1,071,102	4233	96,981		148,637		148,637	51,655						
SPX IDX Call Option @ 4329 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/02/2023	5	22,989	4329	1,732		2,733		2,733	1,001						
SPX IDX Call Option @ 4337 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/08/2023	689	2,989,692	4337	(215,569)		(354,094)		(354,094)	(138,525)						
SPX IDX Call Option @ 4408 03/07/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/07/2024	36	160,269	4408	(15,972)		(24,594)		(24,594)	(8,622)						

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SPX IDX Call Option @ 4216 03/07/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/07/2024	397	1,674,887	4216	220,214		318,184		318,184	97,970						
NDX IDX Call Option @ 14189 02/26/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	02/26/2024	0	1,845	14189	205		348		348	143						
SPX IDX Call Option @ 4472 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	38	170,514	4472	(9,090)		(15,954)		(15,954)	(6,864)						
NDX IDX Call Option @ 13421 03/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/07/2023	10	130,316	13421	13,912		23,877		23,877	9,964						
NDX IDX Call Option @ 14111 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	11	148,447	14111	11,329		20,823		20,823	9,495						
SPX IDX Call Option @ 4343 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	38	165,582	4343	12,121		19,251		19,251	7,130						
SPX IDX Call Option @ 4248 03/07/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/07/2024	36	154,440	4248	19,522		28,354		28,354	8,832						
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	01/30/2023	14	61,337	4432	534		751		751	217						
SPX IDX Call Option @ 4471 02/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	02/15/2023	1	3,130	4471	21		13		13	(8)						
SPX IDX Call Option @ 4260 03/10/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/10/2023	18	75,095	4260	916		1,000		1,000	84						
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	02/28/2023	3	12,422	4374	135		179		179	44						
SPX IDX Call Option @ 4171 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/08/2023	64	265,590	4171	4,010		4,350		4,350	340						
SPX IDX Call Option @ 4201 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/06/2023	6	24,786	4201	250		221		221	(29)						
SPX IDX Call Option @ 4204 03/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/13/2023	212	889,674	4204	12,900		14,237		14,237	1,337						
SPX IDX Call Option @ 4306 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	8	33,976	4306	428		542		542	114						
SPX IDX Call Option @ 4201 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/06/2023	52	217,658	4201	2,547		2,553		2,553	6						
SPX IDX Call Option @ 4278 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/09/2023	75	321,910	4278	4,378		5,120		5,120	742						
SPX IDX Call Option @ 4201 03/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/07/2023	53	222,070	4201	2,820		2,946		2,946	126						
CSEATMA6 IDX Call Option @ 268 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	02/08/2023	1,067	285,961	268	2,575		2,224		2,224	(351)						
CSEATMA6 IDX Call Option @ 272 03/08/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/08/2024	3,254	885,853	272	16,731		13,423		13,423	(3,308)						
CSEATMA6 IDX Call Option @ 266 02/23/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	02/23/2024	93	24,742	266	588		537		537	(51)						
CSEATMA6 IDX Call Option @ 268 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	03/09/2023	6,501	1,743,435	268	17,340		15,049		15,049	(2,291)						
CSEATMA6 IDX Call Option @ 267 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/14/2022	02/27/2023	161	43,024	267	451		411		411	(40)						
SGIXSMPA IDX Call Option @ 563 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/20/2023	249	140,181	563	6,215		5,945		5,945	(269)						
SGIXSMPA IDX Call Option @ 544 03/12/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/12/2024	52	28,245	544	1,665		1,395		1,395	(269)						

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SGIXSMPA IDX Call Option @ 552 03/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/15/2024	567	313,010	552		17,166		14,482		14,482	(2,683)						
SGIXSMPA IDX Call Option @ 546 03/11/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/11/2024	106	57,715	546		3,331		2,841		2,841	(490)						
SGIXSMPA IDX Call Option @ 556 03/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/18/2024	721	400,989	556		21,190		17,796		17,796	(3,394)						
SGIXSMPA IDX Call Option @ 544 03/13/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/13/2024	230	125,309	544		7,385		6,196		6,196	(1,189)						
SGIXSMPA IDX Call Option @ 561 03/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/18/2024	1,434	804,622	561		40,442		33,640		33,640	(6,803)						
SGIXSMPA IDX Call Option @ 544 03/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/14/2024	2,595	1,412,178	544		83,237		70,973		70,973	(12,264)						
SGIXSMPA IDX Call Option @ 561 03/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/17/2023	67	37,553	561		1,692		1,626		1,626	(66)						
SGIXSMPA IDX Call Option @ 546 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/09/2023	63	34,288	546		1,850		1,818		1,818	(33)						
SGIXSMPA IDX Call Option @ 544 03/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/14/2023	351	191,124	544		10,635		10,406		10,406	(229)						
SGIXSMPA IDX Call Option @ 556 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/16/2023	110	61,154	556		2,942		2,845		2,845	(97)						
SGIXSMPA IDX Call Option @ 552 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/15/2023	201	110,951	552		5,614		5,448		5,448	(166)						
SGIXSMPA IDX Call Option @ 563 03/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/18/2024	1,064	598,548	563		29,635		24,551		24,551	(5,083)						
SGIXSMPA IDX Call Option @ 546 03/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/10/2023	20	10,826	546		590		579		579	(10)						
NDX IDX Call Option @ 13591 03/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/10/2023	4	48,520	13591		7,436		8,383		8,383	946						
SPX IDX Call Option @ 4260 03/11/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/11/2024	9	38,762	4260		6,766		7,044		7,044	278						
NDX IDX Call Option @ 13416 03/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/14/2024	20	266,171	13416		55,163		63,243		63,243	8,080						
SPX IDX Call Option @ 4241 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/09/2023	36	152,534	4241		19,062		20,953		20,953	1,891						
SPX IDX Call Option @ 4237 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/09/2023	24	99,777	4237		12,713		13,782		13,782	1,068						
SPX IDX Call Option @ 4405 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/09/2023	36	158,437	4405		(14,674)		(16,861)		(16,861)	(2,186)						
SPX IDX Call Option @ 4298 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/15/2023	651	2,799,043	4298		315,248		355,527		355,527	40,280						
SPX IDX Call Option @ 4422 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/15/2023	651	2,879,875	4422		(260,307)		(300,492)		(300,492)	(40,185)						
SPX IDX Call Option @ 4350 03/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/15/2024	26	112,193	4350		16,858		18,500		18,500	1,642						
SPX IDX Call Option @ 4521 03/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/21/2022	03/15/2024	26	116,606	4521		(13,770)		(15,753)		(15,753)	(1,982)						

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SPX IDX Call Option @ 4308 03/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/14/2023	182	784,458	4308	87,612		98,080		98,080	10,468						
SPX IDX Call Option @ 4361 03/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/15/2024	240	1,046,838	4361	153,454		170,452		170,452	16,997						
NDX IDX Call Option @ 13577 03/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/14/2023	16	220,347	13577	32,264		38,425		38,425	6,161						
CSEATMA6 IDX Call Option @ 269 03/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/10/2023	159	42,902	269	427		269		269	(158)						
CSEATMA6 IDX Call Option @ 265 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/15/2023	5,666	1,500,574	265	19,887		15,043		15,043	(4,844)						
CSEATMA6 IDX Call Option @ 272 03/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/21/2022	03/18/2024	1,753	476,800	272	9,608		6,089		6,089	(3,518)						
SPX IDX Call Option @ 4262 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/15/2023	36	151,615	4262	2,441		2,052		2,052	(389)						
SPX IDX Call Option @ 4387 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/02/2023	2	10,528	4387	142		122		122	(20)						
SPX IDX Call Option @ 4412 03/17/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/17/2023	37	162,482	4412	2,112		1,723		1,723	(389)						
SPX IDX Call Option @ 4173 03/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/13/2023	53	222,635	4173	3,340		2,702		2,702	(638)						
SPX IDX Call Option @ 4358 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/16/2023	44	191,179	4358	2,753		2,295		2,295	(458)						
SPX IDX Call Option @ 4173 03/14/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/14/2023	125	522,181	4173	7,833		6,333		6,333	(1,500)						
SPX IDX Call Option @ 4463 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/20/2023	46	203,250	4463	2,785		2,354		2,354	(431)						
SPX IDX Call Option @ 4173 03/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/13/2023	62	258,274	4173	4,184		3,463		3,463	(721)						
CSEATMA6 IDX Call Option @ 267 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/28/2022	03/03/2023	31	8,315	267	95		65		65	(30)						
CSEATMA6 IDX Call Option @ 271 03/25/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/28/2022	03/25/2024	1,308	354,607	271	7,614		4,875		4,875	(2,739)						
CSEATMA6 IDX Call Option @ 266 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/28/2022	03/22/2023	4,510	1,200,286	266	15,290		10,843		10,843	(4,447)						
SPX IDX Call Option @ 4512 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/22/2023	21	93,210	4512	1,613		1,170		1,170	(443)						
SPX IDX Call Option @ 4385 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	02/27/2023	4	17,539	4385	265		188		188	(77)						
SPX IDX Call Option @ 4520 03/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/24/2023	56	255,208	4520	4,798		3,579		3,579	(1,219)						
SPX IDX Call Option @ 4461 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/20/2023	30	135,129	4461	1,730		1,131		1,131	(599)						
SPX IDX Call Option @ 4412 03/17/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/17/2023	1	3,000	4412	60		47		47	(13)						
SPX IDX Call Option @ 4463 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/20/2023	1	4,909	4463	76		54		54	(22)						
SPX IDX Call Option @ 4461 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/20/2023	44	194,641	4461	3,095		2,222		2,222	(873)						
SPX IDX Call Option @ 4456 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/23/2023	139	620,621	4456	9,185		6,409		6,409	(2,776)						
SPX IDX Call Option @ 4461 03/21/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/21/2023	102	456,423	4461	7,850		5,816		5,816	(2,034)						

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SPX IDX Call Option @ 4543 03/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/28/2022	03/27/2023	67	305,793	4543		4,006		2,616		2,616	(1,390)						
SPX IDX Call Option @ 4262 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/28/2022	03/15/2023	7	31,073	4262		621		494		494	(127)						
NDX IDX Call Option @ 14579 03/21/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/21/2024	24	355,434	14579		63,651		60,831		60,831	(2,820)						
NDX IDX Call Option @ 14572 03/21/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/21/2023	15	222,518	14572		27,415		26,601		26,601	(815)						
SPX IDX Call Option @ 4463 03/18/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/18/2024	4	16,558	4463		2,413		2,404		2,404	(9)						
SPX IDX Call Option @ 4477 03/21/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/21/2024	29	128,137	4477		18,305		18,345		18,345	40						
SPX IDX Call Option @ 4500 03/22/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/22/2024	570	2,563,524	4500		359,276		357,347		357,347	(1,930)						
SPX IDX Call Option @ 4505 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/22/2023	301	1,356,170	4505		127,445		124,474		124,474	(2,971)						
SPX IDX Call Option @ 4387 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/02/2023	1	3,071	4387		339		333		333	(6)						
SPX IDX Call Option @ 4458 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/16/2023	3	12,929	4458		1,299		1,272		1,272	(27)						
SPX IDX Call Option @ 4487 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/22/2023	446	1,999,793	4487		203,056		189,317		189,317	(13,739)						
SPX IDX Call Option @ 4660 03/21/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/21/2024	29	133,374	4660		(15,176)		(15,281)		(15,281)	(104)						
SPX IDX Call Option @ 4643 03/10/25	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/10/2025	1	2,739	4643		415		400		400	(15)						
SPX IDX Call Option @ 4609 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/22/2023	446	2,054,115	4609		(157,807)		(155,896)		(155,896)	1,911						
SPX IDX Call Option @ 4474 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/28/2022	03/02/2023	1	3,132	4474		(298)		(292)		(292)	5						
SGIXSMPA IDX Call Option @ 571 03/25/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/25/2024	945	539,577	571		28,333		20,290		20,290	(8,043)						
SGIXSMPA IDX Call Option @ 563 03/21/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/21/2024	2,588	1,457,669	563		82,010		59,560		59,560	(22,450)						
SGIXSMPA IDX Call Option @ 561 03/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/17/2023	103	57,653	561		3,092		2,497		2,497	(595)						
SGIXSMPA IDX Call Option @ 563 03/20/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/20/2024	32	18,258	563		1,027		733		733	(294)						
SGIXSMPA IDX Call Option @ 552 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/15/2023	18	9,938	552		594		488		488	(106)						
SGIXSMPA IDX Call Option @ 571 03/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/27/2023	132	75,103	571		3,613		2,854		2,854	(759)						
SGIXSMPA IDX Call Option @ 564 03/25/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/25/2024	997	563,032	564		31,324		22,713		22,713	(8,611)						
SGIXSMPA IDX Call Option @ 563 03/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/21/2023	252	141,939	563		7,452		5,983		5,983	(1,469)						
SGIXSMPA IDX Call Option @ 556 03/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/29/2022	03/18/2024	39	21,910	556		1,315		972		972	(343)						

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

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SGIXSMPA IDX Call Option @ 565 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/22/2023	264	149,238	565	7,704		6,165		6,165	(1,539)						
SGIXSMPA IDX Call Option @ 559 03/25/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/25/2024	1,939	1,084,752	559	63,193		46,383		46,383	(16,810)						
SGIXSMPA IDX Call Option @ 563 03/19/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/19/2024	678	381,953	563	21,469		15,330		15,330	(6,139)						
SGIXSMPA IDX Call Option @ 559 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/23/2023	21	11,852	559	651		528		528	(123)						
SGIXSMPA IDX Call Option @ 565 03/22/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/22/2024	849	479,615	565	26,631		19,307		19,307	(7,325)						
SGIXSMPA IDX Call Option @ 456 04/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/16/2020	04/01/2022	929	423,794	456	25,045		25,502		25,502	(34,635)						
SPX IDX Call Option @ 4020 04/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XX3B18	04/07/2021	04/01/2022	75	302,576	4020	5,356		0		0	(7,724)						
SGIXSMPA IDX Call Option @ 458 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/16/2020	04/04/2022	351	160,743	458	9,307		7,241		7,241	(14,359)						
SGIXSMPA IDX Call Option @ 457 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/16/2020	04/04/2022	834	380,876	457	22,430		28,198		28,198	(35,256)						
SPX IDX Call Option @ 4098 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/14/2021	04/04/2022	148	607,692	4098	45,451		64,138		64,138	(40,981)						
SPX IDX Call Option @ 2665 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/16/2020	04/04/2022	233	621,951	2665	99,058		435,190		435,190	(55,708)						
SPX IDX Call Option @ 2797 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/16/2020	04/04/2022	233	652,547	2797	(75,840)		(404,595)		(404,595)	55,876						
SPX IDX Call Option @ 2717 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/16/2020	04/04/2022	317	860,634	2717	125,149		574,440		574,440	(75,707)						
SPX IDX Call Option @ 4078 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/14/2021	04/04/2022	18	74,096	4078	1,082		0		0	(993)						
SPX IDX Call Option @ 4078 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/14/2021	04/04/2022	135	551,252	4078	9,096		0		0	(6,638)						
SPX IDX Call Option @ 4078 04/05/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/14/2021	04/05/2022	147	598,393	4078	12,088		0		0	(23,428)						
SGIXSMPA IDX Call Option @ 463 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/16/2020	04/06/2022	3,868	1,791,216	463	97,951		81,005		81,005	(168,575)						
SPX IDX Call Option @ 4192 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/14/2021	04/06/2022	821	3,441,725	4192	(201,467)		(277,884)		(277,884)	234,320						
SPX IDX Call Option @ 4091 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/14/2021	04/06/2022	821	3,358,728	4091	254,368		360,661		360,661	(227,441)						
SPX IDX Call Option @ 4074 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/14/2021	04/06/2022	171	696,888	4074	12,265		0		0	(19,310)						
SGIXSMPA IDX Call Option @ 463 04/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/16/2020	04/07/2022	235	108,841	463	5,949		3,059		3,059	(10,257)						
SPX IDX Call Option @ 4080 04/07/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/14/2021	04/07/2022	34	139,167	4080	2,004		0		0	(3,926)						
SGIXSMPA IDX Call Option @ 467 04/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/16/2020	04/08/2022	553	258,043	467	13,530		4,836		4,836	(23,819)						
SPX IDX Call Option @ 4097 04/08/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/14/2021	04/08/2022	51	207,481	4097	4,004		0		0	(10,994)						

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SGIXSMPA IDX Call Option @ 469 04/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/16/2020	04/09/2022	1,156	542,514	469	27,660		9,963		9,963	(48,836)						
SGIXSMPA IDX Call Option @ 469 04/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/01/2020	04/11/2022	40	18,559	469	933		341		341	(1,671)						
SPX IDX Call Option @ 4129 04/11/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/14/2021	04/11/2022	121	500,163	4129	8,753		0		0	(22,689)						
SPX IDX Call Option @ 4128 04/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/21/2021	04/12/2022	211	872,575	4128	14,921		0		0	(22,868)						
SGIXSMPA IDX Call Option @ 467 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/01/2020	04/13/2022	2,012	940,299	467	48,617		25,103		25,103	(87,037)						
SPX IDX Call Option @ 4263 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/13/2022	832	3,545,126	4263	(186,452)		(229,038)		(229,038)	242,109						
SPX IDX Call Option @ 4173 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/13/2022	138	577,735	4173	39,192		50,002		50,002	(39,496)						
SPX IDX Call Option @ 4152 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/13/2022	832	3,452,911	4152	243,413		317,722		317,722	(236,046)						
SPX IDX Call Option @ 4142 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/21/2021	04/13/2022	199	825,170	4142	12,790		0		0	(24,201)						
SGIXSMPA IDX Call Option @ 470 04/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/01/2020	04/14/2022	121	56,981	470	2,839		3,317		3,317	(5,465)						
SPX IDX Call Option @ 4125 04/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/21/2021	04/14/2022	414	1,709,424	4125	28,206		0		0	(86,063)						
SGIXSMPA IDX Call Option @ 467 04/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/01/2020	04/15/2022	338	157,807	467	8,192		8,716		8,716	(14,673)						
SGIXSMPA IDX Call Option @ 472 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/01/2020	04/18/2022	703	332,086	472	16,252		10,454		10,454	(28,990)						
SGIXSMPA IDX Call Option @ 468 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/01/2020	04/18/2022	334	156,231	468	8,074		5,610		5,610	(14,111)						
SPX IDX Call Option @ 4170 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/21/2021	04/18/2022	154	643,996	4170	8,436		0		0	(30,636)						
SPX IDX Call Option @ 4185 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/21/2021	04/18/2022	42	175,832	4185	1,917		0		0	(6,005)						
SPX IDX Call Option @ 4163 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/28/2021	04/18/2022	61	253,792	4163	4,137		2,199		2,199	(9,087)						
SPX IDX Call Option @ 2954 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/01/2020	04/18/2022	275	811,754	2954	(77,741)		(433,332)		(433,332)	66,576						
SPX IDX Call Option @ 2859 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/01/2020	04/18/2022	228	653,203	2859	81,721		381,963		381,963	(55,118)						
SPX IDX Call Option @ 2811 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/01/2020	04/18/2022	275	772,507	2811	105,441		472,572		472,572	(66,173)						
SPX IDX Call Option @ 4163 04/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/28/2021	04/19/2022	73	305,084	4163	6,102		0		0	(10,121)						
SPX IDX Call Option @ 4189 04/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	04/28/2021	04/19/2022	127	530,479	4189	36,699		44,570		44,570	(36,114)						
SGIXSMPA IDX Call Option @ 469 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/01/2020	04/20/2022	1,368	642,245	469	32,618		32,853		32,853	(52,735)						
SPX IDX Call Option @ 4135 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/28/2021	04/20/2022	181	747,763	4135	16,077		8,304		8,304	(28,536)						
SPX IDX Call Option @ 4257 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	04/28/2021	04/20/2022	612	2,604,565	4257	(148,055)		(177,352)		(177,352)	175,992						

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SPX IDX Call Option @ 4150 04/20/22 SGIXSMPA IDX Call Option @ 466 04/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.04/28/2021	.04/20/2022	.612	2,539,446	.4150	.190,601			.238,319		.238,319	(173,097)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/01/2020	.04/21/2022	.485	225,580	.466	12,013			11,850		11,850	(18,871)						
SPX IDX Call Option @ 4173 04/21/22 SGIXSMPA IDX Call Option @ 468 04/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.04/28/2021	.04/21/2022	.102	426,273	.4173	6,991			0		0	(14,426)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/01/2020	.04/22/2022	.90	41,996	.468	2,168			2,251		2,251	(3,562)						
SPX IDX Call Option @ 4135 04/22/22 SGIXSMPA IDX Call Option @ 469 04/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.04/28/2021	.04/22/2022	.23	93,202	.4135	1,659			483		483	(5,035)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/01/2020	.04/23/2022	.718	335,534	.468	17,506			15,714		15,714	(29,145)						
SGIXSMPA IDX Call Option @ 470 04/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/01/2020	.04/24/2022	.718	336,968	.470	17,161			15,257		15,257	(31,958)						
SPX IDX Call Option @ 4180 04/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.04/28/2021	.04/25/2022	.117	487,993	.4180	8,101			0		0	(29,908)						
SPX IDX Call Option @ 4188 04/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/05/2021	.04/25/2022	.94	393,385	.4188	5,429			0		0	(21,077)						
SPX IDX Call Option @ 4188 04/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/05/2021	.04/26/2022	.109	456,241	.4188	7,528			2,078		2,078	(22,590)						
SPX IDX Call Option @ 4227 04/26/22 SGIXSMPA IDX Call Option @ 473 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.05/05/2021	.04/26/2022	.154	652,538	.4227	40,066			50,055		50,055	(43,759)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/14/2020	.04/27/2022	2,166	1,024,092	.473	43,973			60,706		60,706	(94,080)						
SPX IDX Call Option @ 4187 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/05/2021	.04/27/2022	.328	1,373,160	.4187	25,129			18,451		18,451	(72,211)						
SPX IDX Call Option @ 4190 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.05/05/2021	.04/27/2022	.455	1,906,599	.4190	132,616			163,510		163,510	(128,263)						
SPX IDX Call Option @ 4303 04/27/22 SGIXSMPA IDX Call Option @ 472 04/28/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.05/05/2021	.04/27/2022	.455	1,957,663	.4303	(98,892)			(117,679)		(117,679)	129,223						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/14/2020	.04/28/2022	.423	199,607	.472	8,645			11,578		11,578	(17,458)						
SPX IDX Call Option @ 4183 04/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/05/2021	.04/28/2022	.13	54,507	.4183	670			0		0	(1,489)						
SGIXSMPA IDX Call Option @ 474 04/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/14/2020	.04/29/2022	.233	110,529	.474	4,678			4,406		4,406	(11,724)						
SPX IDX Call Option @ 4211 04/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/05/2021	.04/29/2022	.110	461,367	.4211	8,489			0		0	(20,638)						
SGIXSMPA IDX Call Option @ 466 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/14/2020	.05/02/2022	.212	98,929	.466	4,649			4,227		4,227	(7,616)						
SGIXSMPA IDX Call Option @ 471 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.05/14/2020	.05/02/2022	.151	71,087	.471	3,155			3,311		3,311	(6,325)						
SPX IDX Call Option @ 4181 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/05/2021	.05/02/2022	.38	158,383	.4181	2,423			0		0	(2,904)						
SPX IDX Call Option @ 4193 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/12/2021	.05/02/2022	.1	4,947	.4193	49			0		0	(38)						
SPX IDX Call Option @ 4193 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/12/2021	.05/02/2022	.68	286,778	.4193	2,925			0		0	(3,243)						
SPX IDX Call Option @ 2855 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/14/2020	.05/02/2022	.178	507,153	.2855	60,271			297,919		297,919	(43,041)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 2925 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/14/2020	05/02/2022	115	335,755	2925	34,789		184,365		184,365	(27,911)						
SPX IDX Call Option @ 3005 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/14/2020	05/02/2022	178	533,749	3005	(42,720)		(271,348)		(271,348)	43,407						
SPX IDX Call Option @ 4193 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/12/2021	05/03/2022	216	906,621	4193	12,874		0		0	(11,754)						
SPX IDX Call Option @ 4213 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/12/2021	05/03/2022	166	701,368	4213	38,838		57,486		57,486	(46,580)						
SPX IDX Call Option @ 4290 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/12/2021	05/03/2022	550	2,358,385	4290	(104,416)		(152,943)		(152,943)	154,234						
SPX IDX Call Option @ 4190 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/12/2021	05/03/2022	550	2,303,422	4190	135,309		201,695		201,695	(153,576)						
SGIXSMPA IDX Call Option @ 467 05/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/14/2020	05/04/2022	105	48,942	467	2,290		2,478		2,478	(4,296)						
SPX IDX Call Option @ 4165 05/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/12/2021	05/04/2022	175	729,523	4165	9,338		0		0	(12,995)						
SGIXSMPA IDX Call Option @ 470 05/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/14/2020	05/05/2022	1,110	521,459	470	23,624		30,655		30,655	(46,817)						
SPX IDX Call Option @ 4168 05/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/12/2021	05/05/2022	40	167,829	4168	1,913		0		0	(2,684)						
SGIXSMPA IDX Call Option @ 467 05/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/14/2020	05/06/2022	1,733	810,189	467	37,846		46,409		46,409	(71,637)						
SPX IDX Call Option @ 4202 05/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/12/2021	05/06/2022	71	296,928	4202	4,127		0		0	(7,610)						
SGIXSMPA IDX Call Option @ 470 05/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/14/2020	05/07/2022	737	346,647	470	15,678		15,288		15,288	(29,526)						
SPX IDX Call Option @ 4233 05/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/12/2021	05/09/2022	71	302,589	4233	3,964		0		0	(11,210)						
SPX IDX Call Option @ 4188 05/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/19/2021	05/09/2022	2	6,701	4188	153		13		13	(384)						
SPX IDX Call Option @ 3129 05/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/15/2019	05/09/2022	3	8,449	3129	598		3,791		3,791	(667)						
SPX IDX Call Option @ 4188 05/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/19/2021	05/10/2022	62	260,269	4188	4,268		0		0	(13,888)						
SGIXSMPA IDX Call Option @ 476 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/11/2022	113	53,691	476	3,173		2,545		2,545	(4,840)						
SPX IDX Call Option @ 4152 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/19/2021	05/11/2022	86	358,866	4152	4,342		0		0	(11,880)						
SPX IDX Call Option @ 4148 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	05/19/2021	05/11/2022	107	442,244	4148	29,770		44,077		44,077	(29,339)						
SGIXSMPA IDX Call Option @ 469 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/12/2022	858	401,934	469	25,643		14,560		14,560	(34,192)						
SPX IDX Call Option @ 4063 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/19/2021	05/12/2022	330	1,340,600	4063	19,305		0		0	(36,632)						
SPX IDX Call Option @ 4118 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	05/19/2021	05/12/2022	268	1,101,899	4118	80,647		118,254		118,254	(73,378)						
SPX IDX Call Option @ 4224 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	05/19/2021	05/12/2022	268	1,130,278	4224	(60,429)		(92,780)		(92,780)	73,750						
SGIXSMPA IDX Call Option @ 464 05/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/13/2022	143	66,161	464	4,439		2,797		2,797	(5,779)						
SPX IDX Call Option @ 4113 05/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/19/2021	05/13/2022	506	2,082,241	4113	31,442		0		0	(67,884)						

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SPX IDX Call Option @ 2931 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/16/2022	142	415,549	2931	56,883		227,288		227,288	(34,580)						
SGIXSMPA IDX Call Option @ 468 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/16/2022	390	182,432	468	11,781		10,765		10,765	(16,380)						
SGIXSMPA IDX Call Option @ 466 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/16/2022	122	56,859	466	3,730		4,037		4,037	(5,350)						
SPX IDX Call Option @ 4174 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/19/2021	05/16/2022	117	486,546	4174	5,157		0		0	(13,169)						
SPX IDX Call Option @ 4163 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/16/2022	10	41,591	4163	657		0		0	(1,710)						
SPX IDX Call Option @ 4163 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/16/2022	14	60,035	4163	1,081		149		149	(2,384)						
SPX IDX Call Option @ 3094 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/17/2022	188	581,365	3094	(53,216)		(270,547)		(270,547)	46,350						
SPX IDX Call Option @ 2912 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/17/2022	188	547,192	2912	77,469		304,605		304,605	(45,775)						
SPX IDX Call Option @ 4163 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/17/2022	103	430,276	4163	9,122		6,605		6,605	(13,336)						
SPX IDX Call Option @ 4168 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/17/2022	100	415,967	4168	30,549		40,040		40,040	(27,243)						
SGIXSMPA IDX Call Option @ 477 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/18/2022	543	259,408	477	15,074		9,790		9,790	(19,673)						
SPX IDX Call Option @ 4128 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/18/2022	58	238,135	4128	3,620		133		133	(4,852)						
SPX IDX Call Option @ 4270 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/18/2022	435	1,856,009	4270	(101,690)		(136,401)		(136,401)	118,375						
SPX IDX Call Option @ 4143 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/18/2022	435	1,800,485	4143	140,220		184,900		184,900	(118,365)						
SGIXSMPA IDX Call Option @ 472 05/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/19/2022	488	230,295	472	14,140		9,951		9,951	(17,974)						
SPX IDX Call Option @ 4116 05/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/19/2022	57	234,223	4116	4,614		680		680	(6,473)						
SGIXSMPA IDX Call Option @ 476 05/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/20/2022	690	328,155	476	19,376		14,591		14,591	(25,069)						
SPX IDX Call Option @ 3106 05/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/31/2019	05/20/2022	45	140,495	3106	7,990		64,608		64,608	(11,173)						
SPX IDX Call Option @ 4159 05/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/20/2022	24	97,864	4159	1,488		0		0	(2,037)						
SGIXSMPA IDX Call Option @ 475 05/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/29/2020	05/22/2022	188	89,201	475	5,347		4,110		4,110	(7,057)						
SPX IDX Call Option @ 4197 05/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/03/2021	05/23/2022	2	9,863	4197	277		215		215	(642)						
SPX IDX Call Option @ 4197 05/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/03/2021	05/23/2022	131	550,401	4197	9,192		1,743		1,743	(24,477)						
SPX IDX Call Option @ 4156 05/23/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/23/2022	99	409,934	4156	7,789		170		170	(14,009)						
SPX IDX Call Option @ 4197 05/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/03/2021	05/24/2022	90	379,371	4197	6,639		2,231		2,231	(21,147)						
SPX IDX Call Option @ 4188 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/03/2021	05/25/2022	2	8,376	4188	166		120		120	(371)						
SPX IDX Call Option @ 4199 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPKSV06G0E21	06/03/2021	05/25/2022	236	990,592	4199	69,753		90,430		90,430	(63,630)						

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SPX IDX Call Option @ 4213 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V0660E21	.06/03/2021	.05/25/2022	121	509,476	4213			44,854		44,854	(32,606)						
SPX IDX Call Option @ 4312 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V0660E21	.06/03/2021	.05/25/2022	236	1,017,337	4312	(50,734)		(67,918)		(67,918)	63,133						
SGIXSMPA IDX Call Option @ 479 05/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.05/26/2022	687	328,790	479	19,496		16,457		16,457	(28,570)						
SPX IDX Call Option @ 4196 05/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/03/2021	.05/26/2022	175	734,172	4196	11,159		2,763		2,763	(30,732)						
SGIXSMPA IDX Call Option @ 486 05/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.05/27/2022	1,190	578,071	486	31,651		27,145		27,145	(48,289)						
SPX IDX Call Option @ 4201 05/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/03/2021	.05/27/2022	59	247,348	4201	3,290		462		462	(9,656)						
SGIXSMPA IDX Call Option @ 489 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.05/31/2022	398	194,631	489	10,336		8,713		8,713	(15,457)						
SPX IDX Call Option @ 3114 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/11/2020	.05/31/2022	157	488,926	3114	54,466		223,357		223,357	(38,846)						
SPX IDX Call Option @ 4204 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/03/2021	.05/31/2022	10	40,275	4204	564		0		0	(1,182)						
SPX IDX Call Option @ 4202 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/10/2021	.05/31/2022	51	212,791	4202	2,809		0		0	(4,710)						
SGIXSMPA IDX Call Option @ 492 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.06/01/2022	594	292,266	492	14,925		6,133		6,133	(17,166)						
SPX IDX Call Option @ 4202 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/10/2021	.06/01/2022	40	170,057	4202	2,857		0		0	(2,786)						
SPX IDX Call Option @ 4207 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.06/10/2021	.06/01/2022	315	1,323,590	4207	95,855		120,856		120,856	(83,894)						
SPX IDX Call Option @ 4312 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.06/10/2021	.06/01/2022	315	1,356,674	4312	(72,899)		(93,326)		(93,326)	83,113						
SPX IDX Call Option @ 4231 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.06/10/2021	.06/01/2022	119	503,711	4231	34,448		43,215		43,215	(31,705)						
SGIXSMPA IDX Call Option @ 495 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.06/02/2022	96	47,717	495	2,369		705		705	(2,813)						
SPX IDX Call Option @ 3247 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/11/2020	.06/02/2022	82	266,658	3247	(21,316)		(106,108)		(106,108)	20,545						
SPX IDX Call Option @ 3098 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/11/2020	.06/02/2022	82	254,464	3098	29,256		118,171		118,171	(20,300)						
SPX IDX Call Option @ 4208 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/10/2021	.06/02/2022	105	440,380	4208	8,675		0		0	(7,575)						
SGIXSMPA IDX Call Option @ 499 06/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.06/03/2022	373	185,997	499	8,861		4,040		4,040	(12,369)						
SPX IDX Call Option @ 4193 06/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/10/2021	.06/03/2022	80	335,554	4193	5,436		0		0	(2,552)						
SGIXSMPA IDX Call Option @ 505 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.06/06/2022	243	122,577	505	5,459		2,552		2,552	(8,081)						
SGIXSMPA IDX Call Option @ 496 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/11/2020	.06/06/2022	1,104	547,090	496	26,988		11,915		11,915	(36,365)						
SPX IDX Call Option @ 4230 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/10/2021	.06/06/2022	47	198,086	4230	2,872		0		0	(1,934)						
SPX IDX Call Option @ 4227 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/16/2021	.06/06/2022	26	109,890	4227	1,593		0		0	(1,103)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 4227 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/16/2021	06/06/2022	14	61,200	4227	1,065		0		0	(1,044)						
SPX IDX Call Option @ 3098 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/12/2019	06/06/2022	15	44,917	3098	3,301		20,885		20,885	(3,584)						
SPX IDX Call Option @ 4227 06/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/16/2021	06/07/2022	4	18,090	4227	313		0		0	(544)						
SGIXSMPA IDX Call Option @ 510 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/18/2020	06/08/2022	143	73,194	510	2,939		580		580	(3,847)						
SPX IDX Call Option @ 3200 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/18/2020	06/08/2022	85	270,539	3200	28,748		113,244		113,244	(21,077)						
SPX IDX Call Option @ 3240 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/18/2020	06/08/2022	34	110,012	3240	10,845		44,130		44,130	(8,492)						
SPX IDX Call Option @ 3354 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/18/2020	06/08/2022	85	283,518	3354	(20,138)		(100,484)		(100,484)	21,350						
SPX IDX Call Option @ 4227 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/16/2021	06/08/2022	121	512,048	4227	8,295		0		0	(14,149)						
SPX IDX Call Option @ 4354 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/16/2021	06/08/2022	387	1,685,485	4354	(81,390)		(105,514)		(105,514)	99,957						
SPX IDX Call Option @ 4247 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/16/2021	06/08/2022	113	480,773	4247	32,095		40,533		40,533	(29,740)						
SPX IDX Call Option @ 4231 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/16/2021	06/08/2022	387	1,638,044	4231	113,578		143,797		143,797	(101,838)						
SGIXSMPA IDX Call Option @ 504 06/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/18/2020	06/09/2022	55	27,911	504	1,206		341		341	(1,604)						
SPX IDX Call Option @ 4220 06/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/16/2021	06/09/2022	48	202,960	4220	3,227		0		0	(4,925)						
SGIXSMPA IDX Call Option @ 501 06/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/18/2020	06/10/2022	203	101,518	501	4,550		1,529		1,529	(6,194)						
SPX IDX Call Option @ 4239 06/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/16/2021	06/10/2022	52	221,582	4239	3,856		0		0	(7,953)						
SGIXSMPA IDX Call Option @ 485 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/18/2020	06/13/2022	268	130,036	485	7,069		3,360		3,360	(9,161)						
SPX IDX Call Option @ 4247 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/16/2021	06/13/2022	60	255,144	4247	4,184		0		0	(7,670)						
SPX IDX Call Option @ 4255 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/23/2021	06/13/2022	1	5,319	4255	138		0		0	(236)						
SPX IDX Call Option @ 4255 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/23/2021	06/13/2022	7	31,318	4255	583		0		0	(830)						
SPX IDX Call Option @ 4255 06/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/23/2021	06/14/2022	106	453,003	4255	9,015		0		0	(15,588)						
SPX IDX Call Option @ 4249 06/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/23/2021	06/14/2022	137	582,706	4249	37,686		49,879		49,879	(35,700)						
SGIXSMPA IDX Call Option @ 487 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/25/2020	06/15/2022	335	163,133	487	8,189		5,933		5,933	(12,477)						
SPX IDX Call Option @ 4247 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/23/2021	06/15/2022	70	296,157	4247	5,479		0		0	(12,378)						
SPX IDX Call Option @ 3161 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/26/2019	06/15/2022	14	44,789	3161	3,027		19,551		19,551	(3,528)						
SPX IDX Call Option @ 4224 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/23/2021	06/15/2022	369	1,560,141	4224	107,446		142,275		142,275	(96,209)						
SPX IDX Call Option @ 4331 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/23/2021	06/15/2022	369	1,599,506	4331	(80,996)		(110,446)		(110,446)	94,763						
SPX IDX Call Option @ 3098 06/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/25/2020	06/16/2022	81	251,162	3098	28,936		116,931		116,931	(20,097)						

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SPX IDX Call Option @ 3273 06/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/25/2020	.06/16/2022	81	265,342	3273	(19,096)		(102,993)		(102,993)	20,364						
SPX IDX Call Option @ 4224 06/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/23/2021	.06/16/2022	82	344,950	4224	5,933		274		274	(11,035)						
SPX IDX Call Option @ 3216 06/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/25/2020	.06/17/2022	20	63,910	3216	6,550		26,340		26,340	(4,970)						
SGIXSMPA IDX Call Option @ 489 06/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/25/2020	.06/17/2022	84	41,172	489	2,021		1,127		1,127	(2,782)						
SPX IDX Call Option @ 4222 06/17/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/23/2021	.06/17/2022	28	116,354	4222	2,269		980		980	(3,129)						
SGIXSMPA IDX Call Option @ 489 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/25/2020	.06/20/2022	306	149,717	489	7,385		4,527		4,527	(9,867)						
SGIXSMPA IDX Call Option @ 488 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/25/2020	.06/20/2022	346	168,680	488	8,393		5,041		5,041	(11,105)						
SPX IDX Call Option @ 4166 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/23/2021	.06/20/2022	113	470,351	4166	12,370		8,227		8,227	(11,411)						
SPX IDX Call Option @ 4225 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/28/2021	.06/20/2022	9	35,995	4225	1,058		669		669	(1,127)						
SPX IDX Call Option @ 4225 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/28/2021	.06/20/2022	4	16,477	4225	414		135		135	(461)						
SPX IDX Call Option @ 4225 06/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/28/2021	.06/21/2022	66	279,090	4225	5,610		290		290	(8,214)						
SPX IDX Call Option @ 4252 06/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/28/2021	.06/21/2022	154	655,294	4252	44,721		56,894		56,894	(39,724)						
SGIXSMPA IDX Call Option @ 488 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.07/02/2020	.06/22/2022	769	375,582	488	22,211		12,269		12,269	(25,818)						
SPX IDX Call Option @ 4246 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/28/2021	.06/22/2022	130	549,999	4246	8,745		45		45	(17,195)						
SPX IDX Call Option @ 3287 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.07/02/2020	.06/22/2022	46	152,421	3287	(12,170)		(58,328)		(58,328)	11,671						
SPX IDX Call Option @ 3172 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.07/02/2020	.06/22/2022	32	100,807	3172	11,145		43,553		43,553	(7,931)						
SPX IDX Call Option @ 3109 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.07/02/2020	.06/22/2022	46	144,143	3109	17,886		66,438		66,438	(11,521)						
SPX IDX Call Option @ 4246 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/28/2021	.06/22/2022	276	1,173,901	4246	83,986		103,597		103,597	(71,203)						
SPX IDX Call Option @ 4354 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/28/2021	.06/22/2022	276	1,203,674	4354	(62,870)		(80,017)		(80,017)	69,827						
SGIXSMPA IDX Call Option @ 488 06/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.07/02/2020	.06/23/2022	165	80,735	488	4,785		2,201		2,201	(5,554)						
SPX IDX Call Option @ 4242 06/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/28/2021	.06/23/2022	130	550,124	4242	11,443		1,434		1,434	(27,290)						
SGIXSMPA IDX Call Option @ 485 06/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.07/02/2020	.06/24/2022	19	9,091	485	559		310		310	(691)						
SPX IDX Call Option @ 4266 06/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/28/2021	.06/24/2022	25	107,345	4266	1,868		167		167	(4,669)						
SGIXSMPA IDX Call Option @ 484 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.07/02/2020	.06/27/2022	659	318,557	484	19,800		14,859		14,859	(25,314)						
SGIXSMPA IDX Call Option @ 486 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.07/02/2020	.06/27/2022	94	45,781	486	2,781		2,044		2,044	(3,393)						

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SPX IDX Call Option @ 4281 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/28/2021	06/27/2022	51	218,059	4281	3,402		490		490	(6,920)						
SPX IDX Call Option @ 4291 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/06/2021	06/27/2022	5	21,410	4291	428		89		89	(780)						
SPX IDX Call Option @ 4291 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/06/2021	06/27/2022	4	19,265	4291	351		29		29	(630)						
SPX IDX Call Option @ 4291 06/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/06/2021	06/28/2022	37	160,769	4291	3,489		85		85	(4,775)						
SPX IDX Call Option @ 4324 06/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	07/06/2021	06/28/2022	93	401,469	4324	27,574		29,664		29,664	(23,433)						
SGIXSMPA IDX Call Option @ 489 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/09/2020	06/29/2022	707	345,648	489	20,421		13,002		13,002	(27,341)						
SPX IDX Call Option @ 4292 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/06/2021	06/29/2022	20	86,265	4292	1,432		0		0	(1,691)						
SPX IDX Call Option @ 4309 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	07/06/2021	06/29/2022	412	1,773,997	4309	126,276		136,657		136,657	(104,086)						
SPX IDX Call Option @ 4425 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	07/06/2021	06/29/2022	412	1,821,697	4425	(92,301)		(100,821)		(100,821)	100,777						
SPX IDX Call Option @ 3190 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/09/2020	06/30/2022	31	100,254	3190	10,486		42,596		42,596	(6,907)						
SPX IDX Call Option @ 3236 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/09/2020	06/30/2022	134	434,226	3236	(38,207)		(175,865)		(175,865)	29,611						
SPX IDX Call Option @ 3084 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/09/2020	06/30/2022	134	413,885	3084	52,521		195,754		195,754	(29,224)						
SPX IDX Call Option @ 4298 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/06/2021	06/30/2022	10	44,135	4298	777		0		0	(416)						
SPX IDX Call Option @ 4320 07/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/06/2021	07/01/2022	108	466,381	4320	7,276		0		0	(3,570)						
SPX IDX Call Option @ 3253 07/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2019	07/01/2022	80	260,744	3253	17,312		103,733		103,733	(17,717)						
SPX IDX Call Option @ 4352 07/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/06/2021	07/05/2022	274	1,192,846	4352	19,921		0		0	(8,866)						
SPX IDX Call Option @ 4344 07/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/12/2021	07/05/2022	5	20,154	4344	510		0		0	(329)						
SPX IDX Call Option @ 4344 07/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/12/2021	07/05/2022	15	63,459	4344	1,828		0		0	(1,925)						
SGIXSMPA IDX Call Option @ 503 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/16/2020	07/06/2022	395	198,760	503	12,086		5,189		5,189	(12,567)						
SPX IDX Call Option @ 4344 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/12/2021	07/06/2022	34	145,943	4344	1,824		0		0	(712)						
SPX IDX Call Option @ 3180 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/16/2020	07/06/2022	2	5,151	3180	627		2,214		2,214	(356)						
SPX IDX Call Option @ 3331 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/16/2020	07/06/2022	2	5,396	3331	(454)		(1,977)		(1,977)	360						
SPX IDX Call Option @ 4380 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	07/06/2022	69	300,520	4380	19,486		19,609		19,609	(15,290)						
SGIXSMPA IDX Call Option @ 500 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/16/2020	07/07/2022	94	46,956	500	2,923		1,019		1,019	(2,820)						
SPX IDX Call Option @ 4358 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/12/2021	07/07/2022	155	676,687	4358	11,707		0		0	(15,317)						
SPX IDX Call Option @ 3239 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/16/2020	07/07/2022	30	97,764	3239	10,687		39,510		39,510	(6,661)						
SPX IDX Call Option @ 4350 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	07/07/2022	260	1,129,567	4350	83,746		80,384		80,384	(58,203)						
SPX IDX Call Option @ 4481 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	07/07/2022	260	1,163,558	4481	(58,215)		(56,006)		(56,006)	55,741						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 4321 07/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/12/2021	07/08/2022	58	251,212	4321	4,070		0		0	(4,905)						
SPX IDX Call Option @ 4370 07/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/12/2021	07/11/2022	69	301,368	4370	3,858		0		0	(4,019)						
SPX IDX Call Option @ 4385 07/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/19/2021	07/12/2022	31	137,765	4385	1,254		0		0	(1,717)						
SGIXSMPA IDX Call Option @ 500 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/23/2020	07/13/2022	551	275,484	500	19,699		5,334		5,334	(15,787)						
SPX IDX Call Option @ 4369 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/19/2021	07/13/2022	84	365,790	4369	3,914		0		0	(5,586)						
SPX IDX Call Option @ 3274 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/23/2020	07/13/2022	22	70,414	3274	7,887		27,505		27,505	(4,746)						
SPX IDX Call Option @ 3165 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/23/2020	07/13/2022	35	112,133	3165	15,235		49,033		49,033	(7,751)						
SPX IDX Call Option @ 3321 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/23/2020	07/13/2022	35	117,647	3321	(10,925)		(43,699)		(43,699)	7,847						
SPX IDX Call Option @ 4470 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/19/2021	07/13/2022	344	1,536,807	4470	(60,246)		(79,239)		(79,239)	73,312						
SPX IDX Call Option @ 4379 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/19/2021	07/13/2022	100	439,763	4379	23,791		29,647		29,647	(22,095)						
SPX IDX Call Option @ 4368 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/19/2021	07/13/2022	344	1,501,707	4368	83,498		104,287		104,287	(75,864)						
SGIXSMPA IDX Call Option @ 511 07/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/23/2020	07/14/2022	340	173,584	511	11,238		4,038		4,038	(10,893)						
SPX IDX Call Option @ 4374 07/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/19/2021	07/14/2022	63	277,112	4374	2,716		0		0	(4,474)						
SGIXSMPA IDX Call Option @ 518 07/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/23/2020	07/15/2022	198	102,372	518	6,204		1,554		1,554	(5,421)						
SPX IDX Call Option @ 4360 07/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/19/2021	07/15/2022	159	692,591	4360	9,073		0		0	(22,778)						
SGIXSMPA IDX Call Option @ 519 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/23/2020	07/18/2022	492	255,162	519	15,400		2,880		2,880	(11,702)						
SPX IDX Call Option @ 4327 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/19/2021	07/18/2022	33	144,397	4327	1,617		0		0	(3,211)						
SPX IDX Call Option @ 3254 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/25/2019	07/18/2022	63	204,467	3254	14,408		81,697		81,697	(13,808)						
SPX IDX Call Option @ 4258 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/18/2022	27	116,981	4258	1,755		202		202	(2,015)						
SPX IDX Call Option @ 4311 07/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/19/2022	579	2,496,906	4311	214,467		204,552		204,552	(128,114)						
SPX IDX Call Option @ 4437 07/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/19/2022	579	2,569,980	4437	(162,075)		(150,648)		(150,648)	123,723						
SPX IDX Call Option @ 4258 07/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/19/2022	64	272,416	4258	4,331		0		0	(3,274)						
SGIXSMPA IDX Call Option @ 525 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/30/2020	07/20/2022	1,182	620,373	525	32,592		6,777		6,777	(26,228)						
SPX IDX Call Option @ 3274 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/30/2020	07/20/2022	69	227,206	3274	24,964		88,946		88,946	(15,255)						
SPX IDX Call Option @ 4329 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/20/2022	132	572,439	4329	47,451		44,997		44,997	(29,084)						
SPX IDX Call Option @ 4323 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/20/2022	11	48,418	4323	678		0		0	(395)						

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SGIXSMIPA IDX Call Option @ 526 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	07/30/2020	07/21/2022	237	124,868	526	6,479		1,085		1,085	(4,956)						
SPX IDX Call Option @ 3427 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/30/2020	07/21/2022	69	236,741	3427	(17,476)		(78,496)		(78,496)	15,343						
SPX IDX Call Option @ 3247 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/30/2020	07/21/2022	69	224,341	3247	25,900		90,362		90,362	(15,149)						
SPX IDX Call Option @ 4359 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/21/2022	81	354,797	4359	5,712		0		0	(4,986)						
SPX IDX Call Option @ 4367 07/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/22/2022	86	377,350	4367	6,189		0		0	(8,412)						
SPX IDX Call Option @ 4422 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/02/2021	07/25/2022	45	199,578	4422	2,874		0		0	(5,591)						
SPX IDX Call Option @ 4422 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/02/2021	07/25/2022	2	9,464	4422	148		9		9	(233)						
SPX IDX Call Option @ 3261 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/08/2019	07/25/2022	31	99,927	3261	5,257		39,710		39,710	(6,710)						
SPX IDX Call Option @ 4412 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	07/26/2021	07/25/2022	33	145,766	4412	2,420		0		0	(4,594)						
SPX IDX Call Option @ 4422 07/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/02/2021	07/26/2022	25	109,629	4422	1,633		48		48	(2,673)						
SGIXSMIPA IDX Call Option @ 530 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	08/06/2020	07/27/2022	68	36,004	530	2,005		735		735	(2,009)						
SPX IDX Call Option @ 3238 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/06/2020	07/27/2022	16	52,907	3238	7,058		21,560		21,560	(3,568)						
SPX IDX Call Option @ 3420 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/06/2020	07/27/2022	16	55,883	3420	(4,631)		(18,721)		(18,721)	3,611						
SPX IDX Call Option @ 3362 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/06/2020	07/27/2022	36	119,553	3362	12,837		42,699		42,699	(7,831)						
SPX IDX Call Option @ 4401 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/02/2021	07/27/2022	39	169,940	4401	2,294		0		0	(3,519)						
SPX IDX Call Option @ 4410 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	08/02/2021	07/27/2022	362	1,597,033	4410	108,321		104,676		104,676	(77,041)						
SPX IDX Call Option @ 4424 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	08/02/2021	07/27/2022	121	534,652	4424	35,079		33,671		33,671	(25,583)						
SPX IDX Call Option @ 4524 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	08/02/2021	07/27/2022	362	1,638,376	4524	(79,683)		(76,519)		(76,519)	73,548						
SGIXSMIPA IDX Call Option @ 527 07/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	08/06/2020	07/28/2022	325	171,193	527	9,769		3,075		3,075	(8,924)						
SPX IDX Call Option @ 4401 07/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/02/2021	07/28/2022	50	219,856	4401	3,056		0		0	(2,697)						
SGIXSMIPA IDX Call Option @ 535 07/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	08/06/2020	07/29/2022	703	375,815	535	19,910		5,372		5,372	(18,835)						
SPX IDX Call Option @ 4419 07/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/02/2021	07/29/2022	102	448,544	4419	6,010		0		0	(5,454)						
SGIXSMIPA IDX Call Option @ 535 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	08/06/2020	08/01/2022	189	101,248	535	5,380		1,037		1,037	(4,100)						
SPX IDX Call Option @ 4395 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/02/2021	08/01/2022	52	228,597	4395	3,315		0		0	(1,038)						
SPX IDX Call Option @ 4387 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/09/2021	08/01/2022	2	9,345	4387	139		0		0	(34)						
SPX IDX Call Option @ 4387 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/09/2021	08/01/2022	26	115,426	4387	1,905		0		0	(615)						
SPX IDX Call Option @ 4431 08/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	08/09/2021	08/02/2022	86	381,342	4431	26,270		24,161		24,161	(18,002)						

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SPX IDX Call Option @ 4387 08/02/22 SGIXSMPA IDX Call Option @ 538 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/02/2022	48	209,575	4387	3,542			0		0	(937)						
SPX IDX Call Option @ 4411 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/13/2020	08/03/2022	11	5,882	538	343			55		55	(227)						
SPX IDX Call Option @ 4527 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/09/2021	08/03/2022	410	1,806,958	4411	130,379			121,142		121,142	(86,106)						
SPX IDX Call Option @ 4423 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/09/2021	08/03/2022	410	1,854,404	4527	(98,238)			(88,928)		(88,928)	82,142						
SPX IDX Call Option @ 3317 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/03/2022	27	121,548	4423	1,872			0		0	(205)						
SGIXSMPA IDX Call Option @ 542 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/03/2022	22	72,243	3317	9,102			27,164		27,164	(4,761)						
SPX IDX Call Option @ 4403 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/13/2020	08/04/2022	329	178,419	542	10,076			1,269		1,269	(6,196)						
SPX IDX Call Option @ 3307 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/04/2022	77	340,150	4403	5,000			0		0	(792)						
SPX IDX Call Option @ 3504 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/04/2022	33	109,445	3307	14,050			41,625		41,625	(7,227)						
SGIXSMPA IDX Call Option @ 541 08/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/04/2022	33	115,996	3504	(9,351)			(35,443)		(35,443)	7,307						
SPX IDX Call Option @ 4429 08/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/13/2020	08/05/2022	130	70,464	541	3,993			703		703	(2,810)						
SGIXSMPA IDX Call Option @ 547 08/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/05/2022	47	206,529	4429	3,594			0		0	(1,314)						
SPX IDX Call Option @ 4437 08/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/13/2020	08/08/2022	18	9,880	547	530			51		51	(301)						
SPX IDX Call Option @ 4432 08/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/08/2022	82	365,126	4437	5,732			0		0	(1,982)						
SPX IDX Call Option @ 4432 08/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/08/2022	1	4,255	4432	127			0		0	(128)						
SGIXSMPA IDX Call Option @ 547 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/09/2022	96	424,796	4432	9,983			0		0	(7,862)						
SPX IDX Call Option @ 3379 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/20/2020	08/10/2022	316	172,814	547	8,835			944		944	(5,359)						
SPX IDX Call Option @ 4437 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/20/2020	08/10/2022	25	83,256	3379	9,476			29,367		29,367	(5,382)						
SPX IDX Call Option @ 4464 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/10/2022	40	177,293	4437	2,890			0		0	(2,434)						
SPX IDX Call Option @ 4447 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	135	601,059	4464	40,768			35,877		35,877	(27,468)						
SPX IDX Call Option @ 4558 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	460	2,044,830	4447	157,661			127,899		127,899	(94,418)						
SGIXSMPA IDX Call Option @ 539 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	460	2,095,735	4558	(113,259)			(94,767)		(94,767)	89,440						
SPX IDX Call Option @ 4448 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/20/2020	08/11/2022	198	106,745	539	5,922			1,206		1,206	(4,612)						
SPX IDX Call Option @ 3155 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/11/2022	38	167,678	4448	2,498			0		0	(1,636)						
SGIXSMPA IDX Call Option @ 550 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/22/2019	08/11/2022	42	133,094	3155	9,018			59,269		59,269	(9,090)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/20/2020	08/12/2022	200	110,356	550	5,464			845		845	(3,907)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 3363 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/20/2020	08/12/2022	61	206,458	3363	24,201		74,147		74,147	(13,381)						
SPX IDX Call Option @ 3545 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/20/2020	08/12/2022	61	217,599	3545	(16,481)		(63,730)		(63,730)	13,492						
SPX IDX Call Option @ 4461 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/16/2021	08/12/2022	57	256,185	4461	4,483		0		0	(2,380)						
SGIXSMPA IDX Call Option @ 550 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/20/2020	08/15/2022	61	33,489	550	1,677		286		286	(1,222)						
SPX IDX Call Option @ 4468 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/16/2021	08/15/2022	98	437,953	4468	6,744		0		0	(3,272)						
SPX IDX Call Option @ 4480 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	08/23/2021	08/15/2022	2	7,123	4480	131		0		0	(110)						
SPX IDX Call Option @ 4480 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	08/23/2021	08/15/2022	54	240,247	4480	3,387		0		0	(1,568)						
SPX IDX Call Option @ 4480 08/16/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	08/23/2021	08/16/2022	5	23,653	4480	736		153		153	(520)						
SPX IDX Call Option @ 4457 08/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	08/23/2021	08/16/2022	152	675,898	4457	49,667		42,092		42,092	(30,740)						
SGIXSMPA IDX Call Option @ 552 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/27/2020	08/17/2022	216	119,064	552	6,972		610		610	(3,336)						
SPX IDX Call Option @ 4448 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	08/23/2021	08/17/2022	102	453,615	4448	7,076		549		549	(3,930)						
SPX IDX Call Option @ 4438 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	08/23/2021	08/17/2022	366	1,623,840	4438	124,464		106,816		106,816	(74,595)						
SPX IDX Call Option @ 4551 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	08/23/2021	08/17/2022	366	1,665,251	4551	(94,616)		(79,579)		(79,579)	70,800						
SGIXSMPA IDX Call Option @ 554 08/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/27/2020	08/18/2022	39	21,733	554	1,255		99		99	(566)						
SPX IDX Call Option @ 4400 08/18/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	08/23/2021	08/18/2022	30	130,160	4400	2,004		0		0	(683)						
SGIXSMPA IDX Call Option @ 549 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/27/2020	08/19/2022	30	16,568	549	1,000		92		92	(467)						
SPX IDX Call Option @ 3487 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/27/2020	08/19/2022	33	116,163	3487	13,350		36,481		36,481	(7,266)						
SPX IDX Call Option @ 3552 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/27/2020	08/19/2022	33	116,101	3552	(10,928)		(33,859)		(33,859)	7,146						
SPX IDX Call Option @ 3389 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/27/2020	08/19/2022	33	110,797	3389	14,976		38,792		38,792	(7,101)						
SPX IDX Call Option @ 4406 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	08/23/2021	08/19/2022	62	271,662	4406	4,999		16		16	(2,167)						
SGIXSMPA IDX Call Option @ 548 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/27/2020	08/22/2022	642	351,362	548	21,535		2,308		2,308	(10,571)						
SPX IDX Call Option @ 4480 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/30/2021	08/22/2022	18	79,019	4480	1,430		0		0	(1,121)						
SPX IDX Call Option @ 4480 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/30/2021	08/22/2022	9	39,554	4480	704		0		0	(324)						
SPX IDX Call Option @ 4442 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	08/23/2021	08/22/2022	51	225,681	4442	3,318		0		0	(1,006)						
SPX IDX Call Option @ 4480 08/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/30/2021	08/23/2022	187	836,418	4480	14,888		0		0	(16,202)						
SGIXSMPA IDX Call Option @ 554 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/03/2020	08/24/2022	119	65,957	554	4,263		295		295	(1,811)						

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SPX IDX Call Option @ 4486 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/30/2021	08/24/2022	60	267,648	4486	4,443		0		0	(4,384)						
SPX IDX Call Option @ 3606 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/03/2020	08/24/2022	37	134,526	3606	(11,658)		(36,912)		(36,912)	8,133						
SPX IDX Call Option @ 3436 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/03/2020	08/24/2022	37	128,199	3436	16,349		42,743		42,743	(8,092)						
SPX IDX Call Option @ 4511 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	08/30/2021	08/24/2022	109	489,884	4511	35,501		27,133		27,133	(21,275)						
SPX IDX Call Option @ 4487 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	08/30/2021	08/24/2022	440	1,975,000	4487	150,608		116,969		116,969	(87,152)						
SPX IDX Call Option @ 4587 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	08/30/2021	08/24/2022	440	2,019,128	4587	(118,069)		(89,429)		(89,429)	82,378						
SGIXSMIPA IDX Call Option @ 556 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/03/2020	08/25/2022	42	23,065	556	1,469		131		131	(679)						
SPX IDX Call Option @ 4496 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/30/2021	08/25/2022	21	93,611	4496	1,666		0		0	(1,418)						
SPX IDX Call Option @ 3140 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/05/2019	08/25/2022	51	161,128	3140	13,745		73,135		73,135	(10,967)						
SPX IDX Call Option @ 3508 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/03/2020	08/25/2022	42	148,784	3508	16,908		45,771		45,771	(9,215)						
SGIXSMIPA IDX Call Option @ 562 08/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/03/2020	08/26/2022	301	169,050	562	10,152		1,026		1,026	(5,065)						
SPX IDX Call Option @ 4470 08/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/30/2021	08/26/2022	58	259,528	4470	4,438		0		0	(3,884)						
SGIXSMIPA IDX Call Option @ 567 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/03/2020	08/29/2022	536	303,658	567	17,501		2,316		2,316	(9,989)						
SPX IDX Call Option @ 4509 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/30/2021	08/29/2022	67	301,046	4509	5,509		23		23	(5,165)						
SPX IDX Call Option @ 4529 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/07/2021	08/29/2022	40	180,201	4529	3,099		0		0	(1,734)						
SPX IDX Call Option @ 4529 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/07/2021	08/29/2022	30	136,679	4529	2,078		0		0	(935)						
SPX IDX Call Option @ 4549 08/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/07/2021	08/30/2022	76	346,769	4549	23,552		16,391		16,391	(15,802)						
SPX IDX Call Option @ 4529 08/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/07/2021	08/30/2022	77	350,030	4529	5,460		0		0	(685)						
SGIXSMIPA IDX Call Option @ 569 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/11/2020	08/31/2022	58	33,196	569	1,074		154		154	(828)						
SPX IDX Call Option @ 4643 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/07/2021	08/31/2022	428	1,987,329	4643	(104,958)		(70,141)		(70,141)	82,534						
SPX IDX Call Option @ 4528 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/07/2021	08/31/2022	428	1,938,193	4528	137,194		97,843		97,843	(89,829)						
SPX IDX Call Option @ 4523 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/07/2021	08/31/2022	76	344,538	4523	5,065		0		0	(562)						
SPX IDX Call Option @ 3610 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/11/2020	08/31/2022	12	44,328	3610	3,380		11,801		11,801	(3,017)						
SGIXSMIPA IDX Call Option @ 569 09/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/11/2020	09/01/2022	131	74,685	569	2,427		301		301	(1,513)						
SPX IDX Call Option @ 4524 09/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/07/2021	09/01/2022	70	316,505	4524	5,317		0		0	(873)						
SPX IDX Call Option @ 4537 09/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/07/2021	09/02/2022	24	110,883	4537	1,785		0		0	(206)						
SPX IDX Call Option @ 3457 09/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/11/2020	09/02/2022	127	440,102	3457	44,506		140,255		140,255	(31,245)						

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SPX IDX Call Option @ 3622 09/02/22 SGIXSMPA IDX Call Option @ 550 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/11/2020	09/02/2022	127	461,138	3622	(29,627)			(121,121)		(121,121)	31,225						
SPX IDX Call Option @ 4535 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/11/2020	09/06/2022	495	271,946	550	10,884			2,380		2,380	(8,982)						
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/07/2021	09/06/2022	55	251,217	4535	4,447			0		0	(307)						
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/06/2022	8	37,064	4520	504			0		0	(74)						
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/06/2022	39	177,908	4520	2,313			0		0	(144)						
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/06/2022	4	19,979	4520	272			0		0	(33)						
SPX IDX Call Option @ 4520 09/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/07/2022	49	221,753	4520	2,838			0		0	(1,225)						
SPX IDX Call Option @ 4521 09/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	09/13/2021	09/07/2022	138	622,984	4521	40,487			33,074		33,074	(28,814)						
SGIXSMPA IDX Call Option @ 517 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/18/2020	09/08/2022	352	181,879	517	10,395			3,082		3,082	(8,433)						
SPX IDX Call Option @ 4514 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/08/2022	183	826,707	4514	10,830			0		0	(4,908)						
SPX IDX Call Option @ 3497 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/18/2020	09/08/2022	64	225,191	3497	(18,344)			(68,797)		(68,797)	15,730						
SPX IDX Call Option @ 3390 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/18/2020	09/08/2022	11	38,642	3390	4,353			13,300		13,300	(2,783)						
SPX IDX Call Option @ 3333 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/18/2020	09/08/2022	64	214,651	3333	26,561			78,514		78,514	(15,710)						
SPX IDX Call Option @ 4600 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	09/13/2021	09/08/2022	525	2,412,984	4600	(126,177)			(102,053)		(102,053)	103,985						
SPX IDX Call Option @ 4499 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	09/13/2021	09/08/2022	525	2,360,217	4499	161,004			133,468		133,468	(110,764)						
SGIXSMPA IDX Call Option @ 533 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/18/2020	09/09/2022	801	426,440	533	20,656			4,922		4,922	(16,276)						
SPX IDX Call Option @ 4493 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/09/2022	165	742,604	4493	11,659			0		0	(5,557)						
SPX IDX Call Option @ 3254 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/19/2019	09/09/2022	33	107,476	3254	8,124			42,728		42,728	(8,040)						
SGIXSMPA IDX Call Option @ 525 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/18/2020	09/12/2022	45	23,598	525	1,243			513		513	(1,208)						
SGIXSMPA IDX Call Option @ 524 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/18/2020	09/12/2022	458	239,679	524	12,799			3,871		3,871	(10,580)						
SPX IDX Call Option @ 4459 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/12/2022	69	306,572	4459	4,844			0		0	(3,840)						
SPX IDX Call Option @ 4469 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/12/2022	16	70,874	4469	886			0		0	(460)						
SPX IDX Call Option @ 4469 09/13/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/13/2022	62	277,553	4469	4,358			0		0	(2,456)						
SGIXSMPA IDX Call Option @ 528 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/24/2020	09/14/2022	714	376,666	528	18,061			8,495		8,495	(19,548)						
SPX IDX Call Option @ 3380 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/24/2020	09/14/2022	147	495,700	3380	48,479			172,809		172,809	(35,633)						
SPX IDX Call Option @ 3551 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/24/2020	09/14/2022	147	520,736	3551	(32,608)			(149,940)		(149,940)	35,626						

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SPX IDX Call Option @ 4443 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073PKSV06G0E21	09/20/2021	09/14/2022	80	355,533	4443	4,942		0		0	(3,119)						
SPX IDX Call Option @ 4596 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2022	627	2,880,088	4596	(112,696)		(126,641)		(126,641)	123,876						
SPX IDX Call Option @ 4468 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2022	148	661,556	4468	38,941		41,558		41,558	(31,530)						
SPX IDX Call Option @ 4455 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2022	627	2,791,372	4455	169,166		181,156		181,156	(134,173)						
SGIXSMPA IDX Call Option @ 529 09/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/24/2020	09/15/2022	292	154,444	529	7,314		2,645		2,645	(6,983)						
SPX IDX Call Option @ 3472 09/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/24/2020	09/15/2022	39	134,752	3472	11,159		42,490		42,490	(9,426)						
SPX IDX Call Option @ 4481 09/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073PKSV06G0E21	09/20/2021	09/15/2022	34	153,778	4481	1,768		0		0	(1,406)						
SGIXSMPA IDX Call Option @ 528 09/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/24/2020	09/16/2022	105	55,480	528	2,647		775		775	(2,236)						
SPX IDX Call Option @ 4474 09/16/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073PKSV06G0E21	09/20/2021	09/16/2022	39	175,684	4474	2,495		130		130	(1,849)						
SPX IDX Call Option @ 3265 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/02/2019	09/19/2022	151	492,742	3265	27,120		194,408		194,408	(36,490)						
SGIXSMPA IDX Call Option @ 525 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	09/24/2020	09/19/2022	65	33,945	525	1,686		557		557	(1,396)						
SPX IDX Call Option @ 4358 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/27/2021	09/19/2022	54	235,884	4358	4,411		371		371	(2,395)						
SPX IDX Call Option @ 4433 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073PKSV06G0E21	09/20/2021	09/19/2022	16	72,302	4433	1,222		332		332	(689)						
SPX IDX Call Option @ 4358 09/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/27/2021	09/20/2022	142	620,279	4358	11,599		561		561	(7,544)						
SPX IDX Call Option @ 4354 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/27/2021	09/21/2022	17	73,020	4354	1,278		38		38	(1,177)						
SPX IDX Call Option @ 4402 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/27/2021	09/21/2022	204	897,002	4402	73,199		67,563		67,563	(44,229)						
SPX IDX Call Option @ 4506 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/27/2021	09/21/2022	500	2,255,223	4506	(139,954)		(131,239)		(131,239)	103,880						
SPX IDX Call Option @ 4403 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/27/2021	09/21/2022	500	2,203,340	4403	179,435		165,565		165,565	(108,574)						
SPX IDX Call Option @ 3349 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/01/2020	09/22/2022	23	77,034	3349	10,330		27,862		27,862	(5,553)						
SPX IDX Call Option @ 3461 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/01/2020	09/22/2022	77	266,834	3461	(25,656)		(85,467)		(85,467)	18,617						
SPX IDX Call Option @ 3290 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/01/2020	09/22/2022	77	253,590	3290	34,877		97,654		97,654	(18,604)						
SPX IDX Call Option @ 4396 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/27/2021	09/22/2022	62	272,090	4396	4,979		228		228	(5,683)						
SGIXSMPA IDX Call Option @ 520 09/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/01/2020	09/23/2022	432	224,628	520	13,599		3,761		3,761	(9,934)						
SPX IDX Call Option @ 4449 09/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/27/2021	09/23/2022	109	485,829	4449	8,502		11		11	(11,102)						
SGIXSMPA IDX Call Option @ 521 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/01/2020	09/26/2022	835	434,865	521	26,099		7,914		7,914	(19,994)						
SGIXSMPA IDX Call Option @ 527 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/01/2020	09/26/2022	86	45,489	527	2,550		837		837	(2,032)						

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SPX IDX Call Option @ 4455 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	09/27/2021	09/26/2022	62	277,265	4455	4,630		11		11	(5,723)						
SPX IDX Call Option @ 4443 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/04/2021	09/26/2022	1	5,421	4443	62		1		1	(51)						
SPX IDX Call Option @ 4443 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/04/2021	09/26/2022	14	61,582	4443	788		84		84	(687)						
SPX IDX Call Option @ 4443 09/27/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/04/2021	09/27/2022	10	44,520	4443	601		86		86	(575)						
SGIXSMPA IDX Call Option @ 535 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/09/2020	09/28/2022	2,339	1,250,955	535	76,642		29,754		29,754	(61,936)						
SPX IDX Call Option @ 3458 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	10/09/2020	09/28/2022	53	184,508	3458	21,824		59,478		59,478	(12,818)						
SPX IDX Call Option @ 4353 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/04/2021	09/28/2022	52	228,426	4353	3,266		225		225	(2,636)						
SPX IDX Call Option @ 4486 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	10/04/2021	09/28/2022	516	2,312,756	4486	(113,909)		(145,403)		(145,403)	107,303						
SPX IDX Call Option @ 4391 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	10/04/2021	09/28/2022	151	662,973	4391	42,787		52,201		52,201	(32,651)						
SPX IDX Call Option @ 4378 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	10/04/2021	09/28/2022	516	2,257,274	4378	149,784		182,729		182,729	(111,970)						
SGIXSMPA IDX Call Option @ 533 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/09/2020	09/29/2022	444	236,495	533	14,761		5,163		5,163	(11,653)						
SPX IDX Call Option @ 3541 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	10/09/2020	09/29/2022	126	446,565	3541	(42,226)		(131,217)		(131,217)	30,240						
SPX IDX Call Option @ 3365 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	10/09/2020	09/29/2022	126	424,337	3365	58,291		151,416		151,416	(30,278)						
SPX IDX Call Option @ 4359 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/04/2021	09/29/2022	31	136,538	4359	1,912		80		80	(1,582)						
SGIXSMPA IDX Call Option @ 536 09/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/09/2020	09/30/2022	454	242,976	536	14,761		4,142		4,142	(9,979)						
SPX IDX Call Option @ 4308 09/30/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/04/2021	09/30/2022	134	579,321	4308	8,226		0		0	(4,227)						
SGIXSMPA IDX Call Option @ 535 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/09/2020	10/03/2022	291	155,540	535	9,489		2,882		2,882	(6,562)						
SPX IDX Call Option @ 4357 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/04/2021	10/03/2022	28	123,435	4357	1,679		0		0	(715)						
SPX IDX Call Option @ 4300 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	10/11/2021	10/03/2022	2	10,278	4300	151		0		0	(122)						
SPX IDX Call Option @ 4300 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	10/11/2021	10/03/2022	17	71,259	4300	1,062		0		0	(572)						
SPX IDX Call Option @ 3220 10/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	10/16/2019	10/04/2022	26	83,098	3220	6,226		34,529		34,529	(6,171)						
SPX IDX Call Option @ 4300 10/04/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	10/11/2021	10/04/2022	67	286,626	4300	4,041		0		0	(2,509)						
SGIXSMPA IDX Call Option @ 543 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/15/2020	10/05/2022	231	125,640	543	6,894		1,887		1,887	(4,894)						
SPX IDX Call Option @ 4365 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/11/2021	10/05/2022	199	868,222	4365	66,922		73,611		73,611	(43,031)						
SPX IDX Call Option @ 4474 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/11/2021	10/05/2022	557	2,490,520	4474	(149,028)		(165,113)		(165,113)	115,584						
SPX IDX Call Option @ 4353 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/11/2021	10/05/2022	557	2,423,402	4353	192,458		210,795		210,795	(120,913)						
SPX IDX Call Option @ 3481 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	10/15/2020	10/05/2022	30	102,678	3481	11,761		32,416		32,416	(7,047)						

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SPX IDX Call Option @ 4346 10/05/22 SGIXSMPA IDX Call Option @ 537 10/06/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/11/2021	10/05/2022	83	359,043	4346	5,170			0		0	(3,124)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/15/2020	10/06/2022	1,103	592,646	537	34,374			9,460		9,460	(23,770)						
SPX IDX Call Option @ 3610 10/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/15/2020	10/06/2022	38	137,497	3610	(11,563)			(37,477)		(37,477)	9,066						
SPX IDX Call Option @ 3438 10/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/15/2020	10/06/2022	38	130,937	3438	16,111			43,362		43,362	(9,096)						
SPX IDX Call Option @ 4364 10/06/22 SGIXSMPA IDX Call Option @ 545 10/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/11/2021	10/06/2022	22	95,780	4364	1,303			0		0	(708)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/15/2020	10/07/2022	267	145,720	545	7,845			1,461		1,461	(4,725)						
SPX IDX Call Option @ 4400 10/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/11/2021	10/07/2022	81	358,360	4400	5,160			0		0	(5,322)						
SPX IDX Call Option @ 4361 10/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/18/2021	10/10/2022	66	289,845	4361	6,724			58		58	(7,160)						
SPX IDX Call Option @ 4391 10/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/11/2021	10/10/2022	49	215,615	4391	3,191			0		0	(3,458)						
SPX IDX Call Option @ 4361 10/10/22 SGIXSMPA IDX Call Option @ 554 10/11/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/18/2021	10/10/2022	30	131,315	4361	2,968			12		12	(2,409)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/15/2020	10/11/2022	334	185,135	554	9,124			1,427		1,427	(5,221)						
SPX IDX Call Option @ 4361 10/11/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/18/2021	10/11/2022	52	228,396	4361	4,294			0		0	(3,823)						
SPX IDX Call Option @ 4394 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	404	1,775,390	4394	153,041			144,193		144,193	(85,879)						
SPX IDX Call Option @ 4497 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	404	1,816,958	4497	(124,497)			(116,567)		(116,567)	82,380						
SPX IDX Call Option @ 4423 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	169	747,644	4423	61,566			56,951		56,951	(35,544)						
SPX IDX Call Option @ 4351 10/12/22 SGIXSMPA IDX Call Option @ 557 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/18/2021	10/12/2022	31	134,392	4351	2,701			0		0	(2,092)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/22/2020	10/13/2022	3,558	1,981,562	557	90,027			22,612		22,612	(67,066)						
SPX IDX Call Option @ 3534 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/22/2020	10/13/2022	88	310,387	3534	29,863			92,760		92,760	(20,832)						
SPX IDX Call Option @ 4364 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/18/2021	10/13/2022	54	234,423	4364	4,618			0		0	(3,582)						
SPX IDX Call Option @ 3502 10/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/22/2020	10/14/2022	99	347,701	3502	35,399			107,682		107,682	(23,543)						
SPX IDX Call Option @ 3695 10/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/22/2020	10/14/2022	99	366,831	3695	(24,763)			(90,770)		(90,770)	23,405						
SPX IDX Call Option @ 4438 10/14/22 SGIXSMPA IDX Call Option @ 555 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/18/2021	10/14/2022	120	534,588	4438	10,585			0		0	(7,463)						
	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/22/2020	10/17/2022	378	209,839	555	9,795			1,691		1,691	(5,889)						
SGIXSMPA IDX Call Option @ 553 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/22/2020	10/17/2022	79	43,697	553	2,069			457		457	(1,427)						
SPX IDX Call Option @ 4486 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/17/2022	6	28,489	4486	840			205		205	(299)						
SPX IDX Call Option @ 4486 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/17/2022	45	200,096	4486	4,502			376		376	(2,034)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 4471 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	10/18/2021	10/17/2022	80	357,933	4471	7,696		27		27	(7,668)						
SPX IDX Call Option @ 3264 10/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	10/30/2019	10/18/2022	89	291,170	3264	22,550		116,293		116,293	(21,139)						
SPX IDX Call Option @ 4486 10/18/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/25/2021	10/18/2022	34	151,463	4486	3,226		340		340	(810)						
SGIXSMPA IDX Call Option @ 546 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/29/2020	10/19/2022	285	155,670	546	5,713		1,688		1,688	(4,814)						
SPX IDX Call Option @ 4520 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/25/2021	10/19/2022	128	578,603	4520	9,547		116		116	(2,493)						
SPX IDX Call Option @ 4521 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	10/25/2021	10/19/2022	337	1,522,436	4521	116,822		94,221		94,221	(67,367)						
SPX IDX Call Option @ 4636 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	10/25/2021	10/19/2022	337	1,561,350	4636	(89,143)		(71,357)		(71,357)	62,840						
SPX IDX Call Option @ 4544 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	10/25/2021	10/19/2022	196	890,998	4544	65,172		52,069		52,069	(38,755)						
SGIXSMPA IDX Call Option @ 546 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/29/2020	10/20/2022	18	9,787	546	356		111		111	(309)						
SPX IDX Call Option @ 4536 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/25/2021	10/20/2022	9	41,279	4536	636		6		6	(173)						
SPX IDX Call Option @ 3443 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	10/29/2020	10/20/2022	86	297,115	3443	27,306		98,511		98,511	(20,393)						
SPX IDX Call Option @ 3623 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	10/29/2020	10/20/2022	86	312,691	3623	(18,250)		(84,651)		(84,651)	20,291						
SPX IDX Call Option @ 4550 10/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/25/2021	10/21/2022	24	107,102	4550	1,789		55		55	(766)						
SPX IDX Call Option @ 3455 10/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	10/29/2020	10/21/2022	27	92,005	3455	8,339		30,122		30,122	(6,287)						
SGIXSMPA IDX Call Option @ 551 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/29/2020	10/24/2022	1,445	796,231	551	27,814		6,460		6,460	(22,475)						
SGIXSMPA IDX Call Option @ 547 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	10/29/2020	10/24/2022	35	19,357	547	702		207		207	(605)						
SPX IDX Call Option @ 4545 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	10/25/2021	10/24/2022	55	250,333	4545	4,005		83		83	(2,012)						
SPX IDX Call Option @ 4566 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/24/2022	25	115,486	4566	2,310		3		3	(2,083)						
SPX IDX Call Option @ 4566 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/24/2022	75	341,299	4566	6,519		0		0	(5,969)						
SPX IDX Call Option @ 4566 10/25/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/25/2022	36	166,494	4566	2,830		10		10	(2,129)						
SGIXSMPA IDX Call Option @ 540 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/05/2020	10/26/2022	1,032	557,162	540	25,547		10,297		10,297	(22,960)						
SPX IDX Call Option @ 3461 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/05/2020	10/26/2022	53	182,188	3461	22,530		59,404		59,404	(12,378)						
SPX IDX Call Option @ 4575 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/26/2022	27	122,925	4575	2,385		20		20	(1,816)						
SPX IDX Call Option @ 4578 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/26/2022	534	2,445,570	4578	187,223		134,317		134,317	(102,840)						
SPX IDX Call Option @ 4606 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/26/2022	299	1,376,784	4606	99,588		70,271		70,271	(56,570)						
SPX IDX Call Option @ 4705 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/26/2022	534	2,513,620	4705	(137,549)		(96,733)		(96,733)	94,196						

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SGIXSMPA IDX Call Option @ 536 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/05/2020	10/27/2022	64	34,240	536	1,647		911		911	(1,671)						
SPX IDX Call Option @ 3367 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/05/2020	10/27/2022	45	150,736	3367	21,651		54,350		54,350	(10,536)						
SPX IDX Call Option @ 3548 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/05/2020	10/27/2022	45	158,843	3548	(15,700)		(47,080)		(47,080)	10,495						
SPX IDX Call Option @ 4552 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/27/2022	71	323,078	4552	6,494		187		187	(5,647)						
SGIXSMPA IDX Call Option @ 513 10/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/05/2020	10/28/2022	79	40,669	513	2,463		1,784		1,784	(2,497)						
SPX IDX Call Option @ 4596 10/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/28/2022	55	254,688	4596	5,578		336		336	(5,145)						
SGIXSMPA IDX Call Option @ 513 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/05/2020	10/31/2022	156	80,144	513	4,867		2,664		2,664	(4,192)						
SGIXSMPA IDX Call Option @ 515 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/05/2020	10/31/2022	1,482	763,387	515	45,495		28,580		28,580	(44,761)						
SPX IDX Call Option @ 3325 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q8TV8Y57VW369	11/14/2019	10/31/2022	108	359,472	3325	27,550		135,537		135,537	(25,378)						
SPX IDX Call Option @ 4614 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	10/31/2022	10	46,875	4614	1,256		60		60	(841)						
SPX IDX Call Option @ 4605 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/31/2022	37	169,248	4605	3,131		28		28	(2,801)						
SPX IDX Call Option @ 4614 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	10/31/2022	51	236,727	4614	4,379		0		0	(2,402)						
SGIXSMPA IDX Call Option @ 518 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	07/07/2021	11/01/2022	86	44,255	518	3,722		1,401		1,401	(2,245)						
SPX IDX Call Option @ 4614 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	136	628,013	4614	14,319		0		0	(7,088)						
SPX IDX Call Option @ 4640 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	468	2,173,892	4640	177,117		103,601		103,601	(86,314)						
SPX IDX Call Option @ 4665 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	218	1,017,814	4665	81,012		45,277		45,277	(39,516)						
SPX IDX Call Option @ 4758 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	468	2,228,940	4758	(139,479)		(74,990)		(74,990)	78,808						
SGIXSMPA IDX Call Option @ 518 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/13/2020	11/02/2022	289	149,641	518	9,189		5,004		5,004	(7,567)						
SPX IDX Call Option @ 4631 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/02/2022	48	220,002	4631	3,784		0		0	(1,959)						
SPX IDX Call Option @ 3463 11/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/12/2020	11/03/2022	41	143,131	3463	14,606		46,750		46,750	(9,660)						
SGIXSMPA IDX Call Option @ 522 11/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/13/2020	11/03/2022	33	17,013	522	1,002		474		474	(804)						
SPX IDX Call Option @ 4661 11/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/03/2022	43	200,451	4661	3,488		0		0	(1,188)						
SPX IDX Call Option @ 3586 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/12/2020	11/04/2022	125	449,536	3586	(31,478)		(128,196)		(128,196)	29,155						
SPX IDX Call Option @ 3424 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/12/2020	11/04/2022	125	429,152	3424	46,689		146,291		146,291	(29,301)						
SGIXSMPA IDX Call Option @ 524 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/13/2020	11/04/2022	422	221,056	524	12,733		5,294		5,294	(9,965)						

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SPX IDX Call Option @ 4680 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/04/2022	51	239,151	4680	5,046			1		1	(2,825)						
SGIXSMPA IDX Call Option @ 528 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/13/2020	11/07/2022	761	401,484	528	22,301			9,733		9,733	(18,349)						
SGIXSMPA IDX Call Option @ 527 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/13/2020	11/07/2022	171	89,994	527	5,047			2,471		2,471	(4,347)						
SPX IDX Call Option @ 4698 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/07/2022	2	7,516	4698	123			0		0	(48)						
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/07/2022	52	245,382	4702	4,196			0		0	(1,617)						
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/07/2022	14	67,046	4702	1,274			0		0	(908)						
SPX IDX Call Option @ 4702 11/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/08/2022	52	244,488	4702	3,961			0		0	(2,563)						
SPX IDX Call Option @ 4699 11/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/08/2022	262	1,229,097	4699	85,681			51,046		51,046	(45,947)						
SGIXSMPA IDX Call Option @ 528 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/19/2020	11/09/2022	1,532	808,454	528	42,459			15,779		15,779	(34,142)						
SPX IDX Call Option @ 3588 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/19/2020	11/09/2022	78	280,749	3588	29,866			80,153		80,153	(18,127)						
SPX IDX Call Option @ 4685 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2022	143	671,349	4685	11,346			0		0	(6,925)						
SPX IDX Call Option @ 4796 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2022	507	2,432,385	4796	(130,533)			(75,303)		(75,303)	82,331						
SPX IDX Call Option @ 4677 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2022	507	2,371,947	4677	173,494			105,467		105,467	(90,520)						
SGIXSMPA IDX Call Option @ 530 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/19/2020	11/10/2022	684	362,757	530	18,609			7,120		7,120	(15,474)						
SPX IDX Call Option @ 3549 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/19/2020	11/10/2022	156	555,330	3549	62,618			165,644		165,644	(36,274)						
SPX IDX Call Option @ 3727 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/19/2020	11/10/2022	156	583,069	3727	(45,979)			(141,568)		(141,568)	35,970						
SPX IDX Call Option @ 4647 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/10/2022	41	189,353	4647	3,465			0		0	(2,843)						
SPX IDX Call Option @ 4649 11/11/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/11/2022	70	326,425	4649	5,876			0		0	(4,307)						
SGIXSMPA IDX Call Option @ 529 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/19/2020	11/14/2022	1,367	723,151	529	37,570			16,489		16,489	(33,320)						
SGIXSMPA IDX Call Option @ 537 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/19/2020	11/14/2022	19	10,280	537	493			183		183	(421)						
SGIXSMPA IDX Call Option @ 542 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/07/2021	11/14/2022	194	104,960	542	7,244			1,385		1,385	(3,678)						
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/14/2022	23	107,049	4683	1,980			0		0	(691)						
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/14/2022	28	131,868	4683	3,138			6		6	(1,265)						
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/14/2022	78	364,607	4683	6,636			0		0	(4,334)						
SPX IDX Call Option @ 3385 11/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE49TV8Y57VW369	11/27/2019	11/15/2022	39	132,270	3385	9,530			47,167		47,167	(9,068)						
SPX IDX Call Option @ 4683 11/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/15/2022	83	386,565	4683	7,074			0		0	(2,758)						

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SGIXSMPA IDX Call Option @ 542 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/24/2020	11/16/2022	39	21,073	542	1,007		304		304	(744)						
SPX IDX Call Option @ 3794 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	11/24/2020	11/16/2022	105	397,179	3794	(31,033)		(89,215)		(89,215)	23,839						
SPX IDX Call Option @ 3603 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	11/24/2020	11/16/2022	105	377,222	3603	42,380		106,317		106,317	(24,102)						
SPX IDX Call Option @ 4701 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/23/2021	11/16/2022	76	358,585	4701	6,455		111		111	(1,962)						
SPX IDX Call Option @ 4823 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/23/2021	11/16/2022	400	1,930,173	4823	(106,014)		(56,770)		(56,770)	63,346						
SPX IDX Call Option @ 4712 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/23/2021	11/16/2022	163	769,033	4712	54,706		31,855		31,855	(28,240)						
SPX IDX Call Option @ 4692 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/23/2021	11/16/2022	400	1,877,780	4692	138,412		82,384		82,384	(70,310)						
SGIXSMPA IDX Call Option @ 537 11/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/24/2020	11/17/2022	70	37,795	537	1,902		653		653	(1,408)						
SPX IDX Call Option @ 3658 11/17/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	11/24/2020	11/17/2022	32	115,451	3658	11,824		30,555		30,555	(7,240)						
SPX IDX Call Option @ 4689 11/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/23/2021	11/17/2022	28	132,830	4689	2,418		126		126	(542)						
SGIXSMPA IDX Call Option @ 529 11/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/24/2020	11/18/2022	53	28,002	529	1,533		559		559	(1,093)						
SPX IDX Call Option @ 4705 11/18/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/23/2021	11/18/2022	65	308,006	4705	5,298		128		128	(863)						
SGIXSMPA IDX Call Option @ 531 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/24/2020	11/21/2022	245	130,307	531	7,005		2,478		2,478	(4,922)						
SGIXSMPA IDX Call Option @ 529 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/24/2020	11/21/2022	334	176,502	529	9,716		3,757		3,757	(7,029)						
SPX IDX Call Option @ 4698 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/23/2021	11/21/2022	56	261,348	4698	4,469		36		36	(811)						
SPX IDX Call Option @ 4683 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/29/2021	11/21/2022	37	173,081	4683	3,306		94		94	(1,007)						
SPX IDX Call Option @ 4683 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/29/2021	11/21/2022	29	134,307	4683	2,471		51		51	(500)						
SPX IDX Call Option @ 4683 11/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/29/2021	11/22/2022	107	498,733	4683	9,975		340		340	(3,720)						
SGIXSMPA IDX Call Option @ 530 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/03/2020	11/23/2022	384	203,407	530	11,155		3,536		3,536	(7,809)						
SPX IDX Call Option @ 4659 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	11/29/2021	11/23/2022	511	2,379,247	4659	188,238		117,138		117,138	(91,308)						
SPX IDX Call Option @ 4673 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	11/29/2021	11/23/2022	190	890,068	4673	68,546		42,237		42,237	(33,739)						
SPX IDX Call Option @ 4766 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	11/29/2021	11/23/2022	511	2,433,884	4766	(148,758)		(88,737)		(88,737)	84,276						
SPX IDX Call Option @ 4691 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/29/2021	11/23/2022	32	149,024	4691	2,697		0		0	(1,079)						
SPX IDX Call Option @ 3608 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/03/2020	11/25/2022	48	171,799	3608	21,242		48,416		48,416	(10,881)						
SPX IDX Call Option @ 3799 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/03/2020	11/25/2022	48	180,897	3799	(15,278)		(40,655)		(40,655)	10,753						
SPX IDX Call Option @ 3722 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/03/2020	11/25/2022	22	80,429	3722	8,802		19,852		19,852	(4,906)						

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SGIXSMPA IDX Call Option @ 533 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/03/2020	11/25/2022	22	11,638	533	619		244		244	(479)						
SGIXSMPA IDX Call Option @ 534 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/03/2020	11/25/2022	462	246,642	534	12,997		4,248		4,248	(9,443)						
SPX IDX Call Option @ 4595 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/29/2021	11/25/2022	53	244,618	4595	4,746		147		147	(1,519)						
SPX IDX Call Option @ 4701 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/29/2021	11/25/2022	70	327,786	4701	5,769		7		7	(2,185)						
SPX IDX Call Option @ 4595 11/28/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	11/29/2021	11/28/2022	126	579,428	4595	10,604		173		173	(3,352)						
SPX IDX Call Option @ 4655 11/28/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	11/28/2022	71	330,897	4655	6,022		138		138	(2,028)						
SPX IDX Call Option @ 4655 11/29/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	11/29/2022	2	9,543	4655	161		1		1	(52)						
SGIXSMPA IDX Call Option @ 535 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/10/2020	11/30/2022	770	411,812	535	22,129		9,630		9,630	(17,248)						
SPX IDX Call Option @ 4702 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	12/06/2021	11/30/2022	474	2,228,895	4702	(147,662)		(100,336)		(100,336)	81,860						
SPX IDX Call Option @ 4574 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	12/06/2021	11/30/2022	474	2,168,234	4574	192,810		134,542		134,542	(88,625)						
SPX IDX Call Option @ 4570 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	12/06/2021	11/30/2022	210	960,488	4570	86,017		60,147		60,147	(39,376)						
SPX IDX Call Option @ 4567 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	11/30/2022	119	544,523	4567	10,074		118		118	(3,080)						
SPX IDX Call Option @ 3743 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	12/10/2020	11/30/2022	15	57,791	3743	5,598		13,958		13,958	(3,486)						
SGIXSMPA IDX Call Option @ 539 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/10/2020	12/01/2022	36	19,361	539	994		355		355	(640)						
SPX IDX Call Option @ 4513 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	12/01/2022	72	325,165	4513	6,048		0		0	(1,816)						
SPX IDX Call Option @ 3658 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2022	64	233,866	3658	26,233		62,489		62,489	(14,500)						
SPX IDX Call Option @ 3843 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2022	64	245,711	3843	(18,312)		(52,501)		(52,501)	14,303						
SGIXSMPA IDX Call Option @ 535 12/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/10/2020	12/02/2022	599	320,575	535	17,101		7,930		7,930	(13,508)						
SPX IDX Call Option @ 3397 12/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	12/11/2019	12/02/2022	47	159,238	3397	11,432		56,501		56,501	(10,742)						
SPX IDX Call Option @ 4577 12/02/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	12/02/2022	37	167,705	4577	3,438		108		108	(1,166)						
SGIXSMPA IDX Call Option @ 540 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/10/2020	12/05/2022	493	266,222	540	13,531		4,871		4,871	(9,935)						
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/13/2021	12/05/2022	30	137,153	4592	4,142		0		0	(1,830)						
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/13/2021	12/05/2022	7	31,407	4592	2,670		0		0	(392)						
SPX IDX Call Option @ 4538 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	12/05/2022	49	224,017	4538	4,100		18		18	(1,225)						
SPX IDX Call Option @ 4592 12/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/13/2021	12/06/2022	71	324,631	4592	7,272		7		7	(5,451)						
SGIXSMPA IDX Call Option @ 539 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/17/2020	12/07/2022	475	255,842	539	14,981		4,374		4,374	(9,363)						

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SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/07/2022	91	425,041	4687	7,693			0		0	(5,689)						
SPX IDX Call Option @ 3747 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/17/2020	12/07/2022	37	137,184	3747	13,995			33,119		33,119	(8,211)						
SPX IDX Call Option @ 4788 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2022	640	3,062,996	4788	(185,753)			(111,007)		(111,007)	103,193						
SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2022	257	1,203,263	4687	93,530			57,846		57,846	(44,638)						
SPX IDX Call Option @ 4669 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2022	640	2,986,828	4669	239,602			150,227		150,227	(112,521)						
SGIXSMPA IDX Call Option @ 542 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/17/2020	12/08/2022	176	95,238	542	5,368			1,358		1,358	(3,234)						
SPX IDX Call Option @ 4701 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/08/2022	173	815,566	4701	12,478			0		0	(10,575)						
SPX IDX Call Option @ 3688 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/17/2020	12/08/2022	84	309,401	3688	34,906			80,130		80,130	(18,873)						
SPX IDX Call Option @ 3876 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/17/2020	12/08/2022	84	325,160	3876	(25,416)			(66,965)		(66,965)	18,577						
SGIXSMPA IDX Call Option @ 539 12/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/17/2020	12/09/2022	33	17,887	539	1,045			307		307	(660)						
SPX IDX Call Option @ 4667 12/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/09/2022	98	456,523	4667	8,080			8		8	(5,784)						
SGIXSMPA IDX Call Option @ 535 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/17/2020	12/12/2022	77	41,392	535	2,508			823		823	(1,661)						
SGIXSMPA IDX Call Option @ 534 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/07/2021	12/12/2022	177	94,563	534	7,311			2,462		2,462	(4,460)						
SPX IDX Call Option @ 4712 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/12/2022	61	286,679	4712	6,049			4		4	(4,348)						
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/12/2022	22	101,223	4669	1,701			0		0	(1,116)						
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/12/2022	22	101,270	4669	1,539			0		0	(904)						
SPX IDX Call Option @ 4669 12/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/13/2022	40	185,078	4669	3,109			0		0	(2,019)						
SPX IDX Call Option @ 3461 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/03/2020	12/14/2022	83	286,908	3461	21,481			95,732		95,732	(18,773)						
SPX IDX Call Option @ 3729 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/14/2022	32	117,486	3729	12,202			29,131		29,131	(7,032)						
SPX IDX Call Option @ 4634 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	6	29,890	4634	493			0		0	(297)						
SPX IDX Call Option @ 4653 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	563	2,621,369	4653	185,402			140,464		140,464	(99,702)						
SPX IDX Call Option @ 4659 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	345	1,605,466	4659	112,171			84,707		84,707	(60,744)						
SPX IDX Call Option @ 4795 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	563	2,701,596	4795	(133,753)			(98,768)		(98,768)	90,191						
SGIXSMPA IDX Call Option @ 545 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/23/2020	12/15/2022	427	233,112	545	12,128			4,196		4,196	(8,718)						
SPX IDX Call Option @ 3688 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/15/2022	86	316,178	3688	35,213			82,284		82,284	(19,171)						
SPX IDX Call Option @ 3875 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/15/2022	86	332,206	3875	(25,508)			(68,924)		(68,924)	18,867						
SPX IDX Call Option @ 4710 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/15/2022	32	152,081	4710	2,585			0		0	(1,792)						

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SGIXSMPA IDX Call Option @ 544 12/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/23/2020	12/16/2022	586	318,989	544	16,772			4,998		4,998	(10,973)						
SPX IDX Call Option @ 4669 12/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/20/2021	12/16/2022	43	201,173	4669	3,339			35		35	(2,070)						
SGIXSMPA IDX Call Option @ 553 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/23/2020	12/19/2022	107	58,983	553	2,848			801		801	(1,815)						
SGIXSMPA IDX Call Option @ 554 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/23/2020	12/19/2022	22	12,048	554	576			151		151	(347)						
SPX IDX Call Option @ 4621 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/20/2021	12/19/2022	68	313,233	4621	5,482			522		522	(2,886)						
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/19/2022	3	11,785	4568	252			19		19	(122)						
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/19/2022	6	26,357	4568	685			154		154	(284)						
SPX IDX Call Option @ 4640 12/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/20/2022	423	1,961,910	4640	192,082			110,197		110,197	(75,072)						
SPX IDX Call Option @ 4785 12/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/20/2022	423	2,023,119	4785	(149,422)			(77,907)		(77,907)	67,999						
SPX IDX Call Option @ 4568 12/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/20/2022	77	352,743	4568	8,536			1,018		1,018	(4,185)						
SGIXSMPA IDX Call Option @ 545 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/30/2020	12/21/2022	1,038	566,190	545	31,041			8,201		8,201	(17,786)						
SPX IDX Call Option @ 3695 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/30/2020	12/21/2022	66	243,200	3695	29,266			62,948		62,948	(14,630)						
SPX IDX Call Option @ 3883 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/30/2020	12/21/2022	66	255,544	3883	(19,586)			(52,698)		(52,698)	14,388						
SPX IDX Call Option @ 4674 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/21/2022	217	1,013,889	4674	93,894			52,585		52,585	(37,696)						
SPX IDX Call Option @ 4649 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/21/2022	66	308,848	4649	6,578			127		127	(3,496)						
SGIXSMPA IDX Call Option @ 543 12/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/30/2020	12/22/2022	250	135,809	543	7,626			2,232		2,232	(4,608)						
SPX IDX Call Option @ 3708 12/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/30/2020	12/22/2022	9	33,740	3708	3,988			8,616		8,616	(2,019)						
SPX IDX Call Option @ 4697 12/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/22/2022	63	294,944	4697	5,987			19		19	(3,097)						
SGIXSMPA IDX Call Option @ 542 12/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/30/2020	12/23/2022	59	31,808	542	1,806			472		472	(1,049)						
SPX IDX Call Option @ 4726 12/23/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/23/2022	34	158,739	4726	3,286			0		0	(1,755)						
SPX IDX Call Option @ 3522 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/08/2020	12/27/2022	62	219,615	3522	15,697			69,161		69,161	(13,928)						
SGIXSMPA IDX Call Option @ 547 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/30/2020	12/27/2022	1,486	812,149	547	44,160			11,836		11,836	(26,471)						
SGIXSMPA IDX Call Option @ 550 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	12/27/2022	49	26,743	550	1,779			431		431	(928)						
SGIXSMPA IDX Call Option @ 550 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	01/07/2021	12/28/2022	393	215,985	550	11,774			5,137		5,137	(8,928)						
SPX IDX Call Option @ 3732 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	01/07/2021	12/28/2022	45	167,556	3732	21,182			41,769		41,769	(9,889)						

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SPX IDX Call Option @ 3916 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.01/07/2021	.12/28/2022	.45	.175,809	.3916	(14,222)			(34,984)		(34,984)	.9,710						
SPX IDX Call Option @ 3844 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.01/07/2021	.12/28/2022	.11	.40,671	.3844	.4,314			.8,857		.8,857	(2,307)						
SGIXSMPA IDX Call Option @ 548 12/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/07/2021	.12/30/2022	.555	.304,070	.548	.16,930			.5,476		.5,476	(10,863)						
SGIXSMPA IDX Call Option @ 558 01/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/07/2021	.01/03/2023	.395	.220,529	.558	.11,163			.3,075		.3,075	(6,861)						
SGIXSMPA IDX Call Option @ 542 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/13/2021	.01/05/2023	.62	.33,842	.542	.1,960			.803		.803	(1,390)						
SPX IDX Call Option @ 3824 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	.01/13/2021	.01/05/2023	.35	.133,917	.3824	.14,388			.30,074		.30,074	(6,683)						
SGIXSMPA IDX Call Option @ 551 01/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/13/2021	.01/06/2023	.799	.440,319	.551	.23,474			.7,940		.7,940	(15,738)						
SGIXSMPA IDX Call Option @ 556 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/13/2021	.01/09/2023	.149	.83,155	.556	.4,215			.1,002		.1,002	(2,459)						
SGIXSMPA IDX Call Option @ 554 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.07/07/2021	.01/09/2023	.235	.130,219	.554	.7,211			.2,325		.2,325	(4,813)						
SPX IDX Call Option @ 3804 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	.01/13/2021	.01/09/2023	.27	.101,444	.3804	.11,278			.23,416		.23,416	(5,076)						
SPX IDX Call Option @ 3994 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	.01/13/2021	.01/09/2023	.27	.106,511	.3994	(8,137)			(19,341)		(19,341)	.4,977						
SGIXSMPA IDX Call Option @ 554 01/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/19/2021	.01/11/2023	.122	.67,532	.554	.3,460			.1,279		.1,279	(2,518)						
SPX IDX Call Option @ 3583 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/24/2020	.01/12/2023	.36	.128,285	.3583	.9,293			.38,123		.38,123	(6,879)						
SGIXSMPA IDX Call Option @ 553 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/19/2021	.01/12/2023	.805	.445,087	.553	.23,071			.7,498		.7,498	(15,751)						
SPX IDX Call Option @ 3812 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.01/19/2021	.01/12/2023	.23	.88,091	.3812	.9,636			.20,180		.20,180	(4,382)						
SPX IDX Call Option @ 3997 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.01/19/2021	.01/12/2023	.28	.113,036	.3997	(8,112)			(20,492)		(20,492)	.5,258						
SPX IDX Call Option @ 3801 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.01/19/2021	.01/12/2023	.28	.107,498	.3801	.11,960			.24,941		.24,941	(5,367)						
SGIXSMPA IDX Call Option @ 553 01/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/19/2021	.01/13/2023	.215	.118,744	.553	.6,171			.1,909		.1,909	(4,110)						
SGIXSMPA IDX Call Option @ 552 01/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/19/2021	.01/17/2023	.310	.171,233	.552	.9,041			.3,063		.3,063	(6,092)						
SGIXSMPA IDX Call Option @ 553 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.01/28/2021	.01/19/2023	.709	.392,008	.553	.20,855			.5,765		.5,765	(12,142)						
SPX IDX Call Option @ 3816 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	.01/28/2021	.01/19/2023	.120	.457,951	.3816	.53,102			.104,915		.104,915	(22,585)						
SPX IDX Call Option @ 4021 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	.01/28/2021	.01/19/2023	.120	.482,596	.4021	(38,628)			(85,261)		(85,261)	.22,072						
SPX IDX Call Option @ 3900 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	.01/28/2021	.01/19/2023	.44	.171,099	.3900	.17,409			.35,361		.35,361	(8,189)						

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SGIXSMPA IDX Call Option @ 557 01/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	01/28/2021	01/20/2023	50	28,085	557	1,435		398		398	(844)						
SGIXSMPA IDX Call Option @ 559 01/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/03/2021	01/25/2023	784	438,489	559	17,544		6,413		6,413	(13,571)						
SGIXSMPA IDX Call Option @ 560 01/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/03/2021	01/26/2023	555	310,890	560	12,400		5,347		5,347	(10,326)						
SPX IDX Call Option @ 3549 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/06/2020	01/27/2023	79	278,690	3549	20,817		86,558		86,558	(14,896)						
SPX IDX Call Option @ 3809 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	100	380,109	3809	46,162		88,255		88,255	(18,633)						
SPX IDX Call Option @ 3803 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	91	347,388	3803	42,607		81,295		81,295	(17,068)						
SPX IDX Call Option @ 3999 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	91	365,267	3999	(30,819)		(67,009)		(67,009)	16,710						
SGIXSMPA IDX Call Option @ 540 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/03/2021	01/30/2023	352	190,315	540	9,373		6,042		6,042	(8,597)						
SGIXSMPA IDX Call Option @ 527 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/03/2021	01/30/2023	106	55,993	527	3,165		1,744		1,744	(2,599)						
SGIXSMPA IDX Call Option @ 533 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/10/2021	02/01/2023	1,817	968,869	533	55,085		24,728		24,728	(34,681)						
SGIXSMPA IDX Call Option @ 537 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/10/2021	02/02/2023	146	78,369	537	4,296		2,277		2,277	(3,381)						
SPX IDX Call Option @ 4008 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/10/2021	02/02/2023	41	164,096	4008	(15,717)		(29,891)		(29,891)	7,428						
SPX IDX Call Option @ 3853 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/10/2021	02/02/2023	25	94,404	3853	11,807		20,894		20,894	(4,527)						
SPX IDX Call Option @ 3825 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/10/2021	02/02/2023	41	156,611	3825	20,402		35,836		35,836	(7,584)						
SGIXSMPA IDX Call Option @ 535 02/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/10/2021	02/03/2023	977	522,916	535	29,198		14,476		14,476	(22,480)						
SGIXSMPA IDX Call Option @ 540 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/10/2021	02/06/2023	372	200,511	540	10,706		5,522		5,522	(8,570)						
SGIXSMPA IDX Call Option @ 538 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/10/2021	02/06/2023	94	50,313	538	2,745		1,220		1,220	(2,028)						
SGIXSMPA IDX Call Option @ 542 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/07/2021	02/06/2023	11	5,871	542	418		105		105	(214)						
SGIXSMPA IDX Call Option @ 542 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/18/2021	02/08/2023	2,569	1,391,453	542	72,665		26,273		26,273	(51,144)						
SPX IDX Call Option @ 3941 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/18/2021	02/08/2023	74	291,958	3941	33,270		58,322		58,322	(13,457)						
SGIXSMPA IDX Call Option @ 542 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/18/2021	02/09/2023	111	59,930	542	3,114		1,213		1,213	(2,264)						
SPX IDX Call Option @ 3655 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/24/2020	02/09/2023	275	1,005,875	3655	48,306		280,926		280,926	(51,188)						
SPX IDX Call Option @ 3915 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/18/2021	02/09/2023	36	142,765	3915	16,926		29,483		29,483	(6,636)						

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SPX IDX Call Option @ 4111 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	02/18/2021	02/09/2023	36	149,930	4111	(11,802)			(23,944)		(23,944)	6,461						
SGIXSMPA IDX Call Option @ 542 02/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/18/2021	02/10/2023	538	291,642	542	15,139			6,203		6,203	(11,300)						
SGIXSMPA IDX Call Option @ 544 02/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/18/2021	02/13/2023	642	349,014	544	17,942			8,067		8,067	(14,036)						
SGIXSMPA IDX Call Option @ 542 02/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/18/2021	02/13/2023	150	81,337	542	4,262			2,212		2,212	(3,505)						
SGIXSMPA IDX Call Option @ 537 02/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	02/14/2023	145	77,651	537	6,258			1,711		1,711	(3,065)						
SGIXSMPA IDX Call Option @ 537 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/24/2021	02/16/2023	831	446,292	537	21,004			10,319		10,319	(17,753)						
SPX IDX Call Option @ 3932 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/24/2021	02/16/2023	51	202,163	3932	22,756			41,122		41,122	(9,256)						
SPX IDX Call Option @ 4169 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/24/2021	02/16/2023	54	224,310	4169	(16,488)			(33,291)		(33,291)	9,367						
SPX IDX Call Option @ 3933 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	02/24/2021	02/16/2023	54	211,613	3933	23,784			42,992		42,992	(9,685)						
SGIXSMPA IDX Call Option @ 540 02/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/24/2021	02/17/2023	1,392	751,741	540	34,373			17,182		17,182	(28,994)						
SGIXSMPA IDX Call Option @ 533 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/24/2021	02/21/2023	17	9,124	533	450			228		228	(368)						
SGIXSMPA IDX Call Option @ 541 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	02/24/2021	02/21/2023	120	65,047	541	2,965			1,411		1,411	(2,420)						
SGIXSMPA IDX Call Option @ 527 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/04/2021	02/22/2023	87	45,953	527	2,080			1,305		1,305	(1,996)						
SGIXSMPA IDX Call Option @ 527 02/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/04/2021	02/23/2023	592	311,637	527	14,217			8,054		8,054	(13,263)						
SPX IDX Call Option @ 3860 02/23/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/04/2021	02/23/2023	9	36,052	3860	3,891			8,045		8,045	(1,680)						
SGIXSMPA IDX Call Option @ 529 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/04/2021	02/24/2023	819	433,061	529	19,340			11,474		11,474	(18,488)						
SPX IDX Call Option @ 3855 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/04/2021	02/24/2023	79	303,630	3855	33,066			68,191		68,191	(14,159)						
SPX IDX Call Option @ 4041 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/04/2021	02/24/2023	79	318,248	4041	(24,327)			(56,757)		(56,757)	13,827						
SPX IDX Call Option @ 3415 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	03/04/2020	02/24/2023	116	395,743	3415	23,090			142,990		142,990	(21,481)						
SGIXSMPA IDX Call Option @ 509 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/04/2021	02/27/2023	1,361	693,026	509	38,455			34,271		34,271	(39,156)						
SGIXSMPA IDX Call Option @ 518 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/04/2021	02/27/2023	116	59,920	518	3,009			2,209		2,209	(2,961)						
SGIXSMPA IDX Call Option @ 523 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/10/2021	03/01/2023	1,084	566,826	523	30,109			18,988		18,988	(23,142)						

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SPX IDX Call Option @ 3898 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2023	117	457,826	3898	50,904			95,242		95,242	(23,748)						
SPX IDX Call Option @ 3902 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2023	54	209,918	3902	23,193			43,451		43,451	(10,871)						
SPX IDX Call Option @ 4117 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2023	54	221,468	4117	(16,065)			(34,673)		(34,673)	10,485						
SGIXSMPA IDX Call Option @ 521 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/10/2021	03/02/2023	112	58,503	521	3,189			2,451		2,451	(2,984)						
SGIXSMPA IDX Call Option @ 516 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/10/2021	03/03/2023	213	110,191	516	6,285			4,637		4,637	(5,767)						
SGIXSMPA IDX Call Option @ 512 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/10/2021	03/06/2023	474	242,350	512	14,481			10,251		10,251	(12,870)						
SGIXSMPA IDX Call Option @ 520 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/10/2021	03/06/2023	28	14,747	520	807			620		620	(767)						
SGIXSMPA IDX Call Option @ 522 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/07/2021	03/06/2023	187	97,602	522	8,954			2,877		2,877	(4,551)						
SPX IDX Call Option @ 3097 03/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/19/2020	03/07/2023	129	400,274	3097	28,340			192,500		192,500	(27,728)						
SGIXSMPA IDX Call Option @ 522 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/18/2021	03/08/2023	1,419	739,910	522	41,306			22,606		22,606	(34,704)						
SGIXSMPA IDX Call Option @ 523 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/18/2021	03/09/2023	565	295,558	523	16,191			9,361		9,361	(13,910)						
SPX IDX Call Option @ 3871 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2023	54	207,854	3871	25,564			44,921		44,921	(10,806)						
SPX IDX Call Option @ 3946 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2023	61	239,415	3946	26,379			47,226		47,226	(12,077)						
SPX IDX Call Option @ 4085 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2023	54	219,347	4085	(19,001)			(36,139)		(36,139)	10,430						
SGIXSMPA IDX Call Option @ 526 03/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/18/2021	03/10/2023	335	175,965	526	9,413			5,580		5,580	(8,280)						
SGIXSMPA IDX Call Option @ 527 03/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/18/2021	03/13/2023	28	14,760	527	785			567		567	(743)						
SGIXSMPA IDX Call Option @ 532 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/15/2023	1,677	891,660	532	48,073			28,218		28,218	(40,707)						
SGIXSMPA IDX Call Option @ 531 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/16/2023	599	317,981	531	17,231			8,950		8,950	(13,730)						
SPX IDX Call Option @ 4137 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/16/2023	102	420,783	4137	(30,557)			(65,116)		(65,116)	19,432						
SPX IDX Call Option @ 3952 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/16/2023	102	402,036	3952	41,315			79,164		79,164	(20,081)						
SPX IDX Call Option @ 3989 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/16/2023	42	165,808	3989	16,108			31,199		31,199	(8,158)						
SGIXSMPA IDX Call Option @ 530 03/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/17/2023	8	4,302	530	235			128		128	(187)						
SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/20/2023	163	85,779	528	4,832			2,564		2,564	(3,749)						

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SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	03/24/2021	03/20/2023	281	148,536	528	8,339			4,433		4,433	(6,472)						
SGIXSMPA IDX Call Option @ 534 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	03/20/2023	362	193,178	534	15,036			5,030		5,030	(7,959)						
SPX IDX Call Option @ 2577 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	04/02/2020	03/20/2023	261	671,652	2577	95,313			513,185		513,185	(56,410)						
SGIXSMPA IDX Call Option @ 534 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/01/2021	03/22/2023	51	27,431	534	1,714			741		741	(1,138)						
SGIXSMPA IDX Call Option @ 532 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/01/2021	03/23/2023	558	296,773	532	18,852			7,496		7,496	(12,209)						
SPX IDX Call Option @ 3932 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	04/01/2021	03/23/2023	35	138,062	3932	15,540			28,032		28,032	(6,901)						
SPX IDX Call Option @ 4123 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	04/01/2021	03/23/2023	35	144,752	4123	(11,640)			(23,007)		(23,007)	6,672						
SPX IDX Call Option @ 3964 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	04/01/2021	03/23/2023	36	143,100	3964	15,358			27,944		27,944	(7,060)						
SGIXSMPA IDX Call Option @ 531 03/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/01/2021	03/24/2023	95	50,575	531	3,246			1,395		1,395	(2,154)						
SGIXSMPA IDX Call Option @ 537 03/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/01/2021	03/27/2023	1,111	596,049	537	36,244			16,709		16,709	(24,861)						
SGIXSMPA IDX Call Option @ 551 03/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/01/2021	03/27/2023	1,319	727,080	551	38,313			20,466		20,466	(28,250)						
SGIXSMPA IDX Call Option @ 556 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/07/2021	03/29/2023	559	310,556	556	16,715			7,905		7,905	(11,507)						
SPX IDX Call Option @ 3964 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/07/2021	03/29/2023	51	202,263	3964	24,936			39,684		39,684	(9,913)						
SPX IDX Call Option @ 4160 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/07/2021	03/29/2023	51	212,228	4160	(18,258)			(32,280)		(32,280)	9,563						
SGIXSMPA IDX Call Option @ 552 03/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/07/2021	03/30/2023	1,070	590,048	552	33,096			13,463		13,463	(21,445)						
SPX IDX Call Option @ 3995 03/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/07/2021	03/30/2023	78	312,074	3995	36,219			58,972		58,972	(15,081)						
SGIXSMPA IDX Call Option @ 551 03/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/07/2021	03/31/2023	65	35,951	551	2,035			800		800	(1,313)						
SGIXSMPA IDX Call Option @ 562 04/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	04/03/2023	310	174,228	562	11,197			3,769		3,769	(5,957)						
SPX IDX Call Option @ 4275 04/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/14/2021	04/04/2023	63	269,429	4275	(21,017)			(34,985)		(34,985)	11,446						
SPX IDX Call Option @ 4078 04/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/14/2021	04/04/2023	63	256,990	4078	28,750			43,898		43,898	(11,927)						
SPX IDX Call Option @ 2920 04/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	04/16/2020	04/04/2023	186	544,448	2920	61,999			309,576		309,576	(39,446)						
SGIXSMPA IDX Call Option @ 562 04/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/14/2021	04/05/2023	759	426,155	562	23,017			9,593		9,593	(14,686)						
SPX IDX Call Option @ 4117 04/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	04/14/2021	04/05/2023	100	410,219	4117	42,647			66,568		66,568	(18,704)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXSMPA IDX Call Option @ 562 04/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/14/2021	04/06/2023	690	387,414	562	20,920		7,810		7,810	(12,867)						
SGIXSMPA IDX Call Option @ 564 04/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/14/2021	04/10/2023	183	102,928	564	5,471		1,726		1,726	(3,154)						
SGIXSMPA IDX Call Option @ 559 04/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/14/2021	04/10/2023	50	27,734	559	1,543		502		502	(886)						
SGIXSMPA IDX Call Option @ 566 04/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/12/2023	951	538,439	566	35,767		9,803		9,803	(17,272)						
SGIXSMPA IDX Call Option @ 567 04/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/13/2023	45	25,353	567	1,670		437		437	(789)						
SPX IDX Call Option @ 4143 04/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/13/2023	93	383,455	4143	39,739		60,586		60,586	(17,166)						
SPX IDX Call Option @ 4357 04/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/13/2023	93	403,206	4357	(28,311)		(46,846)		(46,846)	16,303						
SPX IDX Call Option @ 4204 04/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/14/2023	56	235,441	4204	22,535		34,284		34,284	(10,250)						
SGIXSMPA IDX Call Option @ 587 04/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/17/2023	184	107,654	587	5,993		1,524		1,524	(2,811)						
SGIXSMPA IDX Call Option @ 579 04/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/21/2021	04/17/2023	250	144,547	579	8,621		2,503		2,503	(4,250)						
SGIXSMPA IDX Call Option @ 584 04/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	07/07/2021	04/17/2023	10	6,082	584	323		99		99	(156)						
SGIXSMPA IDX Call Option @ 584 04/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/28/2021	04/19/2023	832	486,280	584	25,862		8,273		8,273	(12,659)						
SPX IDX Call Option @ 4160 04/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	04/28/2021	04/19/2023	52	214,869	4160	22,533		33,387		33,387	(9,497)						
SGIXSMPA IDX Call Option @ 588 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/28/2021	04/20/2023	364	214,380	588	10,979		3,600		3,600	(5,276)						
SPX IDX Call Option @ 3071 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/01/2020	04/20/2023	98	299,716	3071	29,375		149,472		149,472	(20,297)						
SPX IDX Call Option @ 4136 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	04/28/2021	04/20/2023	95	393,000	4136	42,670		63,099		63,099	(17,538)						
SPX IDX Call Option @ 4337 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	04/28/2021	04/20/2023	95	412,056	4337	(30,483)		(49,798)		(49,798)	16,727						
SGIXSMPA IDX Call Option @ 594 04/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/28/2021	04/24/2023	284	168,442	594	8,227		2,656		2,656	(4,271)						
SGIXSMPA IDX Call Option @ 590 04/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	04/28/2021	04/24/2023	334	197,013	590	9,927		3,320		3,320	(4,992)						
SGIXSMPA IDX Call Option @ 589 04/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/05/2021	04/26/2023	539	317,841	589	17,753		5,625		5,625	(9,095)						
SGIXSMPA IDX Call Option @ 589 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	05/05/2021	04/27/2023	652	384,221	589	21,533		6,847		6,847	(10,748)						
SPX IDX Call Option @ 4257 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPKSV06G0E21	05/05/2021	04/27/2023	39	166,361	4257	14,538		22,800		22,800	(6,983)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 4193 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.05/05/2021	.04/27/2023	42	174,288	4193	16,864		26,125		26,125	(7,538)						
SPX IDX Call Option @ 4420 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.05/05/2021	.04/27/2023	42	183,744	4420	(11,837)		(19,714)		(19,714)	7,089						
SGIXSMPA IDX Call Option @ 596 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/05/2021	.05/01/2023	883	526,235	596	27,711		7,552		7,552	(14,520)						
SGIXSMPA IDX Call Option @ 594 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/05/2021	.05/01/2023	56	33,528	594	1,810		392		392	(774)						
SGIXSMPA IDX Call Option @ 602 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.07/07/2021	.05/01/2023	225	135,338	602	6,028		1,481		1,481	(2,927)						
SPX IDX Call Option @ 3115 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	ASJW6NE4Q9TV8Y57VW369	.05/14/2020	.05/01/2023	82	255,178	3115	21,833		122,767		122,767	(16,880)						
SGIXSMPA IDX Call Option @ 602 05/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/12/2021	.05/03/2023	1,680	1,011,216	602	49,148		11,697		11,697	(22,235)						
SPX IDX Call Option @ 4229 05/03/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XX3B18	.05/12/2021	.05/03/2023	92	389,799	4229	31,447		55,958		55,958	(16,493)						
SGIXSMPA IDX Call Option @ 603 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/12/2021	.05/04/2023	565	340,594	603	16,345		3,962		3,962	(7,500)						
SPX IDX Call Option @ 4195 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XX3B18	.05/12/2021	.05/04/2023	62	258,532	4195	22,120		38,915		38,915	(11,101)						
SPX IDX Call Option @ 4415 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XX3B18	.05/12/2021	.05/04/2023	62	272,075	4415	(15,152)		(29,741)		(29,741)	10,463						
SGIXSMPA IDX Call Option @ 601 05/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/12/2021	.05/05/2023	23	13,711	601	672		163		163	(308)						
SGIXSMPA IDX Call Option @ 611 05/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/12/2021	.05/08/2023	385	235,058	611	10,543		2,471		2,471	(4,786)						
SGIXSMPA IDX Call Option @ 622 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/19/2021	.05/10/2023	118	73,504	622	2,972		553		553	(1,282)						
SPX IDX Call Option @ 4176 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.05/19/2021	.05/10/2023	68	284,824	4176	25,638		44,264		44,264	(12,273)						
SPX IDX Call Option @ 4248 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.05/19/2021	.05/10/2023	74	314,487	4248	25,077		44,281		44,281	(13,104)						
SPX IDX Call Option @ 4393 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.05/19/2021	.05/10/2023	68	299,670	4393	(17,958)		(34,138)		(34,138)	11,597						
SGIXSMPA IDX Call Option @ 609 05/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/19/2021	.05/11/2023	155	94,593	609	4,367		957		957	(2,012)						
SGIXSMPA IDX Call Option @ 587 05/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/19/2021	.05/12/2023	92	54,285	587	3,063		741		741	(1,405)						
SPX IDX Call Option @ 3140 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/29/2020	.05/15/2023	27	85,969	3140	10,075		40,585		40,585	(5,581)						
SGIXSMPA IDX Call Option @ 603 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/19/2021	.05/15/2023	12	7,341	603	359		84		84	(167)						
SGIXSMPA IDX Call Option @ 600 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.05/19/2021	.05/15/2023	186	111,771	600	5,638		1,172		1,172	(2,460)						
SGIXSMPA IDX Call Option @ 601 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.07/07/2021	.05/15/2023	28	17,010	601	783		195		195	(371)						

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SGIXSMPA IDX Call Option @ 601 05/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/26/2021	05/17/2023	1,558	936,543	601	48,906		11,332		11,332	(20,734)						
SGIXSMPA IDX Call Option @ 599 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/26/2021	05/18/2023	400	239,821	599	12,810		3,443		3,443	(5,427)						
SPX IDX Call Option @ 4156 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/18/2023	97	402,623	4156	41,567		64,698		64,698	(17,380)						
SPX IDX Call Option @ 4142 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/18/2023	64	264,782	4142	27,941		43,328		43,328	(11,501)						
SPX IDX Call Option @ 4387 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	05/26/2021	05/18/2023	64	280,397	4387	(18,845)		(32,614)		(32,614)	10,814						
SGIXSMPA IDX Call Option @ 597 05/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/26/2021	05/19/2023	343	204,994	597	11,104		2,956		2,956	(4,703)						
SGIXSMPA IDX Call Option @ 601 05/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/26/2021	05/22/2023	67	40,432	601	2,123		578		578	(884)						
SGIXSMPA IDX Call Option @ 602 05/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/26/2021	05/22/2023	1,842	1,108,335	602	57,911		15,900		15,900	(24,802)						
SPX IDX Call Option @ 4198 05/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	06/03/2021	05/23/2023	107	448,036	4198	43,717		68,450		68,450	(18,892)						
SPX IDX Call Option @ 4581 05/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	06/03/2021	05/23/2023	107	488,879	4581	(23,189)		(41,935)		(41,935)	16,741						
SGIXSMPA IDX Call Option @ 603 05/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/03/2021	05/24/2023	338	203,741	603	10,692		2,858		2,858	(5,069)						
SPX IDX Call Option @ 4229 05/25/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	06/03/2021	05/25/2023	75	318,955	4229	29,584		46,848		46,848	(13,234)						
SGIXSMPA IDX Call Option @ 601 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/03/2021	05/30/2023	256	153,941	601	8,244		2,363		2,363	(3,780)						
SGIXSMPA IDX Call Option @ 603 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/03/2021	05/30/2023	925	557,640	603	29,442		8,106		8,106	(13,124)						
SPX IDX Call Option @ 3326 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	06/11/2020	05/30/2023	22	73,007	3326	6,571		29,169		29,169	(4,364)						
SGIXSMPA IDX Call Option @ 599 06/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/10/2021	06/01/2023	98	58,814	599	3,341		658		658	(1,117)						
SPX IDX Call Option @ 4271 06/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/10/2021	06/01/2023	40	170,549	4271	15,543		23,824		23,824	(6,893)						
SGIXSMPA IDX Call Option @ 602 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/10/2021	06/02/2023	367	221,325	602	12,208		2,857		2,857	(4,923)						
SPX IDX Call Option @ 4206 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/10/2021	06/02/2023	33	140,403	4206	14,228		21,438		21,438	(5,847)						
SPX IDX Call Option @ 4452 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/10/2021	06/02/2023	33	148,619	4452	(9,558)		(15,959)		(15,959)	5,456						
SGIXSMPA IDX Call Option @ 605 06/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/10/2021	06/05/2023	39	23,854	605	1,291		290		290	(523)						
SGIXSMPA IDX Call Option @ 611 06/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/10/2021	06/05/2023	151	92,169	611	4,737		1,039		1,039	(1,926)						
SGIXSMPA IDX Call Option @ 606 06/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	06/16/2021	06/07/2023	1,576	954,592	606	49,957		12,310		12,310	(21,570)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXSMPA IDX Call Option @ 604 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/16/2021	.06/08/2023	58	35,138	604	1,866		443		443	(816)						
SPX IDX Call Option @ 3470 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.06/18/2020	.06/08/2023	9	31,925	3470	2,548		11,155		11,155	(1,794)						
SPX IDX Call Option @ 4231 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	.06/16/2021	.06/08/2023	64	271,849	4231	26,756		40,396		40,396	(11,131)						
SPX IDX Call Option @ 4478 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	.06/16/2021	.06/08/2023	64	287,703	4478	(17,730)		(29,946)		(29,946)	10,355						
SPX IDX Call Option @ 4263 06/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	.06/16/2021	.06/09/2023	84	358,322	4263	33,505		51,043		51,043	(14,436)						
SGIXSMPA IDX Call Option @ 611 06/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/16/2021	.06/12/2023	122	74,793	611	3,760		794		794	(1,562)						
SGIXSMPA IDX Call Option @ 613 06/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/16/2021	.06/12/2023	1,177	721,610	613	35,454		7,527		7,527	(15,044)						
SGIXSMPA IDX Call Option @ 612 06/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/23/2021	.06/14/2023	1,475	903,321	612	35,552		9,627		9,627	(18,970)						
SPX IDX Call Option @ 4268 06/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	.06/23/2021	.06/14/2023	102	435,980	4268	40,229		62,061		62,061	(17,450)						
SGIXSMPA IDX Call Option @ 613 06/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/23/2021	.06/15/2023	983	602,277	613	23,657		6,685		6,685	(12,585)						
SPX IDX Call Option @ 3376 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/25/2020	.06/16/2023	6	18,770	3376	2,475		7,199		7,199	(1,087)						
SGIXSMPA IDX Call Option @ 592 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/23/2021	.06/16/2023	615	364,157	592	17,489		5,585		5,585	(9,359)						
SPX IDX Call Option @ 4453 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	.06/23/2021	.06/16/2023	50	224,245	4453	(14,546)		(24,530)		(24,530)	8,130						
SPX IDX Call Option @ 4204 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	.06/23/2021	.06/16/2023	50	211,729	4204	21,690		32,857		32,857	(8,718)						
SGIXSMPA IDX Call Option @ 563 06/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/23/2021	.06/19/2023	605	341,056	563	21,415		9,588		9,588	(11,532)						
SGIXSMPA IDX Call Option @ 591 06/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/23/2021	.06/19/2023	145	85,555	591	4,177		1,374		1,374	(2,197)						
SGIXSMPA IDX Call Option @ 585 06/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/28/2021	.06/21/2023	1,502	877,922	585	46,725		17,935		17,935	(24,276)						
SPX IDX Call Option @ 4241 06/21/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/28/2021	.06/21/2023	42	178,784	4241	18,087		26,580		26,580	(7,205)						
SPX IDX Call Option @ 4448 06/21/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/28/2021	.06/21/2023	42	187,536	4448	(13,041)		(20,798)		(20,798)	6,788						
SGIXSMPA IDX Call Option @ 586 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/28/2021	.06/22/2023	202	118,237	586	6,225		2,394		2,394	(3,283)						
SPX IDX Call Option @ 3402 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.07/02/2020	.06/22/2023	13	42,938	3402	3,917		16,099		16,099	(2,451)						
SPX IDX Call Option @ 4249 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/28/2021	.06/22/2023	71	300,935	4249	30,079		44,273		44,273	(12,067)						
SGIXSMPA IDX Call Option @ 581 06/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.06/28/2021	.06/23/2023	63	36,859	581	2,038		810		810	(1,115)						

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SGIXSMPA IDX Call Option @ 586 06/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	06/28/2021	06/26/2023	215	126,271	586	6,628			2,718		2,718	(3,593)						
SGIXSMPA IDX Call Option @ 582 06/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	06/28/2021	06/26/2023	372	216,507	582	11,791			4,598		4,598	(6,770)						
SGIXSMPA IDX Call Option @ 587 06/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	06/28/2023	826	484,477	587	27,126			9,806		9,806	(13,794)						
SPX IDX Call Option @ 4325 06/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/06/2021	06/28/2023	22	93,940	4325	9,276			12,551		12,551	(3,609)						
SGIXSMPA IDX Call Option @ 586 06/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	06/29/2023	1,470	860,830	586	48,706			17,052		17,052	(26,762)						
SGIXSMPA IDX Call Option @ 586 06/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	06/30/2023	19	10,922	586	618			180		180	(292)						
SPX IDX Call Option @ 4323 06/30/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/06/2021	06/30/2023	56	240,551	4323	23,886			32,321		32,321	(9,238)						
SPX IDX Call Option @ 4565 06/30/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/06/2021	06/30/2023	56	254,054	4565	(16,090)			(23,800)		(23,800)	8,511						
SGIXSMPA IDX Call Option @ 591 07/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	07/03/2023	953	562,906	591	30,380			9,663		9,663	(14,525)						
SGIXSMPA IDX Call Option @ 589 07/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/07/2021	07/03/2023	1,022	601,586	589	33,135			9,049		9,049	(13,280)						
SPX IDX Call Option @ 3396 07/03/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	07/09/2020	07/03/2023	48	164,250	3396	14,260			62,232		62,232	(9,325)						
SGIXSMPA IDX Call Option @ 590 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/12/2021	07/06/2023	176	104,056	590	5,892			1,865		1,865	(2,811)						
SPX IDX Call Option @ 4353 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	07/12/2021	07/06/2023	39	167,800	4353	16,649			21,769		21,769	(6,311)						
SPX IDX Call Option @ 4397 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	07/12/2021	07/06/2023	77	336,531	4397	31,604			40,994		40,994	(12,363)						
SPX IDX Call Option @ 4608 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	07/12/2021	07/06/2023	39	177,645	4608	(11,429)			(15,675)		(15,675)	5,756						
SGIXSMPA IDX Call Option @ 596 07/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/12/2021	07/07/2023	1,614	961,215	596	51,832			15,995		15,995	(24,706)						
SGIXSMPA IDX Call Option @ 599 07/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/12/2021	07/10/2023	62	36,833	599	1,934			540		540	(902)						
SGIXSMPA IDX Call Option @ 588 07/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/12/2021	07/10/2023	164	96,776	588	5,572			1,747		1,747	(2,721)						
SGIXSMPA IDX Call Option @ 600 07/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/19/2021	07/12/2023	901	540,807	600	24,862			7,217		7,217	(12,776)						
SPX IDX Call Option @ 4382 07/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/19/2021	07/12/2023	194	850,666	4382	69,489			106,617		106,617	(31,338)						
SGIXSMPA IDX Call Option @ 595 07/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/19/2021	07/13/2023	2,638	1,570,086	595	75,791			22,214		22,214	(38,460)						
SPX IDX Call Option @ 3473 07/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	07/23/2020	07/13/2023	26	88,871	3473	8,541			31,417		31,417	(4,861)						

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SGIXSMPA IDX Call Option @ 599 07/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/19/2021	07/14/2023	1,740	1,041,957	599	48,620			15,421		15,421	(26,075)						
SPX IDX Call Option @ 4590 07/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/19/2021	07/14/2023	21	96,472	4590	(5,188)			(8,885)		(8,885)	3,144						
SPX IDX Call Option @ 4359 07/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/19/2021	07/14/2023	21	91,624	4359	7,796			11,895		11,895	(3,411)						
SGIXSMPA IDX Call Option @ 603 07/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/19/2021	07/17/2023	46	27,559	603	1,242			386		386	(643)						
SGIXSMPA IDX Call Option @ 602 07/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/19/2021	07/17/2023	123	73,843	602	3,362			1,088		1,088	(1,790)						
SGIXSMPA IDX Call Option @ 589 07/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/26/2021	07/19/2023	945	557,090	589	33,893			10,634		10,634	(14,615)						
SPX IDX Call Option @ 4410 07/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/26/2021	07/19/2023	76	333,329	4410	32,984			40,497		40,497	(12,025)						
SGIXSMPA IDX Call Option @ 600 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/26/2021	07/20/2023	148	89,035	600	4,932			1,467		1,467	(2,082)						
SPX IDX Call Option @ 3548 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	07/30/2020	07/20/2023	8	26,896	3548	2,197			8,867		8,867	(1,421)						
SPX IDX Call Option @ 4577 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/26/2021	07/20/2023	49	226,403	4577	(16,610)			(21,449)		(21,449)	7,400						
SPX IDX Call Option @ 4325 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	07/26/2021	07/20/2023	49	213,906	4325	24,005			29,290		29,290	(8,064)						
SGIXSMPA IDX Call Option @ 600 07/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/26/2021	07/21/2023	1,097	658,125	600	36,544			11,024		11,024	(15,784)						
SGIXSMPA IDX Call Option @ 608 07/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/26/2021	07/24/2023	731	444,494	608	22,986			6,496		6,496	(10,305)						
SGIXSMPA IDX Call Option @ 601 07/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	07/26/2021	07/24/2023	208	125,089	601	6,908			2,096		2,096	(3,019)						
SGIXSMPA IDX Call Option @ 607 07/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	08/02/2021	07/26/2023	219	132,599	607	7,160			2,059		2,059	(3,159)						
SPX IDX Call Option @ 4436 07/26/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	08/02/2021	07/26/2023	67	296,171	4436	27,522			34,965		34,965	(10,471)						
SGIXSMPA IDX Call Option @ 611 07/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	08/02/2021	07/27/2023	30	18,439	611	960			268		268	(421)						
SPX IDX Call Option @ 3541 07/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	08/06/2020	07/27/2023	12	42,278	3541	4,124			14,082		14,082	(2,228)						
SGIXSMPA IDX Call Option @ 606 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	08/02/2021	07/28/2023	1,883	1,140,356	606	62,271			17,827		17,827	(26,896)						
SPX IDX Call Option @ 4647 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	08/02/2021	07/28/2023	27	126,583	4647	(7,952)			(10,869)		(10,869)	3,922						
SPX IDX Call Option @ 4405 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	08/02/2021	07/28/2023	27	119,982	4405	11,733			14,852		14,852	(4,308)						
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	08/02/2021	07/31/2023	1,140	695,885	611	36,502			8,307		8,307	(14,472)						
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	08/02/2021	07/31/2023	734	448,474	611	23,410			6,255		6,255	(10,625)						

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SGIXSMPA IDX Call Option @ 610 08/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/02/2023	1,039	633,479	610	32,828		8,572		8,572	(13,670)						
SPX IDX Call Option @ 4446 08/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/03/2023	48	213,091	4446	20,846		25,062		25,062	(7,443)						
SGIXSMPA IDX Call Option @ 616 08/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/03/2023	1,321	813,439	616	39,981		9,838		9,838	(16,673)						
SPX IDX Call Option @ 4648 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/04/2023	43	199,732	4648	(13,634)		(17,312)		(17,312)	6,148						
SPX IDX Call Option @ 4415 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/04/2023	43	189,722	4415	19,920		23,331		23,331	(6,733)						
SGIXSMPA IDX Call Option @ 606 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/04/2023	1,378	835,129	606	44,804		12,087		12,087	(19,258)						
SPX IDX Call Option @ 3604 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/13/2020	08/04/2023	2	7,821	3604	739		2,458		2,458	(400)						
SGIXSMPA IDX Call Option @ 609 08/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/07/2023	749	456,099	609	23,863		6,243		6,243	(10,134)						
SGIXSMPA IDX Call Option @ 611 08/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/09/2021	08/07/2023	94	57,555	611	2,956		783		783	(1,265)						
SGIXSMPA IDX Call Option @ 610 08/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/17/2021	08/09/2023	634	387,077	610	23,649		5,081		5,081	(8,553)						
SGIXSMPA IDX Call Option @ 612 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/17/2021	08/10/2023	1,844	1,128,956	612	67,884		14,103		14,103	(24,478)						
SPX IDX Call Option @ 4446 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073PK5V06G0E21	08/16/2021	08/10/2023	50	222,885	4446	22,525		26,428		26,428	(7,738)						
SPX IDX Call Option @ 4488 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073PK5V06G0E21	08/16/2021	08/10/2023	73	328,906	4488	31,434		36,704		36,704	(11,152)						
SPX IDX Call Option @ 4651 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073PK5V06G0E21	08/16/2021	08/10/2023	50	233,131	4651	(16,803)		(20,324)		(20,324)	7,128						
SGIXSMPA IDX Call Option @ 620 08/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/17/2021	08/11/2023	186	115,237	620	6,500		1,299		1,299	(2,350)						
SGIXSMPA IDX Call Option @ 627 08/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/17/2021	08/14/2023	697	436,978	627	23,215		3,994		3,994	(7,771)						
SGIXSMPA IDX Call Option @ 621 08/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/17/2021	08/14/2023	850	528,222	621	29,492		5,475		5,475	(10,187)						
SPX IDX Call Option @ 3670 08/14/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/20/2020	08/14/2023	14	50,017	3670	4,241		14,802		14,802	(2,469)						
SGIXSMPA IDX Call Option @ 637 08/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/23/2021	08/16/2023	1,322	841,607	637	43,432		7,302		7,302	(13,949)						
SPX IDX Call Option @ 4457 08/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR9QLVD18CSY7KK3B18	08/23/2021	08/16/2023	107	477,824	4457	49,323		56,206		56,206	(16,406)						
SGIXSMPA IDX Call Option @ 635 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	08/23/2021	08/17/2023	565	358,665	635	18,826		3,344		3,344	(6,022)						
SPX IDX Call Option @ 3686 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/27/2020	08/17/2023	6	23,703	3686	2,366		6,908		6,908	(1,160)						
SPX IDX Call Option @ 4621 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR9QLVD18CSY7KK3B18	08/23/2021	08/17/2023	57	264,602	4621	(20,471)		(24,428)		(24,428)	8,208						

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SPX IDX Call Option @ 4420 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/23/2021	08/17/2023	57	253,069	4420	27,604			31,402		31,402	(8,861)						
SGIXSMPA IDX Call Option @ 620 08/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/23/2021	08/18/2023	1,161	720,100	620	42,733			8,980		8,980	(13,953)						
SGIXSMPA IDX Call Option @ 634 08/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/23/2021	08/21/2023	709	449,643	634	23,875			4,696		4,696	(7,434)						
SGIXSMPA IDX Call Option @ 632 08/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/30/2021	08/23/2023	1,571	992,696	632	53,839			10,411		10,411	(18,067)						
SGIXSMPA IDX Call Option @ 629 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/30/2021	08/24/2023	626	393,530	629	21,932			4,370		4,370	(7,637)						
SPX IDX Call Option @ 4690 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/24/2023	111	522,837	4690	(38,542)			(43,755)		(43,755)	15,370						
SPX IDX Call Option @ 4485 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/24/2023	111	499,996	4485	53,742			57,058		57,058	(16,785)						
SGIXSMPA IDX Call Option @ 630 08/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/30/2021	08/25/2023	40	25,261	630	1,392			288		288	(469)						
SPX IDX Call Option @ 4540 08/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/25/2023	134	608,383	4540	60,475			64,205		64,205	(19,766)						
SGIXSMPA IDX Call Option @ 626 08/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/30/2021	08/28/2023	323	202,177	626	11,577			2,453		2,453	(3,978)						
SGIXSMPA IDX Call Option @ 631 08/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/30/2021	08/28/2023	977	616,265	631	33,864			6,881		6,881	(11,498)						
SPX IDX Call Option @ 3787 08/28/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/03/2020	08/28/2023	24	91,799	3787	8,145			24,294		24,294	(4,269)						
SGIXSMPA IDX Call Option @ 635 08/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/30/2023	2,885	1,831,476	635	89,780			16,132		16,132	(30,333)						
SGIXSMPA IDX Call Option @ 635 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/31/2023	884	561,518	635	27,399			4,778		4,778	(9,182)						
SPX IDX Call Option @ 4542 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/31/2023	146	665,249	4542	67,675			70,552		70,552	(21,478)						
SPX IDX Call Option @ 4781 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/31/2023	64	307,053	4781	(20,878)			(22,360)		(22,360)	8,398						
SPX IDX Call Option @ 4527 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/31/2023	64	290,733	4527	30,398			31,500		31,500	(9,472)						
SGIXSMPA IDX Call Option @ 640 09/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	09/01/2023	846	541,443	640	25,429			4,237		4,237	(7,364)						
SPX IDX Call Option @ 3844 09/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/11/2020	09/01/2023	0	1,307	3844	87			327		327	(59)						
SGIXSMPA IDX Call Option @ 643 09/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	09/05/2023	98	63,137	643	2,888			533		533	(992)						
SGIXSMPA IDX Call Option @ 622 09/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/13/2021	09/05/2023	202	125,724	622	6,140			1,511		1,511	(2,528)						
SGIXSMPA IDX Call Option @ 622 09/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/13/2021	09/07/2023	2,373	1,474,987	622	72,205			18,562		18,562	(30,151)						
SPX IDX Call Option @ 4526 09/07/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/13/2021	09/07/2023	136	616,780	4526	58,603			67,587		67,587	(19,997)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXSMPA IDX Call Option @ 635 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/13/2021	09/08/2023	2,461	1,563,850	635	67,498		15,196		15,196	(27,717)						
SPX IDX Call Option @ 4707 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/13/2021	09/08/2023	35	162,912	4707	(11,387)		(13,589)		(13,589)	4,673						
SPX IDX Call Option @ 4499 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/13/2021	09/08/2023	35	155,711	4499	15,396		17,744		17,744	(5,121)						
SGIXSMPA IDX Call Option @ 617 09/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/13/2021	09/11/2023	224	138,070	617	7,081		1,756		1,756	(2,927)						
SPX IDX Call Option @ 3637 09/11/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	09/18/2020	09/11/2023	14	52,012	3637	4,724		16,104		16,104	(2,546)						
SGIXSMPA IDX Call Option @ 616 09/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/20/2021	09/13/2023	1,319	812,661	616	37,358		9,829		9,829	(16,871)						
SGIXSMPA IDX Call Option @ 614 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/20/2021	09/14/2023	1,052	646,106	614	30,342		8,795		8,795	(14,410)						
SPX IDX Call Option @ 4454 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2023	43	192,859	4454	17,443		23,568		23,568	(6,471)						
SPX IDX Call Option @ 4695 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2023	43	203,303	4695	(11,764)		(17,444)		(17,444)	5,852						
SPX IDX Call Option @ 4470 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2023	152	680,539	4470	60,082		81,332		81,332	(22,632)						
SGIXSMPA IDX Call Option @ 616 09/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/20/2021	09/15/2023	955	588,589	616	27,044		7,948		7,948	(12,780)						
SPX IDX Call Option @ 3685 09/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	09/24/2020	09/15/2023	25	93,123	3685	6,755		27,562		27,562	(4,455)						
SGIXSMPA IDX Call Option @ 609 09/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/20/2021	09/18/2023	649	395,349	609	19,515		6,084		6,084	(9,013)						
SGIXSMPA IDX Call Option @ 614 09/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/20/2021	09/18/2023	1,610	988,761	614	46,566		13,614		13,614	(21,606)						
SGIXSMPA IDX Call Option @ 604 09/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/27/2021	09/18/2023	419	253,154	604	13,422		4,375		4,375	(5,861)						
SGIXSMPA IDX Call Option @ 604 09/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/27/2021	09/20/2023	2,931	1,770,052	604	93,996		31,765		31,765	(41,424)						
SGIXSMPA IDX Call Option @ 602 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/27/2021	09/21/2023	448	269,597	602	14,533		4,964		4,964	(6,571)						
SPX IDX Call Option @ 4648 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/27/2021	09/21/2023	51	237,904	4648	(17,917)		(22,173)		(22,173)	7,036						
SPX IDX Call Option @ 4404 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/27/2021	09/21/2023	51	225,373	4404	25,545		29,712		29,712	(7,725)						
SPX IDX Call Option @ 4402 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	09/27/2021	09/21/2023	171	752,477	4402	85,443		99,372		99,372	(25,810)						
SGIXSMPA IDX Call Option @ 605 09/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/27/2021	09/22/2023	558	337,524	605	17,727		5,952		5,952	(8,122)						
SPX IDX Call Option @ 3528 09/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	10/01/2020	09/25/2023	10	35,249	3528	4,786		12,184		12,184	(1,785)						
SGIXSMPA IDX Call Option @ 610 09/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	09/27/2021	09/25/2023	883	538,871	610	27,152		8,619		8,619	(12,694)						

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SGIXSMPA IDX Call Option @ 610 09/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	09/27/2021	09/25/2023	181	110,370	610	5,587			1,786		1,786	(2,677)						
SGIXSMPA IDX Call Option @ 600 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/04/2021	09/27/2023	1,060	636,346	600	26,401			12,273		12,273	(16,658)						
SPX IDX Call Option @ 4405 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	10/04/2021	09/27/2023	145	638,275	4405	59,887			84,490		84,490	(21,755)						
SPX IDX Call Option @ 4602 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	10/04/2021	09/27/2023	145	666,781	4602	(42,799)			(67,141)		(67,141)	20,254						
SGIXSMPA IDX Call Option @ 581 09/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/04/2021	09/28/2023	747	434,082	581	21,738			11,139		11,139	(13,558)						
SPX IDX Call Option @ 4409 09/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	10/04/2021	09/28/2023	227	1,000,081	4409	94,607			131,842		131,842	(33,990)						
SGIXSMPA IDX Call Option @ 590 09/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/04/2021	09/29/2023	76	44,571	590	2,055			984		984	(1,335)						
SGIXSMPA IDX Call Option @ 575 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/04/2021	10/02/2023	617	354,895	575	18,820			8,707		8,707	(11,007)						
SGIXSMPA IDX Call Option @ 579 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/04/2021	10/02/2023	1,607	930,274	579	47,726			20,976		20,976	(24,315)						
SGIXSMPA IDX Call Option @ 578 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/02/2023	130	75,100	578	4,052			1,888		1,888	(2,359)						
SPX IDX Call Option @ 3651 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	10/09/2020	10/02/2023	10	38,041	3651	4,028			11,736		11,736	(1,823)						
SGIXSMPA IDX Call Option @ 578 10/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/04/2023	2,319	1,339,437	578	72,392			34,724		34,724	(42,462)						
SPX IDX Call Option @ 4369 10/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/04/2023	225	982,084	4369	108,044			137,182		137,182	(33,921)						
SGIXSMPA IDX Call Option @ 580 10/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/05/2023	361	209,570	580	11,074			5,197		5,197	(6,465)						
SPX IDX Call Option @ 3710 10/05/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	10/15/2020	10/05/2023	2	7,976	3710	773			2,326		2,326	(372)						
SGIXSMPA IDX Call Option @ 582 10/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/06/2023	474	276,381	582	14,289			6,770		6,770	(8,415)						
SGIXSMPA IDX Call Option @ 583 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/09/2023	75	43,546	583	2,246			1,041		1,041	(1,345)						
SGIXSMPA IDX Call Option @ 585 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/09/2023	1,582	924,526	585	46,971			22,209		22,209	(27,841)						
SPX IDX Call Option @ 4582 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/09/2023	44	201,847	4582	(15,841)			(21,243)		(21,243)	6,154						
SPX IDX Call Option @ 4388 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/11/2021	10/09/2023	44	193,287	4388	20,892			26,497		26,497	(6,586)						
SGIXSMPA IDX Call Option @ 581 10/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/18/2021	10/11/2023	283	164,231	581	9,647			3,999		3,999	(5,164)						
SGIXSMPA IDX Call Option @ 581 10/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/18/2021	10/12/2023	238	138,069	581	8,117			3,210		3,210	(4,205)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 4399 10/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2023	82	359,255	4399	43,613			48,703		48,703	(12,142)						
SPX IDX Call Option @ 4623 10/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2023	82	377,564	4623	(32,220)			(37,614)		(37,614)	11,179						
SGIXSMPA IDX Call Option @ 582 10/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/13/2023	1,361	792,191	582	45,879			17,641		17,641	(23,461)						
SPX IDX Call Option @ 4440 10/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/13/2023	159	703,897	4440	80,957			90,558		90,558	(23,261)						
SPX IDX Call Option @ 3812 10/13/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/22/2020	10/13/2023	9	35,257	3812	2,824			9,329		9,329	(1,566)						
SGIXSMPA IDX Call Option @ 596 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/16/2023	1,540	917,913	596	47,071			18,359		18,359	(24,896)						
SGIXSMPA IDX Call Option @ 594 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/16/2023	1,061	629,934	594	32,936			12,705		12,705	(17,470)						
SGIXSMPA IDX Call Option @ 594 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/16/2023	348	206,514	594	12,992			4,315		4,315	(5,421)						
SGIXSMPA IDX Call Option @ 594 10/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/17/2023	63	37,329	594	2,348			780		780	(979)						
SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/18/2023	633	375,813	594	23,642			8,116		8,116	(9,963)						
SGIXSMPA IDX Call Option @ 601 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/19/2023	511	307,061	601	18,191			6,099		6,099	(7,545)						
SPX IDX Call Option @ 4739 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/25/2021	10/19/2023	38	178,360	4739	(14,033)			(15,092)		(15,092)	4,843						
SPX IDX Call Option @ 4547 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/25/2021	10/19/2023	157	713,177	4547	78,151			79,851		79,851	(22,074)						
SPX IDX Call Option @ 4512 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/25/2021	10/19/2023	38	169,837	4512	19,518			19,947		19,947	(5,367)						
SGIXSMPA IDX Call Option @ 609 10/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/20/2023	921	560,628	609	31,013			9,861		9,861	(12,712)						
SPX IDX Call Option @ 3753 10/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/29/2020	10/20/2023	14	51,150	3753	3,496			14,406		14,406	(2,318)						
SGIXSMPA IDX Call Option @ 616 10/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/23/2023	572	352,113	616	18,439			5,636		5,636	(7,741)						
SGIXSMPA IDX Call Option @ 611 10/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/23/2023	193	117,834	611	6,409			2,010		2,010	(2,670)						
SGIXSMPA IDX Call Option @ 614 10/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/01/2021	10/23/2023	238	145,956	614	7,458			2,335		2,335	(3,291)						
SGIXSMPA IDX Call Option @ 614 10/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/01/2021	10/24/2023	117	72,164	614	3,690			1,156		1,156	(1,627)						
SGIXSMPA IDX Call Option @ 614 10/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/01/2021	10/25/2023	235	144,058	614	7,376			2,393		2,393	(3,289)						
SPX IDX Call Option @ 4576 10/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/01/2021	10/25/2023	28	128,228	4576	14,317			13,882		13,882	(3,877)						
SPX IDX Call Option @ 4838 10/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/01/2021	10/25/2023	28	135,563	4838	(9,910)			(9,887)		(9,887)	3,419						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXSMPA IDX Call Option @ 614 10/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/01/2021	10/26/2023	2,316	1,422,776	614	72,840		23,453		23,453	(32,544)						
SPX IDX Call Option @ 3693 10/26/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/05/2020	10/26/2023	25	90,858	3693	9,413		27,197		27,197	(4,204)						
SGIXSMPA IDX Call Option @ 607 10/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/01/2021	10/27/2023	1,004	608,734	607	33,415		11,301		11,301	(15,086)						
SPX IDX Call Option @ 4629 10/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/01/2021	10/27/2023	143	661,048	4629	68,956		66,638		66,638	(19,278)						
SGIXSMPA IDX Call Option @ 613 10/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/01/2021	10/30/2023	1,074	658,165	613	34,195		11,149		11,149	(15,385)						
SGIXSMPA IDX Call Option @ 613 10/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/01/2021	10/30/2023	251	153,850	613	7,981		2,552		2,552	(3,663)						
SGIXSMPA IDX Call Option @ 613 10/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/08/2021	10/31/2023	293	179,598	613	9,766		2,511		2,511	(3,411)						
SGIXSMPA IDX Call Option @ 613 11/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/08/2021	11/01/2023	2,344	1,437,446	613	78,209		20,803		20,803	(27,637)						
SPX IDX Call Option @ 4667 11/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2023	179	835,770	4667	95,845		80,250		80,250	(23,654)						
SGIXSMPA IDX Call Option @ 620 11/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/08/2021	11/02/2023	3,260	2,022,246	620	103,545		30,423		30,423	(41,966)						
SPX IDX Call Option @ 4640 11/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/02/2023	59	275,722	4640	32,353		27,547		27,547	(7,941)						
SPX IDX Call Option @ 4875 11/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/08/2021	11/02/2023	59	289,680	4875	(23,586)		(20,152)		(20,152)	7,076						
SGIXSMPA IDX Call Option @ 622 11/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/08/2021	11/03/2023	803	499,557	622	25,175		7,403		7,403	(10,290)						
SPX IDX Call Option @ 3730 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/12/2020	11/06/2023	18	66,880	3730	5,997		19,421		19,421	(3,022)						
SGIXSMPA IDX Call Option @ 620 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/08/2021	11/06/2023	1,654	1,025,824	620	52,683		15,844		15,844	(22,018)						
SGIXSMPA IDX Call Option @ 624 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/08/2021	11/06/2023	129	80,556	624	4,014		1,167		1,167	(1,680)						
SGIXSMPA IDX Call Option @ 622 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/15/2021	11/06/2023	115	71,810	622	4,214		991		991	(1,535)						
SGIXSMPA IDX Call Option @ 622 11/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/15/2021	11/08/2023	4,411	2,745,257	622	161,185		39,342		39,342	(59,506)						
SPX IDX Call Option @ 4689 11/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/15/2021	11/08/2023	327	1,534,710	4689	165,425		143,919		143,919	(42,523)						
SGIXSMPA IDX Call Option @ 625 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/15/2021	11/09/2023	3,615	2,260,967	625	129,400		31,346		31,346	(47,002)						
SPX IDX Call Option @ 3867 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/19/2020	11/09/2023	30	115,032	3867	9,780		29,210		29,210	(4,891)						
SPX IDX Call Option @ 4915 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2023	24	118,691	4915	(8,776)		(7,824)		(7,824)	2,803						
SPX IDX Call Option @ 4683 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2023	24	113,084	4683	12,318		10,726		10,726	(3,146)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXSMPA IDX Call Option @ 627 11/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/15/2021	11/10/2023	513	321,559	627	18,114		4,320		4,320	(6,616)						
SGIXSMPA IDX Call Option @ 624 11/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/15/2021	11/13/2023	960	598,448	624	34,842		8,457		8,457	(12,925)						
SGIXSMPA IDX Call Option @ 632 11/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/15/2021	11/13/2023	436	275,671	632	14,977		3,434		3,434	(5,463)						
SGIXSMPA IDX Call Option @ 636 11/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/23/2021	11/13/2023	690	439,228	636	22,255		5,006		5,006	(8,062)						
SGIXSMPA IDX Call Option @ 636 11/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/23/2021	11/14/2023	154	98,130	636	4,976		1,121		1,121	(1,802)						
SGIXSMPA IDX Call Option @ 636 11/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/23/2021	11/15/2023	1,317	838,119	636	42,533		9,964		9,964	(15,618)						
SGIXSMPA IDX Call Option @ 640 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/23/2021	11/16/2023	986	630,616	640	31,069		7,242		7,242	(11,260)						
SPX IDX Call Option @ 3930 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	ASW6NE4Q9TV8Y57VW369	11/24/2020	11/16/2023	13	51,411	3930	4,240		12,277		12,277	(2,115)						
SPX IDX Call Option @ 4930 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/23/2021	11/16/2023	48	234,948	4930	(17,660)		(15,296)		(15,296)	5,459						
SPX IDX Call Option @ 4692 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/23/2021	11/16/2023	48	223,607	4692	24,780		21,127		21,127	(6,148)						
SGIXSMPA IDX Call Option @ 637 11/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/23/2021	11/17/2023	1,698	1,080,872	637	54,905		13,247		13,247	(19,619)						
SPX IDX Call Option @ 4719 11/17/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	11/23/2021	11/17/2023	245	1,157,481	4719	123,859		105,218		105,218	(31,186)						
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/23/2021	11/20/2023	320	201,491	630	10,893		2,769		2,769	(3,839)						
SGIXSMPA IDX Call Option @ 627 11/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/23/2021	11/20/2023	2,933	1,837,806	627	102,036		26,416		26,416	(36,064)						
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/29/2021	11/20/2023	496	312,114	630	15,432		4,120		4,120	(6,011)						
SGIXSMPA IDX Call Option @ 630 11/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/29/2021	11/22/2023	778	490,198	630	24,290		6,717		6,717	(9,575)						
SPX IDX Call Option @ 3933 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	12/03/2020	11/24/2023	4	14,629	3933	2,253		3,502		3,502	(598)						
SGIXSMPA IDX Call Option @ 637 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/29/2021	11/24/2023	282	179,424	637	8,341		2,176		2,176	(3,323)						
SGIXSMPA IDX Call Option @ 636 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XB071	11/29/2021	11/24/2023	768	488,442	636	23,030		6,088		6,088	(9,363)						
SPX IDX Call Option @ 4636 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	ASW6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	76	351,264	4636	41,545		36,311		36,311	(9,975)						
SPX IDX Call Option @ 4696 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	ASW6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	228	1,069,704	4696	116,764		101,467		101,467	(29,133)						
SPX IDX Call Option @ 4857 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	ASW6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	76	368,046	4857	(31,128)		(27,346)		(27,346)	8,958						

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SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/29/2021	11/27/2023	924	554,528	600	35,356		11,921		11,921	(14,820)						
SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	11/29/2021	11/27/2023	1,941	1,165,238	600	74,319		25,050		25,050	(31,141)						
SGIXSMPA IDX Call Option @ 618 11/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/06/2021	11/27/2023	70	43,320	618	1,823		692		692	(985)						
SGIXSMPA IDX Call Option @ 618 11/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/06/2021	11/29/2023	1,552	958,794	618	40,472		15,849		15,849	(22,066)						
SGIXSMPA IDX Call Option @ 570 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/06/2021	11/30/2023	923	526,665	570	34,209		15,602		15,602	(17,488)						
SPX IDX Call Option @ 4851 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	107	518,738	4851	(42,896)		(39,302)		(39,302)	12,624						
SPX IDX Call Option @ 4593 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	107	491,140	4593	60,040		54,245		54,245	(14,285)						
SPX IDX Call Option @ 4586 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	280	1,284,142	4586	158,441		143,252		143,252	(37,530)						
SGIXSMPA IDX Call Option @ 562 12/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/06/2021	12/01/2023	1,804	1,014,036	562	69,964		32,808		32,808	(31,772)						
SPX IDX Call Option @ 3984 12/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2023	9	36,098	3984	2,981		8,224		8,224	(1,434)						
SGIXSMPA IDX Call Option @ 586 12/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/06/2021	12/04/2023	454	266,306	586	15,091		7,031		7,031	(7,837)						
SGIXSMPA IDX Call Option @ 583 12/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/06/2021	12/04/2023	930	541,897	583	31,651		14,861		14,861	(16,203)						
SGIXSMPA IDX Call Option @ 594 12/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/04/2023	56	33,521	594	1,849		771		771	(933)						
SGIXSMPA IDX Call Option @ 594 12/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/06/2023	3,072	1,824,262	594	100,781		43,270		43,270	(51,327)						
SGIXSMPA IDX Call Option @ 597 12/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/07/2023	581	347,156	597	18,631		7,825		7,825	(9,583)						
SPX IDX Call Option @ 4026 12/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/17/2020	12/07/2023	6	25,324	4026	2,111		5,542		5,542	(983)						
SPX IDX Call Option @ 4675 12/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2023	194	909,143	4675	106,233		90,464		90,464	(24,890)						
SGIXSMPA IDX Call Option @ 597 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/08/2023	730	436,389	597	23,355		9,573		9,573	(12,182)						
SPX IDX Call Option @ 4894 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/13/2021	12/08/2023	43	212,293	4894	(17,833)		(15,227)		(15,227)	4,984						
SPX IDX Call Option @ 4691 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/13/2021	12/08/2023	43	203,474	4691	23,280		19,826		19,826	(5,505)						
SGIXSMPA IDX Call Option @ 597 12/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/11/2023	2,311	1,378,609	597	74,540		31,048		31,048	(38,372)						
SGIXSMPA IDX Call Option @ 599 12/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/11/2023	664	397,811	599	20,973		8,585		8,585	(10,910)						

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SGIXSMPA IDX Call Option @ 601 12/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/11/2023	223	134,010	601	6,508			2,729		2,729	(3,616)						
SGIXSMPA IDX Call Option @ 601 12/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/12/2023	418	251,071	601	12,208			5,117		5,117	(6,773)						
SGIXSMPA IDX Call Option @ 601 12/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/13/2023	1,467	881,395	601	42,911			18,489		18,489	(24,013)						
SGIXSMPA IDX Call Option @ 599 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/14/2023	1,054	631,557	599	31,315			13,587		13,587	(17,430)						
SPX IDX Call Option @ 4654 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/20/2021	12/14/2023	44	206,791	4654	22,246			21,357		21,357	(5,711)						
SPX IDX Call Option @ 4888 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/20/2021	12/14/2023	44	217,156	4888	(15,529)			(15,885)		(15,885)	5,098						
SPX IDX Call Option @ 4666 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/20/2021	12/14/2023	339	1,579,815	4666	167,359			160,506		160,506	(43,275)						
SGIXSMPA IDX Call Option @ 603 12/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/15/2023	588	354,632	603	16,951			7,350		7,350	(9,325)						
SPX IDX Call Option @ 4027 12/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	12/23/2020	12/15/2023	0	1,973	4027	158			434		434	(76)						
SGIXSMPA IDX Call Option @ 605 12/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/18/2023	1,599	967,045	605	45,593			19,846		19,846	(24,936)						
SGIXSMPA IDX Call Option @ 600 12/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/18/2023	1,714	1,029,178	600	50,521			22,737		22,737	(26,961)						
SGIXSMPA IDX Call Option @ 596 12/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/27/2021	12/18/2023	346	206,071	596	12,617			4,739		4,739	(5,439)						
SGIXSMPA IDX Call Option @ 596 12/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/27/2021	12/19/2023	442	263,484	596	16,132			6,058		6,058	(6,947)						
SGIXSMPA IDX Call Option @ 596 12/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/27/2021	12/20/2023	2,201	1,311,154	596	80,297			31,048		31,048	(34,947)						
SGIXSMPA IDX Call Option @ 600 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/27/2021	12/21/2023	763	457,788	600	27,000			10,158		10,158	(11,943)						
SPX IDX Call Option @ 4880 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/21/2023	30	148,460	4880	(13,882)			(11,108)		(11,108)	3,485						
SPX IDX Call Option @ 4703 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/21/2023	150	707,018	4703	91,434			68,780		68,780	(18,768)						
SPX IDX Call Option @ 4663 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/27/2021	12/21/2023	30	141,850	4663	19,244			14,598		14,598	(3,873)						
SGIXSMPA IDX Call Option @ 606 12/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/27/2021	12/22/2023	1,447	876,289	606	49,430			18,130		18,130	(22,038)						
SGIXSMPA IDX Call Option @ 608 12/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/27/2021	12/26/2023	516	314,164	608	17,322			6,171		6,171	(7,854)						
SPX IDX Call Option @ 4022 12/26/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	12/30/2020	12/26/2023	0	1,166	4022	103			259		259	(45)						
SPX IDX Call Option @ 4069 12/29/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	01/07/2021	12/29/2023	14	56,401	4069	5,240			11,954		11,954	(2,113)						
SPX IDX Call Option @ 4146 01/08/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	01/13/2021	01/08/2024	2	6,717	4146	546			1,320		1,320	(165)						

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SPX IDX Call Option @ 4199 01/22/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.01/28/2021	.01/22/2024	14	58,117	4199	4,704		10,883		10,883	(1,368)						
SPX IDX Call Option @ 4180 01/25/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.02/03/2021	.01/25/2024	24	98,475	4180	8,603		18,874		18,874	(2,328)						
SPX IDX Call Option @ 4169 02/02/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.02/10/2021	.02/02/2024	28	116,556	4169	11,343		22,730		22,730	(2,738)						
SPX IDX Call Option @ 4273 02/16/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.02/24/2021	.02/16/2024	5	21,496	4273	1,866		3,776		3,776	(471)						
SPX IDX Call Option @ 4225 02/22/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	.03/04/2021	.02/22/2024	0	930	4225	74		173		173	(21)						
SPX IDX Call Option @ 4196 03/04/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.03/10/2021	.03/04/2024	6	24,465	4196	2,205		4,477		4,477	(793)						
SPX IDX Call Option @ 4294 03/11/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.03/18/2021	.03/11/2024	2	10,692	4294	919		1,765		1,765	(327)						
SPX IDX Call Option @ 4323 03/19/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.03/24/2021	.03/18/2024	4	16,212	4323	1,690		2,603		2,603	(485)						
SPX IDX Call Option @ 4274 03/25/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.04/01/2021	.03/25/2024	16	69,111	4274	6,068		11,785		11,785	(2,106)						
SPX IDX Call Option @ 4321 04/01/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.04/07/2021	.04/01/2024	17	71,300	4321	7,310		11,593		11,593	(2,107)						
SPX IDX Call Option @ 4461 04/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.04/14/2021	.04/08/2024	19	83,331	4461	7,600		11,589		11,589	(2,277)						
SPX IDX Call Option @ 4538 04/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.04/21/2021	.04/15/2024	6	25,501	4538	2,863		3,254		3,254	(665)						
SPX IDX Call Option @ 4507 04/22/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.04/28/2021	.04/22/2024	3	14,603	4507	1,178		1,945		1,945	(385)						
SPX IDX Call Option @ 4564 04/26/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.05/05/2021	.04/26/2024	4	17,025	4564	1,254		2,124		2,124	(432)						
SPX IDX Call Option @ 4540 05/06/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.05/12/2021	.05/06/2024	23	102,566	4540	7,080		13,284		13,284	(2,625)						
SPX IDX Call Option @ 4559 05/10/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.05/19/2021	.05/10/2024	19	88,539	4559	5,960		11,252		11,252	(2,232)						
SPX IDX Call Option @ 4499 05/20/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.05/26/2021	.05/20/2024	2	8,684	4499	683		1,195		1,195	(225)						
SPX IDX Call Option @ 4574 05/24/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/03/2021	.05/24/2024	3	12,168	4574	893		1,537		1,537	(300)						
SPX IDX Call Option @ 4599 06/03/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.06/10/2021	.06/03/2024	1	6,071	4599	435		751		751	(146)						
SPX IDX Call Option @ 4606 06/10/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.06/16/2021	.06/10/2024	4	17,872	4606	1,285		2,207		2,207	(426)						
SPX IDX Call Option @ 4611 06/17/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.06/23/2021	.06/17/2024	28	131,275	4611	9,219		16,216		16,216	(3,104)						
SPX IDX Call Option @ 4629 06/24/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.06/28/2021	.06/24/2024	1	3,286	4629	251		400		400	(76)						
SPX IDX Call Option @ 4703 07/01/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.07/06/2021	.07/01/2024	12	54,698	4703	3,959		6,125		6,125	(1,202)						
SPX IDX Call Option @ 4750 07/08/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.07/12/2021	.07/08/2024	1	4,038	4750	306		430		430	(85)						
SPX IDX Call Option @ 4751 07/15/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.07/19/2021	.07/15/2024	7	33,352	4751	2,167		3,569		3,569	(701)						
SPX IDX Call Option @ 4810 07/26/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.08/02/2021	.07/26/2024	9	41,076	4810	2,911		4,130		4,130	(825)						
SPX IDX Call Option @ 4836 08/06/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	549300USLF04ME4XBQ71	.08/09/2021	.08/06/2024	2	12,041	4836	1,379		1,185		1,185	(236)						
SPX IDX Call Option @ 4841 08/09/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	.08/16/2021	.08/09/2024	18	87,861	4841	6,877		8,618		8,618	(1,713)						
SPX IDX Call Option @ 4854 08/16/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	.08/23/2021	.08/16/2024	3	16,696	4854	1,263		1,623		1,623	(321)						

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SPX IDX Call Option @ 4873 08/26/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/26/2024	10	49,561	4873	4,164			4,749		4,749	(935)						
SPX IDX Call Option @ 4931 09/03/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	09/03/2024	5	22,436	4931	2,229			2,014		2,014	(406)						
SPX IDX Call Option @ 4918 09/09/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/13/2021	09/09/2024	6	27,981	4918	2,080			2,572		2,572	(508)						
SPX IDX Call Option @ 4864 09/13/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/20/2021	09/13/2024	10	50,484	4864	3,464			4,985		4,985	(946)						
SPX IDX Call Option @ 4849 09/23/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/27/2021	09/23/2024	12	59,599	4849	4,867			6,046		6,046	(1,120)						
SPX IDX Call Option @ 4746 09/30/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/04/2021	09/30/2024	6	28,430	4746	2,251			3,281		3,281	(567)						
SPX IDX Call Option @ 4696 10/04/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/04/2024	2	10,612	4696	1,467			1,302		1,302	(219)						
SPX IDX Call Option @ 4865 10/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/14/2024	3	12,697	4865	2,075			1,290		1,290	(233)						
SPX IDX Call Option @ 4947 10/21/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/25/2021	10/21/2024	17	85,781	4947	7,800			7,932		7,932	(1,487)						
SPX IDX Call Option @ 4991 10/28/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/01/2021	10/28/2024	3	17,319	4991	1,543			1,527		1,527	(290)						
SPX IDX Call Option @ 5029 11/01/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2024	5	24,843	5029	2,346			2,101		2,101	(400)						
SPX IDX Call Option @ 5125 11/08/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/08/2024	4	18,039	5125	1,506			1,364		1,364	(264)						
SPX IDX Call Option @ 5104 11/15/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/23/2021	11/15/2024	1	3,879	5104	348			303		303	(58)						
SPX IDX Call Option @ 5063 11/25/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/29/2021	11/25/2024	6	32,805	5063	2,995			2,731		2,731	(504)						
SPX IDX Call Option @ 5047 11/29/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/06/2021	11/29/2024	1	5,501	5047	497			469		469	(86)						
SPX IDX Call Option @ 5123 12/09/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/09/2024	10	49,080	5123	4,282			3,850		3,850	(705)						
SPX IDX Call Option @ 5084 12/16/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/20/2021	12/16/2024	12	61,366	5084	5,292			5,088		5,088	(912)						
SPX IDX Call Option @ 5012 12/20/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/27/2021	12/20/2024	5	25,259	5012	3,025			2,292		2,292	(401)						
CSEATMA6 IDX Call Option @ 245 04/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/16/2020	04/01/2022	3,865	899,193	245	27,265			29,708		29,708	(45,502)						
CSEATMA6 IDX Call Option @ 277 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/14/2021	04/06/2022	7,492	2,071,624	277	29,967			0		0	(3,961)						
CSEATMA6 IDX Call Option @ 280 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/21/2021	04/13/2022	6,129	1,716,449	280	23,964			0		0	(1,661)						
CSEATMA6 IDX Call Option @ 247 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/01/2020	04/18/2022	3,632	897,474	247	24,273			23,521		23,521	(45,026)						
CSEATMA6 IDX Call Option @ 280 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/28/2021	04/20/2022	6,554	1,837,200	280	25,484			0		0	(1,959)						
CSEATMA6 IDX Call Option @ 282 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/05/2021	04/27/2022	6,345	1,790,879	282	21,717			0		0	(1,430)						
CSEATMA6 IDX Call Option @ 247 04/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/14/2020	04/29/2022	1,452	358,343	247	10,116			9,952		9,952	(17,876)						

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CSEATMA6 IDX Call Option @ 282 05/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/12/2021	05/04/2022	5,763	1,625,510	282	15,338			0		0	(1,553)						
CSEATMA6 IDX Call Option @ 279 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/19/2021	05/11/2022	5,599	1,564,173	279	20,997			0		0	(2,931)						
CSEATMA6 IDX Call Option @ 249 05/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/29/2020	05/13/2022	2,899	720,655	249	21,194			16,155		16,155	(34,805)						
CSEATMA6 IDX Call Option @ 282 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/26/2021	05/18/2022	5,749	1,618,569	282	23,399			0		0	(2,197)						
CSEATMA6 IDX Call Option @ 284 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/03/2021	05/25/2022	2,017	572,261	284	6,925			0		0	(564)						
CSEATMA6 IDX Call Option @ 253 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/11/2020	05/31/2022	2,242	567,215	253	13,706			6,902		6,902	(23,845)						
CSEATMA6 IDX Call Option @ 284 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/10/2021	06/01/2022	3,890	1,105,255	284	16,830			0		0	(1,125)						
CSEATMA6 IDX Call Option @ 285 06/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/16/2021	06/07/2022	4,358	1,242,389	285	13,282			0		0	(1,162)						
CSEATMA6 IDX Call Option @ 255 06/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/18/2020	06/09/2022	1,691	431,481	255	10,620			3,795		3,795	(16,389)						
CSEATMA6 IDX Call Option @ 283 06/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/23/2021	06/14/2022	3,317	938,230	283	10,382			1		1	(1,461)						
CSEATMA6 IDX Call Option @ 254 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/25/2020	06/15/2022	1,201	305,556	254	8,060			3,210		3,210	(11,888)						
CSEATMA6 IDX Call Option @ 280 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/28/2021	06/22/2022	3,591	1,006,531	280	13,788			5		5	(2,650)						
CSEATMA6 IDX Call Option @ 253 06/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/02/2020	06/23/2022	1,992	504,086	253	16,570			6,878		6,878	(20,547)						
CSEATMA6 IDX Call Option @ 281 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/06/2021	06/29/2022	2,553	718,576	281	9,850			4		4	(1,699)						
CSEATMA6 IDX Call Option @ 255 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/09/2020	06/30/2022	2,101	536,044	255	16,452			5,626		5,626	(19,952)						
CSEATMA6 IDX Call Option @ 283 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/12/2021	07/07/2022	3,187	903,342	283	12,205			4		4	(1,680)						
CSEATMA6 IDX Call Option @ 255 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/16/2020	07/07/2022	1,713	437,667	255	13,068			4,609		4,609	(15,991)						
CSEATMA6 IDX Call Option @ 283 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/19/2021	07/13/2022	4,729	1,338,329	283	16,211			11		11	(2,851)						
CSEATMA6 IDX Call Option @ 257 07/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/23/2020	07/14/2022	2,014	517,251	257	19,284			4,536		4,536	(17,550)						

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CSEATMA6 IDX Call Option @ 285 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/26/2021	07/21/2022	5,259	1,500,047	285	20,800			8		8	(2,434)						
CSEATMA6 IDX Call Option @ 264 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/30/2020	07/21/2022	1,579	416,514	264	13,348			1,100		1,100	(9,096)						
CSEATMA6 IDX Call Option @ 287 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/02/2021	07/27/2022	5,365	1,539,699	287	19,315			6		6	(1,986)						
CSEATMA6 IDX Call Option @ 266 07/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/06/2020	07/28/2022	1,562	415,330	266	16,457			779		779	(7,680)						
CSEATMA6 IDX Call Option @ 287 08/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/02/2022	3,422	980,437	287	10,360			7		7	(1,473)						
CSEATMA6 IDX Call Option @ 273 08/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/05/2022	1,876	511,402	273	11,161			244		244	(5,069)						
CSEATMA6 IDX Call Option @ 283 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/10/2022	4,364	1,234,038	283	19,310			42		42	(3,507)						
CSEATMA6 IDX Call Option @ 266 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/20/2020	08/11/2022	2,527	670,932	266	19,797			1,671		1,671	(13,037)						
CSEATMA6 IDX Call Option @ 285 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/23/2021	08/17/2022	3,387	964,822	285	13,417			23		23	(2,161)						
CSEATMA6 IDX Call Option @ 266 08/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/27/2020	08/18/2022	3,650	972,581	266	30,500			2,215		2,215	(17,671)						
CSEATMA6 IDX Call Option @ 271 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/03/2020	08/25/2022	439	119,093	271	3,405			114		114	(1,447)						
CSEATMA6 IDX Call Option @ 287 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/30/2021	08/25/2022	4,679	1,342,182	287	19,052			24		24	(2,386)						
CSEATMA6 IDX Call Option @ 290 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/07/2021	08/31/2022	3,254	942,420	290	11,227			9		9	(1,169)						
CSEATMA6 IDX Call Option @ 272 09/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/11/2020	09/01/2022	860	233,807	272	5,172			225		225	(2,720)						
CSEATMA6 IDX Call Option @ 289 09/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/07/2022	2,903	837,742	289	9,448			15		15	(1,309)						
CSEATMA6 IDX Call Option @ 266 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/18/2020	09/09/2022	1,343	356,922	266	9,723			1,173		1,173	(6,975)						
CSEATMA6 IDX Call Option @ 285 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/20/2021	09/14/2022	4,496	1,279,447	285	13,263			81		81	(3,633)						
CSEATMA6 IDX Call Option @ 268 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/24/2020	09/14/2022	1,770	473,921	268	10,040			1,159		1,159	(7,983)						
CSEATMA6 IDX Call Option @ 280 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/27/2021	09/21/2022	6,004	1,683,762	280	19,971			363		363	(8,418)						

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CSEATMA6 IDX Call Option @ 265 09/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/01/2020	09/23/2022	704	186,360	265	5,035			846		846	(4,010)						
CSEATMA6 IDX Call Option @ 278 09/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/04/2021	09/27/2022	5,145	1,428,306	278	17,102			642		642	(10,036)						
CSEATMA6 IDX Call Option @ 266 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/09/2020	09/29/2022	662	176,417	266	5,035			643		643	(3,383)						
CSEATMA6 IDX Call Option @ 266 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/15/2020	10/05/2022	373	99,393	266	2,761			364		364	(1,900)						
CSEATMA6 IDX Call Option @ 276 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/11/2021	10/05/2022	4,476	1,236,773	276	14,630			818		818	(10,162)						
CSEATMA6 IDX Call Option @ 276 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	5,315	1,467,043	276	21,367			1,096		1,096	(12,629)						
CSEATMA6 IDX Call Option @ 266 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/22/2020	10/13/2022	1,676	445,524	266	11,689			1,977		1,977	(8,969)						
CSEATMA6 IDX Call Option @ 278 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/25/2021	10/19/2022	6,179	1,717,283	278	23,638			1,030		1,030	(12,593)						
CSEATMA6 IDX Call Option @ 265 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/29/2020	10/20/2022	1,719	456,227	265	11,656			2,184		2,184	(9,455)						
CSEATMA6 IDX Call Option @ 278 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/01/2021	10/27/2022	5,009	1,391,350	278	18,897			969		969	(10,861)						
CSEATMA6 IDX Call Option @ 260 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/05/2020	10/31/2022	2,548	662,310	260	25,471			7,067		7,067	(18,761)						
CSEATMA6 IDX Call Option @ 263 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/12/2020	11/02/2022	1,768	464,328	263	15,575			3,484		3,484	(11,420)						
CSEATMA6 IDX Call Option @ 278 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/08/2021	11/02/2022	7,309	2,031,747	278	33,769			1,409		1,409	(15,407)						
CSEATMA6 IDX Call Option @ 283 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/15/2021	11/09/2022	4,034	1,142,007	283	15,354			353		353	(5,320)						
CSEATMA6 IDX Call Option @ 267 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/19/2020	11/10/2022	1,290	344,738	267	9,996			1,534		1,534	(6,467)						
CSEATMA6 IDX Call Option @ 281 11/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/22/2021	11/15/2022	5,394	1,516,548	281	17,201			739		739	(8,853)						
CSEATMA6 IDX Call Option @ 269 11/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/24/2020	11/18/2022	1,304	350,658	269	10,689			1,225		1,225	(5,816)						
CSEATMA6 IDX Call Option @ 279 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/23/2022	6,009	1,673,844	279	20,131			1,366		1,366	(12,800)						
CSEATMA6 IDX Call Option @ 269 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/03/2020	11/25/2022	660	177,927	269	5,244			638		638	(2,896)						

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CSEATMA6 IDX Call Option @ 275 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/06/2021	11/30/2022	4,439	1,220,225	275	16,352			2,044		2,044	(13,220)						
CSEATMA6 IDX Call Option @ 273 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/10/2020	12/01/2022	1,992	542,950	273	14,138			1,301		1,301	(7,083)						
CSEATMA6 IDX Call Option @ 276 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/07/2022	5,720	1,581,273	276	20,419			2,107		2,107	(15,078)						
CSEATMA6 IDX Call Option @ 273 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/17/2020	12/08/2022	1,319	360,606	273	9,930			821		821	(4,494)						
CSEATMA6 IDX Call Option @ 277 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/14/2022	5,036	1,394,782	277	15,762			1,838		1,838	(12,945)						
CSEATMA6 IDX Call Option @ 271 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/14/2022	712	192,761	271	5,667			657		657	(2,920)						
CSEATMA6 IDX Call Option @ 274 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/30/2020	12/21/2022	1,157	317,265	274	8,830			679		679	(3,758)						
CSEATMA6 IDX Call Option @ 276 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/27/2021	12/21/2022	4,197	1,159,168	276	17,751			1,914		1,914	(11,731)						
CSEATMA6 IDX Call Option @ 277 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/07/2021	12/28/2022	993	274,655	277	6,734			460		460	(2,750)						
CSEATMA6 IDX Call Option @ 275 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/13/2021	01/05/2023	1,438	396,179	275	9,621			786		786	(4,335)						
CSEATMA6 IDX Call Option @ 269 01/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/19/2021	01/17/2023	307	82,605	269	2,725			409		409	(1,434)						
CSEATMA6 IDX Call Option @ 276 01/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/28/2021	01/18/2023	722	198,920	276	4,751			448		448	(2,223)						
CSEATMA6 IDX Call Option @ 274 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/03/2021	01/27/2023	1,239	339,899	274	9,210			977		977	(4,258)						
CSEATMA6 IDX Call Option @ 274 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/10/2021	02/01/2023	537	147,199	274	4,402			443		443	(1,870)						
CSEATMA6 IDX Call Option @ 274 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/18/2021	02/09/2023	517	141,437	274	4,076			467		467	(1,861)						
CSEATMA6 IDX Call Option @ 278 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/24/2021	02/16/2023	1,576	438,430	278	10,383			808		808	(4,168)						
CSEATMA6 IDX Call Option @ 273 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/04/2021	02/24/2023	501	136,659	273	3,151			551		551	(1,950)						
CSEATMA6 IDX Call Option @ 273 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/10/2021	03/03/2023	1,488	405,794	273	10,731			1,661		1,661	(5,869)						
CSEATMA6 IDX Call Option @ 271 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/18/2021	03/08/2023	655	177,437	271	5,227			937		937	(2,873)						

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CSEATMA6 IDX Call Option @ 276 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/24/2021	03/16/2023	1,473	406,102	276	9,485			1,233		1,233	(4,855)						
CSEATMA6 IDX Call Option @ 276 03/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/01/2021	03/24/2023	823	227,253	276	6,166			695		695	(2,690)						
CSEATMA6 IDX Call Option @ 274 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/07/2021	03/29/2023	1,531	420,229	274	12,837			1,664		1,664	(5,608)						
CSEATMA6 IDX Call Option @ 277 04/06/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/14/2021	04/06/2023	1,295	358,407	277	10,256			1,124		1,124	(4,132)						
CSEATMA6 IDX Call Option @ 281 04/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/21/2021	04/14/2023	1,262	354,194	281	9,764			689		689	(3,094)						
CSEATMA6 IDX Call Option @ 281 04/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/28/2021	04/19/2023	892	250,563	281	6,879			518		518	(2,208)						
CSEATMA6 IDX Call Option @ 284 04/28/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/05/2021	04/28/2023	935	266,062	284	6,301			381		381	(1,841)						
CSEATMA6 IDX Call Option @ 283 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/12/2021	05/04/2023	2,236	633,479	283	13,136			1,084		1,084	(4,839)						
CSEATMA6 IDX Call Option @ 283 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/19/2021	05/15/2023	1,126	318,349	283	7,737			592		592	(2,559)						
CSEATMA6 IDX Call Option @ 283 05/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/26/2021	05/19/2023	487	137,577	283	3,811			262		262	(1,114)						
CSEATMA6 IDX Call Option @ 286 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/03/2021	05/30/2023	2,655	758,289	286	18,267			1,148		1,148	(5,124)						
CSEATMA6 IDX Call Option @ 286 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/10/2021	06/02/2023	641	183,271	286	5,148			276		276	(1,229)						
CSEATMA6 IDX Call Option @ 286 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/16/2021	06/08/2023	780	223,171	286	5,105			340		340	(1,492)						
CSEATMA6 IDX Call Option @ 285 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/23/2021	06/16/2023	330	94,138	285	2,075			153		153	(658)						
CSEATMA6 IDX Call Option @ 283 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/28/2021	06/22/2023	508	143,604	283	3,644			330		330	(1,236)						
CSEATMA6 IDX Call Option @ 283 06/29/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/06/2021	06/29/2023	637	180,517	283	4,671			418		418	(1,515)						
CSEATMA6 IDX Call Option @ 285 07/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/12/2021	07/07/2023	392	111,863	285	2,865			217		217	(829)						
CSEATMA6 IDX Call Option @ 283 07/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/19/2021	07/13/2023	192	54,290	283	1,381			136		136	(468)						
CSEATMA6 IDX Call Option @ 283 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/26/2021	07/20/2023	522	147,759	283	4,537			392		392	(1,309)						

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CSEATMA6 IDX Call Option @ 287 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	08/02/2021	07/28/2023	831	238,908	287	6,192			385		385	(1,556)						
CSEATMA6 IDX Call Option @ 289 08/03/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	08/09/2021	08/03/2023	1,209	349,691	289	7,421			513		513	(2,082)						
CSEATMA6 IDX Call Option @ 282 08/11/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	08/16/2021	08/11/2023	1,017	286,802	282	9,063			944		944	(2,823)						
CSEATMA6 IDX Call Option @ 287 08/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	08/23/2021	08/18/2023	965	276,599	287	7,224			569		569	(2,006)						
CSEATMA6 IDX Call Option @ 287 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	08/30/2021	08/24/2023	1,270	364,785	287	10,281			739		739	(2,596)						
CSEATMA6 IDX Call Option @ 292 08/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	09/07/2021	08/30/2023	759	221,613	292	5,129			273		273	(1,132)						
CSEATMA6 IDX Call Option @ 291 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	09/13/2021	09/08/2023	584	169,950	291	3,807			249		249	(960)						
CSEATMA6 IDX Call Option @ 287 09/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	09/20/2021	09/13/2023	766	219,770	287	4,609			465		465	(1,595)						
CSEATMA6 IDX Call Option @ 278 09/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	09/27/2021	09/20/2023	1,228	341,935	278	9,391			1,817		1,817	(4,321)						
CSEATMA6 IDX Call Option @ 280 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	10/04/2021	09/27/2023	1,474	412,194	280	9,667			2,002		2,002	(4,894)						
CSEATMA6 IDX Call Option @ 278 10/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	10/11/2021	10/04/2023	1,043	290,377	278	6,750			1,624		1,624	(3,732)						
CSEATMA6 IDX Call Option @ 282 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	10/18/2021	10/16/2023	3,460	974,422	282	22,594			3,982		3,982	(10,355)						
CSEATMA6 IDX Call Option @ 280 10/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	10/25/2021	10/18/2023	1,889	528,663	280	13,605			2,695		2,695	(6,333)						
CSEATMA6 IDX Call Option @ 277 10/26/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	11/01/2021	10/26/2023	423	117,063	277	3,360			798		798	(1,663)						
CSEATMA6 IDX Call Option @ 275 11/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	11/08/2021	11/03/2023	1,916	526,735	275	18,849			4,057		4,057	(8,116)						
CSEATMA6 IDX Call Option @ 286 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	11/15/2021	11/09/2023	833	238,083	286	5,847			759		759	(2,073)						
CSEATMA6 IDX Call Option @ 288 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	11/22/2021	11/16/2023	2,014	579,445	288	11,076			1,603		1,603	(4,566)						
CSEATMA6 IDX Call Option @ 278 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	11/29/2021	11/24/2023	2,770	771,326	278	19,780			4,706		4,706	(10,124)						
CSEATMA6 IDX Call Option @ 277 11/28/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	12/06/2021	11/28/2023	1,863	516,414	277	12,845			3,753		3,753	(7,413)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSEATMA6 IDX Call Option @ 282 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/13/2021	12/08/2023	1,498	422,524	282	9,033			1,962		1,962	(4,615)						
CSEATMA6 IDX Call Option @ 280 12/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA	12/20/2021	12/13/2023	1,513	423,409	280	9,216			2,424		2,424	(5,252)						
CSEATMA6 IDX Call Option @ 279 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International	12/27/2021	12/21/2023	960	268,140	279	7,025			1,721		1,721	(3,500)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										19,266,605	8,023,945	0	24,890,791	XXX	24,890,791	(11,420,912)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										19,266,605	8,023,945	0	24,890,791	XXX	24,890,791	(11,420,912)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										19,266,605	8,023,945	0	24,890,791	XXX	24,890,791	(11,420,912)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										19,266,605	8,023,945	0	24,890,791	XXX	24,890,791	(11,420,912)	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
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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										0	0	0	0	XXX	0	0	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
IR IDX Interest Rate Swap @ 0 11/15/30	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME	02/19/2021	11/15/2030	1	25,000,000	0.7855%	(1,292,933)			(1,292,933)		(3,165,730)					367,272		100
IR IDX Interest Rate Swap @ 0 11/15/30	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME	02/19/2021	11/15/2030	1	25,000,000	0.9725%	(842,096)			(842,096)		(2,800,176)					367,272		100
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	LCH	01/22/2021	02/15/2031	1	50,000,000	1.1175%	0			0		(5,072,463)					745,190		100
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME	02/24/2021	02/15/2031	1	50,000,000	1.4705%	0			0		(3,750,979)					745,190		100
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(2,135,029)	0	0	(2,135,029)	XXX	(14,789,348)	0	0	0	0	2,224,924	XXX	XXX
N/A IDX FX Forward @ 04/14/22	CL0 EUR Exposure	N/A	Currency	Goldman Sachs Co & LLC	03/10/2022	04/14/2022	1	2,203,340	1.1017				(11,235)		(11,235)	(11,235)				2,158		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	(11,235)	XXX	(11,235)	(11,235)	0	0	0	2,158	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,135,029)	0	0	(2,146,264)	XXX	(14,800,583)	(11,235)	0	0	0	2,227,082	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										(2,135,029)	0	0	(2,135,029)	XXX	(14,789,348)	0	0	0	0	2,224,924	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(11,235)	XXX	(11,235)	(11,235)	0	0	0	2,158	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										(2,135,029)	0	0	(2,146,264)	XXX	(14,800,583)	(11,235)	0	0	0	2,227,082	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										17,131,576	8,023,945	0	22,744,527	XXX	10,090,208	(11,432,147)	0	0	0	2,227,082	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										17,131,576	8,023,945	0	22,744,527	XXX	10,090,208	(11,432,147)	0	0	0	2,227,082	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

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 D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

[illegible][illegible]

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BNY – Mellon New York, NY					7,410,280	4,346,662	3,579,262	.XXX.
JPMorgan Chase Bank N.A New York, NY					50,004,481	54,855,746	29,817,542	.XXX.
US Bank Cincinnati, OH					(1,882,853)	(33,621)	358,926	.XXX.
Federal Home Loan Bank of Boston Boston, MA					45,999	45,984	45,970	.XXX.
Wells Fargo San Francisco, CA					1,501,287	2,473,855	1,805,396	.XXX.
First National Bank of Omaha Omaha, NE					(675,202)	(733,087)	(501,101)	.XXX.
Fifth Third Bank Cincinnati, OH					32,214	32,175	32,160	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	56,436,206	60,987,713	35,138,154	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	56,436,206	60,987,713	35,138,154	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	56,436,206	60,987,713	35,138,154	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]