



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

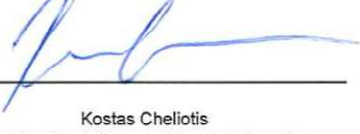
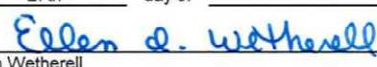
QUARTERLY STATEMENTAS OF SEPTEMBER 30, 2022
OF THE CONDITION AND AFFAIRS OF THE**NASSAU LIFE AND ANNUITY COMPANY**NAIC Group Code 4736 4736 NAIC Company Code 93734 Employer's ID Number 43-1240953
(Current) (Prior)Organized under the Laws of Connecticut, State of Domicile or Port of Entry CTCountry of Domicile United States of AmericaLicensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []Incorporated/Organized 11/02/1981 Commenced Business 12/28/1981Statutory 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
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(Street and Number) Hartford, CT, US 06103 860-403-5000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Internet Website Address www.nfg.comStatutory 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 Thomas Arthur Williams #
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 TRUSTEESThomas Martin Buckingham Kostas Cheliotis Phillip John GassState 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
 President, CEO


 Kostas Cheliotis
 Vice President, General Counsel, Secretary
Subscribed and sworn to before me this
27th day of October 2022

 Ellen Wetherell

08/31/2026

- 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.....

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

STATEMENT AS OF SEPTEMBER 30, 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	1,907,703,616		1,907,703,616	1,457,962,729
2. Stocks:				
2.1 Preferred stocks	5,037,431		5,037,431	6,797,568
2.2 Common stocks	15,863,254		15,863,254	14,718,692
3. Mortgage loans on real estate:				
3.1 First liens	274,996,651		274,996,651	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 (\$84,583,420), cash equivalents (\$3,793,337) and short-term investments (\$0)	88,376,757		88,376,757	54,822,210
6. Contract loans (including \$ premium notes)	3,569,744		3,569,744	3,607,151
7. Derivatives	7,042,247		7,042,247	35,465,780
8. Other invested assets	45,574,385	786,300	44,788,085	76,758,457
9. Receivables for securities	35,940,575		35,940,575	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)	2,384,104,660	786,300	2,383,318,360	1,844,381,328
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	18,059,689	518,294	17,541,395	11,878,605
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	580,456		580,456	444,056
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,522,616		2,522,616	2,950,627
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,637,477	2,314,092	1,323,385	1,662,501
16.2 Funds held by or deposited with reinsured companies	41,994,086		41,994,086	43,156,637
16.3 Other amounts receivable under reinsurance contracts	5,163,023		5,163,023	5,272,343
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	12,783,743		12,783,743	12,789,051
18.2 Net deferred tax asset	37,346,765	34,373,267	2,973,498	2,869,923
19. Guaranty funds receivable or on deposit	1,386,637		1,386,637	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	13,476,077		13,476,077	2,624,285
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	172,577	3,929	168,648	21,100
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,521,227,806	37,995,882	2,483,231,924	1,929,550,352
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,500,656		4,500,656	6,070,618
28. Total (Lines 26 and 27)	2,525,728,462	37,995,882	2,487,732,580	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	172,577	3,929	168,648	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)	172,577	3,929	168,648	21,100

STATEMENT AS OF SEPTEMBER 30, 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 \$458,714,761 less \$ included in Line 6.3 (including \$ Modco Reserve)	458,714,761	345,993,006
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	88,603,767	93,103,027
3. Liability for deposit-type contracts (including \$ Modco Reserve)	534,378	0
4. Contract claims:		
4.1 Life	2,975,628	1,670,486
4.2 Accident and health	3,651,648	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 \$437,915 accident and health premiums	540,818	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 \$1,075,532 assumed and \$1,480,931 ceded	2,556,463	2,843,891
9.4 Interest Maintenance Reserve	7,232,319	7,469,503
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	2,024,418	4,150,838
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	293,650	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	45,708	174,356
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	1,193	
15.2 Net deferred tax liability		
16. Unearned investment income	11,637	23,215
17. Amounts withheld or retained by reporting entity as agent or trustee	272,929	225,792
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	9,531,048	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	0	
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	15,463,468	27,281,209
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1,755,737,849	1,285,944,762
24.04 Payable to parent, subsidiaries and affiliates	7,078,162	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	5,055,426	10,529,458
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	5,099,762	6,222,994
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,365,425,032	1,813,033,258
27. From Separate Accounts Statement	4,500,656	6,070,618
28. Total liabilities (Lines 26 and 27)	2,369,925,688	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)	(126,678,631)	(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)	115,306,892	114,017,094
38. Totals of Lines 29, 30 and 37	117,806,892	116,517,094
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,487,732,580	1,935,620,970
DETAILS OF WRITE-INS		
2501. Escheat liability	3,689,684	3,313,591
2502. Suspense	1,410,078	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)	5,099,762	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 SEPTEMBER 30, 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	164,868,845	142,350,926	195,984,532
2. Considerations for supplementary contracts with life contingencies	16,645		0
3. Net investment income	60,492,633	36,622,470	53,630,906
4. Amortization of Interest Maintenance Reserve (IMR)	607,124	523,442	703,134
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	77,893,029	60,302,535	85,285,337
7. Reserve adjustments on reinsurance ceded	127,490	65,710	75,997
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	101,286	97,850	131,541
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	400,397	158,212	278,277
9. Totals (Lines 1 to 8.3)	304,507,449	240,121,145	336,089,724
10. Death benefits	85,384,015	10,083,513	16,829,345
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	3,486,493	1,651,464	2,058,320
13. Disability benefits and benefits under accident and health contracts	18,140,646	18,259,771	24,559,064
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	11,020,497	6,660,782	9,318,714
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	806,864	165,736	212,253
18. Payments on supplementary contracts with life contingencies	19,551		0
19. Increase in aggregate reserves for life and accident and health contracts	108,218,880	103,702,279	141,296,247
20. Totals (Lines 10 to 19)	227,076,946	140,523,545	194,273,943
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	83,192,772	61,837,857	87,852,856
22. Commissions and expense allowances on reinsurance assumed	336,093	150,402,456	150,539,401
23. General insurance expenses and fraternal expenses	17,237,895	13,559,438	19,072,162
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,961,831	2,085,863	2,609,920
25. Increase in loading on deferred and uncollected premiums	24,598	(107,274)	(229,309)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(71,876)	(88,210)	(72,786)
27. Aggregate write-ins for deductions	(64,848,187)	7,484,602	23,036,649
28. Totals (Lines 20 to 27)	264,910,072	375,698,277	477,082,836
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	39,597,377	(135,577,132)	(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)	39,597,377	(135,577,132)	(140,993,112)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(331,111)	(2,779,119)	(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)	39,928,488	(132,798,013)	(131,347,233)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$235,423 (excluding taxes of \$95,688			
transferred to the IMR)	3,903,999	7,193,015	7,526,818
35. Net income (Line 33 plus Line 34)	43,832,487	(125,604,998)	(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)	43,832,487	(125,604,998)	(123,820,415)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(10,069,875)	(38,664,818)	(468,025)	6,383,075
39. Change in net unrealized foreign exchange capital gain (loss)	(316,710)		8,800
40. Change in net deferred income tax	(7,520,508)	25,928,072	23,490,200
41. Change in nonadmitted assets	(4,030,947)	(29,352,917)	(25,102,170)
42. Change in liability for reinsurance in unauthorized and certified companies			0
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	11,817,740	(7,360,335)	(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	(3,827,446)	(3,827,446)	(5,103,261)
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,289,798	9,314,351	9,335,128
55. Capital and surplus, as of statement date (Lines 36 + 54)	117,806,892	116,496,317	116,517,094
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	400,397	158,212	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)	400,397	158,212	278,277
2701. Miscellaneous adjustments	75,552	1,054	1,409
2702. Reinsurance consideration	(86,776,823)	(14,319,255)	(17,416,531)
2703. Offset due to Novation reserves			8,394,763
2798. Summary of remaining write-ins for Line 27 from overflow page	21,853,084	21,802,803	32,057,008
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(64,848,187)	7,484,602	23,036,649
5301. Deferred Ceding Allowances	(3,827,446)	(3,827,446)	(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)	(3,827,446)	(3,827,446)	(5,103,261)

STATEMENT AS OF SEPTEMBER 30, 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	761,823,351	631,280,083	864,993,594
2. Net investment income	54,493,464	36,167,984	53,590,822
3. Miscellaneous income	6,313,610	6,325,653	8,437,821
4. Total (Lines 1 to 3)	822,630,425	673,773,720	927,022,237
5. Benefit and loss related payments	192,443,182	117,578,673	146,142,324
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(71,876)	(88,210)	(72,786)
7. Commissions, expenses paid and aggregate write-ins for deductions	17,149,793	212,267,516	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)	(6,501)	105,425	(1,358,641)
10. Total (Lines 5 through 9)	209,514,598	329,863,404	394,501,007
11. Net cash from operations (Line 4 minus Line 10)	613,115,827	343,910,316	532,521,231
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	138,559,125	229,525,150	288,338,526
12.2 Stocks	3,230,122	0	0
12.3 Mortgage loans	2,169,687	972,405	1,585,526
12.4 Real estate	0	0	0
12.5 Other invested assets	115,332,029	1,145,922	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	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	259,290,963	231,643,477	291,187,462
13. Cost of investments acquired (long-term only):			
13.1 Bonds	619,622,772	561,458,638	841,487,250
13.2 Stocks	3,844,177	101,700	101,700
13.3 Mortgage loans	101,580,000	89,424,250	119,739,250
13.4 Real estate	0	0	0
13.5 Other invested assets	52,462,598	26,300,592	63,247,859
13.6 Miscellaneous applications	37,993,558	7,539,102	7,567,719
13.7 Total investments acquired (Lines 13.1 to 13.6)	815,503,105	684,824,282	1,032,143,778
14. Net increase (or decrease) in contract loans and premium notes	(37,407)	(116,763)	(112,553)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(556,174,735)	(453,064,042)	(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	150,000,000	158,773,912
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	534,378	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(23,920,923)	465,635	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)	(23,386,545)	150,465,635	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) ..	33,554,547	41,311,909	(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)	88,376,757	135,960,135	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	16,152,906	16,932,183	23,082,254
3. Ordinary individual annuities	722,570,480	597,520,163	819,008,157
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group	6,391,332	6,900,076	9,247,948
8. A & H - credit (group and individual)			0
9. A & H - other	30,040,370	32,970,268	42,906,395
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	775,155,088	654,322,690	894,244,754
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	775,155,088	654,322,690	894,244,754
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	775,155,088	654,322,690	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

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 September 30, 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 #	September 30, 2022	December 31, 2021
NET INCOME					
(1) NLA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 43,832,487	\$ (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	\$ 43,832,487	\$ (123,820,415)
SURPLUS					
(5) NLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 117,806,892	\$ 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	\$ 117,806,892	\$ 116,517,094

- 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 September 30, 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	\$ 60,940,846
2. 12 months or longer	\$ 18,509,217
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	\$ 490,445,825
2. 12 months or longer	\$ 67,024,500

- 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 September 30, 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 September 30, 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 September 30, 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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

	Gross Amount Recognized	Amount Offset *	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	\$ 11,653,343	\$ 4,611,096	\$ 7,042,247
(2) Liabilities			
Derivatives	\$ 4,611,096	\$ 4,611,096	\$ -
	-	-	-

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

The Company has determined that it does not expect to be liable for the corporate alternative minimum tax (“CAMT”) in 2023.

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. Membership with the FHLB is part of the Company’s strategy to access funds to support various spread-based businesses and enhance liquidity management. In 2022, the Company conducted business activity (borrowing) with the FHLB. The Company has determined the estimated maximum borrowing capacity as \$29.6 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.

(2) 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	964,800	964,800	-
(c) Activity Stock	-	-	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	964,800	964,800	-
(f) Actual or estimated Borrowing Capacity as Determined by the insurer	29,598,526	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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	964,800	964,800	-	-	-	-

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) Collateral pledged to FHLB.

- a. There were no amounts pledged as of the reporting date.
- b. Maximum amount pledged during reporting period:

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
(1) Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	47,611,261	47,831,916	20,000,000
(2) Current Year General Account Maximum Collateral Pledged	47,611,261	47,831,916	20,000,000
(3) Current Year Separate Account Maximum Collateral Pledged	-	-	-
(4) Prior Year-end General and Separate Accounts Maximum Collateral Pledged	-	-	-

(4) The Company’s borrowing from FHLB was as follows.

- a. There were no borrowings outstanding as of September 30, 2022.
- b. Maximum Amount borrowed during the Reporting Period (Current Year):

	1	2	3
	Total 2+3	General Account	Separate Account
(1) Debt	20,000,000	20,000,000	-
(2) Funding Agreements	-	-	-
(3) Other	-	-	-
(4) Aggregate Total (Lines 1+2+3)	20,000,000	20,000,000	-

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:

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

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					
Industrial & Misc.	\$ -	\$ 54,041	\$ 50,436,721	\$ -	\$ 50,490,762
Total Bonds	-	54,041	50,436,721	-	50,490,762
Preferred Stocks					
Industrial & Misc.	\$ -	\$ -	\$ -	\$ -	\$ -
Total Preferred Stock	-	-	-	-	0
Common Stocks					
Parent, Subsidiaries & affiliates	\$ -	\$ -	\$ -	\$ -	\$ -
Industrial & Misc.	-	-	2,646,277	-	2,646,277
Total Common Stock	-	-	2,646,277	-	2,646,277
Other Long Term Assets					
Joint Venture- Common Stock Unaff	\$ -	\$ -	\$ -	\$ -	\$ -
Total Other Long Term Assets	-	-	-	-	-
Derivative assets					
Swaps	\$ -	\$ 36,895	\$ -	\$ -	\$ 36,895
Options	-	11,615,957	-	-	11,615,957
Total Derivatives	-	11,652,852	-	-	11,652,852
Separate account assets	4,500,656	-	-	-	4,500,656
Total assets at fair value/NAV	\$ 4,500,656	\$ 11,706,893	\$ 53,082,998	\$ -	\$ 69,290,547
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ 31,475,334	\$ -	\$ -	\$ 31,475,334

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

Description	Beginning Balance at 07/01/2022	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 09/30/2022
a. Assets at fair value										
Perpetual Preferred stock										
Industrial and Misc	\$ -	\$ -	\$ -		\$ -					-
Total Perpetual Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Bonds										
U.S. Governments		-	-	-	-	-	-	-	-	-
Industrial and Misc	\$ 8,477,449	\$ 1,056,158		\$ (272,888)	\$ (628,996)	\$ 41,805,000	\$ -	\$ -	\$ -	\$ 50,436,723
Hybrid Securities	-									-
Parent, Subsidiaries and Affiliates	-									-
Total Bonds	8,477,449	1,056,158	-	(272,888)	(628,996)	41,805,000	-	-	-	50,436,723
Common Stock										
Industrial and Misc	\$ 1,114,800					\$ 1,531,477	\$ -	\$ -	\$ -	\$ 2,646,277
Parent, Subsidiaries and Affiliates	-						-		-	\$ -
Total Common Stocks	1,114,800	-	-	-	-	1,531,477	-	-		2,646,277
Separate account assets	-	-	-	-	-	-	-	-	-	-
Total assets at fair value	\$ 9,592,249	\$ 1,056,158	\$ -	\$ (272,888)	\$ (628,996)	\$ 43,336,477	\$ -	\$ -	\$ -	\$ 53,083,000
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	\$ 1,586,592,693	\$ 1,907,703,616	\$ -	\$ 1,105,215,485	\$ 481,377,208	\$ -	\$ -
Common Stocks	2,646,277	2,646,277	-	-	2,646,277		
Cash, short term and cash equivalents	88,377,286	88,376,757	88,377,286	-	-	-	-
Preferred Stocks	4,756,098	5,037,431	-	31,298	4,724,800	-	-
Surplus Debentures & Capco	771,569	947,371	-	771,569	-		
Mortgage loans	243,469,755	274,996,651	-	-	243,469,755		
Derivatives	(19,822,483)	7,042,247	-	(19,822,483)	-	-	-
Separate Account Assets	4,500,656	4,500,656	4,500,656	-	-	-	-
Total Assets	\$ 1,911,291,850	\$ 2,291,251,005	\$ 92,877,942	\$ 1,086,195,868	\$ 732,218,040		\$ -

D. As of September 30, 2022, the Company had no investments where it is not practicable to estimate fair value

21. Other Items

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

- 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

The Company has evaluated events subsequent to September 30, 2022, and through the financial statement issuance date of November 10, 2022. It has been determined that there have been no events that have occurred that would require adjustments to our financial 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 September 30, 2022, \$11.0 million has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now \$31.4 million as a result of unpaid claims principally on the Guaranteed Renewable line of business. Therefore, there has been \$0.1 million of unfavorable prior year development since December 31, 2021. The difference is 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

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

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:

\$0
13.

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

\$0
- 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	\$ 12,098,359
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 14,316,592	\$ 13,216,977
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	\$ 25,315,336
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 SEPTEMBER 30, 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.....

- 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
.....	Nassau Asset Management Co .....	.....	.....	DS.....

- 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 []

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

\$

274,996,651

1.14

Total Mortgages in Good Standing

\$

274,996,651

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)

\$

274,996,651

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 SEPTEMBER 30, 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	Life Contracts		Direct Business Only				
				Active Status (a)	2	3	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	305,389	5,801,052	56,611		6,163,052			
2. Alaska	AK	L	7,021	7,202,187	16,243		7,225,451			
3. Arizona	AZ	L	279,761	17,517,033	238,624		18,035,418			
4. Arkansas	AR	L	252,005	3,993,969	324,908		4,570,882			
5. California	CA	L	472,290	59,104,578	1,438,653		61,015,520			
6. Colorado	CO	L	159,289	4,977,147	290,452		5,426,887			
7. Connecticut	CT	L	95,415	18,339,735	54,527		18,489,677			
8. Delaware	DE	L	37,264	3,091,429	35,711		3,164,404			
9. District of Columbia	DC	L	25,736	578,102	7,147		610,985			
10. Florida	FL	L	1,693,744	70,171,825	12,508,846		84,374,416			
11. Georgia	GA	L	596,173	16,224,177	573,577		17,393,927			
12. Hawaii	HI	L	(33,983)	7,773,535	(31,063)		7,708,489			
13. Idaho	ID	L	39,939	4,696,156	107,626		4,843,721			
14. Illinois	IL	L	688,932	15,935,239	1,799,690		18,423,861			
15. Indiana	IN	L	417,440	16,563,703	1,166,859		18,148,001			
16. Iowa	IA	L	294,893	11,362,810	637,679		12,295,382			
17. Kansas	KS	L	226,430	5,469,399	160,233		5,856,061			
18. Kentucky	KY	L	146,091	3,779,021	353,996		4,279,109			
19. Louisiana	LA	L	259,631	3,105,142	334,901		3,699,674			
20. Maine	ME	L	11,797	0	50,802		62,599			
21. Maryland	MD	L	351,424	14,366,043	220,954		14,938,422			
22. Massachusetts	MA	L	139,194	0	81,010		220,204			
23. Michigan	MI	L	386,981	60,490,270	558,942		61,436,193			
24. Minnesota	MN	L	255,292	5,478,041	68,710		5,802,043			
25. Mississippi	MS	L	668,371	7,411,118	1,566,226		9,645,715			
26. Missouri	MO	L	676,648	14,877,646	43,725		15,598,019			
27. Montana	MT	L	24,550	4,771,707	95,036		4,891,293			
28. Nebraska	NE	L	391,221	17,253,752	796,796		18,441,769			
29. Nevada	NV	L	87,820	4,518,329	53,383		4,659,532			
30. New Hampshire	NH	L	9,168	1,276,355	29,217		1,314,740			
31. New Jersey	NJ	L	201,308	15,291,444	223,420		15,716,173			
32. New Mexico	NM	L	46,104	11,611,369	60,362		11,717,835			
33. New York	NY	N	54,347	0	306,010		360,357			
34. North Carolina	NC	L	981,925	26,346,071	495,554		27,823,550			
35. North Dakota	ND	L	18,209	797,866	375,357		1,191,431			
36. Ohio	OH	L	1,359,296	35,048,093	1,429,639		37,837,028			
37. Oklahoma	OK	L	347,965	6,936,553	344,838		7,629,355			
38. Oregon	OR	L	123,483	2,775,578	(242,402)		2,656,659			
39. Pennsylvania	PA	L	540,539	41,406,372	1,321,976		43,268,887			
40. Rhode Island	RI	L	19,584	2,454,414	10,235		2,484,232			
41. South Carolina	SC	L	741,313	17,202,583	570,361		18,514,258			
42. South Dakota	SD	L	91,202	976,708	169,706		1,237,616			
43. Tennessee	TN	L	370,898	21,324,826	397,980		22,093,703			
44. Texas	TX	L	1,798,789	61,526,825	2,891,711		66,217,326			
45. Utah	UT	L	56,847	12,910,185	42,173		13,009,204			
46. Vermont	VT	L	10,281	80,000	10,158		100,438			
47. Virginia	VA	L	635,966	15,912,495	1,860,454		18,408,915			
48. Washington	WA	L	255,680	7,524,689	89,678		7,870,047			
49. West Virginia	WV	L	68,074	919,235	81,708		1,069,017			
50. Wisconsin	WI	L	275,919	33,854,749	1,890,945		36,021,614			
51. Wyoming	WY	L	12,867	1,540,927	5,200		1,558,994			
52. American Samoa	AS	N					0			
53. Guam	GU	N	1,595				1,595			
54. Puerto Rico	PR	N	6,354				6,354			
55. U.S. Virgin Islands	VI	N			5,333		5,333			
56. Northern Mariana Islands	MP	N					0			
57. Canada	CAN	N					0			
58. Aggregate Other Aliens	OT	XXX	4,012	0	3,217	0	7,229	0		
59. Subtotal	XXX		16,988,478	722,570,480	35,983,637	0	775,542,596	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		49,520		1,271,512		1,321,032			
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0		
95. Totals (Direct Business)	XXX		17,037,998	722,570,480	37,255,149	0	776,863,628	0		
96. Plus Reinsurance Assumed	XXX		4,680,219		6,258,768		10,938,987			
97. Totals (All Business)	XXX		21,718,217	722,570,480	43,513,917	0	787,802,615	0		
98. Less Reinsurance Ceded	XXX		13,963,963	581,226,263	26,759,854		621,950,080			
99. Totals (All Business) less Reinsurance Ceded	XXX		7,754,254	141,344,217	16,754,063	0	165,852,535	0		
DETAILS OF WRITE-INS										
58001. OT	XXX		4,012		3,217		7,229			
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		4,012	0	3,217	0	7,229	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					
Golden Gate Private Equity, Inc.	DE		94-3361271	David Dominik	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
NKY CFO22 SPV LLC	DE		88-2822196	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.

STATEMENT AS OF SEPTEMBER 30, 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
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%.

STATEMENT AS OF SEPTEMBER 30, 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
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
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0 ⁹
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 ¹⁰	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC ¹¹	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. ¹²	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company ¹³	10.0
MyHome, a Williston Financial Group Company, 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
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40% ¹⁴
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

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

¹¹ WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

¹² WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

¹³ Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

¹⁴ Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

STATEMENT AS OF SEPTEMBER 30, 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
Polasek SPE 1002943 LLC	DE			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
FreighTrax, LLC	DE		88-3059826	5F Logistics, LLC	100
Linear Dispatch, LLC	DE		88-3196231	5F Logistics, LLC	100
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	99.5
Vorto Operations International, LLC	DE		88-3064690	Vorto, LLC	100
Vorto Operations Mexico Holdings, LLC	DE		88-3088473	Vorto Operations International, LLC	100
Vorto Operations Mexico, S. de R.L. de C.V.	MX			Vorto Operations Mexico Holdings, LLC	99.5
PHL Holdings, LLC	DE		87-3491936	GGC Fund III ¹⁵	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100

¹⁵ 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 SEPTEMBER 30, 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
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc.	CT		84-3620646	PHL Variable Insurance Company	100
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 SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

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 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		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		27-1434376				Williston Holdings LLC	.DE	.NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd		.3
.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	Unknown (not affiliated with the GGC Group)		.4
.4736	GGC Group		27-1273851				Universal Title Partners, LLC	.TX	.NIA	Newmark Homes Houston, LLC	Ownership	49.000	GGC Opportunity Fund Management GP, Ltd		.5
.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		.6
.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)		.7
.4736	GGC Group						MyHome, A Williston Financial Group Company, 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			
.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			.89

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

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 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		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		10
.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		
										Golden Gate Capital Opportunity Fund-A, L.P					
.4736	GGC Group						Nassau NAMCO Blocker LLC	.CYM	NIA	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		
										Golden Gate Capital Opportunity Fund-A, L.P					
.4736	GGC Group						Nassau Saybrus Blocker LLC	.CYM	NIA	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		98-1476251				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		11
.4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	.DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		12
.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		
										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		13
.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		14
.4736	GGC Group						Nassau Re/Imagine LLC	.DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
.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		

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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 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		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						PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		15
.4736	GGC Group		87-3539448				Palisado Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4074805				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				NCAPP 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		
.4736	GGC Group		88-2822196				NKY CF022 SPV LLC	DE	NIA	Nassau Re (Cayman) Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						Polasek SPE 1002943 LLC		NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3196231				Linear Dispath, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3059826				Freigh Trax LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3064690				Vorto Operations International, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3088473				Vorto Operations Mexico Holdings, LLC	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						Vorto Operations Mexico, S. de R.L. de C.V.	MEX	NIA	Vorto Operations Mexico Holdings, LLC	Ownership	99.500	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	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
4	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
5	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

Asterisk	Explanation
6	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
7	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC
8	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.
9	Percentage represents the aggregate ownership among the GGC Fund III entities.
10	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
11	Current and former employees of The Nassau Companies of New York, and its affiliates own 42.88%.
12	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
13	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
14	NCC Management (UK) Ltd. owns 1%
15	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 SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

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

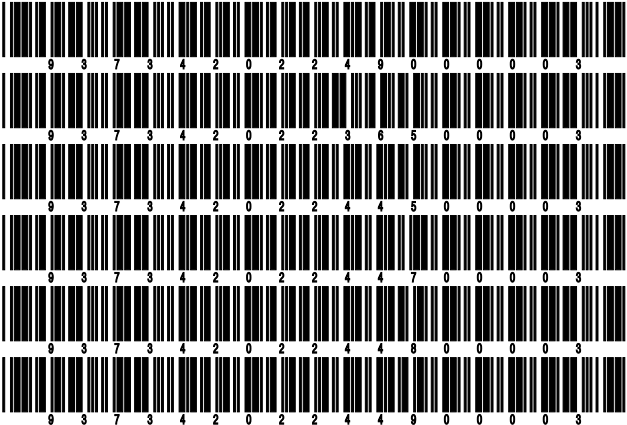
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting 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 SEPTEMBER 30, 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	21,853,084	21,802,803	32,057,008
2797. Summary of remaining write-ins for Line 27 from overflow page	21,853,084	21,802,803	32,057,008

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	101,580,000	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	2,169,687	1,585,526
8. Deduct amortization of premium and mortgage interest points and commitment fees	36,768	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)	275,547,747	176,174,201
12. Total valuation allowance	(551,096)	(352,348)
13. Subtotal (Line 11 plus Line 12)	274,996,651	175,821,853
14. Deduct total nonadmitted amounts	0	
15. Statement value at end of current period (Line 13 minus Line 14)	274,996,651	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	121,038,310	40,418,675
2.2 Additional investment made after acquisition	29,445,932	22,829,184
3. Capitalized deferred interest and other	0	
4. Accrual of discount	45	120
5. Unrealized valuation increase (decrease)	(695,547)	1,490,039
6. Total gain (loss) on disposals	7,877,566	
7. Deduct amounts received on disposals	189,154,904	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)	45,574,385	77,562,984
12. Deduct total nonadmitted amounts	786,300	804,527
13. Statement value at end of current period (Line 11 minus Line 12)	44,788,085	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	618,063,859	834,584,967
3. Accrual of discount	1,914,628	4,649,175
4. Unrealized valuation increase (decrease)	(5,630,250)	348,207
5. Total gain (loss) on disposals	555,659	7,931,522
6. Deduct consideration for bonds and stocks disposed of	159,662,130	294,578,218
7. Deduct amortization of premium	2,038,453	8,375,547
8. Total foreign exchange change in book/adjusted carrying value	(316,710)	8,800
9. Deduct current year's other than temporary impairment recognized	3,761,290	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)	1,928,604,302	1,479,478,990
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	1,928,604,302	1,479,478,990

STATEMENT AS OF SEPTEMBER 30, 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)	923,021,808	115,950,365	17,243,613	(10,828,216)	875,250,104	923,021,808	1,010,900,344	768,185,355
2. NAIC 2 (a)	722,164,322	35,389,349	28,921,232	(8,615,206)	678,492,732	722,164,322	720,017,233	596,291,616
3. NAIC 3 (a)	71,959,568	11,975,472	608,763	17,375,958	70,439,282	71,959,568	100,702,235	67,011,170
4. NAIC 4 (a)	20,678,016	1,286,274	(9,145)	168,936	20,621,908	20,678,016	22,142,371	18,379,655
5. NAIC 5 (a)	3,334,670	0	4,668	(169,349)	3,543,204	3,334,670	3,160,653	2,277,032
6. NAIC 6 (a)	10,093,265	41,805,005	0	(1,117,485)	11,792,557	10,093,265	50,780,785	6,317,832
7. Total Bonds	1,751,251,650	206,406,465	46,769,131	(3,185,362)	1,660,139,787	1,751,251,650	1,907,703,621	1,458,462,660
PREFERRED STOCK								
8. NAIC 1	5,000,000	0	0	0	5,000,000	5,000,000	5,000,000	5,000,000
9. NAIC 2	37,431	0	0	0	1,727,031	37,431	37,431	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	5,037,431	0	0	0	6,727,031	5,037,431	5,037,431	6,797,568
15. Total Bonds and Preferred Stock	1,756,289,080	206,406,465	46,769,131	(3,185,362)	1,666,866,818	1,756,289,080	1,912,741,052	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 \$0 ; 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	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XX			

NONE

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	69	1,695
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	(82)
6. Deduct consideration received on disposals	500,000	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)	0	499,931
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	0	499,931

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	23,368,388
3.	Unrealized Valuation increase/(decrease)	(42,409,455)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	72,946
6.	Considerations received/(paid) on terminations	9,455,950
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)	7,041,635
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	7,041,635

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 SEPTEMBER 30, 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.....	9,176,665
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)	9,176,665
4.	Part D, Section 1, Column 6	11,652,733
5.	Part D, Section 1, Column 7	(4,611,096)
6.	Total (Line 3 minus Line 4 minus Line 5)	2,135,028
		Fair Value Check
7.	Part A, Section 1, Column 16	(19,822,602)
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	(19,822,602)
10.	Part D, Section 1, Column 9	11,652,733
11.	Part D, Section 1, Column 10	(31,475,334)
12.	Total (Line 9 minus Line 10 minus Line 11)	(1)
		Potential Exposure Check
13.	Part A, Section 1, Column 21	2,163,013
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	2,163,013
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	24,253	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	621,942	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)	3,793,337	4,491,026
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	3,793,337	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 SEPTEMBER 30, 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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10148	Victoria	TX		05/14/2020		40,256	0	(140)	0	0	(140)	0	40,115	40,115	0	0	0
10149	Ventura	CA		05/29/2020		41,321	0	(197)	0	0	(197)	0	41,124	41,124	0	0	0
10151	Cincinnati	OH		07/16/2020		55,790	0	(244)	0	0	(244)	0	55,545	55,545	0	0	0
10153	Pearland	TX		07/30/2020		22,454	0	(92)	0	0	(92)	0	22,362	22,362	0	0	0
10168	Phoenixville	PA		02/24/2021		18,856	0	(87)	0	0	(87)	0	18,769	18,769	0	0	0
10166	Panama City	FL		02/25/2021		47,802	0	(228)	0	0	(228)	0	47,575	47,575	0	0	0
10170	Milwaukee	WI		03/04/2021		95,715	0	(435)	0	0	(435)	0	95,280	95,280	0	0	0
10172	Milwaukee	WI		03/04/2021		53,940	0	(261)	0	0	(261)	0	53,679	53,679	0	0	0
10173	Milwaukee	WI		03/04/2021		47,197	0	(228)	0	0	(228)	0	46,969	46,969	0	0	0
10171	Milwaukee	WI		03/04/2021		54,839	0	(265)	0	0	(265)	0	54,573	54,573	0	0	0
10181	Columbia	SC		07/01/2021		95,633	0	0	0	0	0	0	95,633	95,633	0	0	0
10179	Salt Lake City	UT		06/02/2021		66,499	0	0	0	0	0	0	66,499	66,499	0	0	0
10185	Seattle	WA		08/27/2021		32,907	0	0	0	0	0	0	32,907	32,907	0	0	0
10200	Aberdeen Proving Grounds	MD		02/03/2022		0	0	0	0	0	0	0	18,987	18,987	0	0	0
10199	Aberdeen Proving Grounds	MD		02/03/2022		0	0	0	0	0	0	0	20,825	20,825	0	0	0
NSRE 10202	Navarre	FL		01/27/2022		0	0	0	0	0	0	0	39,906	39,906	0	0	0
10203	Livonia	MI		03/16/2022		0	0	0	0	0	0	0	23,608	23,608	0	0	0
10209	Clearwater	FL		05/04/2022		0	0	0	0	0	0	0	30,285	30,285	0	0	0
10215	Hanahan	SC		06/09/2022		0	0	0	0	0	0	0	13,434	13,434	0	0	0
0299999. Mortgages with partial repayments						673,210	0	(2,179)	0	0	(2,179)	0	818,076	818,076	0	0	0
0599999 - Totals						673,210	0	(2,179)	0	0	(2,179)	0	818,076	818,076	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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	
	STERLING INVESTMENT PARTNERS IV LP		DE	Sterling Investment Partners Management		02/01/2022	1	0	460,496	0	4,471,383	1.130	
	WINDROSE HEALTH INVESTORS VI LP		DE	WindRose Health Investors VI GP LP		03/09/2022	1	0	1,214,902	0	5,489,034	0.660	
	CARLYLE INFRASTRUCTURE CREDIT FUND LP		US	CARLYLE INFRASTRUCTURE CREDIT FUND LP		04/19/2022		0	771,764	0	13,232	3.870	
	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP		06/01/2022		0	63,080	0	1,388,050	0.810	
	Hunter Street Fund II LP		US	Hunter Street Partners LP		09/30/2022	1	12,767,260	0	0	2,232,740	0.000	
	NASSAU CFO 2022 SPV		US	NASSAU CFO 2022 SPV		07/01/2022		98,021,644	9,331,093	0	0	0.000	
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		US	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		12/29/2021	1	0	240,000	0	4,161,064	4.070	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									110,788,904	12,081,335	0	17,755,503	XXX
	NCA REALTY FUND I LP		US	NCA Realty Partners		12/14/2021	10	0	1,100,000	0	2,347,677	20.000	
2199999. Joint Venture Interests - Real Estate - Unaffiliated									0	1,100,000	0	2,347,677	XXX
4899999. Total - Unaffiliated									110,788,904	13,181,335	0	20,103,180	XXX
4999999. Total - Affiliated									0	0	0	0	XXX
5099999 - Totals									110,788,904	13,181,335	0	20,103,180	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 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
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V	01/24/2020	07/01/2022	320,210	(39,255)	0	0	0	(39,255)	0	280,955	332,930	0	51,975	51,975	
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020	07/01/2022	4,065,138	(52,316)	0	0	0	(52,316)	0	4,012,822	4,012,822	0	0	0	
	AQUILINE FINANCIAL SERVICES FUND IV LP		CYM	AQUILINE FINANCIAL SERVICES FUND IV LP	07/13/2020	07/01/2022	3,810,750	(262,637)	0	0	0	(262,637)	0	3,548,113	4,201,939	0	653,826	653,826	
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP	12/07/2020	07/01/2022	4,437,896	(371,057)	0	0	0	(371,057)	0	4,066,840	4,895,299	0	828,459	828,459	
	CORSAIR ASSIST INVESTORS LP		DE	CORSAIR ASSIST INVESTORS LP	02/13/2020	07/01/2022	2,737,830	346,678	0	0	0	346,678	0	3,084,508	2,967,058	0	(117,450)	(117,450)	
	GRYPHON MEZZANINE PARTNERS II LP		DE	GRYPHON MEZZANINE PARTNERS II LP	12/20/2019	07/01/2022	224,768	(157,927)	0	0	0	(157,927)	0	66,841	258,683	0	191,842	191,842	
	CVC CRED PART US DIRECT LENDING FND II (RV)LP		DE	CVC CRED PART US DIRECT LENDING FND II (R															
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP	10/29/2018	07/01/2022	62,861	0	0	0	0	0	0	62,861	62,861	0	0	0	
	GCG INVESTORS V		DE	GCG Investors V GP, LLC	03/27/2020	07/01/2022	1,061,512	(18,163)	0	0	0	(18,163)	0	1,043,349	1,205,784	0	162,435	162,435	
	KOHLBERG INVESTORS IX LP		DE	Kohlberg Management IX, LLC	10/14/2020	07/01/2022	1,769,916	50,561	0	0	0	50,561	0	1,820,477	1,795,894	0	(24,582)	(24,582)	
	HUNTER STREET FUND I LP		DE	HUNTER STREET FUND I LP	12/18/2020	07/01/2022	5,319,060	(689,583)	0	0	0	(689,583)	0	4,629,477	5,795,114	0	1,165,637	1,165,637	
	AURORA EQUITY PARTNERS VI		DE	HUNTER STREET FUND I LP	01/06/2021	07/01/2022	10,303,368	(291,463)	0	0	0	(291,463)	0	10,011,905	10,751,200	0	739,295	739,295	
	CRESCENT DIRECT LENDING FUND III		DE	Aurora Fund VI UGP LLC	04/23/2021	07/01/2022	1,535,858	31,617	0	0	0	31,617	0	1,567,474	1,543,832	0	(23,642)	(23,642)	
	GCG INVESTORS V AGGREGATOR LLC (OGLE)		DE	COL Fund III GP LLC	08/19/2021	07/01/2022	1,277,330	7,132	0	0	0	7,132	0	1,284,462	1,380,768	0	96,306	96,306	
	KL STOCKTON CO-INVEST LP		US	GCG Investors V Aggregator LLC (Ogle)	09/02/2021	07/01/2022	3,565,592	(98,397)	0	0	0	(98,397)	0	3,467,195	3,567,074	0	99,878	99,878	
	CASTLELAKE INCOME OPPORTUNITIES II LP		DE	KLS Fund I GP LP	11/09/2021	07/01/2022	3,750,000	0	0	0	0	0	0	3,750,000	4,961,826	0	1,211,826	1,211,826	
	WINDROSE HEALTH INVESTORS VI LP		US	Castlake, L.P.	12/27/2021	09/30/2022	5,395	0	0	0	0	0	0	5,395	5,395	0	0	0	65,291
	CORSAIR ATLAS INVESTORS LP		DE	WindRose Health Investors VI GP LP	03/09/2022	07/21/2022	0	0	0	0	0	0	0	59,852	59,852	0	0	0	
			CYM	Corsair Atlas Management LP	03/25/2022	07/01/2022	0	0	0	0	0	0	0	6,141,986	6,001,194	0	(140,792)	(140,792)	

STATEMENT AS OF SEPTEMBER 30, 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 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
.....	CARLYLE INFRASTRUCTURE CREDIT FUND LP .....	.....	US.....	CARLYLE INFRASTRUCTURE CREDIT FUND LP	04/19/2022	08/08/2022	0	0	0	0	0	0	0	56,182	56,182	0	0	0	0
.....	Audax Mezzanine Business V, LP .....	.....	US.....	Audax Mezzanine Business V, LP	06/01/2022	07/20/2022	0	0	0	0	0	0	0	8,832	8,832	0	0	0	0
.....	NASSAU CFO 2022 SPV .....	.....	US.....	NASSAU CFO 2022 SPV	07/01/2022	09/30/2022	0	0	0	0	0	0	0	107,352,737	107,204,620	0	(148,117)	(148,117)	0
.....	SAGEVIEW III LP .....	.....	CYM.....	SAGEVIEW III LP	06/29/2020	07/01/2022	4,095,353	(19,743)	0	0	0	(19,743)	0	4,075,610	4,646,923	0	571,313	571,313	0
.....	HPS SPECIALTY LOAN FUND V .....	.....	CYM.....	HPS GP, Ltd.	03/05/2021	07/01/2022	5,138,280	(364,679)	0	0	0	(364,679)	0	4,773,601	4,773,601	0	0	0	0
.....	CENTER OAK EQUITY FUND II .....	.....	US.....	CENTER OAK EQUITY FUND II	05/25/2021	07/01/2022	2,683,658	425,058	0	0	0	425,058	0	3,108,716	4,983,615	0	1,874,899	1,874,899	0
.....	HUNTER STREET RTL LP .....	.....	DE.....	Hunter Street Master Fund I GP, LLC	11/29/2021	07/01/2022	5,000,000	0	0	0	0	0	0	5,000,000	5,684,457	0	684,457	684,457	0
.....	BALANCE POINT LLC .....	.....	DE.....	BALANCE POINT LLC	10/14/2021	09/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	105,442
1999999. Joint Venture Interests - Common Stock - Unaffiliated							61,164,775	(1,504,174)	0	0	0	(1,504,174)	0	173,280,191	181,157,756	0	7,877,566	7,877,566	170,733
.....	NCA REALTY FUND I LP .....	.....	US.....	NCA Realty Partners	12/14/2021	08/26/2022	1,346,350	0	0	0	0	0	0	1,346,350	1,346,350	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,346,350	0	0	0	0	0	0	1,346,350	1,346,350	0	0	0	0
4899999. Total - Unaffiliated							62,511,125	(1,504,174)	0	0	0	(1,504,174)	0	174,626,541	182,504,106	0	7,877,566	7,877,566	170,733
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							62,511,125	(1,504,174)	0	0	0	(1,504,174)	0	174,626,541	182,504,106	0	7,877,566	7,877,566	170,733

STATEMENT AS OF SEPTEMBER 30, 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
912828-3F-5	UNITED STATES TREASURY		.09/07/2022	JP MORGAN SECS INC., - FIXED INCOME		11,139	12,000	.82	1.A
912828-G3-8	UNITED STATES TREASURY		.06/30/2022	Unknown		206,588	210,000	.591	1.A
0109999999. Subtotal - Bonds - U.S. Governments						217,727	222,000	673	XXX
20281P-NE-8	COMMONWEALTH FING AUTH PA REV		.08/19/2022	CITIGROUP GLOBAL MARKETS INC.		357,714	450,000	3,066	1.E FE
54627R-AP-5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		.08/18/2022	JP MORGAN SECS INC., - FIXED INCOME		2,022,469	2,000,000	23,121	1.A FE
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUTH		.08/18/2022	WELLS FARGO SECURITIES		447,290	500,000	3,844	2.A FE
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH		.08/18/2022	WELLS FARGO SECURITIES		785,671	665,000	8,120	2.A FE
64990G-WU-2	NEW YORK STATE DORMITORY AUTHORITY		.08/19/2022	CITIGROUP GLOBAL MARKETS INC.		900,900	1,000,000	3,966	1.E FE
678908-AD-3	OKLAHOMA DEV FIN AUTH REV		.08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		1,570,000	1,570,000	.0	1.A FE
783186-UJ-6	RUTGERS ST UNIV N J		.08/19/2022	UBS FINANCIAL SERVICES INC.		1,693,840	2,000,000	20,347	1.E FE
90407J-AA-6	UMASS MEMORIAL HEALTH CARE INC		.08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		2,047,620	2,000,000	22,346	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,825,504	10,185,000	84,810	XXX
00802F-AC-0	Aerostar Airport Holdings LLC 2022-1		.07/21/2022	Not Available		4,000,000	4,000,000	.0	2.B Z
04685A-2Y-6	ATHENE GLOBAL FUNDING		.08/19/2022	Bank of America Securities		1,279,058	1,575,000	8,888	1.E FE
05602Q-BC-6	BMO 2022-C3 AS - CMBS		.09/20/2022	BMOCM/BONDS		5,038,341	5,000,000	4,587	1.D FE
06541Q-BQ-7	BANK 2022-BNK43 C - CMBS		.08/08/2022	WELLS FARGO SECURITIES		4,990,310	5,000,000	18,016	1.G FE
08860D-AB-9	BHG 22C B - ABS		.09/12/2022	CREDIT SUISSE SECURITIES (USA)		3,479,635	3,480,000	.0	1.D FE
09262N-AE-3	BLKMM 11 AF - CDO		.08/04/2022	Natixis SA, New York Branch		7,000,000	7,000,000	.0	1.D Z
09262N-AJ-2	BLKMM 11 BF - CDO		.08/04/2022	Natixis SA, New York Branch		3,000,000	3,000,000	.0	1.D Z
09857L-AR-9	BOOKING HOLDINGS INC		.08/19/2022	PERSHING LLC		1,410,063	1,375,000	22,964	1.G FE
12530M-AL-9	SORT 221 A1 - ABS		.08/10/2022	GOLDMAN		4,999,577	5,000,000	.0	1.D FE
127628-AA-9	Volkswagen 6.294% due 3-15-2044 Lease-ba		.09/29/2022	Not Available		2,673,101	2,673,101	.0	1.D Z
14313F-AA-7	CARLYLE INFRASTRUCTURE CREDIT FUND LP No		.08/08/2022	Direct		3,087,056	3,087,056	.0	2.C PL
14313F-AB-5	CARLYLE INFRASTRUCTURE CREDIT FUND LP No		.08/08/2022	Direct		1,286,274	1,286,274	.0	4.A PL
172967-MP-3	CITIGROUP INC		.08/19/2022	DEUTSCHE BANK SECURITIES, INC.		510,946	525,000	9,201	1.G FE
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.		.07/05/2022	Direct		123,298	123,298	.0	1.F PL
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.		.07/05/2022	Direct		9,590	9,590	.0	2.B PL
238648-AA-3	Davidson Kemper 2022-1 5.82 due 08/2027		.08/30/2022	GOLDMAN		10,000,000	10,000,000	.0	1.D FE
254010-AB-7	DIGNITY HEALTH		.08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		923,660	1,000,000	14,000	2.A FE
255125-AB-2	DECP3 PP 1 A2 - ABS		.08/23/2022	Bank of America Securities		3,367,120	3,590,388	.0	2.B Z
278865-BF-6	ECOLAB INC		.08/19/2022	PERSHING LLC		821,370	1,000,000	.0	1.G FE
30302*-AA-0	Foundation Infrastructure Note A		.07/15/2022	FOUNDATION CREDIT		2,250,000	2,250,000	.0	2.B PL
30302*-AB-8	Foundation Infrastructure Note B		.07/15/2022	FOUNDATION CREDIT		750,000	750,000	.0	3.C PL
372546-AT-8	GEORGE WASHINGTON UNIVERSITY		.08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		890,883	958,000	18,080	1.E FE
380241-AA-7	GODDARD FUNDING LLC - ABS		.08/12/2022	BARCLAYS CAPITAL INC FIXED INC		9,000,000	9,000,000	.0	2.B Z
38174C-AE-3	GOCAP 22BR ER - CDO		.09/07/2022	BROWNSTONE INVESTMENT		2,353,472	2,670,000	32,945	3.C FE
40639G-AE-9	HLSY 6 B - CDO	C.	.08/19/2022	GOLDMAN		10,000,000	10,000,000	.0	1.C FE
438516-CF-1	HONEYWELL INTERNATIONAL INC		.08/19/2022	RBC CAPITAL MARKETS		637,088	750,000	6,271	1.F FE
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		.08/19/2022	Bank of America Securities		601,125	700,000	2,777	1.G FE
46146V-AE-9	INVCO 223 B - CDO	C.	.09/06/2022	Bank of New York/Natixis, New		5,000,000	5,000,000	.0	1.C FE
46146V-AG-4	INVCO 223 C - CDO	C.	.09/06/2022	Bank of New York/Natixis, New		4,000,000	4,000,000	.0	1.F FE
48252A-AA-9	KKR GROUP FINANCE CO VI LLC		.08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		1,300,118	1,375,000	7,448	1.F FE
62909J-AA-8	NFAS 2022-1 A - ABS		.09/19/2022	PERSHING LLC		1,492,806	1,500,000	.0	1.C FE
631908-AA-8	NASSAU CFO 2022 LLC - ABS		.09/28/2022	Direct		6,572,000	6,572,000	.0	3.B Z
631908-AB-6	NASSAU CFO 2022 LLC - ABS		.09/28/2022	Direct		41,805,000	41,805,000	.0	6. Z
65254B-AB-7	NIISB 221 B - ABS		.08/22/2022	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	.0	2.C FE
67401R-AE-4	OAKCL 223 B1 - CDO	C.	.08/10/2022	CREDIT SUISSE SECURITIES (USA)		10,000,000	10,000,000	.0	1.C FE
74340*-BH-6	Prologis USLF 4.23% 8/15/34		.08/01/2022	Not Available		10,000,000	10,000,000	.0	1.G PL
855244-AZ-2	STARBUCKS CORP		.08/19/2022	Bank of America Securities		1,166,941	1,325,000	9,198	2.A FE
86172*-AA-9	Stone Point Credit Corporation 2022-1		.08/18/2022	Not Available		1,971,174	2,000,000	28,826	2.B PL
90383*-AA-6	USAA RE 5.97% Sr UnSec Nts due 9/15/2029		.09/15/2022	Not Available		8,000,000	8,000,000	.0	1.D Z
G1696F-BN-5	Bunzl Finance PLC 2022-1 3.81%	C.	.07/14/2022	BANK OF AMERICA CORPORATION		2,000,000	2,000,000	.0	2.B Z
PRV002-61-8	Paradise WH Sub I, Ltd, Class C (NPC - H		.07/15/2022	Direct		2,000,000	2,000,000	.0	3.B Z
PRV002-87-3	Audax MZ V Rated Feeder - 8% Note		.07/20/2022	Not Available		488,227	488,227	.0	2.B Z
PRV002-92-3	Battalion CLO XXV Warehouse Class B - CD		.08/19/2022	Direct		825,000	825,000	.0	2.B Z
PRV002-93-1	Battalion CLO XXV Warehouse Class C - CD		.08/19/2022	Direct		300,000	300,000	.0	3.B Z

STATEMENT AS OF SEPTEMBER 30, 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
Y7563*-AE-7	Seaspan Holdco III LTD 2022-1	C	08/03/2022	Not Available		10,000,000	10,000,000	0	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						196,363,229	197,992,935	184,030	XXX
2509999997. Total - Bonds - Part 3						206,406,459	208,399,935	269,513	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						206,406,459	208,399,935	269,513	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
30302*-AC-6	Foundation Infrastructure Equity		07/15/2022	FOUNDATION CREDIT	1,531,477.000	1,531,477		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,531,477	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,531,477	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,531,477	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,531,477	XXX	0	XXX
6009999999 - Totals						207,937,936	XXX	269,513	XXX

STATEMENT AS OF SEPTEMBER 30, 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
912828-9F-5	UNITED STATES TREASURY		09/07/2022	Unknown		5,676	6,000	5,675	.0	.0	1	.0	1	.0	5,676	.0	.0	.0	.42	11/15/2027	1.A
0109999999. Subtotal - Bonds - U.S. Governments						5,676	6,000	5,675	0	0	1	0	1	0	5,676	0	0	0	42	XXX	XXX
452151-LF-8	ILLINOIS ST		07/29/2022	WELLS FARGO SECURITIES		585,701	575,000	543,916	549,421	.0	954	.0	954	.0	550,376	.0	35,325	35,325	19,631	06/01/2033	2.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						585,701	575,000	543,916	549,421	0	954	0	954	0	550,376	0	35,325	35,325	19,631	XXX	XXX
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		07/29/2022	JP MORGAN SECS INC., -		4,217,655	3,065,000	4,291,858	4,201,978	.0	(11,382)	.0	(11,382)	.0	4,190,597	.0	27,058	27,058	177,004	10/01/2050	1.E FE
31323R-6V-8	FH 006884 - RMBS		09/01/2022	Paydown		11,503	11,503	11,833	11,755	.0	(252)	.0	(252)	.0	11,503	.0	.0	.0	264	03/01/2042	1.A
313398-MB-9	FHR 2332G ZL - CMO/RMBS		09/01/2022	Paydown		3,654	3,654	3,391	3,459	.0	194	.0	194	.0	3,654	.0	.0	.0	156	07/15/2031	1.A
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		08/03/2022	Call @ 100.00		145,000	145,000	145,000	145,000	.0	.0	.0	0	.0	145,000	.0	.0	.0	3,397	09/01/2035	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,377,811	3,225,157	4,452,083	4,362,193	.0	(11,439)	0	(11,439)	0	4,350,753	0	27,058	27,058	180,821	XXX	XXX
00287Y-BF-5	ABBVIE INC		08/03/2022	MARKETAXESS		1,717,816	1,700,000	1,651,159	1,664,083	.0	2,679	.0	2,679	.0	1,666,762	.0	51,054	51,054	52,381	11/14/2028	2.B FE
008065-AA-1	AEROVIAS DE MEXICO (AEROMEXICO) FLT 09-2	C	09/30/2022	Paydown		103,509	103,509	103,509	102,767	.0	741	.0	741	.0	103,509	.0	.0	.0	3,512	09/30/2042	2.B PL
008684-AA-0	AHMA 2006-6 A1A - CMO/RMBS		08/10/2022	Various		720,290	845,618	602,503	570,772	.0	20,565	.0	20,565	.0	591,337	.0	128,953	128,953	4,887	12/25/2046	1.D FM
02150X-AA-9	CWALT 2007-HYBC A1 - RMBS		09/26/2022	Paydown		28,623	28,623	25,993	26,104	.0	2,519	.0	2,519	.0	28,623	.0	.0	.0	200	09/25/2037	1.A FM
04942N-AG-7	ATOLO XV EXC - CDO	C	07/25/2022	Paydown		363,404	55,364	55,364	435,191	.0	2,861	.0	2,861	.0	363,404	.0	.0	.0	583	10/15/2032	2.C
12510H-AQ-3	CAUTO 221 A2 - ABS		09/15/2022	Paydown		17,500	17,500	17,498	.0	.0	2	.0	2	.0	17,500	.0	.0	.0	266	03/15/2052	1.E FE
12668B-ZM-8	CWALT 2006-13T1 A11 - CMO/RMBS		09/01/2022	Paydown		713	694	548	460	368	(114)	.0	253	.0	713	.0	.0	.0	29	05/25/2036	1.D FM
12712B-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		09/20/2022	Paydown		3,573	3,573	3,676	3,573	.0	(103)	.0	(103)	.0	3,573	.0	.0	.0	118	04/20/2064	1.F
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376		09/15/2022	Paydown		19,642	19,642	19,642	19,642	.0	.0	.0	0	.0	19,642	.0	.0	.0	442	08/15/2040	1.B
12720#-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376		09/15/2022	Paydown		27,021	27,021	27,021	27,021	.0	.0	.0	0	.0	27,021	.0	.0	.0	608	08/15/2035	1.B
152314-EL-0	CXHE 2002-A AF6 - RMBS		09/01/2022	Paydown		202	202	200	201	.0	1	.0	1	.0	202	.0	.0	.0	9	01/25/2032	1.A FM
200474-BB-9	COMM 2015-LC19 A3 - CMBS		08/01/2022	Paydown		100,547	100,547	101,552	100,845	.0	(298)	.0	(298)	.0	100,547	.0	.0	.0	1,965	02/12/2048	1.A
225740-AA-7	Crescent Direct Lending Fund III Note Fe		07/01/2022	Direct		5,124,529	5,125,241	5,125,241	4,109,415	.0	.0	.0	0	.0	5,125,241	.0	(712)	(712)	32,232	01/29/2031	2.B PL
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6		07/01/2022	Direct		2,137,167	2,137,167	2,137,167	2,014,118	.0	1,955	.0	1,955	.0	2,139,371	.0	(2,204)	(2,204)	75,112	04/15/2028	1.F PL
23248Q-AA-2	CVC US DIRECT LENDING FUND II (RN) LP 6		07/01/2022	Direct		166,223	166,223	166,224	156,654	.0	34	.0	34	.0	166,277	.0	(54)	(54)	5,842	04/15/2028	2.B PL
233046-AQ-4	DNKN 211 A22 - RMBS		08/20/2022	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	0	.0	7,500	.0	.0	.0	155	11/20/2051	2.B FE
24582#-AA-2	Delaware Basin Residue, LLC		09/30/2022	Paydown		81,260	81,260	81,260	81,260	.0	.0	.0	0	.0	81,260	.0	.0	.0	2,401	09/30/2036	2.B PL
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	08/03/2022	Bank of America Securities BARCLAYS CAPITAL INC		861,858	850,000	837,233	840,782	.0	738	.0	738	.0	841,519	.0	20,338	20,338	23,139	06/21/2028	2.B FE
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	08/03/2022	FIXED INC		471,993	475,000	449,255	451,841	.0	539	.0	539	.0	452,380	.0	19,614	19,614	14,039	06/21/2038	2.A FE
254687-FS-0	WALT DISNEY CO		08/03/2022	MARKETAXESS		706,199	675,000	670,383	670,526	.0	46	.0	46	.0	670,572	.0	35,627	35,627	27,495	03/23/2050	1.G FE
255125-AB-2	DECP3 PP 1 A2 - ABS		09/28/2022	Paydown		693,095	693,095	687,012	.0	.0	6,083	.0	6,083	.0	693,095	.0	.0	.0	15,337	04/28/2039	2.B Z
25512#-AA-4	Diversified ABS Phase IV LLC - ABS		09/28/2022	Paydown		310,679	310,679	310,679	.0	.0	.0	.0	0	.0	310,679	.0	.0	.0	7,553	03/02/2037	2.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		07/25/2022	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	0	.0	5,000	.0	.0	.0	138	10/25/2049	2.A FE
26923*-AA-7	National Oceanic & Atmospheric Admin.		09/15/2022	Paydown		21,395	21,395	21,395	21,395	.0	.0	.0	0	.0	21,395	.0	.0	.0	601	11/15/2030	1.B PL
27004#-AA-3	EAGLE RIDER HOLDING, INC. TL FLT 12-2022		09/30/2022	Paydown		2,240	2,240	2,217	2,235	.0	5	.0	5	.0	2,240	.0	.0	.0	134	12/18/2022	4.A PL
29426#-BH-5	Defense Information Systems Agency		08/23/2022	Paydown		120,526	120,526	120,526	120,526	.0	.0	.0	0	.0	120,526	.0	.0	.0	.0	08/23/2025	1.D Z
36260#-AA-3	GSRP Portfolio II LLC		09/30/2022	Paydown		18,006	18,006	18,006	18,006	.0	.0	.0	0	.0	18,006	.0	.0	.0	492	06/29/2046	2.C PL
36361X-AG-9	GALL 2018-1, SSN - CDO		07/21/2022	Paydown		68,933	68,933	68,933	68,078	.0	3,184	.0	3,184	.0	68,933	.0	.0	.0	98	01/21/2028	1.E
38061L-AA-7	GLDKR 14A A - ABS		09/15/2022	Paydown		3,773	3,773	3,772	3,780	.0	(7)	.0	(7)	.0	3,773	.0	.0	.0	81	03/17/2031	1.F FE
39538R-AB-5	GPMF 2005-AR1 A2 - CMO/RMBS		09/26/2022	Paydown		33,751	33,751	29,448	28,805	.0	4,946	.0	4,946	.0	33,751	.0	.0	.0	319	06/25/2045	1.D FM
39949*-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS		09/15/2022	Paydown		2,497	2,497	2,497	2,497	.0	.0	.0	0	.0	2,497	.0	.0	.0	70	10/15/2047	1.E PL
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		09/15/2022	Paydown		619	619	619	619	.0	.0	.0	0	.0	619	.0	.0	.0	19	02/15/2051	2.A PL
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		07/01/2022	Direct		1,355,615	1,355,615	1,355,615	1,228,821	.0	.0	.0	0	.0	1,355,615	.0	.0	.0	9,160	10/10/2029	2.A PL
40390P-AB-4	High River Resources, LLC - Class B - AB		09/20/2022	Paydown		290,725	335,300	331,719	331,723	.0	(40,998)	.0	(40,998)	.0	18,975	.0	.0	.0	18,975	12/20/2036	3.B Z
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		09/10/2022	Paydown		7,887	7,887	7,887	7,888	.0	(1)	.0	(1)	.0	7,887	.0	.0	.0	224	08/10/2042	1.E
41161P-MG-5	HVMTL 2005-3 A1A - CMO/RMBS		08/10/2022	Various		266,748	283,713	258,533	257,975	.0	5,790	.0	5,790	.0	263,765	.0	2,983	2,983	2,202	06/19/2035	1.A FM
45254N-PU-5	IMM 2005-5 A1 - RMBS		09/26/2022	Paydown		15,523	15,523	13,913	13,842	.0	1,682	.0	1,682	.0	15,523	.0	.0	.0	128	08/25/2035	1.A FM
45661E-AV-6	INDX 2006-AR4 A1A - RMBS		09/26/2022	Paydown		25,512	25,512	22,227	23,010	.0	2,502	.0	2,502	.0	25,512	.0	.0	.0	228	05/25/2046	1.A FM
45669A-AA-2	INDA 2007-AR1 1A1 - CMO/RMBS		08/23/2022	Various		176,363	208,342	192,195	173,261	.0	534	.0	534	.0	173,494	.0	2,868	2,868	4,581	03/25/2037	1.D FM
48262#-AA-6	Veyron/KDP III 4.43% due 3/31/2037		09/15/2022	Paydown		11,362	11,362	11,362	.0	.0	.0	.0	0	.0	11,362	.0	.0	.0	203	03/31/2037	2.B Z
48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034		09/15/2022	Paydown		19,537	19,537	19,537	19,537	.0	.0	.0	0	.0	19,537	.0	.0	.0	485	12/31/2034	2.B

STATEMENT AS OF SEPTEMBER 30, 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 Ident-ification	Description	For-ign	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
50188W-AE-8	LCM XX AR - CDO		07/20/2022	Paydown		7,308	7,308	7,043	7,127	.0	.181	.0	.181	.0	7,308	.0	.0	.0	.84	10/20/2027	1.A FE
55281Q-AE-6	MCOFCO VIII COM - CDO		07/18/2022	Paydown		79,310	79,310	79,231	74,491	.0	4,819	.0	4,819	.0	79,310	.0	.0	.0	.0	07/18/2030	2.A
55646#-AA-8	MADERA COUNTY CA - MBS		09/15/2022	Paydown		6,086	6,086	6,147	6,139	.0	(52)	.0	(52)	.0	6,086	.0	.0	.0	.186	10/15/2044	1.D
576429-AA-2	MARM 2007-2 A1 - RMBS		09/26/2022	Paydown		39,544	39,544	35,367	35,846	.0	3,697	.0	3,697	.0	39,544	.0	.0	.0	.254	03/25/2047	1.A FM
61034L-AE-5	MCMLL VI COM - CDO	C	07/15/2022	Paydown		24,363	24,363	24,127	23,308	.0	1,055	.0	1,055	.0	24,363	.0	.0	.0	.0	04/15/2030	2.B
63170N-AG-6	NCC 2018-1 RA - CDO		07/15/2022	Paydown		45,577	45,577	44,497	43,948	.0	1,630	.0	1,630	.0	45,577	.0	.0	.0	.0	07/15/2031	1.G
63170N-AH-4	NCC 2018-1 RB - CDO		07/15/2022	Paydown		48,064	48,064	46,630	46,216	.0	1,848	.0	1,848	.0	48,064	.0	.0	.0	.0	07/15/2031	2.B
63172D-AB-7	CFQZ 2019 B - CDO		08/15/2022	Paydown		88,545	88,545	88,545	88,543	.0	.2	.0	.2	.0	88,545	.0	.0	.0	4,935	08/31/2034	3.B FE
65254B-AB-7	NIISB 221 B - ABS		09/26/2022	Paydown		141,156	141,156	141,156	.0	.0	.0	.0	.0	.0	141,156	.0	.0	.0	.428	10/25/2049	2.C FE
666807-BP-6	NORTHROP GRUMMAN CORP		08/03/2022	MARKETAXESS		947,890	1,000,000	898,220	903,932	.0	1,161	.0	1,161	.0	905,094	.0	42,796	42,796	.32	10/15/2047	2.A FE
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		07/01/2022	Direct		2,722,410	2,722,410	2,722,410	2,155,410	.0	.0	.0	.0	.0	2,722,410	.0	.0	.0	.298	01/24/2025	1.G PL
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVICES		07/29/2022	Securities		4,118,234	3,875,000	3,875,000	.0	.0	.0	.0	.0	.0	3,875,000	.0	243,234	243,234	.41	08/01/2052	1.C FE
74101#-AC-3	Presidio Finance LLC - ABS		09/20/2022	Paydown		129,438	129,438	129,438	129,438	.0	.0	.0	.0	.0	129,438	.0	.0	.0	.9	12/20/2036	3.B PL
74166Y-AA-8	PROSE 2019-1 A2 - RMBS		07/30/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.84	07/30/2049	2.B FE
746245-A*-0	PureWest Funding LLC		09/20/2022	Paydown		503,970	503,970	503,970	.0	.0	.0	.0	.0	.0	503,970	.0	.0	.0	.18	12/17/2036	2.A FE
74742B-AA-4	Sun Holdings-QSR Pool 3 Lease-Backed Pa		09/15/2022	Paydown		16,592	16,592	16,592	16,757	.0	(165)	.0	(165)	.0	16,592	.0	.0	.0	.545	08/15/2051	1.D PL
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C		09/10/2022	Paydown		11,409	11,408	11,408	11,408	.0	.1	.0	.1	.0	11,409	.0	.0	.0	.285	02/10/2049	2.A
756109-BG-8	REALTY INCOME CORP		08/03/2022	BOND		994,720	1,000,000	935,190	956,926	.0	4,053	.0	4,053	.0	960,980	.0	33,740	33,740	.38	08/15/2027	1.G FE
759676-AF-6	RAMC 2006-2 AF3 - RMBS		08/10/2022	BTIG LLC		164,245	389,900	236,312	131,212	.0	(127)	.0	(127)	.0	131,086	.0	33,160	33,160	.15	08/25/2036	1.D FM
76112B-GF-1	RAMP 2004-RS12 M24 - RMBS		09/26/2022	Paydown		82,738	82,738	81,497	81,476	.0	1,261	.0	1,261	.0	82,738	.0	.0	.0	.1	12/25/2034	1.A FM
76912*-AA-5	Riverside Energy Michigan ABS I 05-2037		09/10/2022	Paydown		409,256	409,256	409,146	.0	.0	110	.0	110	.0	409,256	.0	.0	.0	.5	05/10/2037	2.B PL
811243-AJ-3	SCULPTOR ALTERNATIVE SOLUTIONS LLC		09/15/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.6	05/15/2037	6. Z
817743-AG-2	SPRO 221 A2 - RMBS		07/25/2022	Paydown		6,250	6,250	6,250	.0	.0	.0	.0	.0	.0	6,250	.0	.0	.0	.97	01/25/2052	2.C FE
83611M-BV-9	SVHE 2004-WMC1 M1 - RMBS		09/26/2022	Paydown		18,543	18,543	16,132	16,812	.0	1,731	.0	1,731	.0	18,543	.0	.0	.0	.183	01/25/2035	1.A FM
855244-AS-8	STARBUCKS CORP		08/03/2022	MORGAN STANLEY CO		1,216,650	1,250,000	1,158,143	1,162,821	.0	940	.0	940	.0	1,163,761	.0	52,889	52,889	.40	11/15/2048	2.A FE
85573L-AB-7	STARR 2019-1 B - ABS	C	09/15/2022	Paydown		124,114	124,114	124,111	124,111	.0	.2	.0	.2	.0	124,114	.0	.0	.0	.4	03/15/2044	3.B FE
86212X-AB-6	STR 2019-1 A2 - ABS		09/20/2022	Paydown		731	731	731	731	.0	.0	.0	.0	.0	731	.0	.0	.0	.18	11/22/2049	1.A FE
87289B-AA-2	TOP 188 A1 - CDO		06/28/2022	Paydown		104,624	104,624	104,624	91,403	.0	.0	.0	.0	.0	104,624	.0	.0	.0	1,675	02/28/2030	1.A FE
87289B-AB-0	TOPCLO-188-A2 - CDO		06/28/2022	Paydown		(68,306)	(68,306)	(68,306)	(55,177)	.0	(3,167)	.0	(3,167)	.0	(68,306)	.0	.0	.0	.0	02/28/2030	1.B FE
87289B-AD-6	TOPCLO-188-B - CDO		06/28/2022	Paydown		(27,322)	(27,322)	(27,322)	(17,370)	.0	(1,238)	.0	(1,238)	.0	(27,322)	.0	.0	.0	.0	02/28/2030	1.E FE
87289B-AE-4	TOPCLO-188-C - CDO		06/28/2022	Paydown		(22,769)	(22,769)	(22,769)	(14,455)	.0	(1,014)	.0	(1,014)	.0	(22,769)	.0	.0	.0	.0	02/28/2030	3.A FE
87289B-AF-1	TOPCLO-188-D - CDO		06/28/2022	Paydown		(25,046)	(25,046)	(25,046)	(19,589)	.0	(1,091)	.0	(1,091)	.0	(25,046)	.0	.0	.0	.0	02/28/2030	3.A FE
87289B-AG-9	TOPCLO-188-E - CDO		06/28/2022	Paydown		(11,384)	(11,384)	(11,384)	(7,097)	.0	(486)	.0	(486)	.0	(11,384)	.0	.0	.0	.0	02/28/2030	4.A FE
89175M-AA-1	TPMT 2018-3 A1 - RMBS		09/01/2022	Paydown		35,251	35,251	35,324	35,190	.0	.60	.0	.60	.0	35,251	.0	.0	.0	.884	05/28/2058	1.A
89255#-AA-9	TRADEMARK ROYALTY 2018-1. VANDERBILT UNI		09/01/2022	Paydown		128	128	128	128	.0	.0	.0	.0	.0	128	.0	.0	.0	.5	07/01/2048	1.F PL
902494-BH-5	TYSON FOODS INC		08/03/2022	MORGAN STANLEY CO		509,846	475,000	458,869	459,694	.0	157	.0	157	.0	459,851	.0	49,995	49,995	.20	09/28/2048	2.B FE
939355-AB-9	WALMT 2007-0A3 2A - CMO/RMBS		08/25/2022	Various		899,458	808,456	602,300	586,173	.0	13,886	.0	13,886	.0	600,059	.0	99,398	99,398	.5	02/25/2047	1.D FM
94984D-AD-6	WMBS 2006-AR13 A4 - CMO/RMBS		08/01/2022	Paydown		139	139	99	137	.0	(125)	.0	.2	.0	139	.0	.0	.0	.0	09/25/2036	2.B FM
94984D-AD-6	WMBS 2006-AR13 A4 - CMO/RMBS		09/01/2022	Paydown		986	1,171	831	1,154	1,061	(1,229)	.0	(168)	.0	986	.0	.0	.0	.22	09/25/2036	3.B FM
963320-AW-6	WHIRLPOOL CORP		08/03/2022	Inc		597,028	585,000	578,039	580,044	.0	385	.0	385	.0	580,083	.0	16,945	16,945	.26	02/26/2029	2.B FE
97063Q-AA-0	WESTF 2017-A A - ABS		09/15/2022	Paydown		11,654	11,654	11,644	11,648	.0	.7	.0	.7	.0	11,654	.0	.0	.0	.387	08/15/2042	2.B FE
94215B-AA-2	HPS SPECIALTY LOAN FUND V FEEDER		07/01/2022	Direct		12,771,587	12,825,000	12,825,000	12,825,000	.0	.0	.0	.0	.0	12,825,000	.0	(53,413)	(53,413)	.267	09/30/2031	2.A PL
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					42,634,871	42,677,388	41,628,012	34,105,892	1,555	43,875	.0	45,430	.0	41,857,659	.0	777,213	777,213	1,142,899	XXX	XXX
44055E-AG-6	Term Loan B - Hornblower Yacht		09/30/2022	Call @ 100.00		4,674	4,674	4,662	4,666	.0	.2	.0	.2	.0	4,668	.0	.6	.6	.269	03/29/2025	5.C FE
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					4,674	4,674	4,662	4,666	.0	.2	.0	.2	.0	4,668	.0	.6	.6	.269	XXX	XXX
2509999997	Total - Bonds - Part 4					47,608,734	46,488,219	46,634,348	39,022,173	1,555	33,393	.0	34,947	.0	46,769,132	.0	839,602	839,602	1,343,663	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					47,608,734	46,488,219	46,634,348	39,022,173	1,555	33,393	.0	34,947	.0	46,769,132	.0	839,602	839,602	1,343,663	XXX	XXX
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	.0	.0	.0	.0	.0	0	.0	.0	.0	.0	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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 Ident- ification	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 Recog- nized	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
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						47,608,734	XXX	46,634,348	39,022,173	1,555	33,393	0	34,947	0	46,769,132	0	839,602	839,602	1,343,663	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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 @ 535 10/03/22	FIA Static Hedging Strategy	1268172163	Equity	Societe Generale SA	10/09/2020	10/03/2022	291	155,540	535	9,489		0	0		0	(9,444)	0	0	0	0		
SPX IDX Call Option @ 4357 10/03/22	FIA Static Hedging Strategy	81904093	Equity	Wells Fargo Bank NA	10/04/2021	10/03/2022	28	123,435	4,357	1,679		0	0		0	(715)	0	0	0	0		
SPX IDX Call Option @ 4300 10/03/22	FIA Static Hedging Strategy	EDR04166302NY	Equity	Barclays Bank PLC	10/11/2021	10/03/2022	2	10,278	4,300	151		0	0		0	(122)	0	0	0	0		
SPX IDX Call Option @ 4300 10/03/22	FIA Static Hedging Strategy	EDR04167301NY	Equity	Barclays Bank PLC	10/11/2021	10/03/2022	17	71,259	4,300	1,062		0	0		0	(572)	0	0	0	0		
SPX IDX Call Option @ 3220 10/04/22	FIA Static Hedging Strategy	670878437	Equity	Credit Suisse International	10/16/2019	10/04/2022	26	83,098	3,220	6,226		0	9,453		9,453	(31,246)	0	0	0	0		
SPX IDX Call Option @ 4300 10/04/22	FIA Static Hedging Strategy	EDR04168302NY	Equity	Barclays Bank PLC	10/11/2021	10/04/2022	67	286,626	4,300	4,041		0	0		0	(2,509)	0	0	0	0		
SGIXSMPA IDX Call Option @ 543 10/05/22	FIA Static Hedging Strategy	1269794601	Equity	Societe Generale SA	10/15/2020	10/05/2022	231	125,640	543	6,894		0	0		0	(6,781)	0	0	0	0		
SPX IDX Call Option @ 4365 10/05/22	FIA Static Hedging Strategy	1373957996	Equity	Societe Generale SA	10/11/2021	10/05/2022	199	868,222	4,365	66,922		0	0		0	(116,641)	0	0	0	0		
SPX IDX Call Option @ 4474 10/05/22	FIA Static Hedging Strategy	1373958437	Equity	Societe Generale SA	10/11/2021	10/05/2022	557	2,490,520	4,474	(149,028)		0	0		0	280,696	0	0	0	0		
SPX IDX Call Option @ 4353 10/05/22	FIA Static Hedging Strategy	1373958584	Equity	Societe Generale SA	10/11/2021	10/05/2022	557	2,423,402	4,353	192,458		0	0		0	(331,708)	0	0	0	0		
SPX IDX Call Option @ 3481 10/05/22	FIA Static Hedging Strategy	594177330	Equity	Credit Suisse International	10/15/2020	10/05/2022	30	102,678	3,481	11,761		0	3,491		3,491	(35,973)	0	0	0	0		
SPX IDX Call Option @ 4346 10/05/22	FIA Static Hedging Strategy	EDR04166303NY	Equity	Barclays Bank PLC	10/11/2021	10/05/2022	83	359,043	4,346	5,170		0	0		0	(3,124)	0	0	0	0		
SGIXSMPA IDX Call Option @ 537 10/06/22	FIA Static Hedging Strategy	1269794599	Equity	Societe Generale SA	10/15/2020	10/06/2022	1,103	592,646	537	34,374		0	0		0	(33,230)	0	0	0	0		
SPX IDX Call Option @ 3610 10/06/22	FIA Static Hedging Strategy	594177332	Equity	Credit Suisse International	10/15/2020	10/06/2022	38	137,497	3,610	(11,563)		0	(1,487)		(1,487)	45,057	0	0	0	0		
SPX IDX Call Option @ 3438 10/06/22	FIA Static Hedging Strategy	594177336	Equity	Credit Suisse International	10/15/2020	10/06/2022	38	130,937	3,438	16,111		0	6,023		6,023	(46,435)	0	0	0	0		
SPX IDX Call Option @ 4364 10/06/22	FIA Static Hedging Strategy	EDR04167302NY	Equity	Barclays Bank PLC	10/11/2021	10/06/2022	22	95,780	4,364	1,303		0	0		0	(708)	0	0	0	0		
SGIXSMPA IDX Call Option @ 545 10/07/22	FIA Static Hedging Strategy	1269794597	Equity	Societe Generale SA	10/15/2020	10/07/2022	267	145,720	545	7,845		0	0		0	(6,186)	0	0	0	0		
SPX IDX Call Option @ 4400 10/07/22	FIA Static Hedging Strategy	EDR04166301NY	Equity	Barclays Bank PLC	10/11/2021	10/07/2022	81	358,360	4,400	5,160		0	0		0	(5,322)	0	0	0	0		
SPX IDX Call Option @ 4361 10/10/22	FIA Static Hedging Strategy	EDR04167311NY	Equity	Barclays Bank PLC	10/18/2021	10/10/2022	66	289,845	4,361	6,724		0	0		0	(7,218)	0	0	0	0		
SPX IDX Call Option @ 4391 10/10/22	FIA Static Hedging Strategy	EDR04168301NY	Equity	Barclays Bank PLC	10/11/2021	10/10/2022	49	215,615	4,391	3,191		0	0		0	(3,458)	0	0	0	0		
SPX IDX Call Option @ 4361 10/10/22	FIA Static Hedging Strategy	EDR04168309NY	Equity	Barclays Bank PLC	10/18/2021	10/10/2022	30	131,315	4,361	2,968		0	0		0	(2,421)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 10/11/22	FIA Static Hedging Strategy	1269794598	Equity	Societe Generale SA	10/15/2020	10/11/2022	334	185,135	554	9,124		0	0		0	(6,648)	0	0	0	0		
SPX IDX Call Option @ 4361 10/11/22	FIA Static Hedging Strategy	SWD170025387	Equity	Barclays Bank PLC	10/18/2021	10/11/2022	52	228,396	4,361	4,294		0	0		0	(3,823)	0	0	0	0		
SPX IDX Call Option @ 4394 10/12/22	FIA Static Hedging Strategy	1375736374	Equity	Societe Generale SA	10/18/2021	10/12/2022	404	1,775,390	4,394	153,041		0	0		0	(230,072)	0	0	0	0		
SPX IDX Call Option @ 4497 10/12/22	FIA Static Hedging Strategy	1375736599	Equity	Societe Generale SA	10/18/2021	10/12/2022	404	1,816,958	4,497	(124,497)		0	0		0	198,947	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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)
SPX IDX Call Option @ 4423 10/12/22	FIA Static Hedging Strategy	1375790418	Equity	Societe Generale SA	10/18/2021	10/12/2022	169	747,644	4,423	61,566		0	0		0	(92,495)	0	0	0	0		
SPX IDX Call Option @ 4351 10/12/22	FIA Static Hedging Strategy	SWD170025364	Equity	Barclays Bank PLC	10/18/2021	10/12/2022	31	134,392	4,351	2,701		0	0		0	(2,092)	0	0	0	0		
SGIXSMPA IDX Call Option @ 557 10/13/22	FIA Static Hedging Strategy	1271763794	Equity	Societe Generale SA	10/22/2020	10/13/2022	3,558	1,981,562	557	90,027		0	0		0	(89,678)	0	0	0	0		
SPX IDX Call Option @ 3534 10/13/22	FIA Static Hedging Strategy	EDR03363310NY	Equity	Barclays Bank PLC	10/22/2020	10/13/2022	88	310,387	3,534	29,863		0	9,371		9,371	(104,222)	0	0	0	0		
SPX IDX Call Option @ 4364 10/13/22	FIA Static Hedging Strategy	SWD170025413	Equity	Barclays Bank PLC	10/18/2021	10/13/2022	54	234,423	4,364	4,618		0	0		0	(3,582)	0	0	0	0		
SPX IDX Call Option @ 3502 10/14/22	FIA Static Hedging Strategy	EDR03363307NY	Equity	Barclays Bank PLC	10/22/2020	10/14/2022	99	347,701	3,502	35,399		0	12,983		12,983	(118,242)	0	0	0	0		
SPX IDX Call Option @ 3695 10/14/22	FIA Static Hedging Strategy	EDR03363308NY	Equity	Barclays Bank PLC	10/22/2020	10/14/2022	99	366,831	3,695	(24,763)		0	(3,226)		(3,226)	110,949	0	0	0	0		
SPX IDX Call Option @ 4438 10/14/22	FIA Static Hedging Strategy	SWD170025411	Equity	Barclays Bank PLC	10/18/2021	10/14/2022	120	534,588	4,438	10,585		0	0		0	(7,463)	0	0	0	0		
SGIXSMPA IDX Call Option @ 555 10/17/22	FIA Static Hedging Strategy	1271763795	Equity	Societe Generale SA	10/22/2020	10/17/2022	378	209,839	555	9,795		0	0		0	(7,580)	0	0	0	0		
SGIXSMPA IDX Call Option @ 553 10/17/22	FIA Static Hedging Strategy	1271763796	Equity	Societe Generale SA	10/22/2020	10/17/2022	79	43,697	553	2,069		0	0		0	(1,885)	0	0	0	0		
SPX IDX Call Option @ 4486 10/17/22	FIA Static Hedging Strategy	82305858	Equity	Wells Fargo Bank NA	10/25/2021	10/17/2022	6	28,489	4,486	840		0	0		0	(504)	0	0	0	0		
SPX IDX Call Option @ 4486 10/17/22	FIA Static Hedging Strategy	82305861	Equity	Wells Fargo Bank NA	10/25/2021	10/17/2022	45	200,096	4,486	4,502		0	0		0	(2,410)	0	0	0	0		
SPX IDX Call Option @ 4471 10/17/22	FIA Static Hedging Strategy	SWD170025414	Equity	Barclays Bank PLC	10/18/2021	10/17/2022	80	357,933	4,471	7,696		0	0		0	(7,695)	0	0	0	0		
SPX IDX Call Option @ 3264 10/18/22	FIA Static Hedging Strategy	670917811	Equity	Credit Suisse International	10/30/2019	10/18/2022	89	291,170	3,264	22,550		0	30,120		30,120	(107,312)	0	0	0	0		
SPX IDX Call Option @ 4486 10/18/22	FIA Static Hedging Strategy	82305862	Equity	Wells Fargo Bank NA	10/25/2021	10/18/2022	34	151,463	4,486	3,226		0	0		0	(1,150)	0	0	0	0		
SGIXSMPA IDX Call Option @ 546 10/19/22	FIA Static Hedging Strategy	1274053006	Equity	Societe Generale SA	10/29/2020	10/19/2022	285	155,670	546	5,713		0	0		0	(6,502)	0	0	0	0		
SPX IDX Call Option @ 4520 10/19/22	FIA Static Hedging Strategy	82305864	Equity	Wells Fargo Bank NA	10/25/2021	10/19/2022	128	578,603	4,520	9,547		0	0		0	(2,608)	0	0	0	0		
SPX IDX Call Option @ 4521 10/19/22	FIA Static Hedging Strategy	SWD170513262	Equity	Barclays Bank PLC	10/25/2021	10/19/2022	337	1,522,436	4,521	116,822		0	0		0	(161,587)	0	0	0	0		
SPX IDX Call Option @ 4636 10/19/22	FIA Static Hedging Strategy	SWD170513312	Equity	Barclays Bank PLC	10/25/2021	10/19/2022	337	1,561,350	4,636	(89,143)		0	0		0	134,197	0	0	0	0		
SPX IDX Call Option @ 4544 10/19/22	FIA Static Hedging Strategy	SWD170513314	Equity	Barclays Bank PLC	10/25/2021	10/19/2022	196	890,998	4,544	65,172		0	0		0	(90,823)	0	0	0	0		
SGIXSMPA IDX Call Option @ 546 10/20/22	FIA Static Hedging Strategy	1274053003	Equity	Societe Generale SA	10/29/2020	10/20/2022	18	9,787	546	356		0	0		0	(420)	0	0	0	0		
SPX IDX Call Option @ 4536 10/20/22	FIA Static Hedging Strategy	82305863	Equity	Wells Fargo Bank NA	10/25/2021	10/20/2022	9	41,279	4,536	636		0	0		0	(179)	0	0	0	0		
SPX IDX Call Option @ 3443 10/20/22	FIA Static Hedging Strategy	EDR03381384NY	Equity	Barclays Bank PLC	10/29/2020	10/20/2022	86	297,115	3,443	27,306		0	16,356		16,356	(102,547)	0	0	0	0		
SPX IDX Call Option @ 3623 10/20/22	FIA Static Hedging Strategy	EDR03381385NY	Equity	Barclays Bank PLC	10/29/2020	10/20/2022	86	312,691	3,623	(18,250)		0	(6,487)		(6,487)	98,454	0	0	0	0		
SPX IDX Call Option @ 4550 10/21/22	FIA Static Hedging Strategy	82305869	Equity	Wells Fargo Bank NA	10/25/2021	10/21/2022	24	107,102	4,550	1,789		0	0		0	(821)	0	0	0	0		
SPX IDX Call Option @ 3455 10/21/22	FIA Static Hedging Strategy	EDR03381387NY	Equity	Barclays Bank PLC	10/29/2020	10/21/2022	27	92,005	3,455	8,339		0	4,864		4,864	(31,544)	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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)
SGIXSMPA IDX Call Option @ 551 10/24/22	FIA Static Hedging Strategy	1274053004	Equity	Societe Generale SA	10/29/2020	10/24/2022	1,445	796,231	551	27,814		0	0		0	(28,935)	0	0	0	0		
SGIXSMPA IDX Call Option @ 547 10/24/22	FIA Static Hedging Strategy	1274053005	Equity	Societe Generale SA	10/29/2020	10/24/2022	35	19,357	547	702		0	0		0	(812)	0	0	0	0		
SPX IDX Call Option @ 4545 10/24/22	FIA Static Hedging Strategy	82305856	Equity	Wells Fargo Bank NA	10/25/2021	10/24/2022	55	250,333	4,545	4,005		0	0		0	(2,095)	0	0	0	0		
SPX IDX Call Option @ 4566 10/24/22	FIA Static Hedging Strategy	SWD171032169	Equity	Barclays Bank PLC	11/01/2021	10/24/2022	25	115,486	4,566	2,310		0	0		0	(2,086)	0	0	0	0		
SPX IDX Call Option @ 4566 10/24/22	FIA Static Hedging Strategy	SWD171032284	Equity	Barclays Bank PLC	11/01/2021	10/24/2022	75	341,299	4,566	6,519		0	0		0	(5,969)	0	0	0	0		
SPX IDX Call Option @ 4566 10/25/22	FIA Static Hedging Strategy	SWD171032101	Equity	Barclays Bank PLC	11/01/2021	10/25/2022	36	166,494	4,566	2,830		0	0		0	(2,139)	0	0	0	0		
SGIXSMPA IDX Call Option @ 540 10/26/22	FIA Static Hedging Strategy	1276321265	Equity	Societe Generale SA	11/05/2020	10/26/2022	1,032	557,162	540	25,547		0	0		0	(33,258)	0	0	0	0		
SPX IDX Call Option @ 3461 10/26/22	FIA Static Hedging Strategy	EDRO3399390NY	Equity	Barclays Bank PLC	11/05/2020	10/26/2022	53	182,188	3,461	22,530		0	9,957		9,957	(61,826)	0	0	0	0		
SPX IDX Call Option @ 4575 10/26/22	FIA Static Hedging Strategy	SWD171032299	Equity	Barclays Bank PLC	11/01/2021	10/26/2022	27	122,925	4,575	2,385		0	0		0	(1,836)	0	0	0	0		
SPX IDX Call Option @ 4578 10/26/22	FIA Static Hedging Strategy	SWD1710399804	Equity	Barclays Bank PLC	11/01/2021	10/26/2022	534	2,445,570	4,578	187,223		0	5		5	(237,153)	0	0	0	0		
SPX IDX Call Option @ 4606 10/26/22	FIA Static Hedging Strategy	SWD1710399822	Equity	Barclays Bank PLC	11/01/2021	10/26/2022	299	1,376,784	4,606	99,588		0	2		2	(126,839)	0	0	0	0		
SPX IDX Call Option @ 4705 10/26/22	FIA Static Hedging Strategy	SWD171039861	Equity	Barclays Bank PLC	11/01/2021	10/26/2022	534	2,513,620	4,705	(137,549)		0	(1)		(1)	190,927	0	0	0	0		
SGIXSMPA IDX Call Option @ 536 10/27/22	FIA Static Hedging Strategy	1276321266	Equity	Societe Generale SA	11/05/2020	10/27/2022	64	34,240	536	1,647		0	0		0	(2,583)	0	0	0	0		
SPX IDX Call Option @ 3367 10/27/22	FIA Static Hedging Strategy	EDRO3399387NY	Equity	Barclays Bank PLC	11/05/2020	10/27/2022	45	150,736	3,367	21,651		0	11,814		11,814	(53,072)	0	0	0	0		
SPX IDX Call Option @ 3548 10/27/22	FIA Static Hedging Strategy	EDRO3399388NY	Equity	Barclays Bank PLC	11/05/2020	10/27/2022	45	158,843	3,548	(15,700)		0	(5,937)		(5,937)	51,638	0	0	0	0		
SPX IDX Call Option @ 4552 10/27/22	FIA Static Hedging Strategy	SWD171032016	Equity	Barclays Bank PLC	11/01/2021	10/27/2022	71	323,078	4,552	6,494		0	0		0	(5,834)	0	0	0	0		
SGIXSMPA IDX Call Option @ 513 10/28/22	FIA Static Hedging Strategy	1276321269	Equity	Societe Generale SA	11/05/2020	10/28/2022	79	40,669	513	2,463		0	0		0	(4,282)	0	0	0	0		
SPX IDX Call Option @ 4596 10/28/22	FIA Static Hedging Strategy	SWD171032168	Equity	Barclays Bank PLC	11/01/2021	10/28/2022	55	254,688	4,596	5,578		0	0		0	(5,481)	0	0	0	0		
SGIXSMPA IDX Call Option @ 513 10/31/22	FIA Static Hedging Strategy	1276321267	Equity	Societe Generale SA	11/05/2020	10/31/2022	156	80,144	513	4,867		0	0		0	(6,856)	0	0	0	0		
SGIXSMPA IDX Call Option @ 515 10/31/22	FIA Static Hedging Strategy	1276321268	Equity	Societe Generale SA	11/05/2020	10/31/2022	1,482	763,387	515	45,495		0	0		0	(73,341)	0	0	0	0		
SPX IDX Call Option @ 3325 10/31/22	FIA Static Hedging Strategy	670952404	Equity	Credit Suisse International	11/14/2019	10/31/2022	108	359,472	3,325	27,550		0	32,971		32,971	(127,944)	0	0	0	0		
SPX IDX Call Option @ 4614 10/31/22	FIA Static Hedging Strategy	EDRO4227300NY	Equity	Barclays Bank PLC	11/08/2021	10/31/2022	10	46,875	4,614	1,256		0	0		0	(901)	0	0	0	0		
SPX IDX Call Option @ 4605 10/31/22	FIA Static Hedging Strategy	SWD171032017	Equity	Barclays Bank PLC	11/01/2021	10/31/2022	37	169,248	4,605	3,131		0	0		0	(2,829)	0	0	0	0		
SPX IDX Call Option @ 4614 10/31/22	FIA Static Hedging Strategy	SWD171600902	Equity	Barclays Bank PLC	11/08/2021	10/31/2022	51	236,727	4,614	4,379		0	0		0	(2,402)	0	0	0	0		
SGIXSMPA IDX Call Option @ 518 11/01/22	FIA Static Hedging Strategy	1348386276	Equity	Societe Generale SA	07/07/2021	11/01/2022	86	44,255	518	3,722		0	0		0	(3,646)	0	0	0	0		

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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)
SPX IDX Call Option @ 4614 11/01/22	FIA Static Hedging Strategy	EDR0422301NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	136	628,013	4,614	14,319		0	0		0	(7,088)	0	0	0	0		
SPX IDX Call Option @ 4640 11/01/22	FIA Static Hedging Strategy	SWD171533389	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	468	2,173,892	4,640	177,117		0	9		9	(189,906)	0	0	0	0		
SPX IDX Call Option @ 4665 11/01/22	FIA Static Hedging Strategy	SWD171533420	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	218	1,017,814	4,665	81,012		0	3		3	(84,790)	0	0	0	0		
SPX IDX Call Option @ 4758 11/01/22	FIA Static Hedging Strategy	SWD171533441	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2022	468	2,228,940	4,758	(139,479)		0	(3)		(3)	153,795	0	0	0	0		
SGIXSMPA IDX Call Option @ 518 11/02/22	FIA Static Hedging Strategy	1279380377	Equity	Societe Generale SA 549300USLF04ME4XB071	11/13/2020	11/02/2022	289	149,641	518	9,189		0	0		0	(12,571)	0	0	0	0		
SPX IDX Call Option @ 4631 11/02/22	FIA Static Hedging Strategy	EDR04228301NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/02/2022	48	220,002	4,631	3,784		0	0		0	(1,959)	0	0	0	0		
SPX IDX Call Option @ 3463 11/03/22	FIA Static Hedging Strategy	1278933305	Equity	Societe Generale SA 549300USLF04ME4XB071	11/12/2020	11/03/2022	41	143,131	3,463	14,606		0	8,387		8,387	(48,022)	0	0	0	0		
SGIXSMPA IDX Call Option @ 522 11/03/22	FIA Static Hedging Strategy	1279380381	Equity	Societe Generale SA 549300USLF04ME4XB071	11/13/2020	11/03/2022	33	17,013	522	1,002		0	0		0	(1,278)	0	0	0	0		
SPX IDX Call Option @ 4661 11/03/22	FIA Static Hedging Strategy	EDR04223303NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/03/2022	43	200,451	4,661	3,488		0	0		0	(1,188)	0	0	0	0		
SPX IDX Call Option @ 3586 11/04/22	FIA Static Hedging Strategy	1278933332	Equity	Societe Generale SA 549300USLF04ME4XB071	11/12/2020	11/04/2022	125	449,536	3,586	(31,478)		0	(15,691)		(15,691)	141,661	0	0	0	0		
SPX IDX Call Option @ 3424 11/04/22	FIA Static Hedging Strategy	1278933372	Equity	Societe Generale SA 549300USLF04ME4XB071	11/12/2020	11/04/2022	125	429,152	3,424	46,689		0	29,270		29,270	(146,323)	0	0	0	0		
SGIXSMPA IDX Call Option @ 524 11/04/22	FIA Static Hedging Strategy	1279380379	Equity	Societe Generale SA 549300USLF04ME4XB071	11/13/2020	11/04/2022	422	221,056	524	12,733		0	0		0	(15,259)	0	0	0	0		
SPX IDX Call Option @ 4680 11/04/22	FIA Static Hedging Strategy	EDR04228300NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/04/2022	51	239,151	4,680	5,046		0	0		0	(2,825)	0	0	0	0		
SGIXSMPA IDX Call Option @ 528 11/07/22	FIA Static Hedging Strategy	1279380375	Equity	Societe Generale SA 549300USLF04ME4XB071	11/13/2020	11/07/2022	761	401,484	528	22,301		0	0		0	(28,082)	0	0	0	0		
SGIXSMPA IDX Call Option @ 527 11/07/22	FIA Static Hedging Strategy	1279380378	Equity	Societe Generale SA 549300USLF04ME4XB071	11/13/2020	11/07/2022	171	89,994	527	5,047		0	0		0	(6,818)	0	0	0	0		
SPX IDX Call Option @ 4698 11/07/22	FIA Static Hedging Strategy	EDR04223302NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/07/2022	2	7,516	4,698	123		0	0		0	(48)	0	0	0	0		
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	EDR04228311NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/07/2022	52	245,382	4,702	4,196		0	0		0	(1,617)	0	0	0	0		
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	EDR04228313NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/07/2022	14	67,046	4,702	1,274		0	0		0	(908)	0	0	0	0		
SPX IDX Call Option @ 4702 11/08/22	FIA Static Hedging Strategy	EDR04223312NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/08/2022	52	244,488	4,702	3,961		0	0		0	(2,563)	0	0	0	0		
SPX IDX Call Option @ 4699 11/08/22	FIA Static Hedging Strategy	SWD171993625	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/08/2022	262	1,229,097	4,699	85,681		0	8		8	(96,985)	0	0	0	0		
SGIXSMPA IDX Call Option @ 528 11/09/22	FIA Static Hedging Strategy	1281233389	Equity	Societe Generale SA 549300USLF04ME4XB071	11/19/2020	11/09/2022	1,532	808,454	528	42,459		0	0		0	(49,921)	0	0	0	0		
SPX IDX Call Option @ 3588 11/09/22	FIA Static Hedging Strategy	EDR03449303NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/19/2020	11/09/2022	78	280,749	3,588	29,866		0	10,401		10,401	(87,879)	0	0	0	0		
SPX IDX Call Option @ 4685 11/09/22	FIA Static Hedging Strategy	EDR0422317NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2022	143	671,349	4,685	11,346		0	0		0	(6,925)	0	0	0	0		
SPX IDX Call Option @ 4796 11/09/22	FIA Static Hedging Strategy	SWD171993639	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2022	507	2,432,385	4,796	(130,533)		0	(7)		(7)	157,627	0	0	0	0		
SPX IDX Call Option @ 4677 11/09/22	FIA Static Hedging Strategy	SWD171993640	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/09/2022	507	2,371,947	4,677	173,494		0	21		21	(195,965)	0	0	0	0		
SGIXSMPA IDX Call Option @ 530 11/10/22	FIA Static Hedging Strategy	1281233392	Equity	Societe Generale SA 549300USLF04ME4XB071	11/19/2020	11/10/2022	684	362,757	530	18,609		0	0		0	(22,594)	0	0	0	0		

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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 @ 3549 11/10/22	FIA Static Hedging Strategy	EDR03449300NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/19/2020	.11/10/2022	156	555,330	3,549	62,618		.0	24,651		24,651	(177,267)	.0	.0	.0	.0		
SPX IDX Call Option @ 3727 11/10/22	FIA Static Hedging Strategy	EDR03449301NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/19/2020	.11/10/2022	156	583,069	3,727	(45,979)		.0	(10,862)		(10,862)	166,675	.0	.0	.0	.0		
SPX IDX Call Option @ 4647 11/10/22	FIA Static Hedging Strategy	EDR04228312NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/15/2021	.11/10/2022	41	189,353	4,647	3,465		.0	.0		.0	(2,843)	.0	.0	.0	.0		
SPX IDX Call Option @ 4649 11/11/22	FIA Static Hedging Strategy	SWD171988451	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/15/2021	.11/11/2022	70	326,425	4,649	5,876		.0	.0		.0	(4,307)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 529 11/14/22	FIA Static Hedging Strategy	1281233390	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.11/19/2020	.11/14/2022	1,367	723,151	529	37,570		.0	.0		.0	(49,809)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 537 11/14/22	FIA Static Hedging Strategy	1281233391	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.11/19/2020	.11/14/2022	19	10,280	537	493		.0	.0		.0	(605)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 542 11/14/22	FIA Static Hedging Strategy	1348386263	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.07/07/2021	.11/14/2022	194	104,960	542	7,244		.0	.0		.0	(5,063)	.0	.0	.0	.0		
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	82952900	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.11/23/2021	.11/14/2022	23	107,049	4,683	1,980		.0	.0		.0	(691)	.0	.0	.0	.0		
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	82952905	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.11/23/2021	.11/14/2022	28	131,868	4,683	3,138		.0	.0		.0	(1,270)	.0	.0	.0	.0		
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	SWD171988431	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/15/2021	.11/14/2022	78	364,607	4,683	6,636		.0	.0		.0	(4,334)	.0	.0	.0	.0		
SPX IDX Call Option @ 3385 11/15/22	FIA Static Hedging Strategy	670997197	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.11/27/2019	.11/15/2022	39	132,270	3,385	9,530		.0	10,936		10,936	(45,299)	.0	.0	.0	.0		
SPX IDX Call Option @ 4683 11/15/22	FIA Static Hedging Strategy	82952904	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.11/23/2021	.11/15/2022	83	386,565	4,683	7,074		.0	.0		.0	(2,758)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 542 11/16/22	FIA Static Hedging Strategy	1282628223	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.11/24/2020	.11/16/2022	39	21,073	542	1,007		.0	.0		.0	(1,048)	.0	.0	.0	.0		
SPX IDX Call Option @ 3794 11/16/22	FIA Static Hedging Strategy	594367826	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.11/24/2020	.11/16/2022	105	397,179	3,794	(31,033)		.0	(5,659)		(5,659)	107,395	.0	.0	.0	.0		
SPX IDX Call Option @ 3603 11/16/22	FIA Static Hedging Strategy	594367868	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.11/24/2020	.11/16/2022	105	377,222	3,603	42,380		.0	14,239		14,239	(116,179)	.0	.0	.0	.0		
SPX IDX Call Option @ 4701 11/16/22	FIA Static Hedging Strategy	82952903	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.11/23/2021	.11/16/2022	76	358,585	4,701	6,455		.0	.0		.0	(2,073)	.0	.0	.0	.0		
SPX IDX Call Option @ 4823 11/16/22	FIA Static Hedging Strategy	SWD172552396	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/23/2021	.11/16/2022	400	1,930,173	4,823	(106,014)		.0	(10)		(10)	120,106	.0	.0	.0	.0		
SPX IDX Call Option @ 4712 11/16/22	FIA Static Hedging Strategy	SWD172552414	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/23/2021	.11/16/2022	163	769,033	4,712	54,706		.0	11		11	(60,084)	.0	.0	.0	.0		
SPX IDX Call Option @ 4692 11/16/22	FIA Static Hedging Strategy	SWD172552415	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.11/23/2021	.11/16/2022	400	1,877,780	4,692	138,412		.0	32		32	(152,661)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 537 11/17/22	FIA Static Hedging Strategy	1282628220	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.11/24/2020	.11/17/2022	70	37,795	537	1,902		.0	.0		.0	(2,060)	.0	.0	.0	.0		
SPX IDX Call Option @ 3658 11/17/22	FIA Static Hedging Strategy	594367856	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.11/24/2020	.11/17/2022	32	115,451	3,658	11,824		.0	3,449		3,449	(34,346)	.0	.0	.0	.0		
SPX IDX Call Option @ 4689 11/17/22	FIA Static Hedging Strategy	82952902	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.11/23/2021	.11/17/2022	28	132,830	4,689	2,418		.0	.0		.0	(668)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 529 11/18/22	FIA Static Hedging Strategy	1282628225	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.11/24/2020	.11/18/2022	53	28,002	529	1,533		.0	.0		.0	(1,652)	.0	.0	.0	.0		
SPX IDX Call Option @ 4705 11/18/22	FIA Static Hedging Strategy	82952906	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	.11/23/2021	.11/18/2022	65	308,006	4,705	5,298		.0	.0		.0	(991)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 531 11/21/22	FIA Static Hedging Strategy	1282628224	Equity	Societe Generale SA 549300USLF04ME4XBQ71	.11/24/2020	.11/21/2022	245	130,307	531	7,005		.0	.0		.0	(7,400)	.0	.0	.0	.0		

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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 @ 529 11/21/22	FIA Static Hedging Strategy	1282628226	Equity	Societe Generale SA	11/24/2020	11/21/2022	334	176,502	529	9,716		0	0		0	(10,785)	0	0	0	0		
SPX IDX Call Option @ 4698 11/21/22	FIA Static Hedging Strategy	82952901	Equity	Wells Fargo Bank NA	11/23/2021	11/21/2022	56	261,348	4,698	4,469		0	0		0	(847)	0	0	0	0		
SPX IDX Call Option @ 4683 11/21/22	FIA Static Hedging Strategy	83046297	Equity	Wells Fargo Bank NA	11/29/2021	11/21/2022	37	173,081	4,683	3,306		0	0		0	(1,101)	0	0	0	0		
SPX IDX Call Option @ 4683 11/21/22	FIA Static Hedging Strategy	83046298	Equity	Wells Fargo Bank NA	11/29/2021	11/21/2022	29	134,307	4,683	2,471		0	0		0	(550)	0	0	0	0		
SPX IDX Call Option @ 4683 11/22/22	FIA Static Hedging Strategy	83046291	Equity	Wells Fargo Bank NA	11/29/2021	11/22/2022	107	498,733	4,683	9,975		0	0		0	(4,059)	0	0	0	0		
SGIXSMPA IDX Call Option @ 530 11/23/22	FIA Static Hedging Strategy	1285610007	Equity	Societe Generale SA	12/03/2020	11/23/2022	384	203,407	530	11,155		0	0		0	(11,345)	0	0	0	0		
SPX IDX Call Option @ 4659 11/23/22	FIA Static Hedging Strategy	596004269	Equity	Credit Suisse International	11/29/2021	11/23/2022	511	2,379,247	4,659	188,238		0	100		100	(208,345)	0	0	0	0		
SPX IDX Call Option @ 4673 11/23/22	FIA Static Hedging Strategy	596004273	Equity	Credit Suisse International	11/29/2021	11/23/2022	190	890,068	4,673	68,546		0	34		34	(75,943)	0	0	0	0		
SPX IDX Call Option @ 4766 11/23/22	FIA Static Hedging Strategy	596004283	Equity	Credit Suisse International	11/29/2021	11/23/2022	511	2,433,884	4,766	(148,758)		0	(44)		(44)	172,969	0	0	0	0		
SPX IDX Call Option @ 4691 11/23/22	FIA Static Hedging Strategy	83046303	Equity	Wells Fargo Bank NA	11/29/2021	11/23/2022	32	149,024	4,691	2,697		0	0		0	(1,079)	0	0	0	0		
SPX IDX Call Option @ 3608 11/25/22	FIA Static Hedging Strategy	1285572849	Equity	Societe Generale SA	12/03/2020	11/25/2022	48	171,799	3,608	21,242		0	6,995		6,995	(52,302)	0	0	0	0		
SPX IDX Call Option @ 3799 11/25/22	FIA Static Hedging Strategy	1285573028	Equity	Societe Generale SA	12/03/2020	11/25/2022	48	180,897	3,799	(15,278)		0	(2,993)		(2,993)	48,415	0	0	0	0		
SPX IDX Call Option @ 3722 11/25/22	FIA Static Hedging Strategy	1285574806	Equity	Societe Generale SA	12/03/2020	11/25/2022	22	80,429	3,722	8,802		0	1,984		1,984	(22,774)	0	0	0	0		
SGIXSMPA IDX Call Option @ 533 11/25/22	FIA Static Hedging Strategy	1285610005	Equity	Societe Generale SA	12/03/2020	11/25/2022	22	11,638	533	619		0	0		0	(723)	0	0	0	0		
SGIXSMPA IDX Call Option @ 534 11/25/22	FIA Static Hedging Strategy	1285610006	Equity	Societe Generale SA	12/03/2020	11/25/2022	462	246,642	534	12,997		0	0		0	(13,691)	0	0	0	0		
SPX IDX Call Option @ 4595 11/25/22	FIA Static Hedging Strategy	83046290	Equity	Wells Fargo Bank NA	11/29/2021	11/25/2022	53	244,618	4,595	4,746		0	0		0	(1,666)	0	0	0	0		
SPX IDX Call Option @ 4701 11/25/22	FIA Static Hedging Strategy	83046301	Equity	Wells Fargo Bank NA	11/29/2021	11/25/2022	70	327,786	4,701	5,769		0	0		0	(2,192)	0	0	0	0		
SPX IDX Call Option @ 4595 11/28/22	FIA Static Hedging Strategy	83046302	Equity	Wells Fargo Bank NA	11/29/2021	11/28/2022	126	579,428	4,595	10,604		0	0		0	(3,525)	0	0	0	0		
SPX IDX Call Option @ 4655 11/28/22	FIA Static Hedging Strategy	83226544	Equity	Wells Fargo Bank NA	12/06/2021	11/28/2022	71	330,897	4,655	6,022		0	0		0	(2,167)	0	0	0	0		
SPX IDX Call Option @ 4655 11/29/22	FIA Static Hedging Strategy	83226543	Equity	Wells Fargo Bank NA	12/06/2021	11/29/2022	2	9,543	4,655	161		0	0		0	(53)	0	0	0	0		
SGIXSMPA IDX Call Option @ 535 11/30/22	FIA Static Hedging Strategy	1287551109	Equity	Societe Generale SA	12/10/2020	11/30/2022	770	411,812	535	22,129		0	1		1	(26,877)	0	0	0	0		
SPX IDX Call Option @ 4702 11/30/22	FIA Static Hedging Strategy	596041088	Equity	Credit Suisse International	12/06/2021	11/30/2022	474	2,228,895	4,702	(147,662)		0	(116)		(116)	182,080	0	0	0	0		
SPX IDX Call Option @ 4574 11/30/22	FIA Static Hedging Strategy	596041112	Equity	Credit Suisse International	12/06/2021	11/30/2022	474	2,168,234	4,574	192,810		0	260		260	(222,907)	0	0	0	0		
SPX IDX Call Option @ 4570 11/30/22	FIA Static Hedging Strategy	596041118	Equity	Credit Suisse International	12/06/2021	11/30/2022	210	960,488	4,570	86,017		0	118		118	(99,404)	0	0	0	0		
SPX IDX Call Option @ 4567 11/30/22	FIA Static Hedging Strategy	83226536	Equity	Wells Fargo Bank NA	12/06/2021	11/30/2022	119	544,523	4,567	10,074		0	0		0	(3,198)	0	0	0	0		
SPX IDX Call Option @ 3743 11/30/22	FIA Static Hedging Strategy	SWD151774314	Equity	Barclays Bank PLC	12/10/2020	11/30/2022	15	57,791	3,743	5,598		0	1,381		1,381	(16,063)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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SGIXSMPA IDX Call Option @ 539 12/01/22	FIA Static Hedging Strategy	1287551108	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/10/2020	12/01/2022	36	19,361	539	994	0	0		0	(995)	0	0	0	0		
SPX IDX Call Option @ 4513 12/01/22	FIA Static Hedging Strategy	83226537	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	12/01/2022	72	325,165	4,513	6,048	0	0		0	(1,816)	0	0	0	0		
SPX IDX Call Option @ 3658 12/01/22	FIA Static Hedging Strategy	SWD151774353	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	12/10/2020	12/01/2022	64	233,866	3,658	26,233	0	8,268		8,268	(68,721)	0	0	0	0		
SPX IDX Call Option @ 3843 12/01/22	FIA Static Hedging Strategy	SWD151774356	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	12/10/2020	12/01/2022	64	245,711	3,843	(18,312)	0	(3,538)		(3,538)	63,266	0	0	0	0		
SGIXSMPA IDX Call Option @ 535 12/02/22	FIA Static Hedging Strategy	1287551107	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/10/2020	12/02/2022	599	320,575	535	17,101	0	1		1	(21,437)	0	0	0	0		
SPX IDX Call Option @ 3397 12/02/22	FIA Static Hedging Strategy	671029064	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/11/2019	12/02/2022	47	159,238	3,397	11,432	0	13,836		13,836	(53,407)	0	0	0	0		
SPX IDX Call Option @ 4577 12/02/22	FIA Static Hedging Strategy	83226538	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	12/02/2022	37	167,705	4,577	3,438	0	0		0	(1,274)	0	0	0	0		
SGIXSMPA IDX Call Option @ 540 12/05/22	FIA Static Hedging Strategy	1287551105	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/10/2020	12/05/2022	493	266,222	540	13,531	0	0		0	(14,806)	0	0	0	0		
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	1391361579	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/05/2022	30	137,153	4,592	4,142	0	0		0	(1,830)	0	0	0	0		
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	1391363088	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/05/2022	7	31,407	4,592	2,670	0	0		0	(392)	0	0	0	0		
SPX IDX Call Option @ 4538 12/05/22	FIA Static Hedging Strategy	83226542	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	12/06/2021	12/05/2022	49	224,017	4,538	4,100	0	0		0	(1,242)	0	0	0	0		
SPX IDX Call Option @ 4592 12/06/22	FIA Static Hedging Strategy	1391363508	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/06/2022	71	324,631	4,592	7,272	0	0		0	(5,458)	0	0	0	0		
SGIXSMPA IDX Call Option @ 539 12/07/22	FIA Static Hedging Strategy	1289609070	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/17/2020	12/07/2022	475	255,842	539	14,981	0	0		0	(13,736)	0	0	0	0		
SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	1391363703	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/07/2022	91	425,041	4,687	7,693	0	0		0	(5,689)	0	0	0	0		
SPX IDX Call Option @ 3747 12/07/22	FIA Static Hedging Strategy	594485177	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/17/2020	12/07/2022	37	137,184	3,747	13,995	0	3,525		3,525	(37,805)	0	0	0	0		
SPX IDX Call Option @ 4788 12/07/22	FIA Static Hedging Strategy	596062600	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2022	640	3,062,996	4,788	(185,753)	0	(136)		(136)	214,064	0	0	0	0		
SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	596062610	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2022	257	1,203,263	4,687	93,530	0	105		105	(102,379)	0	0	0	0		
SPX IDX Call Option @ 4669 12/07/22	FIA Static Hedging Strategy	596062622	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2022	640	2,986,828	4,669	239,602	0	293		293	(262,455)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 12/08/22	FIA Static Hedging Strategy	1289609068	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/17/2020	12/08/2022	176	95,238	542	5,368	0	0		0	(4,592)	0	0	0	0		
SPX IDX Call Option @ 4701 12/08/22	FIA Static Hedging Strategy	1391383872	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/08/2022	173	815,566	4,701	12,478	0	0		0	(10,575)	0	0	0	0		
SPX IDX Call Option @ 3688 12/08/22	FIA Static Hedging Strategy	594485167	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/17/2020	12/08/2022	84	309,401	3,688	34,906	0	10,374		10,374	(88,630)	0	0	0	0		
SPX IDX Call Option @ 3876 12/08/22	FIA Static Hedging Strategy	594485171	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	12/17/2020	12/08/2022	84	325,160	3,876	(25,416)	0	(4,410)		(4,410)	81,132	0	0	0	0		
SGIXSMPA IDX Call Option @ 539 12/09/22	FIA Static Hedging Strategy	1289609067	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/17/2020	12/09/2022	33	17,887	539	1,045	0	0		0	(967)	0	0	0	0		
SPX IDX Call Option @ 4667 12/09/22	FIA Static Hedging Strategy	1391383957	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/13/2021	12/09/2022	98	456,523	4,667	8,080	0	0		0	(5,791)	0	0	0	0		
SGIXSMPA IDX Call Option @ 535 12/12/22	FIA Static Hedging Strategy	1289609069	Equity	Societe Generale SA	549300USLF04ME4XBQ71	12/17/2020	12/12/2022	77	41,392	535	2,508	0	0		0	(2,483)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 534 12/12/22	FIA Static Hedging Strategy	1348386279	Equity	Societe Generale SA	07/07/2021	12/12/2022	177	94,563	534	7,311		0	2		2	(6,920)	0	0	0	0		
SPX IDX Call Option @ 4712 12/12/22	FIA Static Hedging Strategy	1391384042	Equity	Societe Generale SA	12/13/2021	12/12/2022	61	286,679	4,712	6,049		0	0		0	(4,352)	0	0	0	0		
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	EDR04303303NY	Equity	Barclays Bank PLC	12/20/2021	12/12/2022	22	101,223	4,669	1,701		0	0		0	(1,116)	0	0	0	0		
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	SWD175728991	Equity	Barclays Bank PLC	12/20/2021	12/12/2022	22	101,270	4,669	1,539		0	0		0	(904)	0	0	0	0		
SPX IDX Call Option @ 4669 12/13/22	FIA Static Hedging Strategy	SWD175729012	Equity	Barclays Bank PLC	12/20/2021	12/13/2022	40	185,078	4,669	3,109		0	0		0	(2,019)	0	0	0	0		
SPX IDX Call Option @ 3461 12/14/22	FIA Static Hedging Strategy	1183201441	Equity	Societe Generale SA	01/03/2020	12/14/2022	83	286,908	3,461	21,481		0	21,993		21,993	(92,513)	0	0	0	0		
SPX IDX Call Option @ 3729 12/14/22	FIA Static Hedging Strategy	594513435	Equity	Credit Suisse International	12/23/2020	12/14/2022	32	117,486	3,729	12,202		0	3,549		3,549	(32,615)	0	0	0	0		
SPX IDX Call Option @ 4634 12/14/22	FIA Static Hedging Strategy	SWD175729013	Equity	Barclays Bank PLC	12/20/2021	12/14/2022	6	29,890	4,634	493		0	0		0	(297)	0	0	0	0		
SPX IDX Call Option @ 4653 12/14/22	FIA Static Hedging Strategy	SWD175729455	Equity	Barclays Bank PLC	12/20/2021	12/14/2022	563	2,621,369	4,653	185,402		0	401		401	(239,765)	0	0	0	0		
SPX IDX Call Option @ 4659 12/14/22	FIA Static Hedging Strategy	SWD175729660	Equity	Barclays Bank PLC	12/20/2021	12/14/2022	345	1,605,466	4,659	112,171		0	237		237	(145,214)	0	0	0	0		
SPX IDX Call Option @ 4795 12/14/22	FIA Static Hedging Strategy	SWD175729661	Equity	Barclays Bank PLC	12/20/2021	12/14/2022	563	2,701,596	4,795	(133,753)		0	(173)		(173)	188,786	0	0	0	0		
SGIXSMPA IDX Call Option @ 545 12/15/22	FIA Static Hedging Strategy	1291679189	Equity	Societe Generale SA	12/23/2020	12/15/2022	427	233,112	545	12,128		0	3		3	(12,911)	0	0	0	0		
SPX IDX Call Option @ 3688 12/15/22	FIA Static Hedging Strategy	594513449	Equity	Credit Suisse International	12/23/2020	12/15/2022	86	316,178	3,688	35,213		0	11,377		11,377	(90,078)	0	0	0	0		
SPX IDX Call Option @ 3875 12/15/22	FIA Static Hedging Strategy	594513451	Equity	Credit Suisse International	12/23/2020	12/15/2022	86	332,206	3,875	(25,508)		0	(5,111)		(5,111)	82,681	0	0	0	0		
SPX IDX Call Option @ 4710 12/15/22	FIA Static Hedging Strategy	SWD175728971	Equity	Barclays Bank PLC	12/20/2021	12/15/2022	32	152,081	4,710	2,585		0	0		0	(1,792)	0	0	0	0		
SGIXSMPA IDX Call Option @ 544 12/16/22	FIA Static Hedging Strategy	1291679190	Equity	Societe Generale SA	12/23/2020	12/16/2022	586	318,989	544	16,772		0	2		2	(15,970)	0	0	0	0		
SPX IDX Call Option @ 4669 12/16/22	FIA Static Hedging Strategy	SWD175728972	Equity	Barclays Bank PLC	12/20/2021	12/16/2022	43	201,173	4,669	3,339		0	0		0	(2,105)	0	0	0	0		
SGIXSMPA IDX Call Option @ 553 12/19/22	FIA Static Hedging Strategy	1291679191	Equity	Societe Generale SA	12/23/2020	12/19/2022	107	58,983	553	2,848		0	0		0	(2,616)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 12/19/22	FIA Static Hedging Strategy	1291679192	Equity	Societe Generale SA	12/23/2020	12/19/2022	22	12,048	554	576		0	0		0	(498)	0	0	0	0		
SPX IDX Call Option @ 4621 12/19/22	FIA Static Hedging Strategy	EDR04308302NY	Equity	Barclays Bank PLC	12/20/2021	12/19/2022	68	313,233	4,621	5,482		0	0		0	(3,408)	0	0	0	0		
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	SWD175959814	Equity	Barclays Bank PLC	12/27/2021	12/19/2022	3	11,785	4,568	252		0	0		0	(141)	0	0	0	0		
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	SWD175959833	Equity	Barclays Bank PLC	12/27/2021	12/19/2022	6	26,357	4,568	685		0	0		0	(438)	0	0	0	0		
SPX IDX Call Option @ 4640 12/20/22	FIA Static Hedging Strategy	SWD175929133	Equity	Barclays Bank PLC	12/27/2021	12/20/2022	423	1,961,910	4,640	192,082		0	417		417	(184,853)	0	0	0	0		
SPX IDX Call Option @ 4785 12/20/22	FIA Static Hedging Strategy	SWD175929292	Equity	Barclays Bank PLC	12/27/2021	12/20/2022	423	2,023,119	4,785	(149,422)		0	(188)		(188)	145,719	0	0	0	0		
SPX IDX Call Option @ 4568 12/20/22	FIA Static Hedging Strategy	SWD175959817	Equity	Barclays Bank PLC	12/27/2021	12/20/2022	77	352,743	4,568	8,536		0	0		0	(5,203)	0	0	0	0		
SGIXSMPA IDX Call Option @ 545 12/21/22	FIA Static Hedging Strategy	1293121456	Equity	Societe Generale SA	12/30/2020	12/21/2022	1,038	566,190	545	31,041		0	4		4	(25,983)	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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

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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 @ 3695 12/21/22	FIA Static Hedging Strategy	SWD152507131	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/30/2020	12/21/2022	66	243,200	3,695	29,266		0	8,962		8,962	(68,616)	0	0	0	0		
SPX IDX Call Option @ 3883 12/21/22	FIA Static Hedging Strategy	SWD152507146	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/30/2020	12/21/2022	66	255,544	3,883	(19,586)		0	(4,120)		(4,120)	62,966	0	0	0	0		
SPX IDX Call Option @ 4674 12/21/22	FIA Static Hedging Strategy	SWD175929274	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/27/2021	12/21/2022	217	1,013,889	4,674	93,894		0	186		186	(90,095)	0	0	0	0		
SPX IDX Call Option @ 4649 12/21/22	FIA Static Hedging Strategy	SWD175959795	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/27/2021	12/21/2022	66	308,848	4,649	6,578		0	0		0	(3,622)	0	0	0	0		
SGIXSMPA IDX Call Option @ 543 12/22/22	FIA Static Hedging Strategy	1293121457	Equity	Societe Generale SA 549300USLF04ME4XB071	12/30/2020	12/22/2022	250	135,809	543	7,626		0	2		2	(6,839)	0	0	0	0		
SPX IDX Call Option @ 3708 12/22/22	FIA Static Hedging Strategy	SWD152507062	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/30/2020	12/22/2022	9	33,740	3,708	3,988		0	1,197		1,197	(9,438)	0	0	0	0		
SPX IDX Call Option @ 4697 12/22/22	FIA Static Hedging Strategy	SWD175959834	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/27/2021	12/22/2022	63	294,944	4,697	5,987		0	0		0	(3,116)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 12/23/22	FIA Static Hedging Strategy	1293121454	Equity	Societe Generale SA 549300USLF04ME4XB071	12/30/2020	12/23/2022	59	31,808	542	1,806		0	0		0	(1,521)	0	0	0	0		
SPX IDX Call Option @ 4726 12/23/22	FIA Static Hedging Strategy	EDR04305315NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/27/2021	12/23/2022	34	158,739	4,726	3,286		0	0		0	(1,755)	0	0	0	0		
SPX IDX Call Option @ 3522 12/27/22	FIA Static Hedging Strategy	1184139498	Equity	Societe Generale SA 549300USLF04ME4XB071	01/08/2020	12/27/2022	62	219,615	3,522	15,697		0	15,055		15,055	(68,034)	0	0	0	0		
SGIXSMPA IDX Call Option @ 547 12/27/22	FIA Static Hedging Strategy	1293121455	Equity	Societe Generale SA 549300USLF04ME4XB071	12/30/2020	12/27/2022	1,486	812,149	547	44,160		0	7		7	(38,300)	0	0	0	0		
SGIXSMPA IDX Call Option @ 550 12/27/22	FIA Static Hedging Strategy	1348386280	Equity	Societe Generale SA 549300USLF04ME4XB071	07/07/2021	12/27/2022	49	26,743	550	1,779		0	2		2	(1,358)	0	0	0	0		
SPX IDX Call Option @ 4797 12/27/22	FIA Static Hedging Strategy	1396353749	Equity	Societe Generale SA 549300USLF04ME4XB071	01/03/2022	12/27/2022	321	1,541,743	4,797		113,868	0	186		186	(113,683)	0	0	0	0		
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	645450406	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2022	39	186,713	4,791		4,108	0	0		0	(4,108)	0	0	0	0		
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	645450408	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2022	22	105,502	4,791		1,720	0	0		0	(1,720)	0	0	0	0		
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	645450414	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2022	94	450,947	4,791		7,486	0	0		0	(7,486)	0	0	0	0		
SGIXSMPA IDX Call Option @ 550 12/28/22	FIA Static Hedging Strategy	1295239261	Equity	Societe Generale SA 549300USLF04ME4XB071	01/07/2021	12/28/2022	393	215,985	550	11,774		0	15		15	(14,050)	0	0	0	0		
SPX IDX Call Option @ 4910 12/28/22	FIA Static Hedging Strategy	1396353731	Equity	Societe Generale SA 549300USLF04ME4XB071	01/03/2022	12/28/2022	447	2,192,761	4,910		(126,538)	0	(152)		(152)	126,386	0	0	0	0		
SPX IDX Call Option @ 4784 12/28/22	FIA Static Hedging Strategy	1396353859	Equity	Societe Generale SA 549300USLF04ME4XB071	01/03/2022	12/28/2022	447	2,136,761	4,784		162,182	0	288		288	(161,894)	0	0	0	0		
SPX IDX Call Option @ 4786 12/28/22	FIA Static Hedging Strategy	645450403	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/28/2022	130	623,087	4,786		11,278	0	0		0	(11,278)	0	0	0	0		
SPX IDX Call Option @ 3732 12/28/22	FIA Static Hedging Strategy	SWD152894587	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/07/2021	12/28/2022	45	167,556	3,732	21,182		0	5,716		5,716	(45,941)	0	0	0	0		
SPX IDX Call Option @ 3916 12/28/22	FIA Static Hedging Strategy	SWD152894607	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/07/2021	12/28/2022	45	175,809	3,916	(14,222)		0	(2,654)		(2,654)	42,040	0	0	0	0		
SPX IDX Call Option @ 3844 12/28/22	FIA Static Hedging Strategy	SWD152894616	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/07/2021	12/28/2022	11	40,671	3,844	4,314		0	867		867	(10,297)	0	0	0	0		
SPX IDX Call Option @ 4793 12/29/22	FIA Static Hedging Strategy	645450402	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/29/2022	103	493,014	4,793		9,466	0	0		0	(9,466)	0	0	0	0		
SGIXSMPA IDX Call Option @ 548 12/30/22	FIA Static Hedging Strategy	1295239260	Equity	Societe Generale SA 549300USLF04ME4XB071	01/07/2021	12/30/2022	555	304,070	548	16,930		0	5		5	(16,335)	0	0	0	0		
SPX IDX Call Option @ 4779 12/30/22	FIA Static Hedging Strategy	645450412	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/30/2022	65	310,044	4,779		5,798	0	0		0	(5,798)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 558 01/03/23	FIA Static Hedging Strategy	1295239257	Equity	Societe Generale SA	01/07/2021	01/03/2023	395	220,529	558	11,163		0	1		1	(9,935)	0	0	0	0		
SPX IDX Call Option @ 4766 01/03/23	FIA Static Hedging Strategy	645450410	Equity	Credit Suisse International	01/03/2022	01/03/2023	9	43,420	4,766		799	0	0		0	(799)	0	0	0	0		
SPX IDX Call Option @ 4797 01/03/23	FIA Static Hedging Strategy	83861354	Equity	Wells Fargo Bank NA	01/10/2022	01/03/2023	3	15,349	4,797		212	0	0		0	(212)	0	0	0	0		
SPX IDX Call Option @ 4797 01/03/23	FIA Static Hedging Strategy	83861358	Equity	Wells Fargo Bank NA	01/10/2022	01/03/2023	7	35,926	4,797		507	0	0		0	(507)	0	0	0	0		
SPX IDX Call Option @ 4877 01/04/23	FIA Static Hedging Strategy	596142149	Equity	Credit Suisse International	01/10/2022	01/04/2023	294	1,433,185	4,877		(65,519)	0	(151)		(151)	65,368	0	0	0	0		
SPX IDX Call Option @ 4742 01/04/23	FIA Static Hedging Strategy	596142159	Equity	Credit Suisse International	01/10/2022	01/04/2023	294	1,393,549	4,742		89,469	0	290		290	(89,179)	0	0	0	0		
SPX IDX Call Option @ 4750 01/04/23	FIA Static Hedging Strategy	596142169	Equity	Credit Suisse International	01/10/2022	01/04/2023	170	806,918	4,750		50,934	0	161		161	(50,773)	0	0	0	0		
SPX IDX Call Option @ 4794 01/04/23	FIA Static Hedging Strategy	83861365	Equity	Wells Fargo Bank NA	01/10/2022	01/04/2023	77	371,403	4,794		5,497	0	0		0	(5,497)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 01/05/23	FIA Static Hedging Strategy	1297109571	Equity	Societe Generale SA	01/13/2021	01/05/2023	62	33,842	542	1,960		0	3		3	(2,190)	0	0	0	0		
SPX IDX Call Option @ 3824 01/05/23	FIA Static Hedging Strategy	594573008	Equity	Credit Suisse International	01/13/2021	01/05/2023	35	133,917	3,824	14,388		0	3,398		3,398	(33,359)	0	0	0	0		
SPX IDX Call Option @ 4701 01/05/23	FIA Static Hedging Strategy	83861361	Equity	Wells Fargo Bank NA	01/10/2022	01/05/2023	32	148,162	4,701		2,519	0	0		0	(2,519)	0	0	0	0		
SGIXSMPA IDX Call Option @ 551 01/06/23	FIA Static Hedging Strategy	1297109572	Equity	Societe Generale SA	01/13/2021	01/06/2023	799	440,319	551	23,474		0	14		14	(23,664)	0	0	0	0		
SPX IDX Call Option @ 4696 01/06/23	FIA Static Hedging Strategy	83861355	Equity	Wells Fargo Bank NA	01/10/2022	01/06/2023	64	298,951	4,696		5,501	0	0		0	(5,501)	0	0	0	0		
SGIXSMPA IDX Call Option @ 556 01/09/23	FIA Static Hedging Strategy	1297109573	Equity	Societe Generale SA	01/13/2021	01/09/2023	149	83,155	556	4,215		0	1		1	(3,461)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 01/09/23	FIA Static Hedging Strategy	1348386424	Equity	Societe Generale SA	07/07/2021	01/09/2023	235	130,219	554	7,211		0	2		2	(7,136)	0	0	0	0		
SPX IDX Call Option @ 3804 01/09/23	FIA Static Hedging Strategy	594573004	Equity	Credit Suisse International	01/13/2021	01/09/2023	27	101,444	3,804	11,278		0	2,903		2,903	(25,589)	0	0	0	0		
SPX IDX Call Option @ 3994 01/09/23	FIA Static Hedging Strategy	594573012	Equity	Credit Suisse International	01/13/2021	01/09/2023	27	106,511	3,994	(8,137)		0	(1,315)		(1,315)	23,003	0	0	0	0		
SPX IDX Call Option @ 4677 01/09/23	FIA Static Hedging Strategy	83861362	Equity	Wells Fargo Bank NA	01/10/2022	01/09/2023	62	290,116	4,677		4,990	0	0		0	(4,990)	0	0	0	0		
SPX IDX Call Option @ 4670 01/09/23	FIA Static Hedging Strategy	84048210	Equity	Wells Fargo Bank NA	01/18/2022	01/09/2023	28	128,900	4,670		2,346	0	0		0	(2,346)	0	0	0	0		
SPX IDX Call Option @ 4670 01/09/23	FIA Static Hedging Strategy	84048213	Equity	Wells Fargo Bank NA	01/18/2022	01/09/2023	7	30,964	4,670		495	0	0		0	(495)	0	0	0	0		
SPX IDX Call Option @ 4670 01/10/23	FIA Static Hedging Strategy	84048212	Equity	Wells Fargo Bank NA	01/18/2022	01/10/2023	1	6,538	4,670		101	0	0		0	(101)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 01/11/23	FIA Static Hedging Strategy	1298761252	Equity	Societe Generale SA	01/19/2021	01/11/2023	122	67,532	554	3,460		0	5		5	(3,793)	0	0	0	0		
SPX IDX Call Option @ 4684 01/11/23	FIA Static Hedging Strategy	596182639	Equity	Credit Suisse International	01/18/2022	01/11/2023	244	1,144,890	4,684		76,821	0	374		374	(76,447)	0	0	0	0		
SPX IDX Call Option @ 4713 01/11/23	FIA Static Hedging Strategy	84048214	Equity	Wells Fargo Bank NA	01/18/2022	01/11/2023	30	140,874	4,713		2,240	0	0		0	(2,240)	0	0	0	0		
SPX IDX Call Option @ 3583 01/12/23	FIA Static Hedging Strategy	1187803443	Equity	Societe Generale SA	01/24/2020	01/12/2023	36	128,285	3,583	9,293		0	7,910		7,910	(37,091)	0	0	0	0		
SGIXSMPA IDX Call Option @ 553 01/12/23	FIA Static Hedging Strategy	1298761253	Equity	Societe Generale SA	01/19/2021	01/12/2023	805	445,087	553	23,071		0	20		20	(23,229)	0	0	0	0		

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SPX IDX Call Option @ 4817 01/12/23	FIA Static Hedging Strategy	596182633	Equity	Credit Suisse International	01/18/2022	01/12/2023	503	2,422,060	4,817		(114,954)	0	(427)		(427)	114,527	0	0	0	0		
SPX IDX Call Option @ 4681 01/12/23	FIA Static Hedging Strategy	596182646	Equity	Credit Suisse International	01/18/2022	01/12/2023	503	2,353,905	4,681		158,953	0	797		797	(158,156)	0	0	0	0		
SPX IDX Call Option @ 4726 01/12/23	FIA Static Hedging Strategy	84048215	Equity	Wells Fargo Bank NA	01/18/2022	01/12/2023	52	244,825	4,726		3,697	0	0		0	(3,697)	0	0	0	0		
SPX IDX Call Option @ 3812 01/12/23	FIA Static Hedging Strategy	SWD153583390	Equity	Barclays Bank PLC	01/19/2021	01/12/2023	23	88,091	3,812	9,636		0	2,507		2,507	(22,055)	0	0	0	0		
SPX IDX Call Option @ 3997 01/12/23	FIA Static Hedging Strategy	SWD153583395	Equity	Barclays Bank PLC	01/19/2021	01/12/2023	28	113,036	3,997	(8,112)		0	(1,433)		(1,433)	24,316	0	0	0	0		
SPX IDX Call Option @ 3801 01/12/23	FIA Static Hedging Strategy	SWD153583439	Equity	Barclays Bank PLC	01/19/2021	01/12/2023	28	107,498	3,801	11,960		0	3,189		3,189	(27,119)	0	0	0	0		
SGIXSMPA IDX Call Option @ 553 01/13/23	FIA Static Hedging Strategy	1298761254	Equity	Societe Generale SA	01/19/2021	01/13/2023	215	118,744	553	6,171		0	4		4	(6,014)	0	0	0	0		
SPX IDX Call Option @ 4659 01/13/23	FIA Static Hedging Strategy	84048211	Equity	Wells Fargo Bank NA	01/18/2022	01/13/2023	115	537,046	4,659		8,539	0	0		0	(8,539)	0	0	0	0		
SGIXSMPA IDX Call Option @ 552 01/17/23	FIA Static Hedging Strategy	1298761255	Equity	Societe Generale SA	01/19/2021	01/17/2023	310	171,233	552	9,041		0	12		12	(9,144)	0	0	0	0		
SPX IDX Call Option @ 4577 01/17/23	FIA Static Hedging Strategy	645537117	Equity	Credit Suisse International	01/24/2022	01/17/2023	79	361,637	4,577		6,582	0	0		0	(6,582)	0	0	0	0		
SPX IDX Call Option @ 4577 01/17/23	FIA Static Hedging Strategy	645537125	Equity	Credit Suisse International	01/24/2022	01/17/2023	39	176,905	4,577		2,724	0	0		0	(2,724)	0	0	0	0		
SPX IDX Call Option @ 4663 01/17/23	FIA Static Hedging Strategy	84048209	Equity	Wells Fargo Bank NA	01/18/2022	01/17/2023	102	474,911	4,663		8,881	0	0		0	(8,881)	0	0	0	0		
SPX IDX Call Option @ 4656 01/18/23	FIA Static Hedging Strategy	596213044	Equity	Credit Suisse International	01/24/2022	01/18/2023	638	2,970,364	4,656	(130,861)		0	(1,287)		(1,287)	129,574	0	0	0	0		
SPX IDX Call Option @ 4543 01/18/23	FIA Static Hedging Strategy	596213048	Equity	Credit Suisse International	01/24/2022	01/18/2023	173	787,233	4,543		48,415	0	637		637	(47,778)	0	0	0	0		
SPX IDX Call Option @ 4530 01/18/23	FIA Static Hedging Strategy	596213056	Equity	Credit Suisse International	01/24/2022	01/18/2023	638	2,889,841	4,530		182,551	0	2,500		2,500	(180,051)	0	0	0	0		
SPX IDX Call Option @ 4577 01/18/23	FIA Static Hedging Strategy	645537121	Equity	Credit Suisse International	01/24/2022	01/18/2023	31	141,707	4,577		2,140	0	0		0	(2,140)	0	0	0	0		
SGIXSMPA IDX Call Option @ 553 01/19/23	FIA Static Hedging Strategy	1302072778	Equity	Societe Generale SA	01/28/2021	01/19/2023	709	392,008	553	20,855		0	16		16	(17,891)	0	0	0	0		
SPX IDX Call Option @ 3816 01/19/23	FIA Static Hedging Strategy	594641083	Equity	Credit Suisse International	01/28/2021	01/19/2023	120	457,951	3,816	53,102		0	13,614		13,614	(113,886)	0	0	0	0		
SPX IDX Call Option @ 4021 01/19/23	FIA Static Hedging Strategy	594641085	Equity	Credit Suisse International	01/28/2021	01/19/2023	120	482,596	4,021	(38,628)		0	(6,028)		(6,028)	101,305	0	0	0	0		
SPX IDX Call Option @ 3900 01/19/23	FIA Static Hedging Strategy	594641091	Equity	Credit Suisse International	01/28/2021	01/19/2023	44	171,099	3,900	17,409		0	3,619		3,619	(39,931)	0	0	0	0		
SPX IDX Call Option @ 4533 01/19/23	FIA Static Hedging Strategy	645537123	Equity	Credit Suisse International	01/24/2022	01/19/2023	181	820,203	4,533		13,287	0	0		0	(13,287)	0	0	0	0		
SGIXSMPA IDX Call Option @ 557 01/20/23	FIA Static Hedging Strategy	1302072780	Equity	Societe Generale SA	01/28/2021	01/20/2023	50	28,085	557	1,435		0	1		1	(1,241)	0	0	0	0		
SPX IDX Call Option @ 4483 01/20/23	FIA Static Hedging Strategy	645537127	Equity	Credit Suisse International	01/24/2022	01/20/2023	42	187,871	4,483		3,194	0	0		0	(3,194)	0	0	0	0		
SPX IDX Call Option @ 4398 01/23/23	FIA Static Hedging Strategy	645537119	Equity	Credit Suisse International	01/24/2022	01/23/2023	68	297,169	4,398		6,389	0	0		0	(6,389)	0	0	0	0		
SPX IDX Call Option @ 4410 01/23/23	FIA Static Hedging Strategy	EDR04387308NY	Equity	Barclays Bank PLC	01/31/2022	01/23/2023	16	70,694	4,410		1,216	0	0		0	(1,216)	0	0	0	0		
SPX IDX Call Option @ 4410 01/23/23	FIA Static Hedging Strategy	EDR04389302NY	Equity	Barclays Bank PLC	01/31/2022	01/23/2023	36	157,706	4,410		2,791	0	0		0	(2,791)	0	0	0	0		
SPX IDX Call Option @ 4410 01/24/23	FIA Static Hedging Strategy	EDR04387309NY	Equity	Barclays Bank PLC	01/31/2022	01/24/2023	12	53,627	4,410		1,432	0	0		0	(1,432)	0	0	0	0		

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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 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 @ 4372 01/24/23 SGIXSMPA IDX Call Option @ 559 01/25/23	SWD177986544	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/24/2023	331	1,447,145	4,372		149,635	0	3,225		3,225	(146,410)	0	0	0	0		
		1303933723	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/03/2021	01/25/2023	784	438,489	559	17,544		0	21		21	(19,964)	0	0	0	0		
	SPX IDX Call Option @ 4356 01/25/23	EDR04386306NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	25	106,820	4,356		1,923	0	0		0	(1,923)	0	0	0	0		
	SPX IDX Call Option @ 4374 01/25/23	SWD177986598	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	530	2,319,312	4,374		238,753	0	5,227		5,227	(233,526)	0	0	0	0		
	SPX IDX Call Option @ 4493 01/25/23 SGIXSMPA IDX Call Option @ 560 01/26/23	SWD177986599	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	530	2,382,590	4,493		(195,817)	0	(2,905)		(2,905)	192,912	0	0	0	0		
		1303933722	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/03/2021	01/26/2023	555	310,890	560	12,400		0	26		26	(15,648)	0	0	0	0		
	SPX IDX Call Option @ 4350 01/26/23	EDR04387310NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/26/2023	46	202,228	4,350		3,903	0	0		0	(3,903)	0	0	0	0		
	SPX IDX Call Option @ 3549 01/27/23	1191036692	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/06/2020	01/27/2023	79	278,690	3,549	20,817		0	20,230		20,230	(81,223)	0	0	0	0		
	SPX IDX Call Option @ 4327 01/27/23	EDR04386307NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/27/2023	96	413,701	4,327		8,315	0	0		0	(8,315)	0	0	0	0		
	SPX IDX Call Option @ 3809 01/27/23	SWD154524470	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	100	380,109	3,809	46,162		0	12,323		12,323	(94,565)	0	0	0	0		
	SPX IDX Call Option @ 3803 01/27/23	SWD154524498	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	91	347,388	3,803	42,607		0	11,535		11,535	(86,828)	0	0	0	0		
	SPX IDX Call Option @ 3999 01/27/23 SGIXSMPA IDX Call Option @ 540 01/30/23	SWD154524554	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	91	365,267	3,999	(30,819)		0	(5,554)		(5,554)	78,165	0	0	0	0		
		1303933721	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/03/2021	01/30/2023	352	190,315	540	9,373		0	121		121	(14,518)	0	0	0	0		
	SGIXSMPA IDX Call Option @ 527 01/30/23	1303933724	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/03/2021	01/30/2023	106	55,993	527	3,165		0	30		30	(4,313)	0	0	0	0		
	SPX IDX Call Option @ 4540 01/30/23	1411177825	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/22/2022	01/30/2023	95	430,203	4,540		(21,128)	0	(449)		(449)	20,679	0	0	0	0		
	SPX IDX Call Option @ 4495 01/30/23	1411191477	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/22/2022	01/30/2023	72	325,692	4,495	19,325		0	433		433	(18,892)	0	0	0	0		
	SPX IDX Call Option @ 4437 01/30/23	1411201146	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/22/2022	01/30/2023	95	420,404	4,437	28,220		0	758		758	(27,463)	0	0	0	0		
	SPX IDX Call Option @ 4525 01/30/23	596396939	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/30/2023	54	244,232	4,525	(11,737)		0	(276)		(276)	11,461	0	0	0	0		
	SPX IDX Call Option @ 4506 01/30/23	596396945	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/30/2023	34	151,853	4,506	8,031		0	191		191	(7,840)	0	0	0	0		
	SPX IDX Call Option @ 4432 01/30/23	596396987	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/30/2023	54	239,187	4,432	14,894		0	443		443	(14,451)	0	0	0	0		
	SPX IDX Call Option @ 4516 01/30/23	645596577	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/07/2022	01/30/2023	16	72,158	4,516	1,212		0	0		0	(1,212)	0	0	0	0		
	SPX IDX Call Option @ 4516 01/30/23	645596583	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/07/2022	01/30/2023	53	238,286	4,516	4,265		0	0		0	(4,265)	0	0	0	0		
	SPX IDX Call Option @ 4432 01/30/23	645645193	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/22/2022	01/30/2023	53	235,110	4,432	3,315		0	0		0	(3,315)	0	0	0	0		
	SPX IDX Call Option @ 4432 01/30/23	645738920	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/14/2022	01/30/2023	14	61,337	4,432	534		0	0		0	(534)	0	0	0	0		
	SPX IDX Call Option @ 4432 01/30/23	EDR04387311NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/30/2023	58	255,629	4,432		4,371	0	0		0	(4,371)	0	0	0	0		
	SPX IDX Call Option @ 4516 01/31/23 SGIXSMPA IDX Call Option @ 533 02/01/23	645596573	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/07/2022	01/31/2023	66	299,020	4,516		4,994	0	0		0	(4,994)	0	0	0	0		
		1306123427	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/10/2021	02/01/2023	1,817	968,869	533	55,085		0	302		302	(59,107)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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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 @ 566 02/01/23	FIA Static Hedging Strategy	1406906646	Equity	Societe Generale SA	02/08/2022	02/01/2023	2	934	566		41	0	1		1	(40)	0	0	0	0		
SPX IDX Call Option @ 4520 02/01/23	FIA Static Hedging Strategy	596275079	Equity	Credit Suisse International	02/07/2022	02/01/2023	281	1,268,493	4,520		102,754	0	1,545		1,545	(101,209)	0	0	0	0		
SPX IDX Call Option @ 4641 02/01/23	FIA Static Hedging Strategy	596275083	Equity	Credit Suisse International	02/07/2022	02/01/2023	529	2,453,924	4,641		(148,453)	0	(1,534)		(1,534)	146,919	0	0	0	0		
SPX IDX Call Option @ 4521 02/01/23	FIA Static Hedging Strategy	596275111	Equity	Credit Suisse International	02/07/2022	02/01/2023	529	2,390,702	4,521		193,257	0	2,895		2,895	(190,362)	0	0	0	0		
SPX IDX Call Option @ 4547 02/01/23	FIA Static Hedging Strategy	645596579	Equity	Credit Suisse International	02/07/2022	02/01/2023	47	214,369	4,547		3,944	0	0		0	(3,944)	0	0	0	0		
SGIXSMPA IDX Call Option @ 537 02/02/23	FIA Static Hedging Strategy	1306123425	Equity	Societe Generale SA	02/10/2021	02/02/2023	146	78,369	537	4,296		0	37		37	(5,622)	0	0	0	0		
SGIXSMPA IDX Call Option @ 570 02/02/23	FIA Static Hedging Strategy	1406541637	Equity	Societe Generale SA	02/07/2022	02/02/2023	16	9,110	570		370	0	7		7	(363)	0	0	0	0		
SGIXSMPA IDX Call Option @ 570 02/02/23	FIA Static Hedging Strategy	1411212459	Equity	Societe Generale SA	02/22/2022	02/02/2023	14	7,713	570		221	0	6		6	(215)	0	0	0	0		
SPX IDX Call Option @ 4008 02/02/23	FIA Static Hedging Strategy	594697311	Equity	Credit Suisse International	02/10/2021	02/02/2023	41	164,096	4,008	(15,717)		0	(2,570)		(2,570)	34,749	0	0	0	0		
SPX IDX Call Option @ 3853 02/02/23	FIA Static Hedging Strategy	594697319	Equity	Credit Suisse International	02/10/2021	02/02/2023	25	94,404	3,853	11,807		0	2,735		2,735	(22,686)	0	0	0	0		
SPX IDX Call Option @ 3825 02/02/23	FIA Static Hedging Strategy	594697331	Equity	Credit Suisse International	02/10/2021	02/02/2023	41	156,611	3,825	20,402		0	5,021		5,021	(38,399)	0	0	0	0		
NDX IDX Call Option @ 15061 02/02/23	FIA Static Hedging Strategy	596275089	Equity	Credit Suisse International	02/07/2022	02/02/2023	0	5,573	15,061		488	0	5		5	(483)	0	0	0	0		
NDX IDX Call Option @ 15140 02/02/23	FIA Static Hedging Strategy	596363127	Equity	Credit Suisse International	02/28/2022	02/02/2023	0	3,179	15,140		192	0	3		3	(189)	0	0	0	0		
SPX IDX Call Option @ 4589 02/02/23	FIA Static Hedging Strategy	645596575	Equity	Credit Suisse International	02/07/2022	02/02/2023	59	269,213	4,589		4,307	0	0		0	(4,307)	0	0	0	0		
SPX IDX Call Option @ 4589 02/02/23	FIA Static Hedging Strategy	645645187	Equity	Credit Suisse International	02/22/2022	02/02/2023	1	4,498	4,589		48	0	0		0	(48)	0	0	0	0		
SGIXSMPA IDX Call Option @ 535 02/03/23	FIA Static Hedging Strategy	1306123424	Equity	Societe Generale SA	02/10/2021	02/03/2023	977	522,916	535	29,198		0	210		210	(36,746)	0	0	0	0		
SGIXSMPA IDX Call Option @ 564 02/03/23	FIA Static Hedging Strategy	1406906648	Equity	Societe Generale SA	02/08/2022	02/03/2023	4	2,037	564		91	0	2		2	(88)	0	0	0	0		
SPX IDX Call Option @ 4477 02/03/23	FIA Static Hedging Strategy	645596585	Equity	Credit Suisse International	02/07/2022	02/03/2023	81	362,449	4,477		7,176	0	0		0	(7,176)	0	0	0	0		
SGIXSMPA IDX Call Option @ 540 02/06/23	FIA Static Hedging Strategy	1306123426	Equity	Societe Generale SA	02/10/2021	02/06/2023	372	200,511	540	10,706		0	89		89	(14,003)	0	0	0	0		
SGIXSMPA IDX Call Option @ 538 02/06/23	FIA Static Hedging Strategy	1306123428	Equity	Societe Generale SA	02/10/2021	02/06/2023	94	50,313	538	2,745		0	14		14	(3,233)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 02/06/23	FIA Static Hedging Strategy	1348386426	Equity	Societe Generale SA	07/07/2021	02/06/2023	11	5,871	542	418		0	2		2	(317)	0	0	0	0		
SGIXSMPA IDX Call Option @ 559 02/06/23	FIA Static Hedging Strategy	1406906645	Equity	Societe Generale SA	02/08/2022	02/06/2023	3	1,829	559		87	0	3		3	(85)	0	0	0	0		
SPX IDX Call Option @ 4501 02/06/23	FIA Static Hedging Strategy	645596581	Equity	Credit Suisse International	02/07/2022	02/06/2023	13	56,932	4,501		1,025	0	0		0	(1,025)	0	0	0	0		
SPX IDX Call Option @ 4484 02/06/23	FIA Static Hedging Strategy	645618589	Equity	Credit Suisse International	02/14/2022	02/06/2023	4	18,832	4,484		254	0	0		0	(254)	0	0	0	0		

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SPX IDX Call Option @ 4484 02/06/23	FIA Static Hedging Strategy	645618601	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/06/2023	32	142,497	4,484	2,294	0	0		0	(2,294)	0	0	0	0		
SPX IDX Call Option @ 4507 02/07/23	FIA Static Hedging Strategy	596303518	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/07/2023	254	1,145,902	4,507	82,312	0	1,700		1,700	(80,611)	0	0	0	0		
SPX IDX Call Option @ 4484 02/07/23	FIA Static Hedging Strategy	645618603	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/07/2023	36	159,222	4,484	2,946	0	0		0	(2,946)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 02/08/23	FIA Static Hedging Strategy	1308389610	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/18/2021	02/08/2023	2,569	1,391,453	542	72,665	0	246		246	(77,171)	0	0	0	0		
SPX IDX Call Option @ 4500 02/08/23	FIA Static Hedging Strategy	596303520	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/08/2023	471	2,118,959	4,500	154,440	0	3,320		3,320	(151,120)	0	0	0	0		
SPX IDX Call Option @ 4630 02/08/23	FIA Static Hedging Strategy	596303534	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/08/2023	471	2,180,107	4,630	(114,080)	0	(1,682)		(1,682)	112,398	0	0	0	0		
SPX IDX Call Option @ 4522 02/08/23	FIA Static Hedging Strategy	645618587	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/08/2023	107	485,568	4,522	7,284	0	0		0	(7,284)	0	0	0	0		
SPX IDX Call Option @ 3941 02/08/23	FIA Static Hedging Strategy	SWD155572210	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/18/2021	02/08/2023	74	291,958	3,941	33,270	0	6,365		6,365	(65,415)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 02/09/23	FIA Static Hedging Strategy	1308389609	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/18/2021	02/09/2023	111	59,930	542	3,114	0	14		14	(3,464)	0	0	0	0		
SGIXSMPA IDX Call Option @ 569 02/09/23	FIA Static Hedging Strategy	1408640435	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/14/2022	02/09/2023	17	9,926	569	313	0	10		10	(302)	0	0	0	0		
NDX IDX Call Option @ 14762 02/09/23	FIA Static Hedging Strategy	596303512	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/09/2023	1	14,024	14,762	1,210	0	22		22	(1,188)	0	0	0	0		
SPX IDX Call Option @ 4587 02/09/23	FIA Static Hedging Strategy	645618599	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/09/2023	62	285,965	4,587	3,517	0	0		0	(3,517)	0	0	0	0		
SPX IDX Call Option @ 3655 02/09/23	FIA Static Hedging Strategy	671267516	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/24/2020	02/09/2023	275	1,005,875	3,655	48,306	0	57,985		57,985	(274,129)	0	0	0	0		
SPX IDX Call Option @ 3915 02/09/23	FIA Static Hedging Strategy	SWD155572218	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/18/2021	02/09/2023	36	142,765	3,915	16,926	0	3,483		3,483	(32,636)	0	0	0	0		
SPX IDX Call Option @ 4111 02/09/23	FIA Static Hedging Strategy	SWD155572247	Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	02/18/2021	02/09/2023	36	149,930	4,111	(11,802)	0	(1,650)		(1,650)	28,756	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 02/10/23	FIA Static Hedging Strategy	1308389613	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/18/2021	02/10/2023	538	291,642	542	15,139	0	77		77	(17,426)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 02/10/23	FIA Static Hedging Strategy	1408640300	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/14/2022	02/10/2023	80	44,358	554	1,737	0	91		91	(1,645)	0	0	0	0		
SPX IDX Call Option @ 4504 02/10/23	FIA Static Hedging Strategy	645618581	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/10/2023	51	230,113	4,504	3,153	0	0		0	(3,153)	0	0	0	0		
SGIXSMPA IDX Call Option @ 544 02/13/23	FIA Static Hedging Strategy	1308389611	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/18/2021	02/13/2023	642	349,014	544	17,942	0	116		116	(21,987)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 02/13/23	FIA Static Hedging Strategy	1308389614	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/18/2021	02/13/2023	150	81,337	542	4,262	0	47		47	(5,670)	0	0	0	0		
SPX IDX Call Option @ 4419 02/13/23	FIA Static Hedging Strategy	645618579	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/14/2022	02/13/2023	48	213,155	4,419	3,560	0	0		0	(3,560)	0	0	0	0		
SPX IDX Call Option @ 4402 02/13/23	FIA Static Hedging Strategy	645645181	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/22/2022	02/13/2023	27	118,185	4,402	2,127	0	0		0	(2,127)	0	0	0	0		
SPX IDX Call Option @ 4402 02/13/23	FIA Static Hedging Strategy	645645185	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	02/22/2022	02/13/2023	39	171,973	4,402	2,390	0	0		0	(2,390)	0	0	0	0		
SGIXSMPA IDX Call Option @ 537 02/14/23	FIA Static Hedging Strategy	1348386428	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/07/2021	02/14/2023	145	77,651	537	6,258	0	46		46	(4,730)	0	0	0	0		
SPX IDX Call Option @ 4405 02/14/23	FIA Static Hedging Strategy	1411201225	Equity	Societe Generale SA	549300USLF04ME4XBQ71	02/22/2022	02/14/2023	269	1,185,910	4,405	86,823	0	3,382		3,382	(83,441)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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

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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 @ 4402 02/14/23	FIA Static Hedging Strategy	645645177	Equity	Credit Suisse International	02/22/2022	02/14/2023	29	129,277	4,402		1,849	0	0		0	(1,849)	0	0	0	0		
SPX IDX Call Option @ 4402 02/15/23	FIA Static Hedging Strategy	1411201165	Equity	Societe Generale SA	02/22/2022	02/15/2023	509	2,241,502	4,402		165,188	0	6,604		6,604	(158,584)	0	0	0	0		
SPX IDX Call Option @ 4529 02/15/23	FIA Static Hedging Strategy	1411201166	Equity	Societe Generale SA	02/22/2022	02/15/2023	509	2,305,979	4,529		(125,961)	0	(3,571)		(3,571)	122,390	0	0	0	0		
SGIXSMPA IDX Call Option @ 547 02/15/23	FIA Static Hedging Strategy	1411212449	Equity	Societe Generale SA	02/22/2022	02/15/2023	38	20,668	547		867	0	51		51	(816)	0	0	0	0		
SPX IDX Call Option @ 4471 02/15/23	FIA Static Hedging Strategy	645645191	Equity	Credit Suisse International	02/22/2022	02/15/2023	50	221,452	4,471		3,100	0	0		0	(3,100)	0	0	0	0		
SPX IDX Call Option @ 4471 02/15/23	FIA Static Hedging Strategy	645738922	Equity	Credit Suisse International	03/14/2022	02/15/2023	1	3,130	4,471		21	0	0		0	(21)	0	0	0	0		
SGIXSMPA IDX Call Option @ 537 02/16/23	FIA Static Hedging Strategy	1310171215	Equity	Societe Generale SA	02/24/2021	02/16/2023	831	446,292	537	21,004		0	122		122	(27,950)	0	0	0	0		
NDX IDX Call Option @ 14164 02/16/23	FIA Static Hedging Strategy	1411201162	Equity	Societe Generale SA	02/22/2022	02/16/2023	4	54,107	14,164		5,961	0	205		205	(5,756)	0	0	0	0		
SGIXSMPA IDX Call Option @ 548 02/16/23	FIA Static Hedging Strategy	1411212456	Equity	Societe Generale SA	02/22/2022	02/16/2023	2	959	548		40	0	2		2	(38)	0	0	0	0		
SPX IDX Call Option @ 4475 02/16/23	FIA Static Hedging Strategy	1415678876	Equity	Societe Generale SA	03/07/2022	02/16/2023	28	125,882	4,475		2,820	0	0		0	(2,820)	0	0	0	0		
SPX IDX Call Option @ 3932 02/16/23	FIA Static Hedging Strategy	594761651	Equity	Credit Suisse International	02/24/2021	02/16/2023	51	202,163	3,932	22,756		0	4,919		4,919	(45,459)	0	0	0	0		
SPX IDX Call Option @ 4169 02/16/23	FIA Static Hedging Strategy	594761653	Equity	Credit Suisse International	02/24/2021	02/16/2023	54	224,310	4,169	(16,488)		0	(2,088)		(2,088)	40,570	0	0	0	0		
SPX IDX Call Option @ 3933 02/16/23	FIA Static Hedging Strategy	594761661	Equity	Credit Suisse International	02/24/2021	02/16/2023	54	211,613	3,933	23,784		0	5,129		5,129	(47,547)	0	0	0	0		
SPX IDX Call Option @ 4475 02/16/23	FIA Static Hedging Strategy	645645189	Equity	Credit Suisse International	02/22/2022	02/16/2023	14	62,426	4,475		899	0	0		0	(899)	0	0	0	0		
SGIXSMPA IDX Call Option @ 540 02/17/23	FIA Static Hedging Strategy	1310171213	Equity	Societe Generale SA	02/24/2021	02/17/2023	1,392	751,741	540	34,373		0	209		209	(45,967)	0	0	0	0		
SGIXSMPA IDX Call Option @ 544 02/17/23	FIA Static Hedging Strategy	1411212454	Equity	Societe Generale SA	02/22/2022	02/17/2023	192	104,262	544		4,610	0	253		253	(4,357)	0	0	0	0		
SPX IDX Call Option @ 4380 02/17/23	FIA Static Hedging Strategy	645645179	Equity	Credit Suisse International	02/22/2022	02/17/2023	62	273,109	4,380		4,233	0	0		0	(4,233)	0	0	0	0		
SGIXSMPA IDX Call Option @ 533 02/21/23	FIA Static Hedging Strategy	1310171212	Equity	Societe Generale SA	02/24/2021	02/21/2023	17	9,124	533	450		0	5		5	(592)	0	0	0	0		
SGIXSMPA IDX Call Option @ 541 02/21/23	FIA Static Hedging Strategy	1310171214	Equity	Societe Generale SA	02/24/2021	02/21/2023	120	65,047	541	2,965		0	17		17	(3,814)	0	0	0	0		
SGIXSMPA IDX Call Option @ 544 02/21/23	FIA Static Hedging Strategy	1411212453	Equity	Societe Generale SA	02/22/2022	02/21/2023	4	2,299	544		103	0	6		6	(97)	0	0	0	0		
SPX IDX Call Option @ 4349 02/21/23	FIA Static Hedging Strategy	1415678949	Equity	Societe Generale SA	03/07/2022	02/21/2023	4	17,961	4,349		2,346	0	0		0	(2,346)	0	0	0	0		
SPX IDX Call Option @ 4300 02/21/23	FIA Static Hedging Strategy	596363133	Equity	Credit Suisse International	02/28/2022	02/21/2023	234	1,005,438	4,300		93,442	0	5,305		5,305	(88,137)	0	0	0	0		
SPX IDX Call Option @ 4349 02/21/23	FIA Static Hedging Strategy	645645183	Equity	Credit Suisse International	02/22/2022	02/21/2023	63	272,979	4,349		4,286	0	0		0	(4,286)	0	0	0	0		
SPX IDX Call Option @ 4305 02/21/23	FIA Static Hedging Strategy	EDR04414335NY	Equity	Barclays Bank PLC	02/28/2022	02/21/2023	30	128,669	4,305		2,136	0	0		0	(2,136)	0	0	0	0		
SPX IDX Call Option @ 4305 02/21/23	FIA Static Hedging Strategy	EDR04416323NY	Equity	Barclays Bank PLC	02/28/2022	02/21/2023	24	103,659	4,305		1,545	0	0		0	(1,545)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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SGIXSMPA IDX Call Option @ 527 02/22/23	FIA Static Hedging Strategy	1313060414	Equity	Societe Generale SA	03/04/2021	02/22/2023	87	45,953	527	2,080		0	37		37	(3,264)	0	0	0	0		
SGIXSMPA IDX Call Option @ 541 02/22/23	FIA Static Hedging Strategy	1413175798	Equity	Societe Generale SA	02/28/2022	02/22/2023	84	45,337	541		2,020	0	220		220	(1,800)	0	0	0	0		
SPX IDX Call Option @ 4290 02/22/23	FIA Static Hedging Strategy	596363111	Equity	Credit Suisse International	02/28/2022	02/22/2023	586	2,513,230	4,290		237,798	0	14,129		14,129	(223,669)	0	0	0	0		
SPX IDX Call Option @ 4407 02/22/23	FIA Static Hedging Strategy	596363131	Equity	Credit Suisse International	02/28/2022	02/22/2023	586	2,581,764	4,407		(190,048)	0	(8,382)		(8,382)	181,667	0	0	0	0		
NDX IDX Call Option @ 13653 02/22/23	FIA Static Hedging Strategy	596363141	Equity	Credit Suisse International	02/28/2022	02/22/2023	10	139,533	13,653		17,671	0	1,080		1,080	(16,591)	0	0	0	0		
SPX IDX Call Option @ 4305 02/22/23	FIA Static Hedging Strategy	EDR04413333NY	Equity	Barclays Bank PLC	02/28/2022	02/22/2023	64	273,395	4,305		4,347	0	0		0	(4,347)	0	0	0	0		
SGIXSMPA IDX Call Option @ 527 02/23/23	FIA Static Hedging Strategy	1313060416	Equity	Societe Generale SA	03/04/2021	02/23/2023	592	311,637	527	14,217		0	202		202	(21,114)	0	0	0	0		
SGIXSMPA IDX Call Option @ 534 02/23/23	FIA Static Hedging Strategy	1413175803	Equity	Societe Generale SA	02/28/2022	02/23/2023	43	22,751	534		1,118	0	147		147	(972)	0	0	0	0		
SPX IDX Call Option @ 3860 02/23/23	FIA Static Hedging Strategy	594806966	Equity	Credit Suisse International	03/04/2021	02/23/2023	9	36,052	3,860	3,891		0	1,199		1,199	(8,525)	0	0	0	0		
SPX IDX Call Option @ 4226 02/23/23	FIA Static Hedging Strategy	EDR04413332NY	Equity	Barclays Bank PLC	02/28/2022	02/23/2023	117	495,778	4,226		8,627	0	0		0	(8,627)	0	0	0	0		
SGIXSMPA IDX Call Option @ 529 02/24/23	FIA Static Hedging Strategy	1313060415	Equity	Societe Generale SA	03/04/2021	02/24/2023	819	433,061	529	19,340		0	286		286	(29,676)	0	0	0	0		
SGIXSMPA IDX Call Option @ 535 02/24/23	FIA Static Hedging Strategy	1413175800	Equity	Societe Generale SA	02/28/2022	02/24/2023	37	19,869	535		964	0	120		120	(843)	0	0	0	0		
SGIXSMPA IDX Call Option @ 535 02/24/23	FIA Static Hedging Strategy	1415694673	Equity	Societe Generale SA	03/07/2022	02/24/2023	9	4,726	535		261	0	29		29	(233)	0	0	0	0		
SPX IDX Call Option @ 3855 02/24/23	FIA Static Hedging Strategy	594806958	Equity	Credit Suisse International	03/04/2021	02/24/2023	79	303,630	3,855	33,066		0	10,338		10,338	(72,011)	0	0	0	0		
SPX IDX Call Option @ 4041 02/24/23	FIA Static Hedging Strategy	594806962	Equity	Credit Suisse International	03/04/2021	02/24/2023	79	318,248	4,041	(24,327)		0	(5,556)		(5,556)	65,028	0	0	0	0		
SPX IDX Call Option @ 3415 02/24/23	FIA Static Hedging Strategy	671308639	Equity	Credit Suisse International	03/04/2020	02/24/2023	116	395,743	3,415	23,090		0	43,647		43,647	(120,824)	0	0	0	0		
SPX IDX Call Option @ 4289 02/24/23	FIA Static Hedging Strategy	EDR04415340NY	Equity	Barclays Bank PLC	02/28/2022	02/24/2023	166	712,396	4,289		11,398	0	0		0	(11,398)	0	0	0	0		
SGIXSMPA IDX Call Option @ 509 02/27/23	FIA Static Hedging Strategy	1313060419	Equity	Societe Generale SA	03/04/2021	02/27/2023	1,361	693,026	509	38,455		0	2,318		2,318	(71,109)	0	0	0	0		
SGIXSMPA IDX Call Option @ 518 02/27/23	FIA Static Hedging Strategy	1313060420	Equity	Societe Generale SA	03/04/2021	02/27/2023	116	59,920	518	3,009		0	94		94	(5,076)	0	0	0	0		
SGIXSMPA IDX Call Option @ 549 02/27/23	FIA Static Hedging Strategy	1413177536	Equity	Societe Generale SA	02/28/2022	02/27/2023	53	29,001	549		1,170	0	106		106	(1,064)	0	0	0	0		
SPX IDX Call Option @ 4374 02/27/23	FIA Static Hedging Strategy	1415678412	Equity	Societe Generale SA	03/07/2022	02/27/2023	35	151,907	4,374		3,524	0	0		0	(3,524)	0	0	0	0		
SPX IDX Call Option @ 4374 02/27/23	FIA Static Hedging Strategy	1415678479	Equity	Societe Generale SA	03/07/2022	02/27/2023	170	742,739	4,374		8,393	0	0		0	(8,393)	0	0	0	0		
SGIXSMPA IDX Call Option @ 549 02/27/23	FIA Static Hedging Strategy	1418053546	Equity	Societe Generale SA	03/14/2022	02/27/2023	5	2,866	549		117	0	11		11	(107)	0	0	0	0		
SPX IDX Call Option @ 4385 02/27/23	FIA Static Hedging Strategy	645805089	Equity	Credit Suisse International	03/28/2022	02/27/2023	4	17,539	4,385		265	0	0		0	(265)	0	0	0	0		

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SPX IDX Call Option @ 4385 02/27/23	FIA Static Hedging Strategy	EDR04415341NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/28/2022	02/27/2023	38	167,801	4,385		2,551	0	0		0	(2,551)	0	0	0	0		
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	1415678534	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/28/2023	40	173,820	4,374		3,685	0	0		0	(3,685)	0	0	0	0		
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	1415694677	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	02/28/2023	47	25,705	545		1,251	0	113		113	(1,138)	0	0	0	0		
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	1418053521	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/14/2022	02/28/2023	4	2,339	545		102	0	10		10	(91)	0	0	0	0		
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	1424573332	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/04/2022	02/28/2023	9	5,109	545		338	0	22		22	(315)	0	0	0	0		
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	645738929	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/14/2022	02/28/2023	3	12,422	4,374		135	0	0		0	(135)	0	0	0	0		
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	645846338	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	04/05/2022	02/28/2023	3	13,122	4,374		201	0	0		0	(201)	0	0	0	0		
SPX IDX Call Option @ 4461 02/28/23	FIA Static Hedging Strategy	SWD182776844	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	02/28/2023	4	20,032	4,461		(1,925)	0	(47)		(47)	1,878	0	0	0	0		
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	SWD182776969	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	02/28/2023	4	19,639	4,374		2,230	0	70		70	(2,160)	0	0	0	0		
SGIXSMPA IDX Call Option @ 523 03/01/23	FIA Static Hedging Strategy	1315047130	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/10/2021	03/01/2023	1,084	566,826	523	30,109		0	688		688	(41,442)	0	0	0	0		
SPX IDX Call Option @ 4306 03/01/23	FIA Static Hedging Strategy	1415678597	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/01/2023	84	361,941	4,306		5,900	0	0		0	(5,900)	0	0	0	0		
SGIXSMPA IDX Call Option @ 541 03/01/23	FIA Static Hedging Strategy	1415694660	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/01/2023	547	295,793	541		15,269	0	1,385		1,385	(13,885)	0	0	0	0		
SPX IDX Call Option @ 4477 03/01/23	FIA Static Hedging Strategy	596396943	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/07/2022	03/01/2023	773	3,461,835	4,477	(197,651)		0	(8,982)		(8,982)	188,668	0	0	0	0		
SPX IDX Call Option @ 4363 03/01/23	FIA Static Hedging Strategy	596396967	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/07/2022	03/01/2023	773	3,373,150	4,363	253,823		0	15,124		15,124	(238,699)	0	0	0	0		
SPX IDX Call Option @ 4372 03/01/23	FIA Static Hedging Strategy	596396981	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/07/2022	03/01/2023	241	1,052,539	4,372	77,707		0	4,511		4,511	(73,196)	0	0	0	0		
SPX IDX Call Option @ 4472 03/01/23	FIA Static Hedging Strategy	596425279	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	38	170,514	4,472	(9,090)		0	(454)		(454)	8,636	0	0	0	0		
NDX IDX Call Option @ 14111 03/01/23	FIA Static Hedging Strategy	596425295	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	11	148,447	14,111	11,329		0	755		755	(10,574)	0	0	0	0		
SPX IDX Call Option @ 4343 03/01/23	FIA Static Hedging Strategy	596425301	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	38	165,582	4,343	12,121		0	813		813	(11,308)	0	0	0	0		
SPX IDX Call Option @ 4306 03/01/23	FIA Static Hedging Strategy	645738943	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/14/2022	03/01/2023	8	33,976	4,306	428		0	0		0	(428)	0	0	0	0		
SPX IDX Call Option @ 3898 03/01/23	FIA Static Hedging Strategy	SWD157203165	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	03/10/2021	03/01/2023	117	457,826	3,898	50,904		0	12,692		12,692	(106,298)	0	0	0	0		
SPX IDX Call Option @ 3902 03/01/23	FIA Static Hedging Strategy	SWD157203205	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	03/10/2021	03/01/2023	54	209,918	3,902	23,193		0	5,735		5,735	(48,587)	0	0	0	0		
SPX IDX Call Option @ 4117 03/01/23	FIA Static Hedging Strategy	SWD157203252	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	03/10/2021	03/01/2023	54	221,468	4,117	(16,065)		0	(2,671)		(2,671)	42,487	0	0	0	0		
SGIXSMPA IDX Call Option @ 521 03/02/23	FIA Static Hedging Strategy	1315047129	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/10/2021	03/02/2023	112	58,503	521	3,189		0	128		128	(5,307)	0	0	0	0		
SPX IDX Call Option @ 4387 03/02/23	FIA Static Hedging Strategy	1415678662	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/02/2023	95	417,730	4,387		5,723	0	0		0	(5,723)	0	0	0	0		
SGIXSMPA IDX Call Option @ 550 03/02/23	FIA Static Hedging Strategy	1415694625	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/07/2022	03/02/2023	231	126,861	550	5,826		0	448		448	(5,378)	0	0	0	0		
NDX IDX Call Option @ 13994 03/02/23	FIA Static Hedging Strategy	596396965	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	03/07/2022	03/02/2023	8	108,030	13,994	9,732		0	641		641	(9,092)	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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

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SPX IDX Call Option @ 4329 03/02/23	FIA Static Hedging Strategy	596425269	Equity	Credit Suisse International	03/14/2022	03/02/2023	5	22,989	4,329		1,732	0	122		122	(1,611)	0	0	0	0		
SPX IDX Call Option @ 4387 03/02/23	FIA Static Hedging Strategy	645763743	Equity	Credit Suisse International	03/21/2022	03/02/2023	2	10,528	4,387		142	0	0		0	(142)	0	0	0	0		
SPX IDX Call Option @ 4387 03/02/23	FIA Static Hedging Strategy	85937020	Equity	Wells Fargo Bank NA	03/28/2022	03/02/2023	1	3,071	4,387		339	0	13		13	(327)	0	0	0	0		
SPX IDX Call Option @ 4474 03/02/23	FIA Static Hedging Strategy	85937026	Equity	Wells Fargo Bank NA	03/28/2022	03/02/2023	1	3,132	4,474		(298)	0	(8)		(8)	289	0	0	0	0		
SGIXSMPA IDX Call Option @ 516 03/03/23	FIA Static Hedging Strategy	1315047131	Equity	Societe Generale SA	03/10/2021	03/03/2023	213	110,191	516		6,285	0	244		244	(10,161)	0	0	0	0		
SPX IDX Call Option @ 4363 03/03/23	FIA Static Hedging Strategy	1415678747	Equity	Societe Generale SA	03/07/2022	03/03/2023	28	121,785	4,363		3,337	0	0		0	(3,337)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 03/03/23	FIA Static Hedging Strategy	1415694635	Equity	Societe Generale SA	03/07/2022	03/03/2023	189	104,470	554		4,562	0	317		317	(4,245)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 03/03/23	FIA Static Hedging Strategy	1418053519	Equity	Societe Generale SA	03/14/2022	03/03/2023	57	31,493	554		1,222	0	96		96	(1,127)	0	0	0	0		
SGIXSMPA IDX Call Option @ 512 03/06/23	FIA Static Hedging Strategy	1315047128	Equity	Societe Generale SA	03/10/2021	03/06/2023	474	242,350	512		14,481	0	558		558	(22,564)	0	0	0	0		
SGIXSMPA IDX Call Option @ 520 03/06/23	FIA Static Hedging Strategy	1315047132	Equity	Societe Generale SA	03/10/2021	03/06/2023	28	14,747	520		807	0	34		34	(1,352)	0	0	0	0		
SGIXSMPA IDX Call Option @ 522 03/06/23	FIA Static Hedging Strategy	1348386429	Equity	Societe Generale SA	07/07/2021	03/06/2023	187	97,602	522		8,954	0	182		182	(7,246)	0	0	0	0		
SPX IDX Call Option @ 4329 03/06/23	FIA Static Hedging Strategy	1415678809	Equity	Societe Generale SA	03/07/2022	03/06/2023	60	260,814	4,329		4,721	0	0		0	(4,721)	0	0	0	0		
SGIXSMPA IDX Call Option @ 556 03/06/23	FIA Static Hedging Strategy	1415694634	Equity	Societe Generale SA	03/07/2022	03/06/2023	122	67,840	556		2,880	0	194		194	(2,686)	0	0	0	0		
SPX IDX Call Option @ 4201 03/06/23	FIA Static Hedging Strategy	645738937	Equity	Credit Suisse International	03/14/2022	03/06/2023	6	24,786	4,201		250	0	0		0	(250)	0	0	0	0		
SPX IDX Call Option @ 4201 03/06/23	FIA Static Hedging Strategy	645738945	Equity	Credit Suisse International	03/14/2022	03/06/2023	52	217,658	4,201		2,547	0	0		0	(2,547)	0	0	0	0		
SGIXSMPA IDX Call Option @ 550 03/07/23	FIA Static Hedging Strategy	1418026977	Equity	Societe Generale SA	03/14/2022	03/07/2023	250	137,646	550		5,699	0	513		513	(5,186)	0	0	0	0		
NDX IDX Call Option @ 13421 03/07/23	FIA Static Hedging Strategy	596425283	Equity	Credit Suisse International	03/14/2022	03/07/2023	10	130,316	13,421		13,912	0	1,536		1,536	(12,376)	0	0	0	0		
SPX IDX Call Option @ 4201 03/07/23	FIA Static Hedging Strategy	645738949	Equity	Credit Suisse International	03/14/2022	03/07/2023	53	222,070	4,201		2,820	0	0		0	(2,820)	0	0	0	0		
SPX IDX Call Option @ 3097 03/07/23	FIA Static Hedging Strategy	671376710	Equity	Credit Suisse International	03/19/2020	03/07/2023	129	400,274	3,097		28,340	0	77,883		77,883	(142,345)	0	0	0	0		
SGIXSMPA IDX Call Option @ 522 03/08/23	FIA Static Hedging Strategy	1317706252	Equity	Societe Generale SA	03/18/2021	03/08/2023	1,419	739,910	522		41,306	0	822		822	(56,488)	0	0	0	0		
SGIXSMPA IDX Call Option @ 542 03/08/23	FIA Static Hedging Strategy	1418026971	Equity	Societe Generale SA	03/14/2022	03/08/2023	78	42,371	542		1,957	0	197		197	(1,760)	0	0	0	0		
SPX IDX Call Option @ 4223 03/08/23	FIA Static Hedging Strategy	596425259	Equity	Credit Suisse International	03/14/2022	03/08/2023	689	2,911,113	4,223		263,743	0	27,476		27,476	(236,267)	0	0	0	0		
SPX IDX Call Option @ 4233 03/08/23	FIA Static Hedging Strategy	596425261	Equity	Credit Suisse International	03/14/2022	03/08/2023	253	1,071,102	4,233		96,981	0	9,696		9,696	(87,286)	0	0	0	0		
SPX IDX Call Option @ 4337 03/08/23	FIA Static Hedging Strategy	596425271	Equity	Credit Suisse International	03/14/2022	03/08/2023	689	2,989,692	4,337		(215,569)	0	(16,867)		(16,867)	198,701	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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

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SPX IDX Call Option @ 4171 03/08/23	FIA Static Hedging Strategy	645738935	Equity	Credit Suisse International	03/14/2022	03/08/2023	64	265,590	4,171		4,010	.0	.0		.0	(4,010)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 523 03/09/23	FIA Static Hedging Strategy	1317706256	Equity	Societe Generale SA	03/18/2021	03/09/2023	565	295,558	523	16,191		.0	382		382	(22,888)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 546 03/09/23	FIA Static Hedging Strategy	1418053522	Equity	Societe Generale SA	03/14/2022	03/09/2023	200	109,195	546		4,766	.0	492		492	(4,274)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 546 03/09/23	FIA Static Hedging Strategy	1420470670	Equity	Societe Generale SA	03/21/2022	03/09/2023	63	34,288	546		1,850	.0	154		154	(1,696)	.0	.0	.0	.0		
SPX IDX Call Option @ 4241 03/09/23	FIA Static Hedging Strategy	1420545596	Equity	Societe Generale SA	03/21/2022	03/09/2023	36	152,534	4,241		19,062	.0	1,351		1,351	(17,710)	.0	.0	.0	.0		
SPX IDX Call Option @ 4237 03/09/23	FIA Static Hedging Strategy	1420545718	Equity	Societe Generale SA	03/21/2022	03/09/2023	24	99,777	4,237		12,713	.0	899		899	(11,814)	.0	.0	.0	.0		
SPX IDX Call Option @ 4405 03/09/23	FIA Static Hedging Strategy	1420545831	Equity	Societe Generale SA	03/21/2022	03/09/2023	36	158,437	4,405		(14,674)	.0	(674)		(674)	14,001	.0	.0	.0	.0		
SPX IDX Call Option @ 4278 03/09/23	FIA Static Hedging Strategy	645738947	Equity	Credit Suisse International	03/14/2022	03/09/2023	75	321,910	4,278		4,378	.0	.0		.0	(4,378)	.0	.0	.0	.0		
SPX IDX Call Option @ 3871 03/09/23	FIA Static Hedging Strategy	77458458	Equity	Wells Fargo Bank NA	03/18/2021	03/09/2023	54	207,854	3,871	25,564		.0	6,694		6,694	(49,033)	.0	.0	.0	.0		
SPX IDX Call Option @ 3946 03/09/23	FIA Static Hedging Strategy	77458459	Equity	Wells Fargo Bank NA	03/18/2021	03/09/2023	61	239,415	3,946	26,379		.0	5,951		5,951	(53,353)	.0	.0	.0	.0		
SPX IDX Call Option @ 4085 03/09/23	FIA Static Hedging Strategy	77458461	Equity	Wells Fargo Bank NA	03/18/2021	03/09/2023	54	219,347	4,085	(19,001)		.0	(3,286)		(3,286)	43,283	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 526 03/10/23	FIA Static Hedging Strategy	1317706253	Equity	Societe Generale SA	03/18/2021	03/10/2023	335	175,965	526	9,413		.0	230		230	(13,630)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 546 03/10/23	FIA Static Hedging Strategy	1418053548	Equity	Societe Generale SA	03/14/2022	03/10/2023	4	1,975	546		87	.0	9		9	(78)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 546 03/10/23	FIA Static Hedging Strategy	1420470676	Equity	Societe Generale SA	03/21/2022	03/10/2023	20	10,826	546		590	.0	49		49	(541)	.0	.0	.0	.0		
NDX IDX Call Option @ 13591 03/10/23	FIA Static Hedging Strategy	1420544695	Equity	Societe Generale SA	03/21/2022	03/10/2023	4	48,520	13,591		7,436	.0	499		499	(6,937)	.0	.0	.0	.0		
SPX IDX Call Option @ 4260 03/10/23	FIA Static Hedging Strategy	645738927	Equity	Credit Suisse International	03/14/2022	03/10/2023	18	75,095	4,260		916	.0	.0		.0	(916)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 527 03/13/23	FIA Static Hedging Strategy	1317706255	Equity	Societe Generale SA	03/18/2021	03/13/2023	28	14,760	527	785		.0	32		32	(1,278)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 543 03/13/23	FIA Static Hedging Strategy	1418053539	Equity	Societe Generale SA	03/14/2022	03/13/2023	149	80,769	543		3,692	.0	410		410	(3,282)	.0	.0	.0	.0		
SPX IDX Call Option @ 4204 03/13/23	FIA Static Hedging Strategy	645738941	Equity	Credit Suisse International	03/14/2022	03/13/2023	212	889,674	4,204		12,900	.0	.0		.0	(12,900)	.0	.0	.0	.0		
SPX IDX Call Option @ 4173 03/13/23	FIA Static Hedging Strategy	645763755	Equity	Credit Suisse International	03/21/2022	03/13/2023	53	222,635	4,173		3,340	.0	.0		.0	(3,340)	.0	.0	.0	.0		
SPX IDX Call Option @ 4173 03/13/23	FIA Static Hedging Strategy	645763763	Equity	Credit Suisse International	03/21/2022	03/13/2023	62	258,274	4,173		4,184	.0	.0		.0	(4,184)	.0	.0	.0	.0		
SGIXSMPA IDX Call Option @ 544 03/14/23	FIA Static Hedging Strategy	1420470671	Equity	Societe Generale SA	03/21/2022	03/14/2023	351	191,124	544		10,635	.0	666		666	(9,969)	.0	.0	.0	.0		
SPX IDX Call Option @ 4308 03/14/23	FIA Static Hedging Strategy	1420546627	Equity	Societe Generale SA	03/21/2022	03/14/2023	182	784,458	4,308		87,612	.0	5,489		5,489	(82,123)	.0	.0	.0	.0		
NDX IDX Call Option @ 13577 03/14/23	FIA Static Hedging Strategy	1420546894	Equity	Societe Generale SA	03/21/2022	03/14/2023	16	220,347	13,577		32,264	.0	2,415		2,415	(29,850)	.0	.0	.0	.0		
SPX IDX Call Option @ 4173 03/14/23	FIA Static Hedging Strategy	645763759	Equity	Credit Suisse International	03/21/2022	03/14/2023	125	522,181	4,173		7,833	.0	.0		.0	(7,833)	.0	.0	.0	.0		

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SGIXSMPA IDX Call Option @ 532 03/15/23	FIA Static Hedging Strategy	1319860049	Equity	Societe Generale SA	03/24/2021	03/15/2023	1,677	891,660	532	48,073		0	1,072		1,072	(67,853)	0	0	0	0		
SGIXSMPA IDX Call Option @ 552 03/15/23	FIA Static Hedging Strategy	1420470673	Equity	Societe Generale SA	03/21/2022	03/15/2023	201	110,951	552		5,614	0	356		356	(5,258)	0	0	0	0		
SPX IDX Call Option @ 4298 03/15/23	FIA Static Hedging Strategy	1420546257	Equity	Societe Generale SA	03/21/2022	03/15/2023	651	2,799,043	4,298		315,248	0	20,701		20,701	(294,547)	0	0	0	0		
SPX IDX Call Option @ 4422 03/15/23	FIA Static Hedging Strategy	1420546360	Equity	Societe Generale SA	03/21/2022	03/15/2023	651	2,879,875	4,422		(260,307)	0	(12,479)		(12,479)	247,828	0	0	0	0		
SGIXSMPA IDX Call Option @ 552 03/15/23	FIA Static Hedging Strategy	1422935724	Equity	Societe Generale SA	03/29/2022	03/15/2023	18	9,938	552		594	0	32		32	(562)	0	0	0	0		
SPX IDX Call Option @ 4262 03/15/23	FIA Static Hedging Strategy	645763741	Equity	Credit Suisse International	03/21/2022	03/15/2023	36	151,615	4,262		2,441	0	0		0	(2,441)	0	0	0	0		
SPX IDX Call Option @ 4262 03/15/23	FIA Static Hedging Strategy	645805115	Equity	Credit Suisse International	03/28/2022	03/15/2023	7	31,073	4,262		621	0	0		0	(621)	0	0	0	0		
SGIXSMPA IDX Call Option @ 531 03/16/23	FIA Static Hedging Strategy	1319860051	Equity	Societe Generale SA	03/24/2021	03/16/2023	599	317,981	531	17,231		0	234		234	(22,445)	0	0	0	0		
SPX IDX Call Option @ 4137 03/16/23	FIA Static Hedging Strategy	1319870711	Equity	Societe Generale SA	03/24/2021	03/16/2023	102	420,783	4,137	(30,557)		0	(5,553)		(5,553)	78,994	0	0	0	0		
SPX IDX Call Option @ 3952 03/16/23	FIA Static Hedging Strategy	1319870813	Equity	Societe Generale SA	03/24/2021	03/16/2023	102	402,036	3,952	41,315		0	10,350		10,350	(88,896)	0	0	0	0		
SPX IDX Call Option @ 3989 03/16/23	FIA Static Hedging Strategy	1319870827	Equity	Societe Generale SA	03/24/2021	03/16/2023	42	165,808	3,989	16,108		0	3,778		3,778	(35,579)	0	0	0	0		
SGIXSMPA IDX Call Option @ 556 03/16/23	FIA Static Hedging Strategy	1420470672	Equity	Societe Generale SA	03/21/2022	03/16/2023	110	61,154	556		2,942	0	138		138	(2,804)	0	0	0	0		
SPX IDX Call Option @ 4358 03/16/23	FIA Static Hedging Strategy	645763757	Equity	Credit Suisse International	03/21/2022	03/16/2023	44	191,179	4,358		2,753	0	0		0	(2,753)	0	0	0	0		
SPX IDX Call Option @ 4458 03/16/23	FIA Static Hedging Strategy	85937021	Equity	Wells Fargo Bank NA	03/28/2022	03/16/2023	3	12,929	4,458		1,299	0	48		48	(1,251)	0	0	0	0		
SGIXSMPA IDX Call Option @ 530 03/17/23	FIA Static Hedging Strategy	1319860052	Equity	Societe Generale SA	03/24/2021	03/17/2023	8	4,302	530	235		0	4		4	(311)	0	0	0	0		
SGIXSMPA IDX Call Option @ 561 03/17/23	FIA Static Hedging Strategy	1420470669	Equity	Societe Generale SA	03/21/2022	03/17/2023	67	37,553	561	1,692		0	76		76	(1,616)	0	0	0	0		
SGIXSMPA IDX Call Option @ 561 03/17/23	FIA Static Hedging Strategy	1422935721	Equity	Societe Generale SA	03/29/2022	03/17/2023	103	57,653	561	3,092		0	117		117	(2,975)	0	0	0	0		
SPX IDX Call Option @ 4412 03/17/23	FIA Static Hedging Strategy	645763747	Equity	Credit Suisse International	03/21/2022	03/17/2023	37	162,482	4,412	2,112		0	0		0	(2,112)	0	0	0	0		
SPX IDX Call Option @ 4412 03/17/23	FIA Static Hedging Strategy	645805099	Equity	Credit Suisse International	03/28/2022	03/17/2023	1	3,000	4,412	60		0	0		0	(60)	0	0	0	0		
SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	1319860048	Equity	Societe Generale SA	03/24/2021	03/20/2023	163	85,779	528	4,832		0	102		102	(6,210)	0	0	0	0		
SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	1319860050	Equity	Societe Generale SA	03/24/2021	03/20/2023	281	148,536	528	8,339		0	134		134	(10,771)	0	0	0	0		
SGIXSMPA IDX Call Option @ 534 03/20/23	FIA Static Hedging Strategy	1348386427	Equity	Societe Generale SA	07/07/2021	03/20/2023	362	193,178	534	15,036		0	211		211	(12,777)	0	0	0	0		
SGIXSMPA IDX Call Option @ 563 03/20/23	FIA Static Hedging Strategy	1420470560	Equity	Societe Generale SA	03/21/2022	03/20/2023	249	140,181	563	6,215		0	277		277	(5,938)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX IDX Call Option @ 4463 03/20/23	FIA Static Hedging Strategy	645763761	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/21/2022	03/20/2023	46	203,250	4,463		2,785	0	0	0	(2,785)	0	0	0	0		
SPX IDX Call Option @ 4461 03/20/23	FIA Static Hedging Strategy	645805093	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/20/2023	30	135,129	4,461		1,730	0	0	0	(1,730)	0	0	0	0		
SPX IDX Call Option @ 4463 03/20/23	FIA Static Hedging Strategy	645805101	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/20/2023	1	4,909	4,463		76	0	0	0	(76)	0	0	0	0		
SPX IDX Call Option @ 4461 03/20/23	FIA Static Hedging Strategy	645805103	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/20/2023	44	194,641	4,461		3,095	0	0	0	(3,095)	0	0	0	0		
SPX IDX Call Option @ 2577 03/20/23	FIA Static Hedging Strategy	671456362	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	04/02/2020	03/20/2023	261	671,652	2,577	95,313		276,749		276,749	(292,846)	0	0	0	0		
SGIXSMPA IDX Call Option @ 563 03/21/23	FIA Static Hedging Strategy	1422935740	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/21/2023	252	141,939	563		7,452	0	419	419	(7,033)	0	0	0	0		
SPX IDX Call Option @ 4461 03/21/23	FIA Static Hedging Strategy	645805107	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/21/2023	102	456,423	4,461		7,850	0	0	0	(7,850)	0	0	0	0		
NDX IDX Call Option @ 14572 03/21/23	FIA Static Hedging Strategy	85937015	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/21/2023	15	222,518	14,572		27,415	0	950	950	(26,465)	0	0	0	0		
SGIXSMPA IDX Call Option @ 534 03/22/23	FIA Static Hedging Strategy	1322258892	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/01/2021	03/22/2023	51	27,431	534	1,714		0	29	29	(1,849)	0	0	0	0		
SGIXSMPA IDX Call Option @ 565 03/22/23	FIA Static Hedging Strategy	1422935743	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/22/2023	264	149,238	565		7,704	0	433	433	(7,271)	0	0	0	0		
SPX IDX Call Option @ 4512 03/22/23	FIA Static Hedging Strategy	645805085	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/22/2023	21	93,210	4,512		1,613	0	0	0	(1,613)	0	0	0	0		
SPX IDX Call Option @ 4505 03/22/23	FIA Static Hedging Strategy	85937019	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/22/2023	301	1,356,170	4,505		127,445	0	4,520	4,520	(122,925)	0	0	0	0		
SPX IDX Call Option @ 4487 03/22/23	FIA Static Hedging Strategy	85937022	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/22/2023	446	1,999,793	4,487		203,056	0	7,236	7,236	(195,820)	0	0	0	0		
SPX IDX Call Option @ 4609 03/22/23	FIA Static Hedging Strategy	85937025	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/22/2023	446	2,054,115	4,609	(157,807)		0	(4,137)	(4,137)	153,670	0	0	0	0		
SGIXSMPA IDX Call Option @ 532 03/23/23	FIA Static Hedging Strategy	1322258926	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/01/2021	03/23/2023	558	296,773	532	18,852		0	282	282	(19,423)	0	0	0	0		
SGIXSMPA IDX Call Option @ 559 03/23/23	FIA Static Hedging Strategy	1422935759	Equity	Societe Generale SA	549300USLF04ME4XBQ71	03/29/2022	03/23/2023	21	11,852	559	651		0	42	42	(609)	0	0	0	0		
SPX IDX Call Option @ 4456 03/23/23	FIA Static Hedging Strategy	645805105	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/23/2023	139	620,621	4,456		9,185	0	0	0	(9,185)	0	0	0	0		
SPX IDX Call Option @ 3932 03/23/23	FIA Static Hedging Strategy	77845361	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/01/2021	03/23/2023	35	138,062	3,932	15,540		0	4,003	4,003	(30,930)	0	0	0	0		
SPX IDX Call Option @ 4123 03/23/23	FIA Static Hedging Strategy	77845365	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/01/2021	03/23/2023	35	144,752	4,123	(11,640)		0	(2,168)	(2,168)	27,511	0	0	0	0		
SPX IDX Call Option @ 3964 03/23/23	FIA Static Hedging Strategy	77845373	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	04/01/2021	03/23/2023	36	143,100	3,964	15,358		0	3,741	3,741	(31,263)	0	0	0	0		
SGIXSMPA IDX Call Option @ 531 03/24/23	FIA Static Hedging Strategy	1322258927	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/01/2021	03/24/2023	95	50,575	531	3,246		0	57	57	(3,492)	0	0	0	0		
SGIXSMPA IDX Call Option @ 564 03/24/23	FIA Static Hedging Strategy	1424573268	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/04/2022	03/24/2023	164	92,484	564	4,843		0	270	270	(4,573)	0	0	0	0		
SPX IDX Call Option @ 4520 03/24/23	FIA Static Hedging Strategy	645805091	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	03/28/2022	03/24/2023	56	255,208	4,520		4,798	0	0	0	(4,798)	0	0	0	0		
SPX IDX Call Option @ 4539 03/24/23	FIA Static Hedging Strategy	SWD182776901	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	04/05/2022	03/24/2023	68	307,458	4,539		27,542	0	771	771	(26,771)	0	0	0	0		
SGIXSMPA IDX Call Option @ 537 03/27/23	FIA Static Hedging Strategy	1322258991	Equity	Societe Generale SA	549300USLF04ME4XBQ71	04/01/2021	03/27/2023	1,111	596,049	537	36,244		0	699	699	(40,871)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 551 03/27/23	FIA Static Hedging Strategy	1322258893	Equity	Societe Generale SA	04/01/2021	03/27/2023	1,319	727,080	551	38,313		0	859		859	(47,857)	0	0	0	0		
SGIXSMPA IDX Call Option @ 571 03/27/23	FIA Static Hedging Strategy	1422935725	Equity	Societe Generale SA	03/29/2022	03/27/2023	132	75,103	571		3,613	0	178		178	(3,435)	0	0	0	0		
SGIXSMPA IDX Call Option @ 571 03/27/23	FIA Static Hedging Strategy	1424573241	Equity	Societe Generale SA	04/04/2022	03/27/2023	29	16,303	571		792	0	39		39	(753)	0	0	0	0		
SPX IDX Call Option @ 4543 03/27/23	FIA Static Hedging Strategy	645805111	Equity	Credit Suisse International	03/28/2022	03/27/2023	67	305,793	4,543		4,006	0	0		0	(4,006)	0	0	0	0		
SPX IDX Call Option @ 4576 03/27/23	FIA Static Hedging Strategy	645846334	Equity	Credit Suisse International	04/05/2022	03/27/2023	28	129,853	4,576		1,389	0	0		0	(1,389)	0	0	0	0		
SPX IDX Call Option @ 4576 03/27/23	FIA Static Hedging Strategy	645846352	Equity	Credit Suisse International	04/05/2022	03/27/2023	25	114,113	4,576		1,426	0	0		0	(1,426)	0	0	0	0		
SPX IDX Call Option @ 4543 03/27/23	FIA Static Hedging Strategy	645881082	Equity	Credit Suisse International	04/18/2022	03/27/2023	7	33,800	4,543		284	0	0		0	(284)	0	0	0	0		
NDX IDX Call Option @ 14754 03/27/23	FIA Static Hedging Strategy	SWD182779463	Equity	Barclays Bank PLC	04/05/2022	03/27/2023	13	186,199	14,754		21,642	0	688		688	(20,954)	0	0	0	0		
SGIXSMPA IDX Call Option @ 574 03/28/23	FIA Static Hedging Strategy	1424573334	Equity	Societe Generale SA	04/04/2022	03/28/2023	201	115,395	574		5,419	0	256		256	(5,163)	0	0	0	0		
SPX IDX Call Option @ 4576 03/28/23	FIA Static Hedging Strategy	645846350	Equity	Credit Suisse International	04/05/2022	03/28/2023	39	178,079	4,576		2,529	0	0		0	(2,529)	0	0	0	0		
SGIXSMPA IDX Call Option @ 556 03/29/23	FIA Static Hedging Strategy	1323254023	Equity	Societe Generale SA	04/07/2021	03/29/2023	559	310,556	556	16,715		0	281		281	(19,130)	0	0	0	0		
SPX IDX Call Option @ 3964 03/29/23	FIA Static Hedging Strategy	1323255216	Equity	Societe Generale SA	04/07/2021	03/29/2023	51	202,263	3,964	24,936		0	5,516		5,516	(44,080)	0	0	0	0		
SPX IDX Call Option @ 4160 03/29/23	FIA Static Hedging Strategy	1323255334	Equity	Societe Generale SA	04/07/2021	03/29/2023	51	212,228	4,160	(18,258)		0	(2,931)		(2,931)	38,912	0	0	0	0		
SGIXSMPA IDX Call Option @ 581 03/29/23	FIA Static Hedging Strategy	1424573335	Equity	Societe Generale SA	04/04/2022	03/29/2023	218	126,457	581		5,410	0	207		207	(5,203)	0	0	0	0		
SPX IDX Call Option @ 4632 03/29/23	FIA Static Hedging Strategy	645846344	Equity	Credit Suisse International	04/05/2022	03/29/2023	34	157,891	4,632		2,100	0	0		0	(2,100)	0	0	0	0		
SPX IDX Call Option @ 4691 03/29/23	FIA Static Hedging Strategy	SWD182776846	Equity	Barclays Bank PLC	04/05/2022	03/29/2023	482	2,260,600	4,691	(148,571)		0	(2,936)		(2,936)	145,635	0	0	0	0		
SPX IDX Call Option @ 4580 03/29/23	FIA Static Hedging Strategy	SWD182776932	Equity	Barclays Bank PLC	04/05/2022	03/29/2023	482	2,207,116	4,580		184,951	0	4,945		4,945	(180,006)	0	0	0	0		
SPX IDX Call Option @ 4593 03/29/23	FIA Static Hedging Strategy	SWD182776989	Equity	Barclays Bank PLC	04/05/2022	03/29/2023	208	956,208	4,593		78,256	0	2,010		2,010	(76,246)	0	0	0	0		
NDX IDX Call Option @ 15093 03/29/23	FIA Static Hedging Strategy	SWD182779514	Equity	Barclays Bank PLC	04/05/2022	03/29/2023	7	102,177	15,093		10,345	0	275		275	(10,070)	0	0	0	0		
SGIXSMPA IDX Call Option @ 552 03/30/23	FIA Static Hedging Strategy	1323254025	Equity	Societe Generale SA	04/07/2021	03/30/2023	1,070	590,048	552	33,096		0	401		401	(34,507)	0	0	0	0		
SPX IDX Call Option @ 3995 03/30/23	FIA Static Hedging Strategy	1323254249	Equity	Societe Generale SA	04/07/2021	03/30/2023	78	312,074	3,995	36,219		0	7,764		7,764	(66,289)	0	0	0	0		
SGIXSMPA IDX Call Option @ 581 03/30/23	FIA Static Hedging Strategy	1424573336	Equity	Societe Generale SA	04/04/2022	03/30/2023	7	4,312	581		185	0	7		7	(178)	0	0	0	0		
SPX IDX Call Option @ 4602 03/30/23	FIA Static Hedging Strategy	645846354	Equity	Credit Suisse International	04/05/2022	03/30/2023	108	498,491	4,602		6,431	0	0		0	(6,431)	0	0	0	0		
SGIXSMPA IDX Call Option @ 551 03/31/23	FIA Static Hedging Strategy	1323254024	Equity	Societe Generale SA	04/07/2021	03/31/2023	65	35,951	551	2,035		0	24		24	(2,089)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 575 03/31/23	FIA Static Hedging Strategy	1424573339	Equity	Societe Generale SA	04/04/2022	03/31/2023	228	131,003	575		6,095	0	266		266	(5,829)	0	0	0	0		
SPX IDX Call Option @ 4544 03/31/23	FIA Static Hedging Strategy	596532537	Equity	Credit Suisse International	04/11/2022	03/31/2023	12	56,525	4,544		4,189	0	156		156	(4,033)	0	0	0	0		
SPX IDX Call Option @ 4743 03/31/23	FIA Static Hedging Strategy	596532549	Equity	Credit Suisse International	04/11/2022	03/31/2023	12	59,003	4,743		(2,802)	0	(63)		(63)	2,739	0	0	0	0		
NDX IDX Call Option @ 14838 03/31/23	FIA Static Hedging Strategy	596532557	Equity	Credit Suisse International	04/11/2022	03/31/2023	1	7,419	14,838		595	0	27		27	(568)	0	0	0	0		
SPX IDX Call Option @ 4544 03/31/23	FIA Static Hedging Strategy	596532577	Equity	Credit Suisse International	04/11/2022	03/31/2023	20	88,925	4,544		6,588	0	245		245	(6,343)	0	0	0	0		
SPX IDX Call Option @ 4530 03/31/23	FIA Static Hedging Strategy	645846348	Equity	Credit Suisse International	04/05/2022	03/31/2023	103	465,817	4,530		7,500	0	0		0	(7,500)	0	0	0	0		
SPX IDX Call Option @ 4530 03/31/23	FIA Static Hedging Strategy	645865303	Equity	Credit Suisse International	04/11/2022	03/31/2023	2	7,520	4,530		110	0	0		0	(110)	0	0	0	0		
SGIXSMPA IDX Call Option @ 562 04/03/23	FIA Static Hedging Strategy	1348386425	Equity	Societe Generale SA	07/07/2021	04/03/2023	310	174,228	562	11,197		0	128		128	(9,598)	0	0	0	0		
SGIXSMPA IDX Call Option @ 582 04/03/23	FIA Static Hedging Strategy	1426537078	Equity	Societe Generale SA	04/11/2022	04/03/2023	19	11,095	582		523	0	19		19	(504)	0	0	0	0		
SPX IDX Call Option @ 4546 04/03/23	FIA Static Hedging Strategy	645846358	Equity	Credit Suisse International	04/05/2022	04/03/2023	90	409,582	4,546		6,389	0	0		0	(6,389)	0	0	0	0		
SPX IDX Call Option @ 4583 04/03/23	FIA Static Hedging Strategy	645865299	Equity	Credit Suisse International	04/11/2022	04/03/2023	70	320,235	4,583		3,010	0	0		0	(3,010)	0	0	0	0		
SPX IDX Call Option @ 4583 04/03/23	FIA Static Hedging Strategy	645865317	Equity	Credit Suisse International	04/11/2022	04/03/2023	15	67,823	4,583		590	0	0		0	(590)	0	0	0	0		
SPX IDX Call Option @ 4275 04/04/23	FIA Static Hedging Strategy	1325092817	Equity	Societe Generale SA	04/14/2021	04/04/2023	63	269,429	4,275	(21,017)		0	(2,476)		(2,476)	43,955	0	0	0	0		
SPX IDX Call Option @ 4078 04/04/23	FIA Static Hedging Strategy	1325092910	Equity	Societe Generale SA	04/14/2021	04/04/2023	63	256,990	4,078	28,750		0	5,020		5,020	(50,805)	0	0	0	0		
SGIXSMPA IDX Call Option @ 578 04/04/23	FIA Static Hedging Strategy	1426537079	Equity	Societe Generale SA	04/11/2022	04/04/2023	502	290,465	578		14,231	0	559		559	(13,672)	0	0	0	0		
SPX IDX Call Option @ 4583 04/04/23	FIA Static Hedging Strategy	645865315	Equity	Credit Suisse International	04/11/2022	04/04/2023	15	70,481	4,583		888	0	0		0	(888)	0	0	0	0		
SPX IDX Call Option @ 4583 04/04/23	FIA Static Hedging Strategy	645953657	Equity	Credit Suisse International	05/02/2022	04/04/2023	1	2,704	4,583		12	0	0		0	(12)	0	0	0	0		
SPX IDX Call Option @ 2920 04/04/23	FIA Static Hedging Strategy	671501542	Equity	Credit Suisse International	04/16/2020	04/04/2023	186	544,448	2,920	61,999		0	143,698		143,698	(205,323)	0	0	0	0		
SGIXSMPA IDX Call Option @ 562 04/05/23	FIA Static Hedging Strategy	1325090595	Equity	Societe Generale SA	04/14/2021	04/05/2023	759	426,155	562	23,017		0	320		320	(23,959)	0	0	0	0		
SPX IDX Call Option @ 4117 04/05/23	FIA Static Hedging Strategy	1325092752	Equity	Societe Generale SA	04/14/2021	04/05/2023	100	410,219	4,117	42,647		0	7,026		7,026	(78,245)	0	0	0	0		
SGIXSMPA IDX Call Option @ 578 04/05/23	FIA Static Hedging Strategy	1426537082	Equity	Societe Generale SA	04/11/2022	04/05/2023	258	148,949	578		7,351	0	297		297	(7,055)	0	0	0	0		
SPX IDX Call Option @ 4507 04/05/23	FIA Static Hedging Strategy	596532521	Equity	Credit Suisse International	04/11/2022	04/05/2023	553	2,492,826	4,507		201,907	0	8,705		8,705	(193,202)	0	0	0	0		
SPX IDX Call Option @ 4525 04/05/23	FIA Static Hedging Strategy	596532527	Equity	Credit Suisse International	04/11/2022	04/05/2023	231	1,044,344	4,525		81,058	0	3,366		3,366	(77,692)	0	0	0	0		
SPX IDX Call Option @ 4628 04/05/23	FIA Static Hedging Strategy	596532539	Equity	Credit Suisse International	04/11/2022	04/05/2023	553	2,559,466	4,628		(159,774)	0	(5,032)		(5,032)	154,742	0	0	0	0		
NDX IDX Call Option @ 14562 04/05/23	FIA Static Hedging Strategy	596532563	Equity	Credit Suisse International	04/11/2022	04/05/2023	13	187,116	14,562		17,287	0	947		947	(16,340)	0	0	0	0		
SPX IDX Call Option @ 4525 04/05/23	FIA Static Hedging Strategy	645865305	Equity	Credit Suisse International	04/11/2022	04/05/2023	112	506,678	4,525		7,245	0	0		0	(7,245)	0	0	0	0		

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

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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	1325090596	Equity	Societe Generale SA	04/14/2021	04/06/2023	690	387,414	562	20,920		0	228		228	(20,449)	0	0	0	0		
SGIXSMPA IDX Call Option @ 584 04/06/23	FIA Static Hedging Strategy	1426537068	Equity	Societe Generale SA	04/11/2022	04/06/2023	410	239,519	584	10,932		0	387		387	(10,544)	0	0	0	0		
SPX IDX Call Option @ 4481 04/06/23	FIA Static Hedging Strategy	645865319	Equity	Credit Suisse International	04/11/2022	04/06/2023	143	642,731	4,481	7,649		0	0		0	(7,649)	0	0	0	0		
SGIXSMPA IDX Call Option @ 564 04/10/23	FIA Static Hedging Strategy	1325090594	Equity	Societe Generale SA	04/14/2021	04/10/2023	183	102,928	564	5,471		0	43		43	(4,837)	0	0	0	0		
SGIXSMPA IDX Call Option @ 559 04/10/23	FIA Static Hedging Strategy	1325090597	Equity	Societe Generale SA	04/14/2021	04/10/2023	50	27,734	559	1,543		0	13		13	(1,374)	0	0	0	0		
SGIXSMPA IDX Call Option @ 588 04/10/23	FIA Static Hedging Strategy	1426537074	Equity	Societe Generale SA	04/11/2022	04/10/2023	318	187,134	588	8,173		0	275		275	(7,899)	0	0	0	0		
SGIXSMPA IDX Call Option @ 590 04/10/23	FIA Static Hedging Strategy	1426537083	Equity	Societe Generale SA	04/11/2022	04/10/2023	26	15,419	590	657		0	22		22	(636)	0	0	0	0		
SGIXSMPA IDX Call Option @ 590 04/10/23	FIA Static Hedging Strategy	1427796591	Equity	Societe Generale SA	04/18/2022	04/10/2023	29	17,290	590	634		0	24		24	(610)	0	0	0	0		
SGIXSMPA IDX Call Option @ 588 04/10/23	FIA Static Hedging Strategy	1430107863	Equity	Societe Generale SA	04/25/2022	04/10/2023	5	2,966	588	118		0	4		4	(114)	0	0	0	0		
SPX IDX Call Option @ 4494 04/10/23	FIA Static Hedging Strategy	596549232	Equity	Credit Suisse International	04/18/2022	04/10/2023	9	39,095	4,494	2,979		0	155		155	(2,824)	0	0	0	0		
SPX IDX Call Option @ 4499 04/10/23	FIA Static Hedging Strategy	596549238	Equity	Credit Suisse International	04/18/2022	04/10/2023	19	84,443	4,499	6,370		0	326		326	(6,044)	0	0	0	0		
SPX IDX Call Option @ 4641 04/10/23	FIA Static Hedging Strategy	596549250	Equity	Credit Suisse International	04/18/2022	04/10/2023	19	87,105	4,641	(4,801)		0	(173)		(173)	4,628	0	0	0	0		
SPX IDX Call Option @ 4646 04/10/23	FIA Static Hedging Strategy	596573019	Equity	Credit Suisse International	04/25/2022	04/10/2023	2	6,970	4,646	(285)		0	(13)		(13)	272	0	0	0	0		
SPX IDX Call Option @ 4500 04/10/23	FIA Static Hedging Strategy	596573039	Equity	Credit Suisse International	04/25/2022	04/10/2023	2	6,750	4,500	400		0	26		26	(374)	0	0	0	0		
NDX IDX Call Option @ 14312 04/10/23	FIA Static Hedging Strategy	596602480	Equity	Credit Suisse International	05/02/2022	04/10/2023	0	3,864	14,312	231		0	26		26	(205)	0	0	0	0		
NDX IDX Call Option @ 14328 04/10/23	FIA Static Hedging Strategy	596626990	Equity	Credit Suisse International	05/09/2022	04/10/2023	1	8,884	14,328	389		0	60		60	(329)	0	0	0	0		
SPX IDX Call Option @ 4500 04/10/23	FIA Static Hedging Strategy	645865309	Equity	Credit Suisse International	04/11/2022	04/10/2023	66	295,574	4,500	3,517		0	0		0	(3,517)	0	0	0	0		
SPX IDX Call Option @ 4488 04/10/23	FIA Static Hedging Strategy	645865321	Equity	Credit Suisse International	04/11/2022	04/10/2023	42	189,630	4,488	2,598		0	0		0	(2,598)	0	0	0	0		
SPX IDX Call Option @ 4488 04/10/23	FIA Static Hedging Strategy	645881066	Equity	Credit Suisse International	04/18/2022	04/10/2023	1	5,386	4,488	59		0	0		0	(59)	0	0	0	0		
SPX IDX Call Option @ 4413 04/10/23	FIA Static Hedging Strategy	645881074	Equity	Credit Suisse International	04/18/2022	04/10/2023	93	409,659	4,413	6,268		0	0		0	(6,268)	0	0	0	0		
SPX IDX Call Option @ 4500 04/10/23	FIA Static Hedging Strategy	645881078	Equity	Credit Suisse International	04/18/2022	04/10/2023	12	53,913	4,500	577		0	0		0	(577)	0	0	0	0		
SGIXSMPA IDX Call Option @ 582 04/11/23	FIA Static Hedging Strategy	1427796595	Equity	Societe Generale SA	04/18/2022	04/11/2023	424	246,807	582	10,081		0	461		461	(9,620)	0	0	0	0		
SPX IDX Call Option @ 4419 04/11/23	FIA Static Hedging Strategy	596549220	Equity	Credit Suisse International	04/18/2022	04/11/2023	581	2,565,687	4,419	230,342		0	14,173		14,173	(216,169)	0	0	0	0		
SPX IDX Call Option @ 4531 04/11/23	FIA Static Hedging Strategy	596549228	Equity	Credit Suisse International	04/18/2022	04/11/2023	581	2,631,139	4,531	(184,238)		0	(8,895)		(8,895)	175,343	0	0	0	0		
SPX IDX Call Option @ 4423 04/11/23	FIA Static Hedging Strategy	596549244	Equity	Credit Suisse International	04/18/2022	04/11/2023	215	952,426	4,423	82,995		0	5,163		5,163	(77,832)	0	0	0	0		

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NDX IDX Call Option @ 13972 04/11/23	FIA Static Hedging Strategy	596549252	Equity	Credit Suisse International	04/18/2022	04/11/2023	24	329,046	13,972		36,576	0	3,170		3,170	(33,406)	0	0	0	0		
SPX IDX Call Option @ 4413 04/11/23	FIA Static Hedging Strategy	645881088	Equity	Credit Suisse International	04/18/2022	04/11/2023	100	440,944	4,413		5,997	0	0		0	(5,997)	0	0	0	0		
SPX IDX Call Option @ 4413 04/11/23	FIA Static Hedging Strategy	645925901	Equity	Credit Suisse International	04/25/2022	04/11/2023	5	21,577	4,413		201	0	0		0	(201)	0	0	0	0		
SGIXSMPA IDX Call Option @ 566 04/12/23	FIA Static Hedging Strategy	1327052210	Equity	Societe Generale SA	04/21/2021	04/12/2023	951	538,439	566		35,767	0	277		277	(26,798)	0	0	0	0		
SGIXSMPA IDX Call Option @ 580 04/12/23	FIA Static Hedging Strategy	1427796594	Equity	Societe Generale SA	04/18/2022	04/12/2023	308	178,784	580		7,572	0	333		333	(7,239)	0	0	0	0		
SPX IDX Call Option @ 4397 04/12/23	FIA Static Hedging Strategy	645881072	Equity	Credit Suisse International	04/18/2022	04/12/2023	133	585,696	4,397		8,375	0	0		0	(8,375)	0	0	0	0		
SGIXSMPA IDX Call Option @ 567 04/13/23	FIA Static Hedging Strategy	1327052211	Equity	Societe Generale SA	04/21/2021	04/13/2023	45	25,353	567		1,670	0	11		11	(1,216)	0	0	0	0		
SPX IDX Call Option @ 4143 04/13/23	FIA Static Hedging Strategy	1327119508	Equity	Societe Generale SA	04/21/2021	04/13/2023	93	383,455	4,143		39,739	0	6,367		6,367	(71,386)	0	0	0	0		
SPX IDX Call Option @ 4357 04/13/23	FIA Static Hedging Strategy	1327120236	Equity	Societe Generale SA	04/21/2021	04/13/2023	93	403,206	4,357	(28,311)		0	(2,926)		(2,926)	60,223	0	0	0	0		
SGIXSMPA IDX Call Option @ 583 04/13/23	FIA Static Hedging Strategy	1427796596	Equity	Societe Generale SA	04/18/2022	04/13/2023	134	78,176	583		3,184	0	120		120	(3,064)	0	0	0	0		
SGIXSMPA IDX Call Option @ 583 04/13/23	FIA Static Hedging Strategy	1432100779	Equity	Societe Generale SA	05/02/2022	04/13/2023	20	11,603	583		400	0	18		18	(382)	0	0	0	0		
SPX IDX Call Option @ 4447 04/13/23	FIA Static Hedging Strategy	645881086	Equity	Credit Suisse International	04/18/2022	04/13/2023	112	499,485	4,447		6,144	0	0		0	(6,144)	0	0	0	0		
SPX IDX Call Option @ 4204 04/14/23	FIA Static Hedging Strategy	1327119118	Equity	Societe Generale SA	04/21/2021	04/14/2023	56	235,441	4,204	22,535		0	3,156		3,156	(41,378)	0	0	0	0		
SGIXSMPA IDX Call Option @ 579 04/14/23	FIA Static Hedging Strategy	1427796586	Equity	Societe Generale SA	04/18/2022	04/14/2023	48	27,696	579		1,197	0	47		47	(1,150)	0	0	0	0		
SGIXSMPA IDX Call Option @ 579 04/14/23	FIA Static Hedging Strategy	1430107865	Equity	Societe Generale SA	04/25/2022	04/14/2023	23	13,316	579		611	0	22		22	(589)	0	0	0	0		
SPX IDX Call Option @ 4393 04/14/23	FIA Static Hedging Strategy	645881068	Equity	Credit Suisse International	04/18/2022	04/14/2023	238	1,043,767	4,393		15,030	0	0		0	(15,030)	0	0	0	0		
SPX IDX Call Option @ 4393 04/14/23	FIA Static Hedging Strategy	645925917	Equity	Credit Suisse International	04/25/2022	04/14/2023	7	30,572	4,393		324	0	0		0	(324)	0	0	0	0		
SPX IDX Call Option @ 4393 04/14/23	FIA Static Hedging Strategy	645953635	Equity	Credit Suisse International	05/02/2022	04/14/2023	2	7,204	4,393		53	0	0		0	(53)	0	0	0	0		
SGIXSMPA IDX Call Option @ 587 04/17/23	FIA Static Hedging Strategy	1327052209	Equity	Societe Generale SA	04/21/2021	04/17/2023	184	107,654	587		5,993	0	29		29	(4,306)	0	0	0	0		
SGIXSMPA IDX Call Option @ 579 04/17/23	FIA Static Hedging Strategy	1327052213	Equity	Societe Generale SA	04/21/2021	04/17/2023	250	144,547	579		8,621	0	76		76	(6,678)	0	0	0	0		
SGIXSMPA IDX Call Option @ 584 04/17/23	FIA Static Hedging Strategy	1348386439	Equity	Societe Generale SA	07/07/2021	04/17/2023	10	6,082	584	323		0	2		2	(253)	0	0	0	0		
SPX IDX Call Option @ 4392 04/17/23	FIA Static Hedging Strategy	645925895	Equity	Credit Suisse International	04/25/2022	04/17/2023	97	428,146	4,392		4,367	0	0		0	(4,367)	0	0	0	0		
SPX IDX Call Option @ 4392 04/17/23	FIA Static Hedging Strategy	645925897	Equity	Credit Suisse International	04/25/2022	04/17/2023	34	149,186	4,392		1,507	0	0		0	(1,507)	0	0	0	0		
SPX IDX Call Option @ 4392 04/17/23	FIA Static Hedging Strategy	645925911	Equity	Credit Suisse International	04/25/2022	04/17/2023	18	79,841	4,392		631	0	0		0	(631)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 574 04/18/23	FIA Static Hedging Strategy	1430107862	Equity	Societe Generale SA	04/25/2022	04/18/2023	324	185,671	574		9,126	0	388		388	(8,739)	0	0	0	0		
SGIXSMPA IDX Call Option @ 574 04/18/23	FIA Static Hedging Strategy	1432100792	Equity	Societe Generale SA	05/02/2022	04/18/2023	64	36,896	574		1,474	0	77		77	(1,397)	0	0	0	0		
SGIXSMPA IDX Call Option @ 574 04/18/23	FIA Static Hedging Strategy	1434105537	Equity	Societe Generale SA	05/09/2022	04/18/2023	124	71,210	574		2,722	0	149		149	(2,573)	0	0	0	0		
NDX IDX Call Option @ 13899 04/18/23	FIA Static Hedging Strategy	596573025	Equity	Credit Suisse International	04/25/2022	04/18/2023	16	226,273	13,899		21,007	0	2,501		2,501	(18,506)	0	0	0	0		
SPX IDX Call Option @ 4413 04/18/23	FIA Static Hedging Strategy	596573026	Equity	Credit Suisse International	04/25/2022	04/18/2023	717	3,164,946	4,413		229,138	0	19,316		19,316	(209,822)	0	0	0	0		
SPX IDX Call Option @ 4431 04/18/23	FIA Static Hedging Strategy	596573029	Equity	Credit Suisse International	04/25/2022	04/18/2023	286	1,267,979	4,431		88,878	0	7,182		7,182	(81,696)	0	0	0	0		
SPX IDX Call Option @ 4537 04/18/23	FIA Static Hedging Strategy	596573053	Equity	Credit Suisse International	04/25/2022	04/18/2023	717	3,253,829	4,537		(177,485)	0	(11,705)		(11,705)	165,780	0	0	0	0		
SPX IDX Call Option @ 4392 04/18/23	FIA Static Hedging Strategy	645925915	Equity	Credit Suisse International	04/25/2022	04/18/2023	50	219,585	4,392		2,306	0	0		0	(2,306)	0	0	0	0		
SPX IDX Call Option @ 4392 04/18/23	FIA Static Hedging Strategy	645953653	Equity	Credit Suisse International	05/02/2022	04/18/2023	1	5,753	4,392		54	0	0		0	(54)	0	0	0	0		
SGIXSMPA IDX Call Option @ 584 04/19/23	FIA Static Hedging Strategy	1328842985	Equity	Societe Generale SA	04/28/2021	04/19/2023	832	486,280	584	25,862		0	254		254	(20,678)	0	0	0	0		
SGIXSMPA IDX Call Option @ 588 04/19/23	FIA Static Hedging Strategy	1430107664	Equity	Societe Generale SA	04/25/2022	04/19/2023	407	239,083	588		9,838	0	409		409	(9,429)	0	0	0	0		
SPX IDX Call Option @ 4341 04/19/23	FIA Static Hedging Strategy	596602502	Equity	Credit Suisse International	05/02/2022	04/19/2023	23	100,311	4,341		6,591	0	823		823	(5,768)	0	0	0	0		
SPX IDX Call Option @ 4462 04/19/23	FIA Static Hedging Strategy	645925899	Equity	Credit Suisse International	04/25/2022	04/19/2023	69	307,491	4,462		3,167	0	0		0	(3,167)	0	0	0	0		
SPX IDX Call Option @ 4160 04/19/23	FIA Static Hedging Strategy	SWD160116753	Equity	Barclays Bank PLC	04/28/2021	04/19/2023	52	214,869	4,160	22,533		0	3,514		3,514	(39,370)	0	0	0	0		
SGIXSMPA IDX Call Option @ 588 04/20/23	FIA Static Hedging Strategy	1328842984	Equity	Societe Generale SA	04/28/2021	04/20/2023	364	214,380	588	10,979		0	92		92	(8,784)	0	0	0	0		
SGIXSMPA IDX Call Option @ 602 04/20/23	FIA Static Hedging Strategy	1430107663	Equity	Societe Generale SA	04/25/2022	04/20/2023	62	37,289	602		1,276	0	42		42	(1,234)	0	0	0	0		
SPX IDX Call Option @ 4364 04/20/23	FIA Static Hedging Strategy	596602474	Equity	Credit Suisse International	05/02/2022	04/20/2023	76	330,065	4,364		20,761	0	2,501		2,501	(18,260)	0	0	0	0		
SPX IDX Call Option @ 4493 04/20/23	FIA Static Hedging Strategy	596602484	Equity	Credit Suisse International	05/02/2022	04/20/2023	76	339,844	4,493	(15,966)		0	(1,518)		(1,518)	14,448	0	0	0	0		
SPX IDX Call Option @ 4459 04/20/23	FIA Static Hedging Strategy	645925913	Equity	Credit Suisse International	04/25/2022	04/20/2023	124	550,965	4,459		7,107	0	0		0	(7,107)	0	0	0	0		
SPX IDX Call Option @ 3071 04/20/23	FIA Static Hedging Strategy	671563331	Equity	Credit Suisse International	05/01/2020	04/20/2023	98	299,716	3,071	29,375		0	64,268		64,268	(105,501)	0	0	0	0		
SPX IDX Call Option @ 4136 04/20/23	FIA Static Hedging Strategy	SWD160116721	Equity	Barclays Bank PLC	04/28/2021	04/20/2023	95	393,000	4,136	42,670		0	7,038		7,038	(73,600)	0	0	0	0		
SPX IDX Call Option @ 4337 04/20/23	FIA Static Hedging Strategy	SWD160116735	Equity	Barclays Bank PLC	04/28/2021	04/20/2023	95	412,056	4,337	(30,483)		0	(3,460)		(3,460)	63,064	0	0	0	0		
SGIXSMPA IDX Call Option @ 597 04/21/23	FIA Static Hedging Strategy	1430107864	Equity	Societe Generale SA	04/25/2022	04/21/2023	99	59,035	597		2,161	0	81		81	(2,080)	0	0	0	0		
SGIXSMPA IDX Call Option @ 597 04/21/23	FIA Static Hedging Strategy	1432100789	Equity	Societe Generale SA	05/02/2022	04/21/2023	5	2,961	597		86	0	4		4	(82)	0	0	0	0		
SPX IDX Call Option @ 4394 04/21/23	FIA Static Hedging Strategy	645925893	Equity	Credit Suisse International	04/25/2022	04/21/2023	63	276,669	4,394		3,016	0	0		0	(3,016)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 594 04/24/23	FIA Static Hedging Strategy	1328842986	Equity	Societe Generale SA	04/28/2021	04/24/2023	284	168,442	594	8,227		0	99		99	(6,829)	0	0	0	0		
SGIXSMPA IDX Call Option @ 590 04/24/23	FIA Static Hedging Strategy	1328842987	Equity	Societe Generale SA	04/28/2021	04/24/2023	334	197,013	590	9,927		0	120		120	(8,192)	0	0	0	0		
SGIXSMPA IDX Call Option @ 585 04/24/23	FIA Static Hedging Strategy	1430107669	Equity	Societe Generale SA	04/25/2022	04/24/2023	67	39,232	585		1,684	0	84		84	(1,600)	0	0	0	0		
SGIXSMPA IDX Call Option @ 585 04/24/23	FIA Static Hedging Strategy	1432100780	Equity	Societe Generale SA	05/02/2022	04/24/2023	18	10,503	585		363	0	23		23	(340)	0	0	0	0		
SPX IDX Call Option @ 4272 04/24/23	FIA Static Hedging Strategy	645925909	Equity	Credit Suisse International	04/25/2022	04/24/2023	17	71,082	4,272		953	0	0		0	(953)	0	0	0	0		
SPX IDX Call Option @ 4296 04/24/23	FIA Static Hedging Strategy	645953637	Equity	Credit Suisse International	05/02/2022	04/24/2023	35	150,966	4,296		1,464	0	0		0	(1,464)	0	0	0	0		
SPX IDX Call Option @ 4296 04/24/23	FIA Static Hedging Strategy	645953651	Equity	Credit Suisse International	05/02/2022	04/24/2023	55	236,544	4,296		2,082	0	0		0	(2,082)	0	0	0	0		
SGIXSMPA IDX Call Option @ 585 04/25/23	FIA Static Hedging Strategy	1432100781	Equity	Societe Generale SA	05/02/2022	04/25/2023	270	157,937	585		5,489	0	340		340	(5,149)	0	0	0	0		
NDX IDX Call Option @ 13244 04/25/23	FIA Static Hedging Strategy	596602482	Equity	Credit Suisse International	05/02/2022	04/25/2023	19	250,049	13,244		26,262	0	5,195		5,195	(21,067)	0	0	0	0		
SPX IDX Call Option @ 4296 04/25/23	FIA Static Hedging Strategy	645953647	Equity	Credit Suisse International	05/02/2022	04/25/2023	63	272,116	4,296		2,830	0	0		0	(2,830)	0	0	0	0		
SGIXSMPA IDX Call Option @ 589 04/26/23	FIA Static Hedging Strategy	1330738989	Equity	Societe Generale SA	05/05/2021	04/26/2023	539	317,841	589	17,753		0	206		206	(14,513)	0	0	0	0		
SGIXSMPA IDX Call Option @ 580 04/26/23	FIA Static Hedging Strategy	1432100786	Equity	Societe Generale SA	05/02/2022	04/26/2023	160	92,584	580		3,468	0	241		241	(3,227)	0	0	0	0		
SPX IDX Call Option @ 4234 04/26/23	FIA Static Hedging Strategy	596602492	Equity	Credit Suisse International	05/02/2022	04/26/2023	292	1,234,906	4,234		101,237	0	16,242		16,242	(84,995)	0	0	0	0		
SPX IDX Call Option @ 4227 04/26/23	FIA Static Hedging Strategy	596602498	Equity	Credit Suisse International	05/02/2022	04/26/2023	664	2,805,492	4,227		235,656	0	37,894		37,894	(197,762)	0	0	0	0		
SPX IDX Call Option @ 4346 04/26/23	FIA Static Hedging Strategy	596602508	Equity	Credit Suisse International	05/02/2022	04/26/2023	664	2,884,509	4,346		(189,644)	0	(24,738)		(24,738)	164,906	0	0	0	0		
SPX IDX Call Option @ 4175 04/26/23	FIA Static Hedging Strategy	645953665	Equity	Credit Suisse International	05/02/2022	04/26/2023	21	88,389	4,175		1,123	0	0		0	(1,123)	0	0	0	0		
SGIXSMPA IDX Call Option @ 589 04/27/23	FIA Static Hedging Strategy	1330738976	Equity	Societe Generale SA	05/05/2021	04/27/2023	652	384,221	589	21,533		0	254		254	(17,341)	0	0	0	0		
SGIXSMPA IDX Call Option @ 580 04/27/23	FIA Static Hedging Strategy	1432100776	Equity	Societe Generale SA	05/02/2022	04/27/2023	287	166,781	580		6,196	0	425		425	(5,771)	0	0	0	0		
SPX IDX Call Option @ 4184 04/27/23	FIA Static Hedging Strategy	645953639	Equity	Credit Suisse International	05/02/2022	04/27/2023	248	1,037,538	4,184		14,422	0	0		0	(14,422)	0	0	0	0		
SPX IDX Call Option @ 4257 04/27/23	FIA Static Hedging Strategy	78508278	Equity	Wells Fargo Bank NA	05/05/2021	04/27/2023	39	166,361	4,257	14,538		0	2,025		2,025	(27,758)	0	0	0	0		
SPX IDX Call Option @ 4193 04/27/23	FIA Static Hedging Strategy	78508282	Equity	Wells Fargo Bank NA	05/05/2021	04/27/2023	42	174,288	4,193	16,864		0	2,693		2,693	(30,970)	0	0	0	0		
SPX IDX Call Option @ 4420 04/27/23	FIA Static Hedging Strategy	78508283	Equity	Wells Fargo Bank NA	05/05/2021	04/27/2023	42	183,744	4,420	(11,837)		0	(1,195)		(1,195)	25,608	0	0	0	0		
SGIXSMPA IDX Call Option @ 584 04/28/23	FIA Static Hedging Strategy	1432100775	Equity	Societe Generale SA	05/02/2022	04/28/2023	166	96,814	584		3,455	0	227		227	(3,228)	0	0	0	0		
SGIXSMPA IDX Call Option @ 584 04/28/23	FIA Static Hedging Strategy	1434106052	Equity	Societe Generale SA	05/09/2022	04/28/2023	16	9,224	584		315	0	22		22	(293)	0	0	0	0		

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SPX IDX Call Option @ 4288 04/28/23	FIA Static Hedging Strategy	645953655	Equity	Credit Suisse International	05/02/2022	04/28/2023	27	113,619	4,288		1,113	0	0		0	(1,113)	0	0	0	0		
SGIXSMPA IDX Call Option @ 596 05/01/23	FIA Static Hedging Strategy	1330738986	Equity	Societe Generale SA	05/05/2021	05/01/2023	883	526,235	596	27,711		0	206		206	(21,866)	0	0	0	0		
SGIXSMPA IDX Call Option @ 594 05/01/23	FIA Static Hedging Strategy	1330738988	Equity	Societe Generale SA	05/05/2021	05/01/2023	56	33,528	594	1,810		0	8		8	(1,158)	0	0	0	0		
SGIXSMPA IDX Call Option @ 602 05/01/23	FIA Static Hedging Strategy	1348386440	Equity	Societe Generale SA	07/07/2021	05/01/2023	225	135,338	602	6,028		0	20		20	(4,387)	0	0	0	0		
SGIXSMPA IDX Call Option @ 574 05/01/23	FIA Static Hedging Strategy	1432100777	Equity	Societe Generale SA	05/02/2022	05/01/2023	109	62,375	574	2,559		0	202		202	(2,357)	0	0	0	0		
SGIXSMPA IDX Call Option @ 574 05/01/23	FIA Static Hedging Strategy	1434106896	Equity	Societe Generale SA	05/09/2022	05/01/2023	17	10,033	574	396		0	33		33	(364)	0	0	0	0		
SPX IDX Call Option @ 4132 05/01/23	FIA Static Hedging Strategy	596626980	Equity	Credit Suisse International	05/09/2022	05/01/2023	4	14,668	4,132	1,272		0	288		288	(984)	0	0	0	0		
SPX IDX Call Option @ 4132 05/01/23	FIA Static Hedging Strategy	596627004	Equity	Credit Suisse International	05/09/2022	05/01/2023	8	31,237	4,132	2,708		0	613		613	(2,095)	0	0	0	0		
SPX IDX Call Option @ 4328 05/01/23	FIA Static Hedging Strategy	596627008	Equity	Credit Suisse International	05/09/2022	05/01/2023	8	32,721	4,328	(1,902)		0	(314)		(314)	1,588	0	0	0	0		
SPX IDX Call Option @ 4132 05/01/23	FIA Static Hedging Strategy	645953641	Equity	Credit Suisse International	05/02/2022	05/01/2023	106	437,076	4,132	6,556		0	0		0	(6,556)	0	0	0	0		
SPX IDX Call Option @ 4155 05/01/23	FIA Static Hedging Strategy	645974775	Equity	Credit Suisse International	05/09/2022	05/01/2023	31	127,529	4,155	1,275		0	0		0	(1,275)	0	0	0	0		
SPX IDX Call Option @ 4155 05/01/23	FIA Static Hedging Strategy	645974779	Equity	Credit Suisse International	05/09/2022	05/01/2023	46	190,981	4,155	1,528		0	0		0	(1,528)	0	0	0	0		
SPX IDX Call Option @ 3115 05/01/23	FIA Static Hedging Strategy	671605642	Equity	Credit Suisse International	05/14/2020	05/01/2023	82	255,178	3,115	21,833		0	51,859		51,859	(87,788)	0	0	0	0		
SGIXSMPA IDX Call Option @ 571 05/02/23	FIA Static Hedging Strategy	1434105572	Equity	Societe Generale SA	05/09/2022	05/02/2023	494	282,204	571	11,548		0	989		989	(10,559)	0	0	0	0		
SPX IDX Call Option @ 4155 05/02/23	FIA Static Hedging Strategy	645974783	Equity	Credit Suisse International	05/09/2022	05/02/2023	50	207,520	4,155	2,739		0	0		0	(2,739)	0	0	0	0		
SGIXSMPA IDX Call Option @ 602 05/03/23	FIA Static Hedging Strategy	1332918534	Equity	Societe Generale SA	05/12/2021	05/03/2023	1,680	1,011,216	602	49,148		0	254		254	(33,678)	0	0	0	0		
SGIXSMPA IDX Call Option @ 573 05/03/23	FIA Static Hedging Strategy	1434105584	Equity	Societe Generale SA	05/09/2022	05/03/2023	461	263,960	573	10,638		0	897		897	(9,742)	0	0	0	0		
SPX IDX Call Option @ 4203 05/03/23	FIA Static Hedging Strategy	596626974	Equity	Credit Suisse International	05/09/2022	05/03/2023	300	1,260,912	4,203	96,186		0	19,638		19,638	(76,548)	0	0	0	0		
SPX IDX Call Option @ 4289 05/03/23	FIA Static Hedging Strategy	596626976	Equity	Credit Suisse International	05/09/2022	05/03/2023	638	2,736,272	4,289	(173,807)		0	(30,988)		(30,988)	142,819	0	0	0	0		
NDX IDX Call Option @ 13063 05/03/23	FIA Static Hedging Strategy	596627016	Equity	Credit Suisse International	05/09/2022	05/03/2023	11	143,040	13,063	12,923		0	3,636		3,636	(9,287)	0	0	0	0		
SPX IDX Call Option @ 4181 05/03/23	FIA Static Hedging Strategy	596627024	Equity	Credit Suisse International	05/09/2022	05/03/2023	638	2,667,418	4,181	217,255		0	44,922		44,922	(172,333)	0	0	0	0		
SPX IDX Call Option @ 4175 05/03/23	FIA Static Hedging Strategy	645974787	Equity	Credit Suisse International	05/09/2022	05/03/2023	194	809,584	4,175	8,905		0	0		0	(8,905)	0	0	0	0		
SPX IDX Call Option @ 4229 05/03/23	FIA Static Hedging Strategy	SWD160822120	Equity	Barclays Bank PLC	05/12/2021	05/03/2023	92	389,799	4,229	31,447		0	5,535		5,535	(66,916)	0	0	0	0		
SGIXSMPA IDX Call Option @ 603 05/04/23	FIA Static Hedging Strategy	1332918544	Equity	Societe Generale SA	05/12/2021	05/04/2023	565	340,594	603	16,345		0	89		89	(11,373)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 578 05/04/23	FIA Static Hedging Strategy	1434106859	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/09/2022	05/04/2023	23	13,217	578	494	0	38		38	(456)	0	0	0	0		
SPX IDX Call Option @ 4300 05/04/23	FIA Static Hedging Strategy	645974785	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/09/2022	05/04/2023	119	513,569	4,300	4,314	0	0		0	(4,314)	0	0	0	0		
SPX IDX Call Option @ 4195 05/04/23	FIA Static Hedging Strategy	SWD160822121	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/12/2021	05/04/2023	62	258,532	4,195	22,120	0	4,176		4,176	(45,840)	0	0	0	0		
SPX IDX Call Option @ 4415 05/04/23	FIA Static Hedging Strategy	SWD160822122	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/12/2021	05/04/2023	62	272,075	4,415	(15,152)	0	(1,943)		(1,943)	38,262	0	0	0	0		
SGIXSMPA IDX Call Option @ 601 05/05/23	FIA Static Hedging Strategy	1332918527	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/12/2021	05/05/2023	23	13,711	601	672	0	4		4	(467)	0	0	0	0		
SGIXSMPA IDX Call Option @ 570 05/05/23	FIA Static Hedging Strategy	1434106124	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/09/2022	05/05/2023	57	32,260	570	1,342	0	120		120	(1,222)	0	0	0	0		
SPX IDX Call Option @ 4147 05/05/23	FIA Static Hedging Strategy	645974777	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/09/2022	05/05/2023	111	459,307	4,147	4,547	0	0		0	(4,547)	0	0	0	0		
SGIXSMPA IDX Call Option @ 611 05/08/23	FIA Static Hedging Strategy	1332918533	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/12/2021	05/08/2023	385	235,058	611	10,543	0	56		56	(7,200)	0	0	0	0		
SGIXSMPA IDX Call Option @ 570 05/08/23	FIA Static Hedging Strategy	1434106117	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/09/2022	05/08/2023	288	163,956	570	6,930	0	646		646	(6,284)	0	0	0	0		
SGIXSMPA IDX Call Option @ 570 05/08/23	FIA Static Hedging Strategy	1436369403	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/16/2022	05/08/2023	22	12,298	570	521	0	48		48	(472)	0	0	0	0		
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	645974781	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	05/09/2022	05/08/2023	75	307,436	4,123	3,751	0	0		0	(3,751)	0	0	0	0		
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	99C8C80X0	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/08/2023	3	13,772	4,123	149	0	0		0	(149)	0	0	0	0		
SPX IDX Call Option @ 3991 05/08/23	FIA Static Hedging Strategy	99C8C8101	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/08/2023	49	194,174	3,991	2,874	0	0		0	(2,874)	0	0	0	0		
SPX IDX Call Option @ 3991 05/08/23	FIA Static Hedging Strategy	99C8C8119	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/08/2023	3	11,575	3,991	103	0	0		0	(103)	0	0	0	0		
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	SWD185418549	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/08/2023	5	19,215	4,123	1,672	0	407		407	(1,266)	0	0	0	0		
SPX IDX Call Option @ 4330 05/08/23	FIA Static Hedging Strategy	SWD185418567	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/08/2023	5	20,176	4,330	(1,126)	0	(206)		(206)	920	0	0	0	0		
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	SWD185418597	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/08/2023	6	25,111	4,123	2,185	0	531		531	(1,654)	0	0	0	0		
NDX IDX Call Option @ 12694 05/08/23	FIA Static Hedging Strategy	SWD185418655	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/08/2023	1	16,755	12,694	1,759	0	586		586	(1,173)	0	0	0	0		
SGIXSMPA IDX Call Option @ 563 05/09/23	FIA Static Hedging Strategy	1436369383	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/16/2022	05/09/2023	355	199,830	563	9,197	0	974		974	(8,222)	0	0	0	0		
SPX IDX Call Option @ 3991 05/09/23	FIA Static Hedging Strategy	99C8C80Z5	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/09/2023	145	578,091	3,991	7,978	0	7		7	(7,970)	0	0	0	0		
SPX IDX Call Option @ 3981 05/09/23	FIA Static Hedging Strategy	SWD185418615	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/09/2023	269	1,071,574	3,981	118,820	0	35,145		35,145	(83,674)	0	0	0	0		
NDX IDX Call Option @ 12123 05/09/23	FIA Static Hedging Strategy	SWD185418641	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/09/2023	21	260,399	12,123	35,457	0	13,729		13,729	(21,728)	0	0	0	0		
SGIXSMPA IDX Call Option @ 622 05/10/23	FIA Static Hedging Strategy	1334902150	Equity	Societe Generale SA	549300USLF04ME4XBQ71	05/19/2021	05/10/2023	118	73,504	622	2,972	0	9		9	(1,826)	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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)
SGIXSMPA IDX Call Option @ 560 05/10/23	FIA Static Hedging Strategy	1436369407	Equity	Societe Generale SA	549300USLF04ME4XB071	05/16/2022	05/10/2023	475	265,863	560	12,858	0	1,429		1,429	(11,429)	0	0	0	0		
SPX IDX Call Option @ 4176 05/10/23	FIA Static Hedging Strategy	78859138	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	05/19/2021	05/10/2023	68	284,824	4,176	25,638	0	5,135		5,135	(51,402)	0	0	0	0		
SPX IDX Call Option @ 4248 05/10/23	FIA Static Hedging Strategy	78859144	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	05/19/2021	05/10/2023	74	314,487	4,248	25,077	0	4,397		4,397	(52,988)	0	0	0	0		
SPX IDX Call Option @ 4393 05/10/23	FIA Static Hedging Strategy	78859148	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	05/19/2021	05/10/2023	68	299,670	4,393	(17,958)	0	(2,462)		(2,462)	43,273	0	0	0	0		
SPX IDX Call Option @ 4001 05/10/23	FIA Static Hedging Strategy	99C8C80V4	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/10/2023	74	294,117	4,001	4,794	0	1		1	(4,793)	0	0	0	0		
SGIXSMPA IDX Call Option @ 609 05/11/23	FIA Static Hedging Strategy	1334902149	Equity	Societe Generale SA	549300USLF04ME4XB071	05/19/2021	05/11/2023	155	94,593	609	4,367	0	24		24	(2,946)	0	0	0	0		
SGIXSMPA IDX Call Option @ 559 05/11/23	FIA Static Hedging Strategy	1436369412	Equity	Societe Generale SA	549300USLF04ME4XB071	05/16/2022	05/11/2023	140	77,948	559	3,824	0	437		437	(3,387)	0	0	0	0		
SPX IDX Call Option @ 3935 05/11/23	FIA Static Hedging Strategy	99C8C80T9	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/11/2023	38	150,993	3,935	1,480	0	0		0	(1,480)	0	0	0	0		
SPX IDX Call Option @ 3975 05/11/23	FIA Static Hedging Strategy	SWID185418568	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/11/2023	296	1,175,207	3,975	132,089	0	39,630		39,630	(92,459)	0	0	0	0		
SPX IDX Call Option @ 4085 05/11/23	FIA Static Hedging Strategy	SWID185418598	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	05/16/2022	05/11/2023	296	1,207,886	4,085	(109,696)	0	(29,380)		(29,380)	80,316	0	0	0	0		
SGIXSMPA IDX Call Option @ 587 05/12/23	FIA Static Hedging Strategy	1334902155	Equity	Societe Generale SA	549300USLF04ME4XB071	05/19/2021	05/12/2023	92	54,285	587	3,063	0	22		22	(2,124)	0	0	0	0		
SGIXSMPA IDX Call Option @ 560 05/12/23	FIA Static Hedging Strategy	1436369420	Equity	Societe Generale SA	549300USLF04ME4XB071	05/16/2022	05/12/2023	259	145,093	560	7,041	0	712		712	(6,329)	0	0	0	0		
SPX IDX Call Option @ 3930 05/12/23	FIA Static Hedging Strategy	99C8C80W2	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/12/2023	318	1,250,394	3,930	15,255	0	0		0	(15,254)	0	0	0	0		
SPX IDX Call Option @ 3140 05/15/23	FIA Static Hedging Strategy	1228470038	Equity	Societe Generale SA	549300USLF04ME4XB071	05/29/2020	05/15/2023	27	85,969	3,140	10,075	0	17,091		17,091	(29,074)	0	0	0	0		
SGIXSMPA IDX Call Option @ 603 05/15/23	FIA Static Hedging Strategy	1334902151	Equity	Societe Generale SA	549300USLF04ME4XB071	05/19/2021	05/15/2023	12	7,341	603	359	0	2		2	(248)	0	0	0	0		
SGIXSMPA IDX Call Option @ 600 05/15/23	FIA Static Hedging Strategy	1334902158	Equity	Societe Generale SA	549300USLF04ME4XB071	05/19/2021	05/15/2023	186	111,771	600	5,638	0	26		26	(3,606)	0	0	0	0		
SGIXSMPA IDX Call Option @ 601 05/15/23	FIA Static Hedging Strategy	1348386438	Equity	Societe Generale SA	549300USLF04ME4XB071	07/07/2021	05/15/2023	28	17,010	601	783	0	7		7	(560)	0	0	0	0		
SGIXSMPA IDX Call Option @ 565 05/15/23	FIA Static Hedging Strategy	1436369408	Equity	Societe Generale SA	549300USLF04ME4XB071	05/16/2022	05/15/2023	24	13,834	565	629	0	54		54	(575)	0	0	0	0		
SPX IDX Call Option @ 4008 05/15/23	FIA Static Hedging Strategy	646042437	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	05/23/2022	05/15/2023	11	42,204	4,008	468	0	0		0	(468)	0	0	0	0		
SPX IDX Call Option @ 4008 05/15/23	FIA Static Hedging Strategy	646042461	Equity	Credit Suisse International	A5IW6NE4Q9TV8Y57VW369	05/23/2022	05/15/2023	86	343,006	4,008	3,224	0	0		0	(3,224)	0	0	0	0		
SPX IDX Call Option @ 4024 05/15/23	FIA Static Hedging Strategy	99C8C80Y8	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	05/16/2022	05/15/2023	438	1,764,315	4,024	21,172	0	0		0	(21,172)	0	0	0	0		
SGIXSMPA IDX Call Option @ 565 05/16/23	FIA Static Hedging Strategy	1438478462	Equity	Societe Generale SA	549300USLF04ME4XB071	05/23/2022	05/16/2023	569	321,437	565	12,560	0	1,141		1,141	(11,419)	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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

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SPX IDX Call Option @ 4013 05/16/23	FIA Static Hedging Strategy	1438518296	Equity	Societe Generale SA	05/23/2022	05/16/2023	229	920,027	4,013		86,745	0	28,567		28,567	(58,178)	0	0	0	0		
NDX IDX Call Option @ 12026 05/16/23	FIA Static Hedging Strategy	596700899	Equity	Credit Suisse International	05/31/2022	05/16/2023	0	3,969	12,026		632	0	229		229	(402)	0	0	0	0		
SPX IDX Call Option @ 3939 05/16/23	FIA Static Hedging Strategy	596700905	Equity	Credit Suisse International	05/31/2022	05/16/2023	1	5,436	3,939		731	0	208		208	(524)	0	0	0	0		
SPX IDX Call Option @ 4008 05/16/23	FIA Static Hedging Strategy	646042453	Equity	Credit Suisse International	05/23/2022	05/16/2023	68	270,821	4,008		3,548	0	0		0	(3,548)	0	0	0	0		
SGIXSMPA IDX Call Option @ 601 05/17/23	FIA Static Hedging Strategy	1336679841	Equity	Societe Generale SA	05/26/2021	05/17/2023	1,558	836,543	601	48,906		0	285		285	(31,780)	0	0	0	0		
SGIXSMPA IDX Call Option @ 571 05/17/23	FIA Static Hedging Strategy	1438478477	Equity	Societe Generale SA	05/23/2022	05/17/2023	234	133,639	571	4,850		0	430		430	(4,420)	0	0	0	0		
SPX IDX Call Option @ 4110 05/17/23	FIA Static Hedging Strategy	1438509521	Equity	Societe Generale SA	05/23/2022	05/17/2023	652	2,680,395	4,110	(207,393)		0	(62,642)		(62,642)	144,751	0	0	0	0		
SPX IDX Call Option @ 3986 05/17/23	FIA Static Hedging Strategy	1438510283	Equity	Societe Generale SA	05/23/2022	05/17/2023	652	2,599,270	3,986	254,820		0	87,696		87,696	(167,124)	0	0	0	0		
SPX IDX Call Option @ 4089 05/17/23	FIA Static Hedging Strategy	646042435	Equity	Credit Suisse International	05/23/2022	05/17/2023	248	1,013,217	4,089	11,753		0	0		0	(11,753)	0	0	0	0		
SPX IDX Call Option @ 4089 05/17/23	FIA Static Hedging Strategy	646100071	Equity	Credit Suisse International	06/13/2022	05/17/2023	11	43,424	4,089	230		0	0		0	(230)	0	0	0	0		
SPX IDX Call Option @ 4089 05/17/23	FIA Static Hedging Strategy	SWD187349596	Equity	Barclays Bank PLC	06/13/2022	05/17/2023	5	21,712	4,089	1,283		0	541		541	(742)	0	0	0	0		
SPX IDX Call Option @ 4222 05/17/23	FIA Static Hedging Strategy	SWD187484400	Equity	Barclays Bank PLC	06/13/2022	05/17/2023	5	22,417	4,222	(1,264)		0	(363)		(363)	901	0	0	0	0		
SGIXSMPA IDX Call Option @ 599 05/18/23	FIA Static Hedging Strategy	1336679836	Equity	Societe Generale SA	05/26/2021	05/18/2023	400	239,821	599	12,810		0	111		111	(8,759)	0	0	0	0		
SGIXSMPA IDX Call Option @ 554 05/18/23	FIA Static Hedging Strategy	1438478447	Equity	Societe Generale SA	05/23/2022	05/18/2023	100	55,385	554	2,515		0	281		281	(2,234)	0	0	0	0		
NDX IDX Call Option @ 12044 05/18/23	FIA Static Hedging Strategy	1438518545	Equity	Societe Generale SA	05/23/2022	05/18/2023	16	190,415	12,044	22,869		0	10,950		10,950	(11,920)	0	0	0	0		
SPX IDX Call Option @ 3924 05/18/23	FIA Static Hedging Strategy	646042451	Equity	Credit Suisse International	05/23/2022	05/18/2023	143	562,695	3,924	6,471		0	0		0	(6,471)	0	0	0	0		
SPX IDX Call Option @ 4156 05/18/23	FIA Static Hedging Strategy	SWD161637451	Equity	Barclays Bank PLC	05/26/2021	05/18/2023	97	402,623	4,156	41,567		0	8,168		8,168	(73,910)	0	0	0	0		
SPX IDX Call Option @ 4142 05/18/23	FIA Static Hedging Strategy	SWD161637492	Equity	Barclays Bank PLC	05/26/2021	05/18/2023	64	264,782	4,142	27,941		0	5,618		5,618	(49,211)	0	0	0	0		
SPX IDX Call Option @ 4387 05/18/23	FIA Static Hedging Strategy	SWD161637528	Equity	Barclays Bank PLC	05/26/2021	05/18/2023	64	280,397	4,387	(18,845)		0	(2,543)		(2,543)	40,884	0	0	0	0		
SGIXSMPA IDX Call Option @ 597 05/19/23	FIA Static Hedging Strategy	1336679834	Equity	Societe Generale SA	05/26/2021	05/19/2023	343	204,994	597	11,104		0	113		113	(7,546)	0	0	0	0		
SGIXSMPA IDX Call Option @ 552 05/19/23	FIA Static Hedging Strategy	1438478459	Equity	Societe Generale SA	05/23/2022	05/19/2023	792	436,818	552	20,539		0	3,026		3,026	(17,513)	0	0	0	0		
SGIXSMPA IDX Call Option @ 552 05/19/23	FIA Static Hedging Strategy	1440733769	Equity	Societe Generale SA	05/31/2022	05/19/2023	41	22,714	552	1,217		0	157		157	(1,059)	0	0	0	0		
SPX IDX Call Option @ 3901 05/19/23	FIA Static Hedging Strategy	646042439	Equity	Credit Suisse International	05/23/2022	05/19/2023	114	443,403	3,901	6,075		0	0		0	(6,075)	0	0	0	0		
SGIXSMPA IDX Call Option @ 601 05/22/23	FIA Static Hedging Strategy	1336679833	Equity	Societe Generale SA	05/26/2021	05/22/2023	67	40,432	601	2,123		0	19		19	(1,443)	0	0	0	0		
SGIXSMPA IDX Call Option @ 602 05/22/23	FIA Static Hedging Strategy	1336679835	Equity	Societe Generale SA	05/26/2021	05/22/2023	1,842	1,108,335	602	57,911		0	615		615	(40,087)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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SGIXSMPA IDX Call Option @ 552 05/22/23	FIA Static Hedging Strategy	1438478478	Equity	Societe Generale SA	05/23/2022	05/22/2023	648	357,760	552		16,769	0	2,680		2,680	(14,090)	0	0	0	0		
SPX IDX Call Option @ 3901 05/22/23	FIA Static Hedging Strategy	646042433	Equity	Credit Suisse International	05/23/2022	05/22/2023	25	98,002	3,901		970	0	0		0	(970)	0	0	0	0		
SPX IDX Call Option @ 3974 05/22/23	FIA Static Hedging Strategy	99C8S4FS7	Equity	Morgan Stanley & Co. International PLC	05/31/2022	05/22/2023	140	555,530	3,974		8,166	0	0		0	(8,166)	0	0	0	0		
SPX IDX Call Option @ 3974 05/22/23	FIA Static Hedging Strategy	99C8S4G31	Equity	Morgan Stanley & Co. International PLC	05/31/2022	05/22/2023	124	491,950	3,974		7,330	0	0		0	(7,330)	0	0	0	0		
SGIXSMPA IDX Call Option @ 556 05/23/23	FIA Static Hedging Strategy	1440733757	Equity	Societe Generale SA	05/31/2022	05/23/2023	430	239,370	556		12,159	0	1,648		1,648	(10,511)	0	0	0	0		
SPX IDX Call Option @ 4198 05/23/23	FIA Static Hedging Strategy	79180656	Equity	Wells Fargo Bank NA	06/03/2021	05/23/2023	107	448,036	4,198		43,717	0	8,183		8,183	(79,158)	0	0	0	0		
SPX IDX Call Option @ 4581 05/23/23	FIA Static Hedging Strategy	79180658	Equity	Wells Fargo Bank NA	06/03/2021	05/23/2023	107	488,879	4,581		(23,189)	0	(2,194)		(2,194)	56,482	0	0	0	0		
SPX IDX Call Option @ 3974 05/23/23	FIA Static Hedging Strategy	99C8S4FY4	Equity	Morgan Stanley & Co. International PLC	05/31/2022	05/23/2023	6	25,194	3,974		527	0	0		0	(527)	0	0	0	0		
SGIXSMPA IDX Call Option @ 603 05/24/23	FIA Static Hedging Strategy	1338896158	Equity	Societe Generale SA	06/03/2021	05/24/2023	338	203,741	603		10,692	0	125		125	(7,803)	0	0	0	0		
SGIXSMPA IDX Call Option @ 559 05/24/23	FIA Static Hedging Strategy	1440733764	Equity	Societe Generale SA	05/31/2022	05/24/2023	340	190,167	559		9,317	0	1,203		1,203	(8,114)	0	0	0	0		
SGIXSMPA IDX Call Option @ 559 05/24/23	FIA Static Hedging Strategy	1442082608	Equity	Societe Generale SA	06/06/2022	05/24/2023	6	3,507	559		163	0	22		22	(141)	0	0	0	0		
SPX IDX Call Option @ 4028 05/24/23	FIA Static Hedging Strategy	596700871	Equity	Credit Suisse International	05/31/2022	05/24/2023	219	880,729	4,028		104,479	0	27,283		27,283	(77,195)	0	0	0	0		
SPX IDX Call Option @ 4123 05/24/23	FIA Static Hedging Strategy	596700877	Equity	Credit Suisse International	05/31/2022	05/24/2023	519	2,141,532	4,123		(213,952)	0	(50,145)		(50,145)	163,807	0	0	0	0		
SPX IDX Call Option @ 4028 05/24/23	FIA Static Hedging Strategy	596700887	Equity	Credit Suisse International	05/31/2022	05/24/2023	519	2,092,491	4,028		247,835	0	64,829		64,829	(183,006)	0	0	0	0		
SPX IDX Call Option @ 3941 05/24/23	FIA Static Hedging Strategy	596714676	Equity	Credit Suisse International	06/06/2022	05/24/2023	1	2,010	3,941		262	0	79		79	(183)	0	0	0	0		
SPX IDX Call Option @ 3941 05/24/23	FIA Static Hedging Strategy	99C8S4G15	Equity	Morgan Stanley & Co. International PLC	05/31/2022	05/24/2023	143	562,055	3,941		9,049	0	0		0	(9,049)	0	0	0	0		
SGIXSMPA IDX Call Option @ 560 05/25/23	FIA Static Hedging Strategy	1440733755	Equity	Societe Generale SA	05/31/2022	05/25/2023	626	350,752	560		17,041	0	2,187		2,187	(14,854)	0	0	0	0		
NDX IDX Call Option @ 12279 05/25/23	FIA Static Hedging Strategy	596700873	Equity	Credit Suisse International	05/31/2022	05/25/2023	15	178,175	12,279		25,803	0	9,006		9,006	(16,797)	0	0	0	0		
SPX IDX Call Option @ 4229 05/25/23	FIA Static Hedging Strategy	79180654	Equity	Wells Fargo Bank NA	06/03/2021	05/25/2023	75	318,955	4,229		29,584	0	5,324		5,324	(54,758)	0	0	0	0		
SPX IDX Call Option @ 3979 05/25/23	FIA Static Hedging Strategy	99C8S4G49	Equity	Morgan Stanley & Co. International PLC	05/31/2022	05/25/2023	218	865,414	3,979		13,154	0	0		0	(13,154)	0	0	0	0		
SGIXSMPA IDX Call Option @ 564 05/26/23	FIA Static Hedging Strategy	1440733759	Equity	Societe Generale SA	05/31/2022	05/26/2023	128	72,169	564		3,363	0	411		411	(2,952)	0	0	0	0		
SPX IDX Call Option @ 4058 05/26/23	FIA Static Hedging Strategy	99C8S4FR9	Equity	Morgan Stanley & Co. International PLC	05/31/2022	05/26/2023	182	738,527	4,058		9,822	0	0		0	(9,822)	0	0	0	0		

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

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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 @ 601 05/30/23	FIA Static Hedging Strategy	1338896150	Equity	Societe Generale SA	06/03/2021	05/30/2023	256	153,941	601	8,244		0	113		113	(6,030)	0	0	0	0		
SGIXSMPA IDX Call Option @ 603 05/30/23	FIA Static Hedging Strategy	1338896156	Equity	Societe Generale SA	06/03/2021	05/30/2023	925	557,640	603	29,442		0	372		372	(20,859)	0	0	0	0		
SGIXSMPA IDX Call Option @ 569 05/30/23	FIA Static Hedging Strategy	1440733761	Equity	Societe Generale SA	05/31/2022	05/30/2023	210	119,790	569	5,213		0	592		592	(4,621)	0	0	0	0		
SPX IDX Call Option @ 3326 05/30/23	FIA Static Hedging Strategy	568663660	Equity	Credit Suisse International	06/11/2020	05/30/2023	22	73,007	3,326	6,571		0	10,972		10,972	(22,561)	0	0	0	0		
SPX IDX Call Option @ 4158 05/30/23	FIA Static Hedging Strategy	99C8S4FW8	Equity	Morgan Stanley & Co. International PLC	05/31/2022	05/30/2023	126	523,315	4,158	6,489		0	0		0	(6,489)	0	0	0	0		
SPX IDX Call Option @ 4132 05/30/23	FIA Static Hedging Strategy	99C8IIVKH0	Equity	Morgan Stanley & Co. International PLC	06/06/2022	05/30/2023	10	40,991	4,132	516		0	0		0	(516)	0	0	0	0		
SPX IDX Call Option @ 4132 05/30/23	FIA Static Hedging Strategy	99C8IIVKL1	Equity	Morgan Stanley & Co. International PLC	06/06/2022	05/30/2023	46	188,550	4,132	2,055		0	0		0	(2,055)	0	0	0	0		
SGIXSMPA IDX Call Option @ 566 05/31/23	FIA Static Hedging Strategy	1442082607	Equity	Societe Generale SA	06/06/2022	05/31/2023	385	218,111	566	9,357		0	1,154		1,154	(8,203)	0	0	0	0		
SPX IDX Call Option @ 4129 05/31/23	FIA Static Hedging Strategy	596714646	Equity	Credit Suisse International	06/06/2022	05/31/2023	506	2,088,865	4,129	203,075		0	49,943		49,943	(153,132)	0	0	0	0		
NDX IDX Call Option @ 12634 05/31/23	FIA Static Hedging Strategy	596714656	Equity	Credit Suisse International	06/06/2022	05/31/2023	22	276,178	12,634	33,052		0	11,233		11,233	(21,818)	0	0	0	0		
SPX IDX Call Option @ 4137 05/31/23	FIA Static Hedging Strategy	596714660	Equity	Credit Suisse International	06/06/2022	05/31/2023	265	1,098,295	4,137	104,951		0	25,648		25,648	(79,302)	0	0	0	0		
SPX IDX Call Option @ 4250 05/31/23	FIA Static Hedging Strategy	596714668	Equity	Credit Suisse International	06/06/2022	05/31/2023	506	2,149,939	4,250	(164,472)		0	(34,818)		(34,818)	129,653	0	0	0	0		
SPX IDX Call Option @ 4132 05/31/23	FIA Static Hedging Strategy	99C8IIVKP2	Equity	Morgan Stanley & Co. International PLC	06/06/2022	05/31/2023	1	2,975	4,132	42		0	0		0	(42)	0	0	0	0		
SGIXSMPA IDX Call Option @ 599 06/01/23	FIA Static Hedging Strategy	1340813353	Equity	Societe Generale SA	06/10/2021	06/01/2023	98	58,814	599	3,341		0	19		19	(1,757)	0	0	0	0		
SGIXSMPA IDX Call Option @ 563 06/01/23	FIA Static Hedging Strategy	1442082601	Equity	Societe Generale SA	06/06/2022	06/01/2023	276	155,287	563	6,973		0	919		919	(6,054)	0	0	0	0		
SPX IDX Call Option @ 4101 06/01/23	FIA Static Hedging Strategy	646100061	Equity	Credit Suisse International	06/13/2022	06/01/2023	9	36,624	4,101	300		0	0		0	(300)	0	0	0	0		
SPX IDX Call Option @ 4101 06/01/23	FIA Static Hedging Strategy	99C8IIVKR8	Equity	Morgan Stanley & Co. International PLC	06/06/2022	06/01/2023	39	160,932	4,101	2,076		0	0		0	(2,076)	0	0	0	0		
SPX IDX Call Option @ 4271 06/01/23	FIA Static Hedging Strategy	SWD162470482	Equity	Barclays Bank PLC	06/10/2021	06/01/2023	40	170,549	4,271	15,543		0	2,585		2,585	(28,132)	0	0	0	0		
SGIXSMPA IDX Call Option @ 602 06/02/23	FIA Static Hedging Strategy	1340813352	Equity	Societe Generale SA	06/10/2021	06/02/2023	367	221,325	602	12,208		0	103		103	(7,677)	0	0	0	0		
SGIXSMPA IDX Call Option @ 566 06/02/23	FIA Static Hedging Strategy	1442082605	Equity	Societe Generale SA	06/06/2022	06/02/2023	622	352,489	566	15,117		0	1,891		1,891	(13,226)	0	0	0	0		
SPX IDX Call Option @ 4177 06/02/23	FIA Static Hedging Strategy	646100073	Equity	Credit Suisse International	06/13/2022	06/02/2023	11	46,947	4,177	277		0	0		0	(277)	0	0	0	0		
SPX IDX Call Option @ 4177 06/02/23	FIA Static Hedging Strategy	99C8IIVKD9	Equity	Morgan Stanley & Co. International PLC	06/06/2022	06/02/2023	94	390,909	4,177	5,707		0	0		0	(5,707)	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX IDX Call Option @ 4206 06/02/23	FIA Static Hedging Strategy	SWD162470421	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/10/2021	06/02/2023	33	140,403	4,206	14,228		0	2,666		2,666	(24,619)	0	0	0	0		
SPX IDX Call Option @ 4452 06/02/23	FIA Static Hedging Strategy	SWD162470486	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/10/2021	06/02/2023	33	148,619	4,452	(9,558)		0	(1,213)		(1,213)	20,202	0	0	0	0		
NDX IDX Call Option @ 12893 06/02/23	FIA Static Hedging Strategy	SWD187349584	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/13/2022	06/02/2023	2	31,330	12,893		1,997	0	1,064		1,064	(933)	0	0	0	0		
SGIXSMPA IDX Call Option @ 605 06/05/23	FIA Static Hedging Strategy	1340813351	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/10/2021	06/05/2023	39	23,854	605	1,291		0	10		10	(803)	0	0	0	0		
SGIXSMPA IDX Call Option @ 611 06/05/23	FIA Static Hedging Strategy	1340813470	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/10/2021	06/05/2023	151	92,169	611	4,737		0	34		34	(2,931)	0	0	0	0		
SGIXSMPA IDX Call Option @ 563 06/05/23	FIA Static Hedging Strategy	1442082602	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/06/2022	06/05/2023	100	56,522	563	2,543		0	339		339	(2,204)	0	0	0	0		
SPX IDX Call Option @ 4121 06/05/23	FIA Static Hedging Strategy	646100065	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/13/2022	06/05/2023	49	203,557	4,121	1,160		0	0		0	(1,160)	0	0	0	0		
SPX IDX Call Option @ 4121 06/05/23	FIA Static Hedging Strategy	646100081	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/13/2022	06/05/2023	23	95,246	4,121	514		0	0		0	(514)	0	0	0	0		
SPX IDX Call Option @ 4109 06/05/23	FIA Static Hedging Strategy	99C8WVKJ6	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPF6NF3BB653	06/06/2022	06/05/2023	138	567,595	4,109	7,946		0	0		0	(7,946)	0	0	0	0		
SGIXSMPA IDX Call Option @ 564 06/06/23	FIA Static Hedging Strategy	1444066414	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/13/2022	06/06/2023	292	164,548	564	4,400		0	996		996	(3,404)	0	0	0	0		
SPX IDX Call Option @ 4121 06/06/23	FIA Static Hedging Strategy	646100055	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/13/2022	06/06/2023	75	308,242	4,121	2,219		0	0		0	(2,219)	0	0	0	0		
SGIXSMPA IDX Call Option @ 606 06/07/23	FIA Static Hedging Strategy	1342429297	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/16/2021	06/07/2023	1,576	954,592	606	49,957		0	468		468	(33,411)	0	0	0	0		
SGIXSMPA IDX Call Option @ 569 06/07/23	FIA Static Hedging Strategy	1444066323	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/13/2022	06/07/2023	296	168,646	569	4,144		0	876		876	(3,269)	0	0	0	0		
SPX IDX Call Option @ 4161 06/07/23	FIA Static Hedging Strategy	646100069	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/13/2022	06/07/2023	61	252,512	4,161	1,465		0	0		0	(1,465)	0	0	0	0		
SPX IDX Call Option @ 4216 06/07/23	FIA Static Hedging Strategy	SWD187349554	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/13/2022	06/07/2023	589	2,482,985	4,216	(111,379)		0	(47,063)		(47,063)	64,316	0	0	0	0		
SPX IDX Call Option @ 4077 06/07/23	FIA Static Hedging Strategy	SWD187349610	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/13/2022	06/07/2023	211	860,207	4,077	54,316		0	24,891		24,891	(29,426)	0	0	0	0		
NDX IDX Call Option @ 12433 06/07/23	FIA Static Hedging Strategy	SWD187349611	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/13/2022	06/07/2023	13	160,639	12,433	13,145		0	7,681		7,681	(5,464)	0	0	0	0		
SPX IDX Call Option @ 4087 06/07/23	FIA Static Hedging Strategy	SWD187349617	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/13/2022	06/07/2023	589	2,406,828	4,087	147,060		0	67,749		67,749	(79,311)	0	0	0	0		
SGIXSMPA IDX Call Option @ 604 06/08/23	FIA Static Hedging Strategy	1342429298	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/16/2021	06/08/2023	58	35,138	604	1,866		0	13		13	(1,246)	0	0	0	0		
SGIXSMPA IDX Call Option @ 560 06/08/23	FIA Static Hedging Strategy	1444066416	Equity	Societe Generale SA 549300USLF04ME4XBQ71	06/13/2022	06/08/2023	65	36,633	560	1,046		0	252		252	(793)	0	0	0	0		
SPX IDX Call Option @ 3470 06/08/23	FIA Static Hedging Strategy	568691072	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/18/2020	06/08/2023	9	31,925	3,470	2,548		0	3,780		3,780	(9,169)	0	0	0	0		
SPX IDX Call Option @ 4116 06/08/23	FIA Static Hedging Strategy	646100051	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	06/13/2022	06/08/2023	143	589,749	4,116	3,774		0	0		0	(3,774)	0	0	0	0		
SPX IDX Call Option @ 4231 06/08/23	FIA Static Hedging Strategy	SWD162825051	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/16/2021	06/08/2023	64	271,849	4,231	26,756		0	4,942		4,942	(46,585)	0	0	0	0		
SPX IDX Call Option @ 4478 06/08/23	FIA Static Hedging Strategy	SWD162825052	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/16/2021	06/08/2023	64	287,703	4,478	(17,730)		0	(2,252)		(2,252)	38,049	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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SGIXSMPA IDX Call Option @ 548 06/09/23	FIA Static Hedging Strategy	1444066318	Equity	Societe Generale SA	06/13/2022	06/09/2023	243	133,248	548		4,563	0	1,269		1,269	(3,293)	0	0	0	0		
SGIXSMPA IDX Call Option @ 548 06/09/23	FIA Static Hedging Strategy	1446736492	Equity	Societe Generale SA	06/21/2022	06/09/2023	2	1,232	548		38	0	12		12	(27)	0	0	0	0		
NDX IDX Call Option @ 12270 06/09/23	FIA Static Hedging Strategy	596789475	Equity	Credit Suisse International	06/21/2022	06/09/2023	0	613	12,270		57	0	33		33	(24)	0	0	0	0		
SPX IDX Call Option @ 4018 06/09/23	FIA Static Hedging Strategy	646100067	Equity	Credit Suisse International	06/13/2022	06/09/2023	89	356,501	4,018		2,745	0	2		2	(2,743)	0	0	0	0		
SPX IDX Call Option @ 4263 06/09/23	FIA Static Hedging Strategy	SWD162825053	Equity	Barclays Bank PLC	06/16/2021	06/09/2023	84	358,322	4,263		33,505	0	5,893		5,893	(59,586)	0	0	0	0		
SGIXSMPA IDX Call Option @ 611 06/12/23	FIA Static Hedging Strategy	1342429296	Equity	Societe Generale SA	06/16/2021	06/12/2023	122	74,793	611		3,760	0	28		28	(2,328)	0	0	0	0		
SGIXSMPA IDX Call Option @ 613 06/12/23	FIA Static Hedging Strategy	1342429299	Equity	Societe Generale SA	06/16/2021	06/12/2023	1,177	721,610	613		35,454	0	280		280	(22,291)	0	0	0	0		
SPX IDX Call Option @ 3901 06/12/23	FIA Static Hedging Strategy	646100057	Equity	Credit Suisse International	06/13/2022	06/12/2023	74	289,717	3,901		3,042	0	5		5	(3,037)	0	0	0	0		
SPX IDX Call Option @ 3750 06/12/23	FIA Static Hedging Strategy	99C9CJ5W1	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/12/2023	65	244,513	3,750		2,787	0	25		25	(2,763)	0	0	0	0		
SPX IDX Call Option @ 3750 06/12/23	FIA Static Hedging Strategy	99C9CJ626	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/12/2023	9	32,022	3,750		410	0	3		3	(407)	0	0	0	0		
SGIXSMPA IDX Call Option @ 527 06/13/23	FIA Static Hedging Strategy	1446736493	Equity	Societe Generale SA	06/21/2022	06/13/2023	237	125,046	527		5,313	0	1,603		1,603	(3,710)	0	0	0	0		
SPX IDX Call Option @ 3847 06/13/23	FIA Static Hedging Strategy	596789435	Equity	Credit Suisse International	06/21/2022	06/13/2023	509	1,956,430	3,847		(175,167)	0	(106,321)		(106,321)	68,846	0	0	0	0		
SPX IDX Call Option @ 3744 06/13/23	FIA Static Hedging Strategy	596789439	Equity	Credit Suisse International	06/21/2022	06/13/2023	305	1,142,070	3,744		124,027	0	78,867		78,867	(45,160)	0	0	0	0		
SPX IDX Call Option @ 3739 06/13/23	FIA Static Hedging Strategy	596789453	Equity	Credit Suisse International	06/21/2022	06/13/2023	509	1,901,451	3,739		208,089	0	132,609		132,609	(75,480)	0	0	0	0		
SPX IDX Call Option @ 3750 06/13/23	FIA Static Hedging Strategy	99C9CJ5Y7	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/13/2023	4	15,898	3,750		254	0	5		5	(250)	0	0	0	0		
SGIXSMPA IDX Call Option @ 612 06/14/23	FIA Static Hedging Strategy	1344619221	Equity	Societe Generale SA	06/23/2021	06/14/2023	1,475	903,321	612		35,552	0	339		339	(28,259)	0	0	0	0		
SGIXSMPA IDX Call Option @ 524 06/14/23	FIA Static Hedging Strategy	1446736495	Equity	Societe Generale SA	06/21/2022	06/14/2023	886	463,716	524		20,817	0	6,191		6,191	(14,626)	0	0	0	0		
NDX IDX Call Option @ 11393 06/14/23	FIA Static Hedging Strategy	596789455	Equity	Credit Suisse International	06/21/2022	06/14/2023	25	281,756	11,393		40,110	0	26,172		26,172	(13,938)	0	0	0	0		
SPX IDX Call Option @ 3735 06/14/23	FIA Static Hedging Strategy	99C9CJ5X9	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/14/2023	127	474,219	3,735		6,686	0	72		72	(6,614)	0	0	0	0		
SPX IDX Call Option @ 4268 06/14/23	FIA Static Hedging Strategy	SWD163339548	Equity	Barclays Bank PLC	06/23/2021	06/14/2023	102	435,980	4,268		40,229	0	7,298		7,298	(72,214)	0	0	0	0		
SGIXSMPA IDX Call Option @ 613 06/15/23	FIA Static Hedging Strategy	1344619224	Equity	Societe Generale SA	06/23/2021	06/15/2023	983	602,277	613		23,657	0	269		269	(19,001)	0	0	0	0		
SGIXSMPA IDX Call Option @ 525 06/15/23	FIA Static Hedging Strategy	1446736491	Equity	Societe Generale SA	06/21/2022	06/15/2023	290	152,220	525		6,733	0	2,230		2,230	(4,502)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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SPX IDX Call Option @ 3790 06/15/23	FIA Static Hedging Strategy	99C9CJ618	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/15/2023	88	335,225	3,790		4,157	0	29		29	(4,128)	0	0	0	0		
SPX IDX Call Option @ 3734 06/15/23	FIA Static Hedging Strategy	SWD188369169	Equity	Barclays Bank PLC	06/27/2022	06/15/2023	5	18,334	3,734		2,450	0	1,300		1,300	(1,149)	0	0	0	0		
SPX IDX Call Option @ 3376 06/16/23	FIA Static Hedging Strategy	1237558822	Equity	Societe Generale SA	06/25/2020	06/16/2023	6	18,770	3,376		2,475	0	2,664		2,664	(5,623)	0	0	0	0		
SGIXSMPA IDX Call Option @ 592 06/16/23	FIA Static Hedging Strategy	1344619220	Equity	Societe Generale SA	06/23/2021	06/16/2023	615	364,157	592		17,489	0	232		232	(14,713)	0	0	0	0		
SGIXSMPA IDX Call Option @ 521 06/16/23	FIA Static Hedging Strategy	1446736486	Equity	Societe Generale SA	06/21/2022	06/16/2023	344	179,214	521		8,372	0	2,474		2,474	(5,898)	0	0	0	0		
SGIXSMPA IDX Call Option @ 521 06/16/23	FIA Static Hedging Strategy	1448281444	Equity	Societe Generale SA	06/27/2022	06/16/2023	34	17,836	521		921	0	246		246	(675)	0	0	0	0		
SPX IDX Call Option @ 3667 06/16/23	FIA Static Hedging Strategy	99C9CJ524	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/16/2023	109	400,851	3,667		4,810	0	2		2	(4,808)	0	0	0	0		
SPX IDX Call Option @ 4453 06/16/23	FIA Static Hedging Strategy	SWD163339584	Equity	Barclays Bank PLC	06/23/2021	06/16/2023	50	224,245	4,453	(14,546)		0	(2,052)		(2,052)	30,609	0	0	0	0		
SPX IDX Call Option @ 4204 06/16/23	FIA Static Hedging Strategy	SWD163339603	Equity	Barclays Bank PLC	06/23/2021	06/16/2023	50	211,729	4,204		21,690	0	4,402		4,402	(37,173)	0	0	0	0		
SGIXSMPA IDX Call Option @ 563 06/19/23	FIA Static Hedging Strategy	1344619222	Equity	Societe Generale SA	06/23/2021	06/19/2023	605	341,056	563		21,415	0	735		735	(20,385)	0	0	0	0		
SGIXSMPA IDX Call Option @ 591 06/19/23	FIA Static Hedging Strategy	1344619223	Equity	Societe Generale SA	06/23/2021	06/19/2023	145	85,555	591		4,177	0	63		63	(3,508)	0	0	0	0		
SGIXSMPA IDX Call Option @ 521 06/20/23	FIA Static Hedging Strategy	1446736498	Equity	Societe Generale SA	06/21/2022	06/20/2023	203	105,802	521		4,986	0	1,556		1,556	(3,430)	0	0	0	0		
SGIXSMPA IDX Call Option @ 521 06/20/23	FIA Static Hedging Strategy	1448281443	Equity	Societe Generale SA	06/27/2022	06/20/2023	22	11,387	521		593	0	167		167	(425)	0	0	0	0		
SPX IDX Call Option @ 3675 06/20/23	FIA Static Hedging Strategy	99C9CJ600	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/20/2023	33	122,813	3,675		1,646	0	13		13	(1,632)	0	0	0	0		
SPX IDX Call Option @ 3765 06/20/23	FIA Static Hedging Strategy	99C9GV0W1	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/20/2023	2	8,810	3,765		232	0	25		25	(207)	0	0	0	0		
SPX IDX Call Option @ 3765 06/20/23	FIA Static Hedging Strategy	99C9GVF09	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/20/2023	10	36,518	3,765		887	0	144		144	(743)	0	0	0	0		
SPX IDX Call Option @ 3765 06/20/23	FIA Static Hedging Strategy	99C9GVF25	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/20/2023	135	509,828	3,765		9,891	0	269		269	(9,622)	0	0	0	0		
SGIXSMPA IDX Call Option @ 585 06/21/23	FIA Static Hedging Strategy	1345789486	Equity	Societe Generale SA	06/28/2021	06/21/2023	1,502	877,922	585		46,725	0	1,292		1,292	(40,920)	0	0	0	0		
SGIXSMPA IDX Call Option @ 524 06/21/23	FIA Static Hedging Strategy	1448281429	Equity	Societe Generale SA	06/27/2022	06/21/2023	62	32,612	524		1,613	0	591		591	(1,022)	0	0	0	0		
SPX IDX Call Option @ 4241 06/21/23	FIA Static Hedging Strategy	79902004	Equity	Wells Fargo Bank NA	06/28/2021	06/21/2023	42	178,784	4,241		18,087	0	3,413		3,413	(30,372)	0	0	0	0		
SPX IDX Call Option @ 4448 06/21/23	FIA Static Hedging Strategy	79902005	Equity	Wells Fargo Bank NA	06/28/2021	06/21/2023	42	187,536	4,448	(13,041)		0	(1,813)		(1,813)	25,773	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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

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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 @ 3765 06/21/23	FIA Static Hedging Strategy	99C9GVDY7	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/21/2023	210	789,891	3,765		11,374	0	398		398	(10,976)	0	0	0	0		
SPX IDX Call Option @ 3886 06/21/23	FIA Static Hedging Strategy	SWD188369170	Equity	Barclays Bank PLC	06/27/2022	06/21/2023	633	2,460,429	3,886		(253,481)	0	(125,034)		(125,034)	128,446	0	0	0	0		
SPX IDX Call Option @ 3803 06/21/23	FIA Static Hedging Strategy	SWD188369213	Equity	Barclays Bank PLC	06/27/2022	06/21/2023	245	931,750	3,803		112,225	0	57,676		57,676	(54,549)	0	0	0	0		
SPX IDX Call Option @ 3784 06/21/23	FIA Static Hedging Strategy	SWD188369280	Equity	Barclays Bank PLC	06/27/2022	06/21/2023	633	2,395,745	3,784		297,335	0	154,794		154,794	(142,542)	0	0	0	0		
SGIXSMPA IDX Call Option @ 586 06/22/23	FIA Static Hedging Strategy	1345789482	Equity	Societe Generale SA	06/28/2021	06/22/2023	202	118,237	586	6,225		0	196		196	(5,481)	0	0	0	0		
SGIXSMPA IDX Call Option @ 525 06/22/23	FIA Static Hedging Strategy	1448281431	Equity	Societe Generale SA	06/27/2022	06/22/2023	341	179,057	525		8,780	0	3,223		3,223	(5,557)	0	0	0	0		
SGIXSMPA IDX Call Option @ 525 06/22/23	FIA Static Hedging Strategy	1450679345	Equity	Societe Generale SA	07/05/2022	06/22/2023	5	2,448	525		109	0	44		44	(65)	0	0	0	0		
NDX IDX Call Option @ 11528 06/22/23	FIA Static Hedging Strategy	596843961	Equity	Credit Suisse International	07/05/2022	06/22/2023	0	461	11,528		63	0	41		41	(23)	0	0	0	0		
SPX IDX Call Option @ 3402 06/22/23	FIA Static Hedging Strategy	671802430	Equity	Credit Suisse International	07/02/2020	06/22/2023	13	42,938	3,402	3,917		0	5,882		5,882	(12,668)	0	0	0	0		
SPX IDX Call Option @ 4249 06/22/23	FIA Static Hedging Strategy	79848140	Equity	Wells Fargo Bank NA	06/28/2021	06/22/2023	71	300,935	4,249	30,079		0	5,621		5,621	(50,719)	0	0	0	0		
SPX IDX Call Option @ 3760 06/22/23	FIA Static Hedging Strategy	99C9GVDZ4	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/22/2023	172	647,904	3,760		8,423	0	94		94	(8,329)	0	0	0	0		
NDX IDX Call Option @ 11572 06/22/23	FIA Static Hedging Strategy	SWD188369320	Equity	Barclays Bank PLC	06/27/2022	06/22/2023	21	247,747	11,572		37,331	0	21,163		21,163	(16,168)	0	0	0	0		
SGIXSMPA IDX Call Option @ 581 06/23/23	FIA Static Hedging Strategy	1345789483	Equity	Societe Generale SA	06/28/2021	06/23/2023	63	36,859	581	2,038		0	77		77	(1,849)	0	0	0	0		
SGIXSMPA IDX Call Option @ 527 06/23/23	FIA Static Hedging Strategy	1448281427	Equity	Societe Generale SA	06/27/2022	06/23/2023	284	149,923	527		7,141	0	2,576		2,576	(4,564)	0	0	0	0		
SPX IDX Call Option @ 3910 06/23/23	FIA Static Hedging Strategy	596844006	Equity	Credit Suisse International	07/05/2022	06/23/2023	21	80,672	3,910		6,698	0	3,891		3,891	(2,808)	0	0	0	0		
SPX IDX Call Option @ 3796 06/23/23	FIA Static Hedging Strategy	99C9GVF17	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/23/2023	205	776,303	3,796		11,567	0	181		181	(11,386)	0	0	0	0		
SGIXSMPA IDX Call Option @ 586 06/26/23	FIA Static Hedging Strategy	1345789484	Equity	Societe Generale SA	06/28/2021	06/26/2023	215	126,271	586	6,628		0	258		258	(6,053)	0	0	0	0		
SGIXSMPA IDX Call Option @ 582 06/26/23	FIA Static Hedging Strategy	1345789487	Equity	Societe Generale SA	06/28/2021	06/26/2023	372	216,507	582	11,791		0	387		387	(10,981)	0	0	0	0		
SGIXSMPA IDX Call Option @ 533 06/26/23	FIA Static Hedging Strategy	1448281439	Equity	Societe Generale SA	06/27/2022	06/26/2023	126	67,071	533		2,995	0	1,024		1,024	(1,971)	0	0	0	0		
SPX IDX Call Option @ 3900 06/26/23	FIA Static Hedging Strategy	646185294	Equity	Credit Suisse International	07/05/2022	06/26/2023	5	19,969	3,900		182	0	0		0	(182)	0	0	0	0		
SPX IDX Call Option @ 3912 06/26/23	FIA Static Hedging Strategy	646185300	Equity	Credit Suisse International	07/05/2022	06/26/2023	7	28,008	3,912		263	0	0		0	(263)	0	0	0	0		
SPX IDX Call Option @ 3900 06/26/23	FIA Static Hedging Strategy	646185312	Equity	Credit Suisse International	07/05/2022	06/26/2023	51	200,700	3,900		1,947	0	0		0	(1,947)	0	0	0	0		
SPX IDX Call Option @ 3912 06/26/23	FIA Static Hedging Strategy	99C9GVDX9	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/26/2023	47	183,187	3,912		2,235	0	0		0	(2,235)	0	0	0	0		

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

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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 @ 533 06/27/23	FIA Static Hedging Strategy	1450679363	Equity	Societe Generale SA	07/05/2022	06/27/2023	653	347,782	533		13,974	0	5,281		5,281	(8,693)	0	0	0	0		
SPX IDX Call Option @ 3863 06/27/23	FIA Static Hedging Strategy	596843956	Equity	Credit Suisse International	07/05/2022	06/27/2023	163	630,901	3,863		57,624	0	34,661		34,661	(22,964)	0	0	0	0		
SPX IDX Call Option @ 3900 06/27/23	FIA Static Hedging Strategy	646185308	Equity	Credit Suisse International	07/05/2022	06/27/2023	104	404,246	3,900		4,487	0	15		15	(4,472)	0	0	0	0		
SGIXSMPA IDX Call Option @ 587 06/28/23	FIA Static Hedging Strategy	1348386264	Equity	Societe Generale SA	07/07/2021	06/28/2023	826	484,477	587		27,126	0	783		783	(22,816)	0	0	0	0		
SGIXSMPA IDX Call Option @ 529 06/28/23	FIA Static Hedging Strategy	1450679338	Equity	Societe Generale SA	07/05/2022	06/28/2023	370	195,384	529		8,359	0	3,310		3,310	(5,049)	0	0	0	0		
NDX IDX Call Option @ 11760 06/28/23	FIA Static Hedging Strategy	596843960	Equity	Credit Suisse International	07/05/2022	06/28/2023	11	129,004	11,760		15,988	0	10,077		10,077	(5,911)	0	0	0	0		
SPX IDX Call Option @ 3938 06/28/23	FIA Static Hedging Strategy	596843964	Equity	Credit Suisse International	07/05/2022	06/28/2023	616	2,426,054	3,938		(190,689)	0	(111,286)		(111,286)	79,403	0	0	0	0		
SPX IDX Call Option @ 3835 06/28/23	FIA Static Hedging Strategy	596843998	Equity	Credit Suisse International	07/05/2022	06/28/2023	616	2,362,990	3,835		228,364	0	138,865		138,865	(89,499)	0	0	0	0		
SPX IDX Call Option @ 3822 06/28/23	FIA Static Hedging Strategy	646185290	Equity	Credit Suisse International	07/05/2022	06/28/2023	71	272,209	3,822		3,756	0	37		37	(3,719)	0	0	0	0		
SPX IDX Call Option @ 4325 06/28/23	FIA Static Hedging Strategy	SWD163984647	Equity	Barclays Bank PLC	07/06/2021	06/28/2023	22	93,940	4,325		9,276	0	1,427		1,427	(14,733)	0	0	0	0		
SGIXSMPA IDX Call Option @ 586 06/29/23	FIA Static Hedging Strategy	1348386261	Equity	Societe Generale SA	07/07/2021	06/29/2023	1,470	860,830	586		48,706	0	1,197		1,197	(42,618)	0	0	0	0		
SGIXSMPA IDX Call Option @ 529 06/29/23	FIA Static Hedging Strategy	1450679352	Equity	Societe Generale SA	07/05/2022	06/29/2023	47	24,992	529		1,059	0	409		409	(650)	0	0	0	0		
SPX IDX Call Option @ 3819 06/29/23	FIA Static Hedging Strategy	646185306	Equity	Credit Suisse International	07/05/2022	06/29/2023	68	259,451	3,819		2,932	0	0		0	(2,932)	0	0	0	0		
SGIXSMPA IDX Call Option @ 586 06/30/23	FIA Static Hedging Strategy	1348386267	Equity	Societe Generale SA	07/07/2021	06/30/2023	19	10,922	586		618	0	9		9	(462)	0	0	0	0		
SGIXSMPA IDX Call Option @ 529 06/30/23	FIA Static Hedging Strategy	1450679331	Equity	Societe Generale SA	07/05/2022	06/30/2023	50	26,314	529		1,124	0	430		430	(694)	0	0	0	0		
SPX IDX Call Option @ 3785 06/30/23	FIA Static Hedging Strategy	646185288	Equity	Credit Suisse International	07/05/2022	06/30/2023	43	163,301	3,785		1,911	0	0		0	(1,911)	0	0	0	0		
SPX IDX Call Option @ 4323 06/30/23	FIA Static Hedging Strategy	SWD163984627	Equity	Barclays Bank PLC	07/06/2021	06/30/2023	56	240,551	4,323		23,886	0	3,730		3,730	(37,829)	0	0	0	0		
SPX IDX Call Option @ 4565 06/30/23	FIA Static Hedging Strategy	SWD163984628	Equity	Barclays Bank PLC	07/06/2021	06/30/2023	56	254,054	4,565		(16,090)	0	(1,738)		(1,738)	30,573	0	0	0	0		
SGIXSMPA IDX Call Option @ 591 07/03/23	FIA Static Hedging Strategy	1348386262	Equity	Societe Generale SA	07/07/2021	07/03/2023	953	562,906	591		30,380	0	596		596	(23,592)	0	0	0	0		
SGIXSMPA IDX Call Option @ 589 07/03/23	FIA Static Hedging Strategy	1348386265	Equity	Societe Generale SA	07/07/2021	07/03/2023	1,022	601,586	589		33,135	0	449		449	(21,881)	0	0	0	0		
SGIXSMPA IDX Call Option @ 536 07/03/23	FIA Static Hedging Strategy	1450679776	Equity	Societe Generale SA	07/05/2022	07/03/2023	153	81,871	536		3,168	0	1,156		1,156	(2,012)	0	0	0	0		
SPX IDX Call Option @ 3396 07/03/23	FIA Static Hedging Strategy	568783127	Equity	Credit Suisse International	07/09/2020	07/03/2023	48	164,250	3,396		14,260	0	23,166		23,166	(48,391)	0	0	0	0		
SPX IDX Call Option @ 3825 07/03/23	FIA Static Hedging Strategy	646185302	Equity	Credit Suisse International	07/05/2022	07/03/2023	136	520,398	3,825		4,371	0	0		0	(4,371)	0	0	0	0		
SPX IDX Call Option @ 3831 07/03/23	FIA Static Hedging Strategy	646197407	Equity	Credit Suisse International	07/11/2022	07/03/2023	317	1,214,972	3,831		13,486	0	6		6	(13,480)	0	0	0	0		

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SPX IDX Call Option @ 3831 07/03/23	FIA Static Hedging Strategy	646197421	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/03/2023	5	20,421	3,831		425	0	2	2	(423)	0	0	0	0		
SGIXSMPA IDX Call Option @ 530 07/05/23	FIA Static Hedging Strategy	1452130237	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/11/2022	07/05/2023	684	362,423	530		16,324	0	6,036	6,036	(10,288)	0	0	0	0		
SPX IDX Call Option @ 3995 07/05/23	FIA Static Hedging Strategy	596865295	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/05/2023	806	3,220,622	3,995		(257,092)	0	(131,857)	(131,857)	125,235	0	0	0	0		
SPX IDX Call Option @ 3872 07/05/23	FIA Static Hedging Strategy	596865301	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/05/2023	245	949,801	3,872		96,159	0	52,432	52,432	(43,727)	0	0	0	0		
SPX IDX Call Option @ 3855 07/05/23	FIA Static Hedging Strategy	596865321	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/05/2023	806	3,108,148	3,855		324,794	0	178,452	178,452	(146,342)	0	0	0	0		
SPX IDX Call Option @ 3834 07/05/23	FIA Static Hedging Strategy	596897986	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/05/2023	34	130,205	3,834		13,721	0	7,844	7,844	(5,876)	0	0	0	0		
SPX IDX Call Option @ 3831 07/05/23	FIA Static Hedging Strategy	646197413	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/05/2023	117	447,889	3,831		7,211	0	25	25	(7,186)	0	0	0	0		
SGIXSMPA IDX Call Option @ 590 07/06/23	FIA Static Hedging Strategy	1349637709	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/12/2021	07/06/2023	176	104,056	590		5,892	0	129	129	(4,547)	0	0	0	0		
SGIXSMPA IDX Call Option @ 533 07/06/23	FIA Static Hedging Strategy	1452129659	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/11/2022	07/06/2023	307	163,497	533		7,087	0	2,564	2,564	(4,523)	0	0	0	0		
NDX IDX Call Option @ 11993 07/06/23	FIA Static Hedging Strategy	596865307	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/06/2023	21	252,085	11,993		31,235	0	17,534	17,534	(13,701)	0	0	0	0		
NDX IDX Call Option @ 11853 07/06/23	FIA Static Hedging Strategy	596897996	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/06/2023	0	2,015	11,853		266	0	152	152	(114)	0	0	0	0		
SPX IDX Call Option @ 3845 07/06/23	FIA Static Hedging Strategy	646197409	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/06/2023	43	164,031	3,845		1,427	0	1	1	(1,426)	0	0	0	0		
SPX IDX Call Option @ 4353 07/06/23	FIA Static Hedging Strategy	80116093	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	07/06/2023	39	167,800	4,353		16,649	0	2,463	2,463	(25,618)	0	0	0	0		
SPX IDX Call Option @ 4397 07/06/23	FIA Static Hedging Strategy	80116094	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	07/06/2023	77	336,531	4,397		31,604	0	4,291	4,291	(49,065)	0	0	0	0		
SPX IDX Call Option @ 4608 07/06/23	FIA Static Hedging Strategy	80116095	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	07/06/2023	39	177,645	4,608		(11,429)	0	(1,090)	(1,090)	20,342	0	0	0	0		
SGIXSMPA IDX Call Option @ 596 07/07/23	FIA Static Hedging Strategy	1349637708	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/12/2021	07/07/2023	1,614	961,215	596		51,832	0	994	994	(39,708)	0	0	0	0		
SGIXSMPA IDX Call Option @ 534 07/07/23	FIA Static Hedging Strategy	1452129727	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/11/2022	07/07/2023	133	70,818	534		3,026	0	1,087	1,087	(1,939)	0	0	0	0		
SPX IDX Call Option @ 3903 07/07/23	FIA Static Hedging Strategy	596918750	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/25/2022	07/07/2023	7	28,840	3,903		3,168	0	1,490	1,490	(1,678)	0	0	0	0		
SPX IDX Call Option @ 4049 07/07/23	FIA Static Hedging Strategy	596918774	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/25/2022	07/07/2023	7	29,922	4,049		(2,488)	0	(1,075)	(1,075)	1,413	0	0	0	0		
NDX IDX Call Option @ 12109 07/07/23	FIA Static Hedging Strategy	596918780	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/25/2022	07/07/2023	0	4,965	12,109		659	0	323	323	(336)	0	0	0	0		
SPX IDX Call Option @ 3903 07/07/23	FIA Static Hedging Strategy	646197411	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/07/2023	198	772,368	3,903		6,179	0	5	5	(6,174)	0	0	0	0		
SGIXSMPA IDX Call Option @ 599 07/10/23	FIA Static Hedging Strategy	1349637705	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/12/2021	07/10/2023	62	36,833	599		1,934	0	32	32	(1,410)	0	0	0	0		
SGIXSMPA IDX Call Option @ 588 07/10/23	FIA Static Hedging Strategy	1349637707	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/12/2021	07/10/2023	164	96,776	588		5,572	0	95	95	(4,373)	0	0	0	0		
SGIXSMPA IDX Call Option @ 532 07/10/23	FIA Static Hedging Strategy	1452129726	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/11/2022	07/10/2023	743	395,513	532		17,355	0	6,415	6,415	(10,940)	0	0	0	0		
SGIXSMPA IDX Call Option @ 532 07/10/23	FIA Static Hedging Strategy	1453820251	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/18/2022	07/10/2023	9	5,044	532		202	0	82	82	(120)	0	0	0	0		

STATEMENT AS OF SEPTEMBER 30, 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)
SPX IDX Call Option @ 3899 07/10/23	FIA Static Hedging Strategy	596897980	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/10/2023	2	7,214	3,899	680	0	379		379	(301)	0	0	0	0		
SPX IDX Call Option @ 4114 07/10/23	FIA Static Hedging Strategy	596897998	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/10/2023	2	7,611	4,114	(461)	0	(233)		(233)	228	0	0	0	0		
SPX IDX Call Option @ 3899 07/10/23	FIA Static Hedging Strategy	646197401	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/11/2022	07/10/2023	83	324,155	3,899	4,084	0	45		45	(4,039)	0	0	0	0		
SPX IDX Call Option @ 3854 07/10/23	FIA Static Hedging Strategy	99CB35DV9	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/18/2022	07/10/2023	74	286,230	3,854	2,318	0	9		9	(2,309)	0	0	0	0		
SGIXSMPA IDX Call Option @ 532 07/11/23	FIA Static Hedging Strategy	1453820219	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/18/2022	07/11/2023	360	191,265	532	7,732	0	3,067		3,067	(4,666)	0	0	0	0		
SPX IDX Call Option @ 3834 07/11/23	FIA Static Hedging Strategy	596897992	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/11/2023	308	1,181,410	3,834	125,559	0	72,501		72,501	(53,058)	0	0	0	0		
SPX IDX Call Option @ 3854 07/11/23	FIA Static Hedging Strategy	99CB35DX5	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/18/2022	07/11/2023	5	20,467	3,854	262	0	3		3	(259)	0	0	0	0		
SPX IDX Call Option @ 3854 07/11/23	FIA Static Hedging Strategy	99CB06OM6	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	08/15/2022	07/11/2023	3	12,720	3,854	421	0	21		21	(400)	0	0	0	0		
SGIXSMPA IDX Call Option @ 600 07/12/23	FIA Static Hedging Strategy	1351589636	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/19/2021	07/12/2023	901	540,807	600	24,862	0	371		371	(19,622)	0	0	0	0		
SGIXSMPA IDX Call Option @ 529 07/12/23	FIA Static Hedging Strategy	1453820224	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/18/2022	07/12/2023	402	212,600	529	8,979	0	3,317		3,317	(5,661)	0	0	0	0		
SPX IDX Call Option @ 3943 07/12/23	FIA Static Hedging Strategy	596897968	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/12/2023	715	2,821,105	3,943	(242,667)	0	(134,234)		(134,234)	108,433	0	0	0	0		
SPX IDX Call Option @ 3817 07/12/23	FIA Static Hedging Strategy	596898004	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/12/2023	715	2,730,505	3,817	299,528	0	174,623		174,623	(124,905)	0	0	0	0		
SPX IDX Call Option @ 3819 07/12/23	FIA Static Hedging Strategy	646277414	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	08/01/2022	07/12/2023	3	10,769	3,819	153	0	0		0	(153)	0	0	0	0		
SPX IDX Call Option @ 3819 07/12/23	FIA Static Hedging Strategy	99CB35DW7	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/18/2022	07/12/2023	57	218,053	3,819	2,333	0	5		5	(2,328)	0	0	0	0		
SPX IDX Call Option @ 4382 07/12/23	FIA Static Hedging Strategy	SWD164698069	Equity	Barclays Bank PLC	GUR9QLVD18CSY7KK3B18	07/19/2021	07/12/2023	194	850,666	4,382	69,489	0	11,830		11,830	(126,126)	0	0	0	0		
SGIXSMPA IDX Call Option @ 595 07/13/23	FIA Static Hedging Strategy	1351589638	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/19/2021	07/13/2023	2,638	1,570,086	595	75,791	0	1,101		1,101	(59,572)	0	0	0	0		
SGIXSMPA IDX Call Option @ 526 07/13/23	FIA Static Hedging Strategy	1453820208	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/18/2022	07/13/2023	284	149,175	526	6,589	0	2,293		2,293	(4,297)	0	0	0	0		
NDX IDX Call Option @ 11799 07/13/23	FIA Static Hedging Strategy	596898014	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/18/2022	07/13/2023	24	286,945	11,799	39,248	0	22,758		22,758	(16,491)	0	0	0	0		
SPX IDX Call Option @ 3473 07/13/23	FIA Static Hedging Strategy	671862785	Equity	Credit Suisse International	A5W6NE4Q9TV8Y57VW369	07/23/2020	07/13/2023	26	88,871	3,473	8,541	0	11,162		11,162	(25,116)	0	0	0	0		
SPX IDX Call Option @ 3802 07/13/23	FIA Static Hedging Strategy	99CB35DY3	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/18/2022	07/13/2023	106	401,164	3,802	3,972	0	1		1	(3,971)	0	0	0	0		
SGIXSMPA IDX Call Option @ 599 07/14/23	FIA Static Hedging Strategy	1351589637	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/19/2021	07/14/2023	1,740	1,041,957	599	48,620	0	896		896	(40,601)	0	0	0	0		
SGIXSMPA IDX Call Option @ 522 07/14/23	FIA Static Hedging Strategy	1453820215	Equity	Societe Generale SA	549300USLF04ME4XBQ71	07/18/2022	07/14/2023	265	138,486	522	6,405	0	2,188		2,188	(4,217)	0	0	0	0		
SPX IDX Call Option @ 3790 07/14/23	FIA Static Hedging Strategy	99CB35DZ0	Equity	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/18/2022	07/14/2023	120	453,329	3,790	4,941	0	6		6	(4,935)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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

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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 @ 4590 07/14/23	FIA Static Hedging Strategy	SWD164698078	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	07/19/2021	07/14/2023	21	96,472	4,590	(5,188)		0	(678)		(678)	11,352	0	0	0	0		
SPX IDX Call Option @ 4359 07/14/23	FIA Static Hedging Strategy	SWD164698079	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	07/19/2021	07/14/2023	21	91,624	4,359	7,796		0	1,387		1,387	(13,919)	0	0	0	0		
SGIXSMPA IDX Call Option @ 603 07/17/23	FIA Static Hedging Strategy	1351589634	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/19/2021	07/17/2023	46	27,559	603	1,242		0	19		19	(1,010)	0	0	0	0		
SGIXSMPA IDX Call Option @ 602 07/17/23	FIA Static Hedging Strategy	1351589639	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/19/2021	07/17/2023	123	73,843	602	3,362		0	70		70	(2,807)	0	0	0	0		
SGIXSMPA IDX Call Option @ 530 07/17/23	FIA Static Hedging Strategy	1453820234	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/18/2022	07/17/2023	632	334,792	530		14,051	0	5,073		5,073	(8,978)	0	0	0	0		
SPX IDX Call Option @ 3863 07/17/23	FIA Static Hedging Strategy	596918770	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/17/2023	1	5,408	3,863		642	0	316		316	(326)	0	0	0	0		
SPX IDX Call Option @ 3831 07/17/23	FIA Static Hedging Strategy	646240924	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/17/2023	18	68,074	3,831		545	0	0		0	(545)	0	0	0	0		
SPX IDX Call Option @ 3831 07/17/23	FIA Static Hedging Strategy	646240934	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/17/2023	44	167,255	3,831		1,388	0	0		0	(1,388)	0	0	0	0		
SPX IDX Call Option @ 3863 07/17/23	FIA Static Hedging Strategy	99CB35F05	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPF6GFNF3BB653	07/18/2022	07/17/2023	182	701,357	3,863		8,767	0	35		35	(8,732)	0	0	0	0		
SGIXSMPA IDX Call Option @ 523 07/18/23	FIA Static Hedging Strategy	1455749171	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/25/2022	07/18/2023	215	112,543	523		5,932	0	1,786		1,786	(4,146)	0	0	0	0		
SPX IDX Call Option @ 3831 07/18/23	FIA Static Hedging Strategy	646240940	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/18/2023	14	54,705	3,831		930	0	3		3	(927)	0	0	0	0		
SGIXSMPA IDX Call Option @ 589 07/19/23	FIA Static Hedging Strategy	1353354771	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/26/2021	07/19/2023	945	557,090	589	33,893		0	871		871	(24,379)	0	0	0	0		
SGIXSMPA IDX Call Option @ 534 07/19/23	FIA Static Hedging Strategy	1455749167	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/25/2022	07/19/2023	495	264,109	534		12,064	0	4,014		4,014	(8,049)	0	0	0	0		
SPX IDX Call Option @ 4030 07/19/23	FIA Static Hedging Strategy	596918762	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/19/2023	806	3,246,270	4,030		(286,045)	0	(128,493)		(128,493)	157,552	0	0	0	0		
SPX IDX Call Option @ 3946 07/19/23	FIA Static Hedging Strategy	596918791	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/19/2023	285	1,126,273	3,946		117,012	0	54,573		54,573	(62,439)	0	0	0	0		
NDX IDX Call Option @ 12331 07/19/23	FIA Static Hedging Strategy	596918795	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/19/2023	28	341,200	12,331		41,693	0	20,152		20,152	(21,541)	0	0	0	0		
SPX IDX Call Option @ 3918 07/19/23	FIA Static Hedging Strategy	596918797	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/19/2023	806	3,156,552	3,918		343,693	0	163,381		163,381	(180,311)	0	0	0	0		
SPX IDX Call Option @ 3937 07/19/23	FIA Static Hedging Strategy	646240926	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/19/2023	202	794,424	3,937		10,645	0	80		80	(10,565)	0	0	0	0		
SPX IDX Call Option @ 4410 07/19/23	FIA Static Hedging Strategy	SWD165095459	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	07/26/2021	07/19/2023	76	333,329	4,410	32,984		0	4,442		4,442	(48,080)	0	0	0	0		
SGIXSMPA IDX Call Option @ 600 07/20/23	FIA Static Hedging Strategy	1353354768	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/26/2021	07/20/2023	148	89,035	600	4,932		0	99		99	(3,450)	0	0	0	0		
SGIXSMPA IDX Call Option @ 532 07/20/23	FIA Static Hedging Strategy	1455749170	Equity	Societe Generale SA 549300USLF04ME4XBQ71	07/25/2022	07/20/2023	174	92,319	532		4,335	0	1,572		1,572	(2,763)	0	0	0	0		
SGIXSMPA IDX Call Option @ 532 07/20/23	FIA Static Hedging Strategy	1459461220	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/08/2022	07/20/2023	74	39,122	532		2,344	0	666		666	(1,678)	0	0	0	0		
SPX IDX Call Option @ 3962 07/20/23	FIA Static Hedging Strategy	596959586	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/20/2023	6	25,197	3,962		3,313	0	1,180		1,180	(2,133)	0	0	0	0		
SPX IDX Call Option @ 3960 07/20/23	FIA Static Hedging Strategy	646240942	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/20/2023	27	107,194	3,960		815	0	3		3	(812)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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

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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 @ 3548 07/20/23	FIA Static Hedging Strategy	671875457	Equity	Credit Suisse International	07/30/2020	07/20/2023	8	26,896	3,548	2,197		0	2,990		2,990	(7,297)	0	0	0	0		
SPX IDX Call Option @ 4577 07/20/23	FIA Static Hedging Strategy	SWD165095418	Equity	Barclays Bank PLC	07/26/2021	07/20/2023	49	226,403	4,577	(16,610)		0	(1,740)		(1,740)	27,108	0	0	0	0		
SPX IDX Call Option @ 4325 07/20/23	FIA Static Hedging Strategy	SWD165095427	Equity	Barclays Bank PLC	07/26/2021	07/20/2023	49	213,906	4,325	24,005		0	3,717		3,717	(33,636)	0	0	0	0		
SGIXSMPA IDX Call Option @ 600 07/21/23	FIA Static Hedging Strategy	1353354772	Equity	Societe Generale SA	07/26/2021	07/21/2023	1,097	658,125	600	36,544		0	857		857	(25,951)	0	0	0	0		
SGIXSMPA IDX Call Option @ 535 07/21/23	FIA Static Hedging Strategy	1455749174	Equity	Societe Generale SA	07/25/2022	07/21/2023	176	94,125	535		4,236	0	1,507		1,507	(2,730)	0	0	0	0		
SPX IDX Call Option @ 3999 07/21/23	FIA Static Hedging Strategy	646240930	Equity	Credit Suisse International	07/25/2022	07/21/2023	107	427,528	3,999		3,548	0	5		5	(3,543)	0	0	0	0		
SGIXSMPA IDX Call Option @ 608 07/24/23	FIA Static Hedging Strategy	1353354769	Equity	Societe Generale SA	07/26/2021	07/24/2023	731	444,494	608	22,986		0	582		582	(16,219)	0	0	0	0		
SGIXSMPA IDX Call Option @ 601 07/24/23	FIA Static Hedging Strategy	1353354770	Equity	Societe Generale SA	07/26/2021	07/24/2023	208	125,089	601	6,908		0	187		187	(4,928)	0	0	0	0		
SGIXSMPA IDX Call Option @ 536 07/24/23	FIA Static Hedging Strategy	1455749178	Equity	Societe Generale SA	07/25/2022	07/24/2023	344	184,237	536	8,198		0	2,921		2,921	(5,277)	0	0	0	0		
SGIXSMPA IDX Call Option @ 536 07/24/23	FIA Static Hedging Strategy	1468434118	Equity	Societe Generale SA	09/12/2022	07/24/2023	31	16,642	536		921	0	264		264	(657)	0	0	0	0		
SPX IDX Call Option @ 3962 07/24/23	FIA Static Hedging Strategy	597061388	Equity	Credit Suisse International	09/12/2022	07/24/2023	2	9,033	3,962		1,106	0	429		429	(677)	0	0	0	0		
NDX IDX Call Option @ 12396 07/24/23	FIA Static Hedging Strategy	597061401	Equity	Credit Suisse International	09/12/2022	07/24/2023	1	7,314	12,396		1,018	0	420		420	(597)	0	0	0	0		
SPX IDX Call Option @ 3962 07/24/23	FIA Static Hedging Strategy	646240932	Equity	Credit Suisse International	07/25/2022	07/24/2023	109	431,659	3,962		3,669	0	0		0	(3,669)	0	0	0	0		
SPX IDX Call Option @ 3967 07/24/23	FIA Static Hedging Strategy	646277406	Equity	Credit Suisse International	08/01/2022	07/24/2023	54	214,130	3,967		2,441	0	0		0	(2,441)	0	0	0	0		
SPX IDX Call Option @ 3967 07/24/23	FIA Static Hedging Strategy	646277426	Equity	Credit Suisse International	08/01/2022	07/24/2023	38	149,867	3,967		1,349	0	0		0	(1,349)	0	0	0	0		
SPX IDX Call Option @ 3962 07/24/23	FIA Static Hedging Strategy	646277430	Equity	Credit Suisse International	08/01/2022	07/24/2023	27	108,905	3,962		1,895	0	17		17	(1,878)	0	0	0	0		
SPX IDX Call Option @ 3962 07/24/23	FIA Static Hedging Strategy	SWD190618470	Equity	Barclays Bank PLC	08/01/2022	07/24/2023	27	108,905	3,962		13,981	0	5,174		5,174	(8,807)	0	0	0	0		
SPX IDX Call Option @ 4061 07/24/23	FIA Static Hedging Strategy	SWD190618471	Equity	Barclays Bank PLC	08/01/2022	07/24/2023	27	111,628	4,061		(11,983)	0	(4,168)		(4,168)	7,815	0	0	0	0		
SGIXSMPA IDX Call Option @ 539 07/25/23	FIA Static Hedging Strategy	1457639256	Equity	Societe Generale SA	08/01/2022	07/25/2023	340	183,104	539		9,968	0	2,738		2,738	(7,230)	0	0	0	0		
SPX IDX Call Option @ 3967 07/25/23	FIA Static Hedging Strategy	646277420	Equity	Credit Suisse International	08/01/2022	07/25/2023	23	91,793	3,967		2,010	0	2		2	(2,008)	0	0	0	0		
SGIXSMPA IDX Call Option @ 607 07/26/23	FIA Static Hedging Strategy	1355208768	Equity	Societe Generale SA	08/02/2021	07/26/2023	219	132,599	607	7,160		0	170		170	(5,047)	0	0	0	0		
SGIXSMPA IDX Call Option @ 540 07/26/23	FIA Static Hedging Strategy	1457639259	Equity	Societe Generale SA	08/01/2022	07/26/2023	389	209,638	540		11,304	0	3,093		3,093	(8,211)	0	0	0	0		
SPX IDX Call Option @ 3921 07/26/23	FIA Static Hedging Strategy	646277410	Equity	Credit Suisse International	08/01/2022	07/26/2023	79	308,077	3,921		4,714	0	12		12	(4,702)	0	0	0	0		
SPX IDX Call Option @ 3921 07/26/23	FIA Static Hedging Strategy	99CB060N4	Equity	Morgan Stanley & Co. International PLC	08/15/2022	07/26/2023	2	7,568	3,921		198	0	17		17	(180)	0	0	0	0		

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SCHEDULE DB - PART A - SECTION 1

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

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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 @ 4436 07/26/23	FIA Static Hedging Strategy	SWD165436054	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/02/2021	07/26/2023	67	296,171	4,436	27,522		0	3,802		3,802	(41,634)	0	0	0	0		
NDX IDX Call Option @ 12432 07/26/23	FIA Static Hedging Strategy	SWD190618487	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/01/2022	07/26/2023	26	319,257	12,432		47,910	0	18,126		18,126	(29,784)	0	0	0	0		
SPX IDX Call Option @ 4128 07/26/23	FIA Static Hedging Strategy	SWD190618515	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/01/2022	07/26/2023	613	2,532,520	4,128		(243,431)	0	(79,990)		(79,990)	163,441	0	0	0	0		
SPX IDX Call Option @ 4011 07/26/23	FIA Static Hedging Strategy	SWD190618517	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/01/2022	07/26/2023	613	2,460,305	4,011		293,930	0	104,748		104,748	(189,182)	0	0	0	0		
SPX IDX Call Option @ 4017 07/26/23	FIA Static Hedging Strategy	SWD190618541	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/01/2022	07/26/2023	238	956,608	4,017		113,138	0	40,124		40,124	(73,014)	0	0	0	0		
SGIXSMPA IDX Call Option @ 611 07/27/23	FIA Static Hedging Strategy	1355208770	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/02/2021	07/27/2023	30	18,439	611	960		0	21		21	(667)	0	0	0	0		
SGIXSMPA IDX Call Option @ 544 07/27/23	FIA Static Hedging Strategy	1457639265	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/01/2022	07/27/2023	379	206,488	544		10,497	0	2,742		2,742	(7,755)	0	0	0	0		
SPX IDX Call Option @ 3541 07/27/23	FIA Static Hedging Strategy	568896975	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/06/2020	07/27/2023	12	42,278	3,541	4,124		0	4,825		4,825	(11,484)	0	0	0	0		
SPX IDX Call Option @ 4024 07/27/23	FIA Static Hedging Strategy	596959552	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/27/2023	2	10,019	4,024		1,211	0	415		415	(796)	0	0	0	0		
SPX IDX Call Option @ 4104 07/27/23	FIA Static Hedging Strategy	596959564	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/27/2023	2	10,219	4,104		(1,066)	0	(346)		(346)	721	0	0	0	0		
NDX IDX Call Option @ 12601 07/27/23	FIA Static Hedging Strategy	596959582	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/27/2023	0	630	12,601		98	0	32		32	(65)	0	0	0	0		
SPX IDX Call Option @ 4024 07/27/23	FIA Static Hedging Strategy	646277428	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/01/2022	07/27/2023	46	186,172	4,024		1,731	0	0		0	(1,731)	0	0	0	0		
SPX IDX Call Option @ 4024 07/27/23	FIA Static Hedging Strategy	646281596	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/27/2023	2	10,019	4,024		140	0	0		0	(140)	0	0	0	0		
NDX IDX Call Option @ 12601 07/27/23	FIA Static Hedging Strategy	SWD191557338	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/15/2022	07/27/2023	2	20,162	12,601		3,635	0	1,036		1,036	(2,599)	0	0	0	0		
SPX IDX Call Option @ 4024 07/27/23	FIA Static Hedging Strategy	SWD191559867	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/15/2022	07/27/2023	7	27,119	4,024		3,991	0	1,123		1,123	(2,868)	0	0	0	0		
SGIXSMPA IDX Call Option @ 606 07/28/23	FIA Static Hedging Strategy	1355208766	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/02/2021	07/28/2023	1,883	1,140,356	606	62,271		0	1,468		1,468	(43,256)	0	0	0	0		
SGIXSMPA IDX Call Option @ 555 07/28/23	FIA Static Hedging Strategy	1457639263	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/01/2022	07/28/2023	370	205,113	555		9,163	0	2,175		2,175	(6,988)	0	0	0	0		
SPX IDX Call Option @ 4072 07/28/23	FIA Static Hedging Strategy	646277404	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/01/2022	07/28/2023	93	380,406	4,072		4,108	0	1		1	(4,107)	0	0	0	0		
SPX IDX Call Option @ 4647 07/28/23	FIA Static Hedging Strategy	SWD165436007	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/02/2021	07/28/2023	27	126,583	4,647	(7,952)		0	(806)		(806)	13,985	0	0	0	0		
SPX IDX Call Option @ 4405 07/28/23	FIA Static Hedging Strategy	SWD165436022	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/02/2021	07/28/2023	27	119,982	4,405	11,733		0	1,721		1,721	(17,440)	0	0	0	0		
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	1355208767	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/02/2021	07/31/2023	1,140	695,885	611	36,502		0	416		416	(22,362)	0	0	0	0		
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	1355208769	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/02/2021	07/31/2023	734	448,474	611	23,410		0	423		423	(16,457)	0	0	0	0		
SGIXSMPA IDX Call Option @ 559 07/31/23	FIA Static Hedging Strategy	1457639264	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/01/2022	07/31/2023	134	74,777	559		3,159	0	712		712	(2,447)	0	0	0	0		
SPX IDX Call Option @ 4130 07/31/23	FIA Static Hedging Strategy	646277422	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/01/2022	07/31/2023	142	585,469	4,130		5,503	0	0		0	(5,503)	0	0	0	0		
SPX IDX Call Option @ 4119 07/31/23	FIA Static Hedging Strategy	646281594	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/31/2023	26	106,014	4,119		965	0	0		0	(965)	0	0	0	0		
SPX IDX Call Option @ 4119 07/31/23	FIA Static Hedging Strategy	646281614	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/31/2023	50	205,396	4,119		1,397	0	0		0	(1,397)	0	0	0	0		

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SGIXSMPA IDX Call Option @ 557 08/01/23	FIA Static Hedging Strategy	1459461174	Equity	Societe Generale SA	08/08/2022	08/01/2023	230	127,975	557		5,582	0	1,274		1,274	(4,308)	0	0	0	0		
NDX IDX Call Option @ 13076 08/01/23	FIA Static Hedging Strategy	596959578	Equity	Credit Suisse International	08/08/2022	08/01/2023	9	117,426	13,076		15,128	0	4,542		4,542	(10,586)	0	0	0	0		
SPX IDX Call Option @ 4119 08/01/23	FIA Static Hedging Strategy	646281610	Equity	Credit Suisse International	08/08/2022	08/01/2023	17	69,728	4,119		1,060	0	1		1	(1,059)	0	0	0	0		
SGIXSMPA IDX Call Option @ 610 08/02/23	FIA Static Hedging Strategy	1357006008	Equity	Societe Generale SA	08/09/2021	08/02/2023	1,039	633,479	610		32,828	0	548		548	(21,694)	0	0	0	0		
SGIXSMPA IDX Call Option @ 553 08/02/23	FIA Static Hedging Strategy	1459461243	Equity	Societe Generale SA	08/08/2022	08/02/2023	703	388,968	553		17,949	0	4,286		4,286	(13,663)	0	0	0	0		
SPX IDX Call Option @ 4134 08/02/23	FIA Static Hedging Strategy	596959570	Equity	Credit Suisse International	08/08/2022	08/02/2023	192	792,369	4,134		80,625	0	25,381		25,381	(55,244)	0	0	0	0		
SPX IDX Call Option @ 4091 08/02/23	FIA Static Hedging Strategy	646281590	Equity	Credit Suisse International	08/08/2022	08/02/2023	55	223,502	4,091		2,771	0	1		1	(2,770)	0	0	0	0		
SPX IDX Call Option @ 4446 08/03/23	FIA Static Hedging Strategy	1356999299	Equity	Societe Generale SA	08/09/2021	08/03/2023	48	213,091	4,446		20,846	0	2,798		2,798	(29,707)	0	0	0	0		
SGIXSMPA IDX Call Option @ 616 08/03/23	FIA Static Hedging Strategy	1357006006	Equity	Societe Generale SA	08/09/2021	08/03/2023	1,321	813,439	616		39,981	0	564		564	(25,947)	0	0	0	0		
SGIXSMPA IDX Call Option @ 557 08/03/23	FIA Static Hedging Strategy	1459461246	Equity	Societe Generale SA	08/08/2022	08/03/2023	306	170,196	557		7,476	0	1,720		1,720	(5,756)	0	0	0	0		
SPX IDX Call Option @ 4297 08/03/23	FIA Static Hedging Strategy	596959544	Equity	Credit Suisse International	08/08/2022	08/03/2023	1,102	4,735,918	4,297		(354,152)	0	(96,342)		(96,342)	257,809	0	0	0	0		
SPX IDX Call Option @ 4133 08/03/23	FIA Static Hedging Strategy	596959576	Equity	Credit Suisse International	08/08/2022	08/03/2023	1,102	4,554,279	4,133		466,163	0	147,241		147,241	(318,922)	0	0	0	0		
SPX IDX Call Option @ 4155 08/03/23	FIA Static Hedging Strategy	646281606	Equity	Credit Suisse International	08/08/2022	08/03/2023	52	214,781	4,155		2,921	0	1		1	(2,920)	0	0	0	0		
SPX IDX Call Option @ 4648 08/04/23	FIA Static Hedging Strategy	1356999707	Equity	Societe Generale SA	08/09/2021	08/04/2023	43	199,732	4,648		(13,634)	0	(1,344)		(1,344)	22,115	0	0	0	0		
SPX IDX Call Option @ 4415 08/04/23	FIA Static Hedging Strategy	1356999826	Equity	Societe Generale SA	08/09/2021	08/04/2023	43	189,722	4,415		19,920	0	2,754		2,754	(27,310)	0	0	0	0		
SGIXSMPA IDX Call Option @ 606 08/04/23	FIA Static Hedging Strategy	1357006009	Equity	Societe Generale SA	08/09/2021	08/04/2023	1,378	835,129	606		44,804	0	816		816	(30,529)	0	0	0	0		
SGIXSMPA IDX Call Option @ 556 08/04/23	FIA Static Hedging Strategy	1459461219	Equity	Societe Generale SA	08/08/2022	08/04/2023	349	194,131	556		8,638	0	2,012		2,012	(6,626)	0	0	0	0		
SPX IDX Call Option @ 4152 08/04/23	FIA Static Hedging Strategy	646281602	Equity	Credit Suisse International	08/08/2022	08/04/2023	89	370,934	4,152		3,821	0	0		0	(3,821)	0	0	0	0		
SPX IDX Call Option @ 3604 08/04/23	FIA Static Hedging Strategy	671910971	Equity	Credit Suisse International	08/13/2020	08/04/2023	2	7,821	3,604		739	0	808		808	(2,049)	0	0	0	0		
SGIXSMPA IDX Call Option @ 609 08/07/23	FIA Static Hedging Strategy	1357006007	Equity	Societe Generale SA	08/09/2021	08/07/2023	749	456,099	609		23,863	0	412		412	(15,964)	0	0	0	0		
SGIXSMPA IDX Call Option @ 611 08/07/23	FIA Static Hedging Strategy	1357006014	Equity	Societe Generale SA	08/09/2021	08/07/2023	94	57,555	611		2,956	0	55		55	(1,993)	0	0	0	0		
SGIXSMPA IDX Call Option @ 557 08/07/23	FIA Static Hedging Strategy	1459461179	Equity	Societe Generale SA	08/08/2022	08/07/2023	198	110,459	557		4,901	0	1,146		1,146	(3,755)	0	0	0	0		
SPX IDX Call Option @ 4145 08/07/23	FIA Static Hedging Strategy	646281616	Equity	Credit Suisse International	08/08/2022	08/07/2023	54	224,503	4,145		3,188	0	5		5	(3,183)	0	0	0	0		
SPX IDX Call Option @ 4140 08/07/23	FIA Static Hedging Strategy	99CB060P9	Equity	Morgan Stanley & Co. International PLC	08/15/2022	08/07/2023	82	341,348	4,140		4,676	0	14		14	(4,662)	0	0	0	0		

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SPX IDX Call Option @ 4140 08/07/23 SGIXSMPA IDX Call Option @ 558 08/08/23	FIA Static Hedging Strategy	99CB060R5	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/15/2022	08/07/2023	1	4,306	4,140		119	0	6		6	(113)	0	0	0	0		
SPX IDX Call Option @ 4140 08/08/23	FIA Static Hedging Strategy	1461195744	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/15/2022	08/08/2023	551	307,265	558		18,423	0	3,148		3,148	(15,275)	0	0	0	0		
SPX IDX Call Option @ 4140 08/08/23	FIA Static Hedging Strategy	597003184	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	08/22/2022	08/08/2023	6	23,060	4,140		2,334	0	747		747	(1,587)	0	0	0	0		
SPX IDX Call Option @ 4316 08/08/23	FIA Static Hedging Strategy	597003208	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	08/22/2022	08/08/2023	6	24,040	4,316		(1,746)	0	(477)		(477)	1,269	0	0	0	0		
SPX IDX Call Option @ 4140 08/08/23	FIA Static Hedging Strategy	99CB060T1	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/15/2022	08/08/2023	37	152,147	4,140		2,130	0	17		17	(2,113)	0	0	0	0		
NDX IDX Call Option @ 13108 08/08/23	FIA Static Hedging Strategy	SWD191557288	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	08/15/2022	08/08/2023	6	78,781	13,108		11,843	0	3,064		3,064	(8,779)	0	0	0	0		
SGIXSMPA IDX Call Option @ 610 08/09/23	FIA Static Hedging Strategy	1359066432	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/17/2021	08/09/2023	634	387,077	610		23,649	0	344		344	(13,290)	0	0	0	0		
SGIXSMPA IDX Call Option @ 560 08/09/23	FIA Static Hedging Strategy	1461195741	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/15/2022	08/09/2023	296	165,673	560		9,723	0	1,627		1,627	(8,096)	0	0	0	0		
SPX IDX Call Option @ 4122 08/09/23	FIA Static Hedging Strategy	99CB060V6	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/15/2022	08/09/2023	117	481,999	4,122		6,893	0	74		74	(6,819)	0	0	0	0		
SPX IDX Call Option @ 4199 08/09/23	FIA Static Hedging Strategy	SWD191559745	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	08/15/2022	08/09/2023	155	652,086	4,199		75,137	0	18,113		18,113	(57,024)	0	0	0	0		
SPX IDX Call Option @ 4312 08/09/23	FIA Static Hedging Strategy	SWD191559901	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	08/15/2022	08/09/2023	684	2,948,689	4,312		(275,112)	0	(59,450)		(59,450)	215,661	0	0	0	0		
SPX IDX Call Option @ 4187 08/09/23	FIA Static Hedging Strategy	SWD191559902	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	08/15/2022	08/09/2023	684	2,862,984	4,187		336,451	0	82,322		82,322	(254,129)	0	0	0	0		
SGIXSMPA IDX Call Option @ 612 08/10/23	FIA Static Hedging Strategy	1359066435	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/17/2021	08/10/2023	1,844	1,128,956	612		67,884	0	903		903	(37,678)	0	0	0	0		
SGIXSMPA IDX Call Option @ 570 08/10/23	FIA Static Hedging Strategy	1461195752	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/15/2022	08/10/2023	104	59,026	570		3,079	0	458		458	(2,621)	0	0	0	0		
SPX IDX Call Option @ 4446 08/10/23	FIA Static Hedging Strategy	80920743	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2023	50	222,885	4,446		22,525	0	3,062		3,062	(31,104)	0	0	0	0		
SPX IDX Call Option @ 4488 08/10/23	FIA Static Hedging Strategy	80920751	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2023	73	328,906	4,488		31,434	0	3,966		3,966	(43,891)	0	0	0	0		
SPX IDX Call Option @ 4651 08/10/23	FIA Static Hedging Strategy	80920757	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2023	50	233,131	4,651		(16,803)	0	(1,638)		(1,638)	25,815	0	0	0	0		
SPX IDX Call Option @ 4210 08/10/23	FIA Static Hedging Strategy	99CB060Q7	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/15/2022	08/10/2023	71	299,643	4,210		4,704	0	29		29	(4,675)	0	0	0	0		
SGIXSMPA IDX Call Option @ 620 08/11/23	FIA Static Hedging Strategy	1359066433	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/17/2021	08/11/2023	186	115,237	620		6,500	0	84		84	(3,564)	0	0	0	0		
SGIXSMPA IDX Call Option @ 571 08/11/23	FIA Static Hedging Strategy	1461195742	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/15/2022	08/11/2023	27	15,603	571		811	0	121		121	(690)	0	0	0	0		
SPX IDX Call Option @ 4207 08/11/23	FIA Static Hedging Strategy	99CB060S3	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/15/2022	08/11/2023	41	172,793	4,207		2,160	0	9		9	(2,151)	0	0	0	0		
SGIXSMPA IDX Call Option @ 627 08/14/23	FIA Static Hedging Strategy	1359066436	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/17/2021	08/14/2023	697	436,978	627		23,215	0	139		139	(11,626)	0	0	0	0		

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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)
SGIXSMPA IDX Call Option @ 621 08/14/23	FIA Static Hedging Strategy	1359066437	Equity	Societe Generale SA	08/17/2021	08/14/2023	850	528,222	621	29,492		0	250		250	(15,412)	0	0	0	0		
SGIXSMPA IDX Call Option @ 581 08/14/23	FIA Static Hedging Strategy	1461195743	Equity	Societe Generale SA	08/15/2022	08/14/2023	159	92,546	581		4,249	0	567		567	(3,683)	0	0	0	0		
SPX IDX Call Option @ 3670 08/14/23	FIA Static Hedging Strategy	568942713	Equity	Credit Suisse International	08/20/2020	08/14/2023	14	50,017	3,670	4,241		0	4,676		4,676	(12,595)	0	0	0	0		
SPX IDX Call Option @ 4297 08/14/23	FIA Static Hedging Strategy	646313725	Equity	Credit Suisse International	08/22/2022	08/14/2023	58	250,910	4,297		1,656	0	0		0	(1,656)	0	0	0	0		
SPX IDX Call Option @ 4297 08/14/23	FIA Static Hedging Strategy	646313735	Equity	Credit Suisse International	08/22/2022	08/14/2023	101	432,722	4,297		3,245	0	1		1	(3,244)	0	0	0	0		
SPX IDX Call Option @ 4280 08/14/23	FIA Static Hedging Strategy	99CB060W4	Equity	Morgan Stanley & Co. International PLC	08/15/2022	08/14/2023	70	298,155	4,280		3,876	0	12		12	(3,865)	0	0	0	0		
SGIXSMPA IDX Call Option @ 585 08/15/23	FIA Static Hedging Strategy	1462971819	Equity	Societe Generale SA	08/22/2022	08/15/2023	307	179,587	585		5,970	0	1,020		1,020	(4,950)	0	0	0	0		
SPX IDX Call Option @ 4297 08/15/23	FIA Static Hedging Strategy	646313741	Equity	Credit Suisse International	08/22/2022	08/15/2023	28	119,976	4,297		1,284	0	3		3	(1,281)	0	0	0	0		
SGIXSMPA IDX Call Option @ 637 08/16/23	FIA Static Hedging Strategy	1360486712	Equity	Societe Generale SA	08/23/2021	08/16/2023	1,322	841,607	637	43,432		0	171		171	(21,080)	0	0	0	0		
SGIXSMPA IDX Call Option @ 588 08/16/23	FIA Static Hedging Strategy	1462971829	Equity	Societe Generale SA	08/22/2022	08/16/2023	239	140,879	588		4,506	0	748		748	(3,758)	0	0	0	0		
SPX IDX Call Option @ 4438 08/16/23	FIA Static Hedging Strategy	597003188	Equity	Credit Suisse International	08/22/2022	08/16/2023	696	3,088,097	4,438	(177,413)		0	(45,118)		(45,118)	132,295	0	0	0	0		
NDX IDX Call Option @ 13500 08/16/23	FIA Static Hedging Strategy	597003200	Equity	Credit Suisse International	08/22/2022	08/16/2023	20	274,450	13,500	27,065		0	8,586		8,586	(18,478)	0	0	0	0		
SPX IDX Call Option @ 4280 08/16/23	FIA Static Hedging Strategy	597003202	Equity	Credit Suisse International	08/22/2022	08/16/2023	696	2,978,239	4,280		237,856	0	68,220		68,220	(169,635)	0	0	0	0		
SPX IDX Call Option @ 4283 08/16/23	FIA Static Hedging Strategy	597003226	Equity	Credit Suisse International	08/22/2022	08/16/2023	239	1,021,917	4,283		81,247	0	23,246		23,246	(58,001)	0	0	0	0		
SPX IDX Call Option @ 4305 08/16/23	FIA Static Hedging Strategy	646313719	Equity	Credit Suisse International	08/22/2022	08/16/2023	53	227,315	4,305		2,773	0	9		9	(2,764)	0	0	0	0		
SPX IDX Call Option @ 4457 08/16/23	FIA Static Hedging Strategy	SWD166428957	Equity	Barclays Bank PLC	08/23/2021	08/16/2023	107	477,824	4,457	49,323		0	6,602		6,602	(66,011)	0	0	0	0		
SGIXSMPA IDX Call Option @ 635 08/17/23	FIA Static Hedging Strategy	1360487266	Equity	Societe Generale SA	08/23/2021	08/17/2023	565	358,665	635	18,826		0	85		85	(9,281)	0	0	0	0		
SGIXSMPA IDX Call Option @ 586 08/17/23	FIA Static Hedging Strategy	1462971834	Equity	Societe Generale SA	08/22/2022	08/17/2023	69	40,655	586		1,356	0	232		232	(1,124)	0	0	0	0		
SPX IDX Call Option @ 3686 08/17/23	FIA Static Hedging Strategy	568962701	Equity	Credit Suisse International	08/27/2020	08/17/2023	6	23,703	3,686	2,366		0	2,161		2,161	(5,907)	0	0	0	0		
SPX IDX Call Option @ 4274 08/17/23	FIA Static Hedging Strategy	646313737	Equity	Credit Suisse International	08/22/2022	08/17/2023	112	479,376	4,274		3,835	0	1		1	(3,834)	0	0	0	0		
SPX IDX Call Option @ 4621 08/17/23	FIA Static Hedging Strategy	SWD166429175	Equity	Barclays Bank PLC	08/23/2021	08/17/2023	57	264,602	4,621	(20,471)		0	(2,178)		(2,178)	30,457	0	0	0	0		
SPX IDX Call Option @ 4420 08/17/23	FIA Static Hedging Strategy	SWD166429179	Equity	Barclays Bank PLC	08/23/2021	08/17/2023	57	253,069	4,420	27,604		0	3,930		3,930	(36,333)	0	0	0	0		
SGIXSMPA IDX Call Option @ 620 08/18/23	FIA Static Hedging Strategy	1360487265	Equity	Societe Generale SA	08/23/2021	08/18/2023	1,161	720,100	620	42,733		0	263		263	(22,670)	0	0	0	0		
SGIXSMPA IDX Call Option @ 586 08/18/23	FIA Static Hedging Strategy	1462971847	Equity	Societe Generale SA	08/22/2022	08/18/2023	61	35,861	586		1,188	0	203		203	(985)	0	0	0	0		

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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)
SPX IDX Call Option @ 4284 08/18/23	FIA Static Hedging Strategy	646313731	Equity	Credit Suisse International	08/22/2022	08/18/2023	78	335,245	4,284		3,554	0	8		8	(3,546)	0	0	0	0		
SGIXSMPA IDX Call Option @ 634 08/21/23	FIA Static Hedging Strategy	1360487264	Equity	Societe Generale SA	08/23/2021	08/21/2023	709	449,643	634	23,875		0	277		277	(11,853)	0	0	0	0		
SGIXSMPA IDX Call Option @ 581 08/21/23	FIA Static Hedging Strategy	1462971845	Equity	Societe Generale SA	08/22/2022	08/21/2023	175	101,797	581		3,639		659		659	(2,980)						
SPX IDX Call Option @ 4228 08/21/23	FIA Static Hedging Strategy	597018760	Equity	Credit Suisse International	08/29/2022	08/21/2023	16	68,205	4,228		5,169		1,850		1,850	(3,319)						
SPX IDX Call Option @ 4524 08/21/23	FIA Static Hedging Strategy	597018768	Equity	Credit Suisse International	08/29/2022	08/21/2023	16	72,980	4,524		(2,875)		(847)		(847)	2,028						
SPX IDX Call Option @ 4228 08/21/23	FIA Static Hedging Strategy	646313729	Equity	Credit Suisse International	08/22/2022	08/21/2023	75	315,402	4,228		3,154		9		9	(3,145)						
SPX IDX Call Option @ 4138 08/21/23	FIA Static Hedging Strategy	646358676	Equity	Credit Suisse International	08/29/2022	08/21/2023	5	18,621	4,138		168		0		0	(168)						
SPX IDX Call Option @ 4138 08/21/23	FIA Static Hedging Strategy	646358690	Equity	Credit Suisse International	08/29/2022	08/21/2023	61	253,369	4,138		2,027		12		12	(2,015)						
SGIXSMPA IDX Call Option @ 566 08/22/23	FIA Static Hedging Strategy	1464750570	Equity	Societe Generale SA	08/29/2022	08/22/2023	80	45,061	566		1,631		421		421	(1,210)						
NDX IDX Call Option @ 12878 08/22/23	FIA Static Hedging Strategy	597018789	Equity	Credit Suisse International	08/29/2022	08/22/2023	16	208,493	12,878		23,073		9,839		9,839	(13,234)						
SPX IDX Call Option @ 4138 08/22/23	FIA Static Hedging Strategy	646358692	Equity	Credit Suisse International	08/29/2022	08/22/2023	30	125,422	4,138		1,267		4		4	(1,263)						
SGIXSMPA IDX Call Option @ 632 08/23/23	FIA Static Hedging Strategy	1362216034	Equity	Societe Generale SA	08/30/2021	08/23/2023	1,571	992,696	632	53,839			937		937	(27,542)						
SGIXSMPA IDX Call Option @ 560 08/23/23	FIA Static Hedging Strategy	1464750445	Equity	Societe Generale SA	08/29/2022	08/23/2023	941	527,158	560		20,606		5,550		5,550	(15,056)						
SPX IDX Call Option @ 4148 08/23/23	FIA Static Hedging Strategy	597018780	Equity	Credit Suisse International	08/29/2022	08/23/2023	160	664,598	4,148		58,771		22,438		22,438	(36,334)						
SPX IDX Call Option @ 4235 08/23/23	FIA Static Hedging Strategy	597018782	Equity	Credit Suisse International	08/29/2022	08/23/2023	650	2,754,506	4,235		(204,794)		(74,170)		(74,170)	130,623						
SPX IDX Call Option @ 4130 08/23/23	FIA Static Hedging Strategy	597018784	Equity	Credit Suisse International	08/29/2022	08/23/2023	650	2,686,237	4,130		245,619		95,064		95,064	(150,554)						
SPX IDX Call Option @ 4129 08/23/23	FIA Static Hedging Strategy	646358672	Equity	Credit Suisse International	08/29/2022	08/23/2023	204	840,279	4,129		8,487		2		2	(8,485)						
SGIXSMPA IDX Call Option @ 629 08/24/23	FIA Static Hedging Strategy	1362216035	Equity	Societe Generale SA	08/30/2021	08/24/2023	626	393,530	629	21,932			359		359	(11,648)						
SGIXSMPA IDX Call Option @ 562 08/24/23	FIA Static Hedging Strategy	1464750309	Equity	Societe Generale SA	08/29/2022	08/24/2023	142	79,996	562		3,078		818		818	(2,260)						
SPX IDX Call Option @ 4141 08/24/23	FIA Static Hedging Strategy	646358688	Equity	Credit Suisse International	08/29/2022	08/24/2023	114	471,799	4,141		4,576		0		0	(4,576)						
SPX IDX Call Option @ 4690 08/24/23	FIA Static Hedging Strategy	SID166754242	Equity	Barclays Bank PLC	08/30/2021	08/24/2023	111	522,837	4,690	(38,542)			(3,636)		(3,636)	55,490						
SPX IDX Call Option @ 4485 08/24/23	FIA Static Hedging Strategy	SID166754266	Equity	Barclays Bank PLC	08/30/2021	08/24/2023	111	499,996	4,485	53,742			6,675		6,675	(67,168)						
SGIXSMPA IDX Call Option @ 630 08/25/23	FIA Static Hedging Strategy	1362216032	Equity	Societe Generale SA	08/30/2021	08/25/2023	40	25,261	630	1,392			25		25	(733)						
SGIXSMPA IDX Call Option @ 565 08/25/23	FIA Static Hedging Strategy	1464750468	Equity	Societe Generale SA	08/29/2022	08/25/2023	224	126,706	565		4,658		1,207		1,207	(3,451)						
SPX IDX Call Option @ 4199 08/25/23	FIA Static Hedging Strategy	646358680	Equity	Credit Suisse International	08/29/2022	08/25/2023	39	163,262	4,199		1,322		0		0	(1,322)						

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SPX IDX Call Option @ 4540 08/25/23	FIA Static Hedging Strategy	SID166754253	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/25/2023	134	608,383	4,540	60,475			6,911		6,911	(77,060)						
SGIXSMPA IDX Call Option @ 626 08/28/23	FIA Static Hedging Strategy	1362216033	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/30/2021	08/28/2023	323	202,177	626	11,577			215		215	(6,215)						
SGIXSMPA IDX Call Option @ 631 08/28/23	FIA Static Hedging Strategy	1362216036	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/30/2021	08/28/2023	977	616,265	631	33,864			577		577	(17,802)						
SGIXSMPA IDX Call Option @ 551 08/28/23	FIA Static Hedging Strategy	1464750394	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/29/2022	08/28/2023	47	25,795	551		1,147		335		335	(812)						
SGIXSMPA IDX Call Option @ 551 08/28/23	FIA Static Hedging Strategy	1466946183	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/06/2022	08/28/2023	4	2,117	551		80		28		28	(52)						
SPX IDX Call Option @ 4058 08/28/23	FIA Static Hedging Strategy	597043534	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/28/2023	0	1,664	4,058		135		71		71	(64)						
SPX IDX Call Option @ 4250 08/28/23	FIA Static Hedging Strategy	597043540	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/28/2023	0	1,743	4,250		(95)		(46)		(46)	49						
NDX IDX Call Option @ 12605 08/28/23	FIA Static Hedging Strategy	597043542	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/28/2023	0	378	12,605		37		21		21	(16)						
SPX IDX Call Option @ 4058 08/28/23	FIA Static Hedging Strategy	597043550	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/28/2023	0	446	4,058		36		19		19	(17)						
SPX IDX Call Option @ 4058 08/28/23	FIA Static Hedging Strategy	646358684	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	08/29/2022	08/28/2023	61	245,691	4,058		2,359		0		0	(2,359)						
SPX IDX Call Option @ 4031 08/28/23	FIA Static Hedging Strategy	646365156	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/28/2023	29	116,807	4,031		923		12		12	(911)						
SPX IDX Call Option @ 4031 08/28/23	FIA Static Hedging Strategy	646365172	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/28/2023	70	283,392	4,031		2,409		6		6	(2,403)						
SPX IDX Call Option @ 3787 08/28/23	FIA Static Hedging Strategy	671955095	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/03/2020	08/28/2023	24	91,799	3,787	8,145			7,065		7,065	(21,499)						
SGIXSMPA IDX Call Option @ 549 08/29/23	FIA Static Hedging Strategy	1466946219	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/06/2022	08/29/2023	184	101,303	549		3,934		1,370		1,370	(2,564)						
SPX IDX Call Option @ 3991 08/29/23	FIA Static Hedging Strategy	597043538	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/29/2023	127	505,178	3,991		46,466		25,283		25,283	(21,183)						
SPX IDX Call Option @ 4031 08/29/23	FIA Static Hedging Strategy	646365176	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/29/2023	46	187,222	4,031		1,517		1		1	(1,516)						
SGIXSMPA IDX Call Option @ 635 08/30/23	FIA Static Hedging Strategy	1364249563	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/30/2023	2,885	1,831,476	635	89,780			795		795	(45,670)						
SGIXSMPA IDX Call Option @ 546 08/30/23	FIA Static Hedging Strategy	1466946210	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/06/2022	08/30/2023	361	197,203	546		8,093		2,864		2,864	(5,230)						
SPX IDX Call Option @ 4124 08/30/23	FIA Static Hedging Strategy	597043528	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/30/2023	738	3,044,731	4,124		(216,762)		(112,137)		(112,137)	104,625						
NDX IDX Call Option @ 12291 08/30/23	FIA Static Hedging Strategy	597043532	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/30/2023	12	144,168	12,291		16,550		9,744		9,744	(6,806)						
SPX IDX Call Option @ 3979 08/30/23	FIA Static Hedging Strategy	597043535	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/30/2023	738	2,937,442	3,979		276,641		151,542		151,542	(125,099)						
SPX IDX Call Option @ 3986 08/30/23	FIA Static Hedging Strategy	646365158	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/06/2022	08/30/2023	103	408,821	3,986		3,639		1		1	(3,638)						
SGIXSMPA IDX Call Option @ 635 08/31/23	FIA Static Hedging Strategy	1364249558	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/31/2023	884	561,518	635	27,399			229		229	(13,731)						
SPX IDX Call Option @ 4542 08/31/23	FIA Static Hedging Strategy	1364252259	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/31/2023	146	665,249	4,542	67,675			7,101		7,101	(84,929)						
SPX IDX Call Option @ 4781 08/31/23	FIA Static Hedging Strategy	1364252304	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	08/31/2023	64	307,053	4,781	(20,878)			(1,531)		(1,531)	29,226						

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SPX IDX Call Option @ 4527 08/31/23	FIA Static Hedging Strategy	1364252359	Equity	Societe Generale SA	09/07/2021	08/31/2023	64	290,733	4,527	30,398			3,250		3,250	(37,723)						
SGIXSMPA IDX Call Option @ 543 08/31/23	FIA Static Hedging Strategy	1466946209	Equity	Societe Generale SA	09/06/2022	08/31/2023	117	63,702	543		2,696		970		970	(1,726)						
SPX IDX Call Option @ 3955 08/31/23	FIA Static Hedging Strategy	646365174	Equity	Credit Suisse International	09/06/2022	08/31/2023	125	493,940	3,955		4,347		2		2	(4,345)						
SPX IDX Call Option @ 3955 08/31/23	FIA Static Hedging Strategy	646407425	Equity	Credit Suisse International	09/19/2022	08/31/2023	1	3,836	3,955		35		0		0	(35)						
SGIXSMPA IDX Call Option @ 640 09/01/23	FIA Static Hedging Strategy	1364249564	Equity	Societe Generale SA	09/07/2021	09/01/2023	846	541,443	640	25,429			193		193	(11,408)						
SGIXSMPA IDX Call Option @ 546 09/01/23	FIA Static Hedging Strategy	1466946188	Equity	Societe Generale SA	09/06/2022	09/01/2023	103	55,997	546		2,298		817		817	(1,481)						
SPX IDX Call Option @ 3967 09/01/23	FIA Static Hedging Strategy	646365162	Equity	Credit Suisse International	09/06/2022	09/01/2023	90	358,564	3,967		4,267		148		148	(4,119)						
SPX IDX Call Option @ 3844 09/01/23	FIA Static Hedging Strategy	671968886	Equity	Credit Suisse International	09/11/2020	09/01/2023	0	1,307	3,844	87			86		86	(300)						
SGIXSMPA IDX Call Option @ 643 09/05/23	FIA Static Hedging Strategy	1364249561	Equity	Societe Generale SA	09/07/2021	09/05/2023	98	63,137	643	2,888			30		30	(1,496)						
SGIXSMPA IDX Call Option @ 622 09/05/23	FIA Static Hedging Strategy	1365718946	Equity	Societe Generale SA	09/13/2021	09/05/2023	202	125,724	622	6,140			111		111	(3,928)						
SGIXSMPA IDX Call Option @ 542 09/05/23	FIA Static Hedging Strategy	1466946221	Equity	Societe Generale SA	09/06/2022	09/05/2023	157	85,025	542		3,694		1,356		1,356	(2,338)						
SPX IDX Call Option @ 3924 09/05/23	FIA Static Hedging Strategy	646365164	Equity	Credit Suisse International	09/06/2022	09/05/2023	71	279,721	3,924		2,909		111		111	(2,798)						
SPX IDX Call Option @ 3908 09/05/23	FIA Static Hedging Strategy	646382275	Equity	Credit Suisse International	09/12/2022	09/05/2023	4	17,079	3,908		188		7		7	(181)						
SPX IDX Call Option @ 3908 09/05/23	FIA Static Hedging Strategy	646382277	Equity	Credit Suisse International	09/12/2022	09/05/2023	40	155,546	3,908		1,431		31		31	(1,400)						
SPX IDX Call Option @ 3908 09/05/23	FIA Static Hedging Strategy	646382281	Equity	Credit Suisse International	09/12/2022	09/05/2023	57	221,360	3,908		3,343		148		148	(3,195)						
SGIXSMPA IDX Call Option @ 542 09/06/23	FIA Static Hedging Strategy	1468434092	Equity	Societe Generale SA	09/12/2022	09/06/2023	249	134,774	542		7,206		2,184		2,184	(5,022)						
SPX IDX Call Option @ 3988 09/06/23	FIA Static Hedging Strategy	597061396	Equity	Credit Suisse International	09/12/2022	09/06/2023	187	745,391	3,988		93,074		38,551		38,551	(54,523)						
NDX IDX Call Option @ 12177 09/06/23	FIA Static Hedging Strategy	597061398	Equity	Credit Suisse International	09/12/2022	09/06/2023	8	96,565	12,177		15,549		7,061		7,061	(8,487)						
SPX IDX Call Option @ 3908 09/06/23	FIA Static Hedging Strategy	646382269	Equity	Credit Suisse International	09/12/2022	09/06/2023	87	338,137	3,908		4,328		242		242	(4,086)						
SGIXSMPA IDX Call Option @ 622 09/07/23	FIA Static Hedging Strategy	1365718949	Equity	Societe Generale SA	09/13/2021	09/07/2023	2,373	1,474,987	622	72,205			1,450		1,450	(47,263)						
SGIXSMPA IDX Call Option @ 549 09/07/23	FIA Static Hedging Strategy	1468434113	Equity	Societe Generale SA	09/12/2022	09/07/2023	694	380,667	549		18,692		5,367		5,367	(13,325)						
SPX IDX Call Option @ 3995 09/07/23	FIA Static Hedging Strategy	597061404	Equity	Credit Suisse International	09/12/2022	09/07/2023	712	2,842,840	3,995		352,189		145,288		145,288	(206,901)						
SPX IDX Call Option @ 4116 09/07/23	FIA Static Hedging Strategy	597061416	Equity	Credit Suisse International	09/12/2022	09/07/2023	712	2,928,714	4,116		(296,181)		(113,600)		(113,600)	182,581						
SPX IDX Call Option @ 3980 09/07/23	FIA Static Hedging Strategy	646382273	Equity	Credit Suisse International	09/12/2022	09/07/2023	133	528,248	3,980		6,233		173		173	(6,060)						
SPX IDX Call Option @ 3980 09/07/23	FIA Static Hedging Strategy	646407437	Equity	Credit Suisse International	09/19/2022	09/07/2023	0	1,751	3,980		36		5		5	(31)						

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SPX IDX Call Option @ 4526 09/07/23	FIA Static Hedging Strategy	SWD167538345	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/13/2021	09/07/2023	136	616,780	4,526	58,603			7,264		7,264	(80,319)						
SGIXSMPA IDX Call Option @ 635 09/08/23	FIA Static Hedging Strategy	1365718950	Equity	Societe Generale SA 549300USLF04ME4XB071	09/13/2021	09/08/2023	2,461	1,563,850	635	67,498			805		805	(42,108)						
SGIXSMPA IDX Call Option @ 551 09/08/23	FIA Static Hedging Strategy	1468434110	Equity	Societe Generale SA 549300USLF04ME4XB071	09/12/2022	09/08/2023	97	53,174	551		2,546		727		727	(1,819)						
SPX IDX Call Option @ 4006 09/08/23	FIA Static Hedging Strategy	646382279	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/12/2022	09/08/2023	178	712,539	4,006		6,484		161		161	(6,323)						
SPX IDX Call Option @ 4707 09/08/23	FIA Static Hedging Strategy	SWD167538415	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/13/2021	09/08/2023	35	162,912	4,707	(11,387)			(1,092)		(1,092)	17,170						
SPX IDX Call Option @ 4499 09/08/23	FIA Static Hedging Strategy	SWD167538455	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/13/2021	09/08/2023	35	155,711	4,499	15,396			2,000		2,000	(20,865)						
SGIXSMPA IDX Call Option @ 617 09/11/23	FIA Static Hedging Strategy	1365718947	Equity	Societe Generale SA 549300USLF04ME4XB071	09/13/2021	09/11/2023	224	138,070	617	7,081			137		137	(4,546)						
SGIXSMPA IDX Call Option @ 555 09/11/23	FIA Static Hedging Strategy	1468434099	Equity	Societe Generale SA 549300USLF04ME4XB071	09/12/2022	09/11/2023	50	27,829	555		1,268		351		351	(917)						
SPX IDX Call Option @ 4067 09/11/23	FIA Static Hedging Strategy	646382271	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/12/2022	09/11/2023	171	696,820	4,067		8,083		164		164	(7,919)						
SPX IDX Call Option @ 4110 09/11/23	FIA Static Hedging Strategy	646407429	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/19/2022	09/11/2023	15	63,341	4,110		317		5		5	(312)						
SPX IDX Call Option @ 4110 09/11/23	FIA Static Hedging Strategy	646407441	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/19/2022	09/11/2023	65	265,532	4,110		1,487		27		27	(1,460)						
SPX IDX Call Option @ 3637 09/11/23	FIA Static Hedging Strategy	671992272	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/18/2020	09/11/2023	14	52,012	3,637	4,724			5,196		5,196	(13,454)						
SGIXSMPA IDX Call Option @ 558 09/12/23	FIA Static Hedging Strategy	1470480192	Equity	Societe Generale SA 549300USLF04ME4XB071	09/19/2022	09/12/2023	477	266,411	558		8,118		3,134		3,134	(4,984)						
SPX IDX Call Option @ 4110 09/12/23	FIA Static Hedging Strategy	646407445	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/19/2022	09/12/2023	4	15,989	4,110		104		3		3	(101)						
NDX IDX Call Option @ 12386 09/12/23	FIA Static Hedging Strategy	SWD193796558	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/19/2022	09/12/2023	18	219,853	12,386		23,911		14,575		14,575	(9,336)						
SGIXSMPA IDX Call Option @ 616 09/13/23	FIA Static Hedging Strategy	1368100258	Equity	Societe Generale SA 549300USLF04ME4XB071	09/20/2021	09/13/2023	1,319	812,661	616	37,358			513		513	(26,187)						
SGIXSMPA IDX Call Option @ 541 09/13/23	FIA Static Hedging Strategy	1470480316	Equity	Societe Generale SA 549300USLF04ME4XB071	09/19/2022	09/13/2023	407	220,337	541		8,653		3,729		3,729	(4,924)						
SPX IDX Call Option @ 3933 09/13/23	FIA Static Hedging Strategy	646407431	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/19/2022	09/13/2023	139	547,509	3,933		7,391		1,230		1,230	(6,161)						
SPX IDX Call Option @ 3951 09/13/23	FIA Static Hedging Strategy	SWD193796565	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/19/2022	09/13/2023	871	3,442,617	3,951		342,467		197,021		197,021	(145,445)						
SPX IDX Call Option @ 4083 09/13/23	FIA Static Hedging Strategy	SWD193796580	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/19/2022	09/13/2023	871	3,557,374	4,083	(269,160)			(152,474)		(152,474)	116,686						
SPX IDX Call Option @ 3963 09/13/23	FIA Static Hedging Strategy	SWD193796605	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/19/2022	09/13/2023	199	786,760	3,963		76,676		43,901		43,901	(32,775)						
SGIXSMPA IDX Call Option @ 614 09/14/23	FIA Static Hedging Strategy	1368100260	Equity	Societe Generale SA 549300USLF04ME4XB071	09/20/2021	09/14/2023	1,052	646,106	614	30,342			393		393	(22,811)						
SGIXSMPA IDX Call Option @ 541 09/14/23	FIA Static Hedging Strategy	1470480384	Equity	Societe Generale SA 549300USLF04ME4XB071	09/19/2022	09/14/2023	208	112,502	541		4,466		1,937		1,937	(2,529)						
SPX IDX Call Option @ 3946 09/14/23	FIA Static Hedging Strategy	646407447	Equity	Credit Suisse International A5IW6NE4Q9TV8Y57VW369	09/19/2022	09/14/2023	83	327,361	3,946		2,783		319		319	(2,464)						
SPX IDX Call Option @ 4454 09/14/23	FIA Static Hedging Strategy	SWD167995531	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2023	43	192,859	4,454	17,443			2,932		2,932	(27,108)						

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SPX IDX Call Option @ 4695 09/14/23	FIA Static Hedging Strategy	SWD167995532	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2023	43	203,303	4,695	(11,764)			(1,478)		(1,478)	21,817						
SPX IDX Call Option @ 4470 09/14/23	FIA Static Hedging Strategy	SWD167995533	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/20/2021	09/14/2023	152	680,539	4,470	60,082			9,875		9,875	(94,089)						
SGIXSMPA IDX Call Option @ 616 09/15/23	FIA Static Hedging Strategy	1368100259	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/20/2021	09/15/2023	955	588,589	616	27,044			432		432	(20,296)						
SGIXSMPA IDX Call Option @ 536 09/15/23	FIA Static Hedging Strategy	1470480479	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/19/2022	09/15/2023	258	138,521	536		5,848		2,618		2,618	(3,231)						
SPX IDX Call Option @ 3685 09/15/23	FIA Static Hedging Strategy	644009038	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/24/2020	09/15/2023	25	93,123	3,685	6,755			8,602		8,602	(23,415)						
SPX IDX Call Option @ 3901 09/15/23	FIA Static Hedging Strategy	646407421	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/19/2022	09/15/2023	93	363,450	3,901		6,324		1,600		1,600	(4,724)						
SGIXSMPA IDX Call Option @ 609 09/18/23	FIA Static Hedging Strategy	1368100256	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/20/2021	09/18/2023	649	395,349	609	19,515			288		288	(14,808)						
SGIXSMPA IDX Call Option @ 614 09/18/23	FIA Static Hedging Strategy	1368100257	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/20/2021	09/18/2023	1,610	988,761	614	46,566			583		583	(34,638)						
SGIXSMPA IDX Call Option @ 604 09/18/23	FIA Static Hedging Strategy	1370014209	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/27/2021	09/18/2023	419	253,154	604	13,422			210		210	(10,026)						
SGIXSMPA IDX Call Option @ 535 09/18/23	FIA Static Hedging Strategy	1470480493	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/19/2022	09/18/2023	71	38,081	535		1,645		744		744	(901)						
SGIXSMPA IDX Call Option @ 535 09/18/23	FIA Static Hedging Strategy	1472578168	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/18/2023	175	93,782	535		3,078		1,831		1,831	(1,247)						
SPX IDX Call Option @ 3873 09/18/23	FIA Static Hedging Strategy	646407449	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/19/2022	09/18/2023	47	180,342	3,873		2,110		479		479	(1,631)						
SPX IDX Call Option @ 3900 09/18/23	FIA Static Hedging Strategy	646438757	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/26/2022	09/18/2023	16	61,696	3,900		407		161		161	(246)						
SPX IDX Call Option @ 3873 09/18/23	FIA Static Hedging Strategy	646438767	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/26/2022	09/18/2023	1	3,680	3,873		22		8		8	(14)						
SPX IDX Call Option @ 3900 09/18/23	FIA Static Hedging Strategy	646438769	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/26/2022	09/18/2023	51	197,880	3,900		1,167		418		418	(749)						
SGIXSMPA IDX Call Option @ 537 09/19/23	FIA Static Hedging Strategy	1472578240	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/19/2023	619	332,544	537		10,585		6,254		6,254	(4,330)						
SPX IDX Call Option @ 3900 09/19/23	FIA Static Hedging Strategy	646438765	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/26/2022	09/19/2023	30	116,490	3,900		1,456		797		797	(659)						
SPX IDX Call Option @ 3824 09/19/23	FIA Static Hedging Strategy	SWD194350948	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/26/2022	09/19/2023	729	2,786,044	3,824		242,452		210,382		210,382	(32,070)						
SPX IDX Call Option @ 3942 09/19/23	FIA Static Hedging Strategy	SWD194350979	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/26/2022	09/19/2023	729	2,872,166	3,942		(192,528)		(170,426)		(170,426)	22,101						
SGIXSMPA IDX Call Option @ 604 09/20/23	FIA Static Hedging Strategy	1370014208	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/27/2021	09/20/2023	2,931	1,770,052	604	93,996			3,212		3,212	(69,977)						
SGIXSMPA IDX Call Option @ 533 09/20/23	FIA Static Hedging Strategy	1472578376	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/20/2023	146	77,666	533		2,661		1,608		1,608	(1,053)						
SPX IDX Call Option @ 3856 09/20/23	FIA Static Hedging Strategy	646438777	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/26/2022	09/20/2023	176	679,029	3,856		5,025		2,344		2,344	(2,681)						
SPX IDX Call Option @ 3817 09/20/23	FIA Static Hedging Strategy	SWD194350949	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/26/2022	09/20/2023	305	1,165,929	3,817		102,980		89,476		89,476	(13,504)						
SGIXSMPA IDX Call Option @ 602 09/21/23	FIA Static Hedging Strategy	1370014207	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/27/2021	09/21/2023	448	269,597	602	14,533			576		576	(10,960)						

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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 @ 528 09/21/23	FIA Static Hedging Strategy	1472578550	Equity	Societe Generale SA	09/26/2022	09/21/2023	403	213,021	528		7,802		4,802		4,802	(3,000)						
SPX IDX Call Option @ 3790 09/21/23	FIA Static Hedging Strategy	646438755	Equity	Credit Suisse International	09/26/2022	09/21/2023	53	199,237	3,790		1,694		915		915	(779)						
SPX IDX Call Option @ 4648 09/21/23	FIA Static Hedging Strategy	SWD168431073	Equity	Barclays Bank PLC	09/27/2021	09/21/2023	51	237,904	4,648	(17,917)			(2,096)		(2,096)	27,113						
SPX IDX Call Option @ 4404 09/21/23	FIA Static Hedging Strategy	SWD168431097	Equity	Barclays Bank PLC	09/27/2021	09/21/2023	51	225,373	4,404	25,545			4,103		4,103	(33,335)						
SPX IDX Call Option @ 4402 09/21/23	FIA Static Hedging Strategy	SWD168431098	Equity	Barclays Bank PLC	09/27/2021	09/21/2023	171	752,477	4,402	85,443			13,745		13,745	(111,437)						
NDX IDX Call Option @ 11558 09/21/23	FIA Static Hedging Strategy	SWD194350936	Equity	Barclays Bank PLC	09/26/2022	09/21/2023	14	166,323	11,558		20,352		17,289		17,289	(3,063)						
SGIXSMPA IDX Call Option @ 605 09/22/23	FIA Static Hedging Strategy	1370014211	Equity	Societe Generale SA	09/27/2021	09/22/2023	558	337,524	605	17,727			730		730	(13,344)						
SGIXSMPA IDX Call Option @ 527 09/22/23	FIA Static Hedging Strategy	1472578746	Equity	Societe Generale SA	09/26/2022	09/22/2023	116	61,309	527		2,311		1,441		1,441	(870)						
SPX IDX Call Option @ 3758 09/22/23	FIA Static Hedging Strategy	646438773	Equity	Credit Suisse International	09/26/2022	09/22/2023	61	229,275	3,758		1,628		859		859	(769)						
SPX IDX Call Option @ 3528 09/25/23	FIA Static Hedging Strategy	1265872870	Equity	Societe Generale SA	10/01/2020	09/25/2023	10	35,249	3,528	4,786			4,351		4,351	(9,617)						
SGIXSMPA IDX Call Option @ 610 09/25/23	FIA Static Hedging Strategy	1370014212	Equity	Societe Generale SA	09/27/2021	09/25/2023	883	538,871	610	27,152			1,176		1,176	(20,138)						
SGIXSMPA IDX Call Option @ 610 09/25/23	FIA Static Hedging Strategy	1370014215	Equity	Societe Generale SA	09/27/2021	09/25/2023	181	110,370	610	5,587			218		218	(4,245)						
SGIXSMPA IDX Call Option @ 523 09/25/23	FIA Static Hedging Strategy	1472578804	Equity	Societe Generale SA	09/26/2022	09/25/2023	53	27,564	523		1,107		703		703	(404)						
SPX IDX Call Option @ 3693 09/25/23	FIA Static Hedging Strategy	646438761	Equity	Credit Suisse International	09/26/2022	09/25/2023	141	522,038	3,693		5,481		3,566		3,566	(1,915)						
SGIXSMPA IDX Call Option @ 600 09/27/23	FIA Static Hedging Strategy	1372163059	Equity	Societe Generale SA	10/04/2021	09/27/2023	1,060	636,346	600	26,401			1,663		1,663	(27,268)						
SPX IDX Call Option @ 4405 09/27/23	FIA Static Hedging Strategy	SWD169010178	Equity	Barclays Bank PLC	10/04/2021	09/27/2023	145	638,275	4,405	59,887			11,939		11,939	(94,307)						
SPX IDX Call Option @ 4602 09/27/23	FIA Static Hedging Strategy	SWD169010279	Equity	Barclays Bank PLC	10/04/2021	09/27/2023	145	666,781	4,602	(42,799)			(7,082)		(7,082)	80,313						
SGIXSMPA IDX Call Option @ 581 09/28/23	FIA Static Hedging Strategy	1372163060	Equity	Societe Generale SA	10/04/2021	09/28/2023	747	434,082	581	21,738			1,724		1,724	(22,973)						
SPX IDX Call Option @ 4409 09/28/23	FIA Static Hedging Strategy	SWD169010234	Equity	Barclays Bank PLC	10/04/2021	09/28/2023	227	1,000,081	4,409	94,607			18,609		18,609	(147,224)						
SGIXSMPA IDX Call Option @ 590 09/29/23	FIA Static Hedging Strategy	1372163057	Equity	Societe Generale SA	10/04/2021	09/29/2023	76	44,571	590	2,055			125		125	(2,194)						
SGIXSMPA IDX Call Option @ 575 10/02/23	FIA Static Hedging Strategy	1372164231	Equity	Societe Generale SA	10/04/2021	10/02/2023	617	354,895	575	18,820			1,001		1,001	(18,713)						
SGIXSMPA IDX Call Option @ 579 10/02/23	FIA Static Hedging Strategy	1372164232	Equity	Societe Generale SA	10/04/2021	10/02/2023	1,607	930,274	579	47,726			2,262		2,262	(43,029)						
SGIXSMPA IDX Call Option @ 578 10/02/23	FIA Static Hedging Strategy	1373956727	Equity	Societe Generale SA	10/11/2021	10/02/2023	130	75,100	578	4,052			259		259	(3,988)						

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SPX IDX Call Option @ 3651 10/02/23 SGIXSMPA IDX Call Option @ 578 10/04/23	FIA Static Hedging Strategy	594157258	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/09/2020	10/02/2023	10	38,041	3,651	4,028			3,861		3,861	(9,699)						
SPX IDX Call Option @ 4369 10/04/23 SGIXSMPA IDX Call Option @ 580 10/05/23	FIA Static Hedging Strategy	1373956730	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/04/2023	2,319	1,339,437	578	72,392			4,678		4,678	(72,508)						
SPX IDX Call Option @ 3710 10/05/23 SGIXSMPA IDX Call Option @ 582 10/06/23	FIA Static Hedging Strategy	1373958677	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/04/2023	225	982,084	4,369	108,044			20,887		20,887	(150,216)						
SPX IDX Call Option @ 3710 10/05/23 SGIXSMPA IDX Call Option @ 583 10/09/23	FIA Static Hedging Strategy	1373956728	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/05/2023	361	209,570	580	11,074			681		681	(10,981)						
SPX IDX Call Option @ 3710 10/05/23 SGIXSMPA IDX Call Option @ 582 10/06/23	FIA Static Hedging Strategy	594177334	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/15/2020	10/05/2023	2	7,976	3,710	773			733		733	(1,965)						
SGIXSMPA IDX Call Option @ 583 10/09/23 SGIXSMPA IDX Call Option @ 585 10/09/23	FIA Static Hedging Strategy	1373956729	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/06/2023	474	276,381	582	14,289			936		936	(14,249)						
SGIXSMPA IDX Call Option @ 585 10/09/23 SPX IDX Call Option @ 4582 10/09/23	FIA Static Hedging Strategy	1373956731	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/09/2023	75	43,546	583	2,246			115		115	(2,271)						
SPX IDX Call Option @ 4388 10/09/23 SGIXSMPA IDX Call Option @ 581 10/11/23	FIA Static Hedging Strategy	1373956732	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/09/2023	1,582	924,526	585	46,971			2,966		2,966	(47,084)						
SPX IDX Call Option @ 4388 10/09/23 SGIXSMPA IDX Call Option @ 581 10/11/23	FIA Static Hedging Strategy	1373957981	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/09/2023	44	201,847	4,582	(15,841)			(2,447)		(2,447)	24,950						
SGIXSMPA IDX Call Option @ 581 10/11/23 SGIXSMPA IDX Call Option @ 581 10/12/23	FIA Static Hedging Strategy	1373958061	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/09/2023	44	193,287	4,388	20,892			4,009		4,009	(29,074)						
SGIXSMPA IDX Call Option @ 581 10/12/23 SPX IDX Call Option @ 4399 10/12/23	FIA Static Hedging Strategy	1375735408	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/11/2023	283	164,231	581	9,647			564		564	(8,599)						
SPX IDX Call Option @ 4623 10/12/23 SGIXSMPA IDX Call Option @ 582 10/13/23	FIA Static Hedging Strategy	1375735414	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2023	238	138,069	581	8,117			345		345	(7,070)						
SPX IDX Call Option @ 4623 10/12/23 SGIXSMPA IDX Call Option @ 582 10/13/23	FIA Static Hedging Strategy	1375736656	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2023	82	359,255	4,399	43,613			7,342		7,342	(53,503)						
SGIXSMPA IDX Call Option @ 582 10/13/23 SPX IDX Call Option @ 4440 10/13/23	FIA Static Hedging Strategy	1375790863	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2023	82	377,564	4,623	(32,220)			(4,124)		(4,124)	44,670						
SPX IDX Call Option @ 3812 10/13/23 SGIXSMPA IDX Call Option @ 596 10/16/23	FIA Static Hedging Strategy	1375735410	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/13/2023	1,361	792,191	582	45,879			1,607		1,607	(39,494)						
SGIXSMPA IDX Call Option @ 594 10/16/23 SGIXSMPA IDX Call Option @ 594 10/16/23	FIA Static Hedging Strategy	1375736590	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/13/2023	159	703,897	4,440	80,957			12,988		12,988	(100,831)						
SGIXSMPA IDX Call Option @ 594 10/17/23 SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	EDR03363311NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2023	9	35,257	3,812	2,824			2,726		2,726	(8,169)						
SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	1375735409	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/16/2023	1,540	917,913	596	47,071			1,531		1,531	(41,725)						
SGIXSMPA IDX Call Option @ 594 10/16/23 SGIXSMPA IDX Call Option @ 594 10/17/23	FIA Static Hedging Strategy	1375735411	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/16/2023	1,061	629,934	594	32,936			894		894	(29,281)						
SGIXSMPA IDX Call Option @ 594 10/17/23 SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	1377577771	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/16/2023	348	206,514	594	12,992			276		276	(9,460)						
SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	1377577769	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/17/2023	63	37,329	594	2,348			54		54	(1,705)						
SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	1377577770	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/25/2021	10/18/2023	633	375,813	594	23,642			539		539	(17,541)						

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SGIXSMPA IDX Call Option @ 601 10/19/23	FIA Static Hedging Strategy	1377577766	Equity	Societe Generale SA	10/25/2021	10/19/2023	511	307,061	601	18,191			573		573	(13,072)						
SPX IDX Call Option @ 4739 10/19/23	FIA Static Hedging Strategy	SWD170513263	Equity	Barclays Bank PLC	10/25/2021	10/19/2023	38	178,360	4,739	(14,033)			(1,464)		(1,464)	18,471						
SPX IDX Call Option @ 4547 10/19/23	FIA Static Hedging Strategy	SWD170513281	Equity	Barclays Bank PLC	10/25/2021	10/19/2023	157	713,177	4,547	78,151			10,114		10,114	(91,811)						
SPX IDX Call Option @ 4512 10/19/23	FIA Static Hedging Strategy	SWD170513313	Equity	Barclays Bank PLC	10/25/2021	10/19/2023	38	169,837	4,512	19,518			2,653		2,653	(22,661)						
SGIXSMPA IDX Call Option @ 609 10/20/23	FIA Static Hedging Strategy	1377577768	Equity	Societe Generale SA	10/25/2021	10/20/2023	921	560,628	609	31,013			1,145		1,145	(21,429)						
SPX IDX Call Option @ 3753 10/20/23	FIA Static Hedging Strategy	EDR03381388NY	Equity	Barclays Bank PLC	10/29/2020	10/20/2023	14	51,150	3,753	3,496			4,470		4,470	(12,253)						
SGIXSMPA IDX Call Option @ 616 10/23/23	FIA Static Hedging Strategy	1377577767	Equity	Societe Generale SA	10/25/2021	10/23/2023	572	352,113	616	18,439			747		747	(12,630)						
SGIXSMPA IDX Call Option @ 611 10/23/23	FIA Static Hedging Strategy	1377577775	Equity	Societe Generale SA	10/25/2021	10/23/2023	193	117,834	611	6,409			258		258	(4,422)						
SGIXSMPA IDX Call Option @ 614 10/23/23	FIA Static Hedging Strategy	1379476215	Equity	Societe Generale SA	11/01/2021	10/23/2023	238	145,956	614	7,458			349		349	(5,277)						
SGIXSMPA IDX Call Option @ 614 10/24/23	FIA Static Hedging Strategy	1379476213	Equity	Societe Generale SA	11/01/2021	10/24/2023	117	72,164	614	3,690			156		156	(2,628)						
SGIXSMPA IDX Call Option @ 614 10/25/23	FIA Static Hedging Strategy	1379476214	Equity	Societe Generale SA	11/01/2021	10/25/2023	235	144,058	614	7,376			336		336	(5,345)						
SPX IDX Call Option @ 4576 10/25/23	FIA Static Hedging Strategy	SWD171039821	Equity	Barclays Bank PLC	11/01/2021	10/25/2023	28	128,228	4,576	14,317			1,727		1,727	(16,032)						
SPX IDX Call Option @ 4838 10/25/23	FIA Static Hedging Strategy	SWD171039854	Equity	Barclays Bank PLC	11/01/2021	10/25/2023	28	135,563	4,838	(9,910)			(874)		(874)	12,432						
SGIXSMPA IDX Call Option @ 614 10/26/23	FIA Static Hedging Strategy	1379476210	Equity	Societe Generale SA	11/01/2021	10/26/2023	2,316	1,422,776	614	72,840			3,201		3,201	(52,795)						
SPX IDX Call Option @ 3693 10/26/23	FIA Static Hedging Strategy	EDR03399391NY	Equity	Barclays Bank PLC	11/05/2020	10/26/2023	25	90,858	3,693	9,413			8,912		8,912	(22,490)						
SGIXSMPA IDX Call Option @ 607 10/27/23	FIA Static Hedging Strategy	1379476212	Equity	Societe Generale SA	11/01/2021	10/27/2023	1,004	608,734	607	33,415			1,626		1,626	(24,761)						
SPX IDX Call Option @ 4629 10/27/23	FIA Static Hedging Strategy	SWD171039845	Equity	Barclays Bank PLC	11/01/2021	10/27/2023	143	661,048	4,629	68,956			7,748		7,748	(78,168)						
SGIXSMPA IDX Call Option @ 613 10/30/23	FIA Static Hedging Strategy	1379476211	Equity	Societe Generale SA	11/01/2021	10/30/2023	1,074	658,165	613	34,195			1,570		1,570	(24,965)						
SGIXSMPA IDX Call Option @ 613 10/30/23	FIA Static Hedging Strategy	1379476216	Equity	Societe Generale SA	11/01/2021	10/30/2023	251	153,850	613	7,981			299		299	(5,916)						
SGIXSMPA IDX Call Option @ 613 10/31/23	FIA Static Hedging Strategy	1381324870	Equity	Societe Generale SA	11/08/2021	10/31/2023	293	179,598	613	9,766			240		240	(5,682)						
SGIXSMPA IDX Call Option @ 613 11/01/23	FIA Static Hedging Strategy	1381324873	Equity	Societe Generale SA	11/08/2021	11/01/2023	2,344	1,437,446	613	78,209			1,898		1,898	(46,543)						
SPX IDX Call Option @ 4667 11/01/23	FIA Static Hedging Strategy	SWD171533481	Equity	Barclays Bank PLC	11/08/2021	11/01/2023	179	835,770	4,667	95,845			9,022		9,022	(94,881)						

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SGIXSMPA IDX Call Option @ 620 11/02/23	FIA Static Hedging Strategy	1381324868	Equity	Societe Generale SA	11/08/2021	11/02/2023	3,260	2,022,246	620	103,545			3,574		3,574	(68,816)						
SPX IDX Call Option @ 4640 11/02/23	FIA Static Hedging Strategy	SWD171533332	Equity	Barclays Bank PLC	11/08/2021	11/02/2023	59	275,722	4,640	32,353			3,230		3,230	(32,258)						
SPX IDX Call Option @ 4875 11/02/23	FIA Static Hedging Strategy	SWD171533353	Equity	Barclays Bank PLC	11/08/2021	11/02/2023	59	289,680	4,875	(23,586)			(1,773)		(1,773)	25,456						
SGIXSMPA IDX Call Option @ 622 11/03/23	FIA Static Hedging Strategy	1381324869	Equity	Societe Generale SA	11/08/2021	11/03/2023	803	499,557	622	25,175			906		906	(16,787)						
SPX IDX Call Option @ 3730 11/06/23	FIA Static Hedging Strategy	1278933138	Equity	Societe Generale SA	11/12/2020	11/06/2023	18	66,880	3,730	5,997			6,270		6,270	(16,173)						
SGIXSMPA IDX Call Option @ 620 11/06/23	FIA Static Hedging Strategy	1381324867	Equity	Societe Generale SA	11/08/2021	11/06/2023	1,654	1,025,824	620	52,683			2,042		2,042	(35,820)						
SGIXSMPA IDX Call Option @ 624 11/06/23	FIA Static Hedging Strategy	1381324871	Equity	Societe Generale SA	11/08/2021	11/06/2023	129	80,556	624	4,014			145		145	(2,702)						
SGIXSMPA IDX Call Option @ 622 11/06/23	FIA Static Hedging Strategy	1383130377	Equity	Societe Generale SA	11/15/2021	11/06/2023	115	71,810	622	4,214			119		119	(2,407)						
SGIXSMPA IDX Call Option @ 622 11/08/23	FIA Static Hedging Strategy	1383130379	Equity	Societe Generale SA	11/15/2021	11/08/2023	4,411	2,745,257	622	161,185			3,510		3,510	(95,338)						
SPX IDX Call Option @ 4689 11/08/23	FIA Static Hedging Strategy	SWD171993638	Equity	Barclays Bank PLC	11/15/2021	11/08/2023	327	1,534,710	4,689	165,425			16,247		16,247	(170,195)						
SGIXSMPA IDX Call Option @ 625 11/09/23	FIA Static Hedging Strategy	1383130374	Equity	Societe Generale SA	11/15/2021	11/09/2023	3,615	2,260,967	625	129,400			3,514		3,514	(74,833)						
SPX IDX Call Option @ 3867 11/09/23	FIA Static Hedging Strategy	EDR03449304NY	Equity	Barclays Bank PLC	11/19/2020	11/09/2023	30	115,032	3,867	9,780			8,464		8,464	(25,637)						
SPX IDX Call Option @ 4915 11/09/23	FIA Static Hedging Strategy	SWD171993623	Equity	Barclays Bank PLC	11/15/2021	11/09/2023	24	118,691	4,915	(8,776)			(680)		(680)	9,948						
SPX IDX Call Option @ 4683 11/09/23	FIA Static Hedging Strategy	SWD171993624	Equity	Barclays Bank PLC	11/15/2021	11/09/2023	24	113,084	4,683	12,318			1,226		1,226	(12,646)						
SGIXSMPA IDX Call Option @ 627 11/10/23	FIA Static Hedging Strategy	1383130378	Equity	Societe Generale SA	11/15/2021	11/10/2023	513	321,559	627	18,114			444		444	(10,492)						
SGIXSMPA IDX Call Option @ 624 11/13/23	FIA Static Hedging Strategy	1383130375	Equity	Societe Generale SA	11/15/2021	11/13/2023	960	598,448	624	34,842			917		917	(20,465)						
SGIXSMPA IDX Call Option @ 632 11/13/23	FIA Static Hedging Strategy	1383130376	Equity	Societe Generale SA	11/15/2021	11/13/2023	436	275,671	632	14,977			256		256	(8,641)						
SGIXSMPA IDX Call Option @ 636 11/13/23	FIA Static Hedging Strategy	1385592697	Equity	Societe Generale SA	11/23/2021	11/13/2023	690	439,228	636	22,255			308		308	(12,760)						
SGIXSMPA IDX Call Option @ 636 11/14/23	FIA Static Hedging Strategy	1385593761	Equity	Societe Generale SA	11/23/2021	11/14/2023	154	98,130	636	4,976			64		64	(2,859)						
SGIXSMPA IDX Call Option @ 636 11/15/23	FIA Static Hedging Strategy	1385594535	Equity	Societe Generale SA	11/23/2021	11/15/2023	1,317	838,119	636	42,533			675		675	(24,906)						
SGIXSMPA IDX Call Option @ 640 11/16/23	FIA Static Hedging Strategy	1385595715	Equity	Societe Generale SA	11/23/2021	11/16/2023	986	630,616	640	31,069			361		361	(18,141)						
SPX IDX Call Option @ 3930 11/16/23	FIA Static Hedging Strategy	594367830	Equity	Credit Suisse International	11/24/2020	11/16/2023	13	51,411	3,930	4,240			3,395		3,395	(10,996)						

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SPX IDX Call Option @ 4930 11/16/23	FIA Static Hedging Strategy	SWD172552394	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/23/2021	11/16/2023	48	234,948	4,930	(17,660)			(1,351)		(1,351)	19,404						
SPX IDX Call Option @ 4692 11/16/23	FIA Static Hedging Strategy	SWD172552397	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/23/2021	11/16/2023	48	223,607	4,692	24,780			2,461		2,461	(24,814)						
SGIXSMPA IDX Call Option @ 637 11/17/23	FIA Static Hedging Strategy	1385601423	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/23/2021	11/17/2023	1,698	1,080,872	637	54,905			725		725	(32,141)						
SPX IDX Call Option @ 4719 11/17/23	FIA Static Hedging Strategy	SWD172552398	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/23/2021	11/17/2023	245	1,157,481	4,719	123,859			11,933		11,933	(124,471)						
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	1385602251	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/23/2021	11/20/2023	320	201,491	630	10,893			161		161	(6,446)						
SGIXSMPA IDX Call Option @ 627 11/20/23	FIA Static Hedging Strategy	1385602850	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/23/2021	11/20/2023	2,933	1,837,806	627	102,036			2,355		2,355	(60,125)						
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	1387270977	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/20/2023	496	312,114	630	15,432			467		467	(9,664)						
SGIXSMPA IDX Call Option @ 630 11/22/23	FIA Static Hedging Strategy	1387270978	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/22/2023	778	490,198	630	24,290			858		858	(15,433)						
SPX IDX Call Option @ 3933 11/24/23	FIA Static Hedging Strategy	1285575506	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/03/2020	11/24/2023	4	14,629	3,933	2,253			979		979	(3,121)						
SGIXSMPA IDX Call Option @ 637 11/24/23	FIA Static Hedging Strategy	1387270976	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/24/2023	282	179,424	637	8,341			286		286	(5,213)						
SGIXSMPA IDX Call Option @ 636 11/24/23	FIA Static Hedging Strategy	1387270979	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/24/2023	768	488,442	636	23,030			736		736	(14,714)						
SPX IDX Call Option @ 4636 11/24/23	FIA Static Hedging Strategy	596004245	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	76	351,264	4,636	41,545			4,680		4,680	(41,607)						
SPX IDX Call Option @ 4696 11/24/23	FIA Static Hedging Strategy	596004257	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	228	1,069,704	4,696	116,764			12,149		12,149	(118,452)						
SPX IDX Call Option @ 4857 11/24/23	FIA Static Hedging Strategy	596004259	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	76	368,046	4,857	(31,128)			(2,730)		(2,730)	33,574						
SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	1387270975	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/27/2023	924	554,528	600	35,356			1,966		1,966	(24,774)						
SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	1387270980	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/27/2023	1,941	1,165,238	600	74,319			4,009		4,009	(52,182)						
SGIXSMPA IDX Call Option @ 618 11/27/23	FIA Static Hedging Strategy	1389611302	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/06/2021	11/27/2023	70	43,320	618	1,823			101		101	(1,576)						
SGIXSMPA IDX Call Option @ 618 11/29/23	FIA Static Hedging Strategy	1389611303	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/06/2021	11/29/2023	1,552	958,794	618	40,472			1,981		1,981	(35,934)						
SGIXSMPA IDX Call Option @ 570 11/30/23	FIA Static Hedging Strategy	1389611304	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/06/2021	11/30/2023	923	526,665	570	34,209			2,381		2,381	(30,708)						
SPX IDX Call Option @ 4851 11/30/23	FIA Static Hedging Strategy	596041086	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	107	518,738	4,851	(42,896)			(4,059)		(4,059)	47,867						
SPX IDX Call Option @ 4593 11/30/23	FIA Static Hedging Strategy	596041090	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	107	491,140	4,593	60,040			7,566		7,566	(60,964)						
SPX IDX Call Option @ 4586 11/30/23	FIA Static Hedging Strategy	596041092	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	280	1,284,142	4,586	158,441			20,171		20,171	(160,611)						
SGIXSMPA IDX Call Option @ 562 12/01/23	FIA Static Hedging Strategy	1389611301	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/06/2021	12/01/2023	1,804	1,014,036	562	69,964			5,231		5,231	(59,349)						

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SPX IDX Call Option @ 3984 12/01/23	FIA Static Hedging Strategy	SWD151774350	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/10/2020	12/01/2023	9	36,098	3,984	2,981			2,222		2,222	(7,435)						
SGIXSMPA IDX Call Option @ 586 12/04/23	FIA Static Hedging Strategy	1389611300	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/06/2021	12/04/2023	454	266,306	586	15,091			1,197		1,197	(13,670)						
SGIXSMPA IDX Call Option @ 583 12/04/23	FIA Static Hedging Strategy	1389611305	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/06/2021	12/04/2023	930	541,897	583	31,651			2,525		2,525	(28,539)						
SGIXSMPA IDX Call Option @ 594 12/04/23	FIA Static Hedging Strategy	1391318679	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/04/2023	56	33,521	594	1,849			132		132	(1,573)						
SGIXSMPA IDX Call Option @ 594 12/06/23	FIA Static Hedging Strategy	1391318678	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/06/2023	3,072	1,824,262	594	100,781			6,649		6,649	(87,948)						
SGIXSMPA IDX Call Option @ 597 12/07/23	FIA Static Hedging Strategy	1391318684	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/07/2023	581	347,156	597	18,631			1,114		1,114	(16,293)						
SPX IDX Call Option @ 4026 12/07/23	FIA Static Hedging Strategy	594485179	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/17/2020	12/07/2023	6	25,324	4,026	2,111			1,458		1,458	(5,067)						
SPX IDX Call Option @ 4675 12/07/23	FIA Static Hedging Strategy	596062586	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/07/2023	194	909,143	4,675	106,233			11,662		11,662	(103,692)						
SGIXSMPA IDX Call Option @ 597 12/08/23	FIA Static Hedging Strategy	1391318680	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/08/2023	730	436,389	597	23,355			1,197		1,197	(20,558)						
SPX IDX Call Option @ 4894 12/08/23	FIA Static Hedging Strategy	596062604	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/08/2023	43	212,293	4,894	(17,833)			(1,552)		(1,552)	18,658						
SPX IDX Call Option @ 4691 12/08/23	FIA Static Hedging Strategy	596062608	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/08/2023	43	203,474	4,691	23,280			2,523		2,523	(22,808)						
SGIXSMPA IDX Call Option @ 597 12/11/23	FIA Static Hedging Strategy	1391318674	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/11/2023	2,311	1,378,609	597	74,540			4,778		4,778	(64,643)						
SGIXSMPA IDX Call Option @ 599 12/11/23	FIA Static Hedging Strategy	1391318676	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/11/2023	664	397,811	599	20,973			1,223		1,223	(18,273)						
SGIXSMPA IDX Call Option @ 601 12/11/23	FIA Static Hedging Strategy	1393773383	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/11/2023	223	134,010	601	6,508			398		398	(5,947)						
SGIXSMPA IDX Call Option @ 601 12/12/23	FIA Static Hedging Strategy	1393773348	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/12/2023	418	251,071	601	12,208			589		589	(11,300)						
SGIXSMPA IDX Call Option @ 601 12/13/23	FIA Static Hedging Strategy	1393773373	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/13/2023	1,467	881,395	601	42,911			1,804		1,804	(40,697)						
SGIXSMPA IDX Call Option @ 599 12/14/23	FIA Static Hedging Strategy	1393773759	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/14/2023	1,054	631,557	599	31,315			1,263		1,263	(29,754)						
SPX IDX Call Option @ 4654 12/14/23	FIA Static Hedging Strategy	SWD175729458	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/20/2021	12/14/2023	44	206,791	4,654	22,246			2,891		2,891	(24,177)						
SPX IDX Call Option @ 4888 12/14/23	FIA Static Hedging Strategy	SWD175729645	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/20/2021	12/14/2023	44	217,156	4,888	(15,529)			(1,673)		(1,673)	19,310						
SPX IDX Call Option @ 4666 12/14/23	FIA Static Hedging Strategy	SWD175729662	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/20/2021	12/14/2023	339	1,579,815	4,666	167,359			21,421		21,421	(182,360)						
SGIXSMPA IDX Call Option @ 603 12/15/23	FIA Static Hedging Strategy	1393773379	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/15/2023	588	354,632	603	16,951			771		771	(15,904)						
SPX IDX Call Option @ 4027 12/15/23	FIA Static Hedging Strategy	594513457	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/15/2023	0	1,973	4,027	158			115		115	(394)						

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SGIXSMPA IDX Call Option @ 605 12/18/23	FIA Static Hedging Strategy	1393773358	Equity	Societe Generale SA	12/20/2021	12/18/2023	1,599	967,045	605	45,593			1,652		1,652	(43,130)						
SGIXSMPA IDX Call Option @ 600 12/18/23	FIA Static Hedging Strategy	1393773391	Equity	Societe Generale SA	12/20/2021	12/18/2023	1,714	1,029,178	600	50,521			2,055		2,055	(47,643)						
SGIXSMPA IDX Call Option @ 596 12/18/23	FIA Static Hedging Strategy	1395036312	Equity	Societe Generale SA	12/27/2021	12/18/2023	346	206,071	596	12,617			450		450	(9,728)						
SGIXSMPA IDX Call Option @ 596 12/19/23	FIA Static Hedging Strategy	1395036313	Equity	Societe Generale SA	12/27/2021	12/19/2023	442	263,484	596	16,132			802		802	(12,203)						
SGIXSMPA IDX Call Option @ 596 12/20/23	FIA Static Hedging Strategy	1395036311	Equity	Societe Generale SA	12/27/2021	12/20/2023	2,201	1,311,154	596	80,297			4,806		4,806	(61,189)						
SGIXSMPA IDX Call Option @ 600 12/21/23	FIA Static Hedging Strategy	1395036315	Equity	Societe Generale SA	12/27/2021	12/21/2023	763	457,788	600	27,000			1,630		1,630	(20,472)						
SPX IDX Call Option @ 4880 12/21/23	FIA Static Hedging Strategy	SWD175929132	Equity	Barclays Bank PLC	12/27/2021	12/21/2023	30	148,460	4,880	(13,882)			(1,214)		(1,214)	13,379						
SPX IDX Call Option @ 4703 12/21/23	FIA Static Hedging Strategy	SWD175929273	Equity	Barclays Bank PLC	12/27/2021	12/21/2023	150	707,018	4,703	91,434			9,057		9,057	(78,490)						
SPX IDX Call Option @ 4663 12/21/23	FIA Static Hedging Strategy	SWD175929275	Equity	Barclays Bank PLC	12/27/2021	12/21/2023	30	141,850	4,663	19,244			2,004		2,004	(16,468)						
SGIXSMPA IDX Call Option @ 606 12/22/23	FIA Static Hedging Strategy	1395036310	Equity	Societe Generale SA	12/27/2021	12/22/2023	1,447	876,289	606	49,430			2,928		2,928	(37,240)						
SGIXSMPA IDX Call Option @ 608 12/26/23	FIA Static Hedging Strategy	1395036314	Equity	Societe Generale SA	12/27/2021	12/26/2023	516	314,164	608	17,322			1,046		1,046	(12,979)						
SGIXSMPA IDX Call Option @ 617 12/26/23	FIA Static Hedging Strategy	1396311226	Equity	Societe Generale SA	01/03/2022	12/26/2023	457	281,946	617		14,165		728		728	(13,437)						
SGIXSMPA IDX Call Option @ 617 12/26/23	FIA Static Hedging Strategy	1396311227	Equity	Societe Generale SA	01/03/2022	12/26/2023	605	373,224	617		18,761		987		987	(17,774)						
SPX IDX Call Option @ 4022 12/26/23	FIA Static Hedging Strategy	SWD152504665	Equity	Barclays Bank PLC	12/30/2020	12/26/2023	0	1,166	4,022	103			71		71	(233)						
SGIXSMPA IDX Call Option @ 617 12/27/23	FIA Static Hedging Strategy	1396311225	Equity	Societe Generale SA	01/03/2022	12/27/2023	1,487	917,978	617		46,190		2,425		2,425	(43,764)						
SPX IDX Call Option @ 4795 12/27/23	FIA Static Hedging Strategy	1396353752	Equity	Societe Generale SA	01/03/2022	12/27/2023	185	888,200	4,795		100,185		9,343		9,343	(90,842)						
SGIXSMPA IDX Call Option @ 621 12/28/23	FIA Static Hedging Strategy	1396311221	Equity	Societe Generale SA	01/03/2022	12/28/2023	2,738	1,699,803	621		82,951		4,229		4,229	(78,722)						
SPX IDX Call Option @ 4782 12/28/23	FIA Static Hedging Strategy	1396353732	Equity	Societe Generale SA	01/03/2022	12/28/2023	71	339,051	4,782		39,470		3,704		3,704	(35,766)						
SPX IDX Call Option @ 4997 12/28/23	FIA Static Hedging Strategy	1396353748	Equity	Societe Generale SA	01/03/2022	12/28/2023	71	354,299	4,997		(29,946)		(2,203)		(2,203)	27,743						
SGIXSMPA IDX Call Option @ 624 12/29/23	FIA Static Hedging Strategy	1396311224	Equity	Societe Generale SA	01/03/2022	12/29/2023	1,395	870,909	624		41,284		1,807		1,807	(39,477)						
SPX IDX Call Option @ 4069 12/29/23	FIA Static Hedging Strategy	SWD152894581	Equity	Barclays Bank PLC	01/07/2021	12/29/2023	14	56,401	4,069	5,240			3,142		3,142	(10,925)						
SGIXSMPA IDX Call Option @ 623 01/02/24	FIA Static Hedging Strategy	1396311222	Equity	Societe Generale SA	01/03/2022	01/02/2024	1,002	624,599	623		29,959		1,319		1,319	(28,641)						

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SGIXSMPA IDX Call Option @ 625 01/02/24	FIA Static Hedging Strategy	1396311223	Equity	Societe Generale SA	01/03/2022	01/02/2024	449	280,690	625		13,211		597		597	(12,614)						
SGIXSMPA IDX Call Option @ 617 01/02/24	FIA Static Hedging Strategy	1398196195	Equity	Societe Generale SA	01/10/2022	01/02/2024	489	301,636	617		13,563		786		786	(12,777)						
SGIXSMPA IDX Call Option @ 617 01/03/24	FIA Static Hedging Strategy	1398196196	Equity	Societe Generale SA	01/10/2022	01/03/2024	657	405,383	617		18,252		1,062		1,062	(17,190)						
SGIXSMPA IDX Call Option @ 621 01/04/24	FIA Static Hedging Strategy	1398196197	Equity	Societe Generale SA	01/10/2022	01/04/2024	1,048	650,490	621		28,379		1,608		1,608	(26,771)						
SPX IDX Call Option @ 4968 01/04/24	FIA Static Hedging Strategy	596142153	Equity	Credit Suisse International	01/10/2022	01/04/2024	84	417,224	4,968		(30,005)		(2,925)		(2,925)	27,080						
SPX IDX Call Option @ 4733 01/04/24	FIA Static Hedging Strategy	596142157	Equity	Credit Suisse International	01/10/2022	01/04/2024	186	878,256	4,733		91,046		11,207		11,207	(79,839)						
SPX IDX Call Option @ 4756 01/04/24	FIA Static Hedging Strategy	596142181	Equity	Credit Suisse International	01/10/2022	01/04/2024	84	399,374	4,756		40,115		4,822		4,822	(35,293)						
SGIXSMPA IDX Call Option @ 613 01/05/24	FIA Static Hedging Strategy	1398196193	Equity	Societe Generale SA	01/10/2022	01/05/2024	1,911	1,172,036	613		54,967		3,405		3,405	(51,562)						
SGIXSMPA IDX Call Option @ 612 01/08/24	FIA Static Hedging Strategy	1398196194	Equity	Societe Generale SA	01/10/2022	01/08/2024	804	491,801	612		23,423		1,403		1,403	(22,020)						
SGIXSMPA IDX Call Option @ 610 01/08/24	FIA Static Hedging Strategy	1398196198	Equity	Societe Generale SA	01/10/2022	01/08/2024	1,105	673,374	610		32,746		1,927		1,927	(30,818)						
SGIXSMPA IDX Call Option @ 606 01/08/24	FIA Static Hedging Strategy	1400320741	Equity	Societe Generale SA	01/18/2022	01/08/2024	220	133,361	606		5,714		364		364	(5,350)						
SPX IDX Call Option @ 4146 01/08/24	FIA Static Hedging Strategy	594573010	Equity	Credit Suisse International	01/13/2021	01/08/2024	2	6,717	4,146	546			329		329	(1,158)						
SGIXSMPA IDX Call Option @ 606 01/09/24	FIA Static Hedging Strategy	1400320731	Equity	Societe Generale SA	01/18/2022	01/09/2024	981	594,252	606		25,496		1,924		1,924	(23,572)						
SGIXSMPA IDX Call Option @ 606 01/10/24	FIA Static Hedging Strategy	1400320738	Equity	Societe Generale SA	01/18/2022	01/10/2024	489	296,190	606		12,727		919		919	(11,808)						
SGIXSMPA IDX Call Option @ 608 01/11/24	FIA Static Hedging Strategy	1400320733	Equity	Societe Generale SA	01/18/2022	01/11/2024	107	64,709	608		2,736		194		194	(2,542)						
SPX IDX Call Option @ 4694 01/11/24	FIA Static Hedging Strategy	596182603	Equity	Credit Suisse International	01/18/2022	01/11/2024	219	1,026,222	4,694		107,037		14,843		14,843	(92,195)						
SGIXSMPA IDX Call Option @ 610 01/12/24	FIA Static Hedging Strategy	1400320737	Equity	Societe Generale SA	01/18/2022	01/12/2024	1,369	834,955	610		34,693		1,951		1,951	(32,742)						
SPX IDX Call Option @ 4683 01/12/24	FIA Static Hedging Strategy	596182593	Equity	Credit Suisse International	01/18/2022	01/12/2024	59	275,865	4,683		29,129		4,111		4,111	(25,018)						
SPX IDX Call Option @ 4913 01/12/24	FIA Static Hedging Strategy	596182631	Equity	Credit Suisse International	01/18/2022	01/12/2024	59	289,424	4,913		(21,142)		(2,452)		(2,452)	18,690						
SGIXSMPA IDX Call Option @ 600 01/16/24	FIA Static Hedging Strategy	1400320740	Equity	Societe Generale SA	01/18/2022	01/16/2024	2,343	1,405,450	600		64,254		3,419		3,419	(60,835)						
SGIXSMPA IDX Call Option @ 605 01/16/24	FIA Static Hedging Strategy	1400320761	Equity	Societe Generale SA	01/18/2022	01/16/2024	1,090	660,213	605		28,659		1,524		1,524	(27,135)						
SGIXSMPA IDX Call Option @ 587 01/16/24	FIA Static Hedging Strategy	1402166615	Equity	Societe Generale SA	01/24/2022	01/16/2024	181	105,924	587		3,626		327		327	(3,299)						

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SGIXSMPA IDX Call Option @ 587 01/16/24	FIA Static Hedging Strategy	1402166635	Equity	Societe Generale SA	01/24/2022	01/16/2024	238	139,735	587		4,778		522		522	(4,256)						
SGIXSMPA IDX Call Option @ 587 01/17/24	FIA Static Hedging Strategy	1402166646	Equity	Societe Generale SA	01/24/2022	01/17/2024	421	246,780	587		8,464		804		804	(7,659)						
SGIXSMPA IDX Call Option @ 587 01/18/24	FIA Static Hedging Strategy	1402166641	Equity	Societe Generale SA	01/24/2022	01/18/2024	674	395,460	587		13,587		1,282		1,282	(12,305)						
SPX IDX Call Option @ 4517 01/18/24	FIA Static Hedging Strategy	596213050	Equity	Credit Suisse International	01/24/2022	01/18/2024	139	626,873	4,517		62,598		14,283		14,283	(48,315)						
SGIXSMPA IDX Call Option @ 582 01/19/24	FIA Static Hedging Strategy	1402166770	Equity	Societe Generale SA	01/24/2022	01/19/2024	2,325	1,352,798	582		49,045		6,452		6,452	(42,593)						
SPX IDX Call Option @ 4678 01/19/24	FIA Static Hedging Strategy	596213052	Equity	Credit Suisse International	01/24/2022	01/19/2024	29	137,528	4,678		(10,358)		(2,137)		(2,137)	8,220						
SPX IDX Call Option @ 4476 01/19/24	FIA Static Hedging Strategy	596213054	Equity	Credit Suisse International	01/24/2022	01/19/2024	29	131,584	4,476		13,945		3,307		3,307	(10,638)						
SGIXSMPA IDX Call Option @ 567 01/22/24	FIA Static Hedging Strategy	1402166647	Equity	Societe Generale SA	01/24/2022	01/22/2024	1,910	1,083,593	567		45,600		8,414		8,414	(37,186)						
SGIXSMPA IDX Call Option @ 573 01/22/24	FIA Static Hedging Strategy	1402166650	Equity	Societe Generale SA	01/24/2022	01/22/2024	1,797	1,029,801	573		40,855		6,822		6,822	(34,033)						
SPX IDX Call Option @ 4199 01/22/24	FIA Static Hedging Strategy	594641095	Equity	Credit Suisse International	01/28/2021	01/22/2024	14	58,117	4,199	4,704			2,653		2,653	(9,597)						
SGIXSMPA IDX Call Option @ 568 01/23/24	FIA Static Hedging Strategy	1404551320	Equity	Societe Generale SA	01/31/2022	01/23/2024	479	272,006	568		13,232		2,201		2,201	(11,031)						
SGIXSMPA IDX Call Option @ 568 01/24/24	FIA Static Hedging Strategy	1404551325	Equity	Societe Generale SA	01/31/2022	01/24/2024	440	249,967	568		12,173		1,953		1,953	(10,220)						
SPX IDX Call Option @ 4384 01/24/24	FIA Static Hedging Strategy	SWD177986615	Equity	Barclays Bank PLC	01/31/2022	01/24/2024	321	1,407,882	4,384		196,079		43,963		43,963	(152,116)						
SGIXSMPA IDX Call Option @ 560 01/25/24	FIA Static Hedging Strategy	1404551322	Equity	Societe Generale SA	01/31/2022	01/25/2024	754	421,812	560		22,431		4,023		4,023	(18,408)						
SPX IDX Call Option @ 4180 01/25/24	FIA Static Hedging Strategy	SWD154524503	Equity	Barclays Bank PLC	02/03/2021	01/25/2024	24	98,475	4,180	8,603			4,710		4,710	(16,492)						
SPX IDX Call Option @ 4598 01/25/24	FIA Static Hedging Strategy	SWD177986590	Equity	Barclays Bank PLC	01/31/2022	01/25/2024	56	257,669	4,598		(26,422)		(4,980)		(4,980)	21,441						
SPX IDX Call Option @ 4386 01/25/24	FIA Static Hedging Strategy	SWD177986597	Equity	Barclays Bank PLC	01/31/2022	01/25/2024	56	245,777	4,386		34,212		7,672		7,672	(26,540)						
SGIXSMPA IDX Call Option @ 551 01/26/24	FIA Static Hedging Strategy	1404551323	Equity	Societe Generale SA	01/31/2022	01/26/2024	1,203	663,193	551		38,146		7,380		7,380	(30,766)						
SGIXSMPA IDX Call Option @ 550 01/29/24	FIA Static Hedging Strategy	1404551324	Equity	Societe Generale SA	01/31/2022	01/29/2024	4,389	2,414,074	550		140,529		27,451		27,451	(113,078)						
SGIXSMPA IDX Call Option @ 561 01/29/24	FIA Static Hedging Strategy	1404551332	Equity	Societe Generale SA	01/31/2022	01/29/2024	63	35,142	561		1,854		328		328	(1,525)						
SGIXSMPA IDX Call Option @ 567 01/29/24	FIA Static Hedging Strategy	1406541688	Equity	Societe Generale SA	02/07/2022	01/29/2024	353	199,882	567		9,702		1,541		1,541	(8,162)						
SPX IDX Call Option @ 4432 01/29/24	FIA Static Hedging Strategy	1411182022	Equity	Societe Generale SA	02/22/2022	01/29/2024	50	223,365	4,432		23,467		6,396		6,396	(17,071)						
SPX IDX Call Option @ 4651 01/29/24	FIA Static Hedging Strategy	1411185443	Equity	Societe Generale SA	02/22/2022	01/29/2024	50	234,428	4,651		(16,661)		(4,043)		(4,043)	12,618						

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SGIXSMPA IDX Call Option @ 561 01/29/24	FIA Static Hedging Strategy	1411212457	Equity	Societe Generale SA	02/22/2022	01/29/2024	72	40,305	561		1,638		377		377	(1,261)						
SPX IDX Call Option @ 4432 01/29/24	FIA Static Hedging Strategy	596396951	Equity	Credit Suisse International	03/07/2022	01/29/2024	38	168,499	4,432		16,578		4,829		4,829	(11,750)						
SPX IDX Call Option @ 4644 01/29/24	FIA Static Hedging Strategy	596396953	Equity	Credit Suisse International	03/07/2022	01/29/2024	38	176,568	4,644		(12,158)		(3,103)		(3,103)	9,055						
SPX IDX Call Option @ 4575 01/29/24	FIA Static Hedging Strategy	596396961	Equity	Credit Suisse International	03/07/2022	01/29/2024	27	122,142	4,575		9,726		2,536		2,536	(7,190)						
SGIXSMPA IDX Call Option @ 567 01/30/24	FIA Static Hedging Strategy	1406541634	Equity	Societe Generale SA	02/07/2022	01/30/2024	272	153,897	567		7,474		1,168		1,168	(6,306)						
SPX IDX Call Option @ 4513 01/30/24	FIA Static Hedging Strategy	596275103	Equity	Credit Suisse International	02/07/2022	01/30/2024	41	186,194	4,513		22,381		4,472		4,472	(17,909)						
SPX IDX Call Option @ 4739 01/30/24	FIA Static Hedging Strategy	596275115	Equity	Credit Suisse International	02/07/2022	01/30/2024	41	195,526	4,739		(16,593)		(2,768)		(2,768)	13,826						
SGIXSMPA IDX Call Option @ 567 01/31/24	FIA Static Hedging Strategy	1406541636	Equity	Societe Generale SA	02/07/2022	01/31/2024	1,786	1,011,904	567		49,180		7,991		7,991	(41,189)						
SPX IDX Call Option @ 4535 01/31/24	FIA Static Hedging Strategy	1411200754	Equity	Societe Generale SA	02/22/2022	01/31/2024	48	218,028	4,535		19,887		4,998		4,998	(14,889)						
SGIXSMPA IDX Call Option @ 566 02/01/24	FIA Static Hedging Strategy	1406541686	Equity	Societe Generale SA	02/07/2022	02/01/2024	102	57,893	566		2,838		429		429	(2,409)						
SPX IDX Call Option @ 4519 02/01/24	FIA Static Hedging Strategy	596275097	Equity	Credit Suisse International	02/07/2022	02/01/2024	338	1,526,043	4,519		182,399		36,392		36,392	(146,006)						
SGIXSMPA IDX Call Option @ 570 02/02/24	FIA Static Hedging Strategy	1406541689	Equity	Societe Generale SA	02/07/2022	02/02/2024	665	378,834	570		17,830		2,884		2,884	(14,946)						
SPX IDX Call Option @ 4169 02/02/24	FIA Static Hedging Strategy	594697333	Equity	Credit Suisse International	02/10/2021	02/02/2024	28	116,556	4,169	11,343			5,809		5,809	(19,659)						
NDX IDX Call Option @ 15140 02/02/24	FIA Static Hedging Strategy	596275105	Equity	Credit Suisse International	02/07/2022	02/02/2024	0	5,753	15,140		745		125		125	(620)						
SGIXSMPA IDX Call Option @ 564 02/05/24	FIA Static Hedging Strategy	1406541638	Equity	Societe Generale SA	02/07/2022	02/05/2024	2,231	1,258,886	564		62,909		10,850		10,850	(52,059)						
SGIXSMPA IDX Call Option @ 559 02/05/24	FIA Static Hedging Strategy	1406541700	Equity	Societe Generale SA	02/07/2022	02/05/2024	591	330,661	559		17,348		3,147		3,147	(14,201)						
SGIXSMPA IDX Call Option @ 564 02/05/24	FIA Static Hedging Strategy	1411212455	Equity	Societe Generale SA	02/22/2022	02/05/2024	19	10,964	564		432		94		94	(338)						
SGIXSMPA IDX Call Option @ 558 02/06/24	FIA Static Hedging Strategy	1408640297	Equity	Societe Generale SA	02/14/2022	02/06/2024	479	267,150	558		11,660		2,503		2,503	(9,157)						
SGIXSMPA IDX Call Option @ 558 02/07/24	FIA Static Hedging Strategy	1408640302	Equity	Societe Generale SA	02/14/2022	02/07/2024	4,082	2,278,248	558		99,507		20,710		20,710	(78,797)						
SPX IDX Call Option @ 4504 02/07/24	FIA Static Hedging Strategy	596303494	Equity	Credit Suisse International	02/14/2022	02/07/2024	358	1,612,780	4,504		177,671		40,593		40,593	(137,078)						
SGIXSMPA IDX Call Option @ 562 02/08/24	FIA Static Hedging Strategy	1408640301	Equity	Societe Generale SA	02/14/2022	02/08/2024	3,711	2,084,945	562		87,762		15,886		15,886	(71,876)						
SGIXSMPA IDX Call Option @ 562 02/08/24	FIA Static Hedging Strategy	1411212458	Equity	Societe Generale SA	02/22/2022	02/08/2024	39	21,915	562		895		167		167	(728)						
SPX IDX Call Option @ 4488 02/08/24	FIA Static Hedging Strategy	596303496	Equity	Credit Suisse International	02/14/2022	02/08/2024	6	27,285	4,488		3,079		715		715	(2,364)						

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SPX IDX Call Option @ 4686 02/08/24	FIA Static Hedging Strategy	596303508	Equity	Credit Suisse International	02/14/2022	02/08/2024	6	28,489	4,686		(2,343)		(473)		(473)	1,870						
SGIXSMPA IDX Call Option @ 569 02/09/24	FIA Static Hedging Strategy	1408640303	Equity	Societe Generale SA	02/14/2022	02/09/2024	840	478,312	569	18,678	3,630		3,630		3,630	(15,048)						
NDX IDX Call Option @ 14741 02/09/24	FIA Static Hedging Strategy	596303530	Equity	Credit Suisse International	02/14/2022	02/09/2024	2	30,072	14,741	3,988	827		827		827	(3,161)						
SGIXSMPA IDX Call Option @ 548 02/12/24	FIA Static Hedging Strategy	1408640299	Equity	Societe Generale SA	02/14/2022	02/12/2024	1,558	854,078	548	41,489	9,365		9,365		9,365	(32,124)						
SGIXSMPA IDX Call Option @ 554 02/12/24	FIA Static Hedging Strategy	1408640433	Equity	Societe Generale SA	02/14/2022	02/12/2024	1,302	721,310	554	32,976	7,090		7,090		7,090	(25,886)						
SGIXSMPA IDX Call Option @ 545 02/12/24	FIA Static Hedging Strategy	1411212399	Equity	Societe Generale SA	02/22/2022	02/12/2024	578	315,089	545	15,434	3,118		3,118		3,118	(12,316)						
NDX IDX Call Option @ 14254 02/12/24	FIA Static Hedging Strategy	596363117	Equity	Credit Suisse International	02/28/2022	02/12/2024	1	8,695	14,254	1,221	309		309		309	(912)						
SGIXSMPA IDX Call Option @ 545 02/13/24	FIA Static Hedging Strategy	1411212402	Equity	Societe Generale SA	02/22/2022	02/13/2024	1,178	642,298	545	31,481	5,756		5,756		5,756	(25,724)						
SPX IDX Call Option @ 4646 02/14/24	FIA Static Hedging Strategy	1411201164	Equity	Societe Generale SA	02/22/2022	02/14/2024	16	73,036	4,646	(5,020)	(1,359)		(1,359)		(1,359)	3,661						
SPX IDX Call Option @ 4386 02/14/24	FIA Static Hedging Strategy	1411201223	Equity	Societe Generale SA	02/22/2022	02/14/2024	16	68,941	4,386	8,121	2,287		2,287		2,287	(5,834)						
SPX IDX Call Option @ 4434 02/14/24	FIA Static Hedging Strategy	1411201226	Equity	Societe Generale SA	02/22/2022	02/14/2024	239	1,061,149	4,434	109,838	31,819		31,819		31,819	(78,019)						
SGIXSMPA IDX Call Option @ 545 02/14/24	FIA Static Hedging Strategy	1411212404	Equity	Societe Generale SA	02/22/2022	02/14/2024	1,043	568,512	545	27,885	4,832		4,832		4,832	(23,053)						
SGIXSMPA IDX Call Option @ 547 02/15/24	FIA Static Hedging Strategy	1411212400	Equity	Societe Generale SA	02/22/2022	02/15/2024	2,176	1,190,960	547	57,267	11,057		11,057		11,057	(46,210)						
SGIXSMPA IDX Call Option @ 547 02/15/24	FIA Static Hedging Strategy	1415694674	Equity	Societe Generale SA	03/07/2022	02/15/2024	128	70,184	547	3,651	652		652		652	(2,999)						
NDX IDX Call Option @ 14178 02/16/24	FIA Static Hedging Strategy	1411201227	Equity	Societe Generale SA	02/22/2022	02/16/2024	4	52,601	14,178	8,181	1,967		1,967		1,967	(6,214)						
SGIXSMPA IDX Call Option @ 548 02/16/24	FIA Static Hedging Strategy	1411212401	Equity	Societe Generale SA	02/22/2022	02/16/2024	53	28,997	548	1,384	227		227		227	(1,157)						
SPX IDX Call Option @ 4273 02/16/24	FIA Static Hedging Strategy	594761657	Equity	Credit Suisse International	02/24/2021	02/16/2024	5	21,496	4,273	1,866	900		900		900	(3,346)						
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	1411212403	Equity	Societe Generale SA	02/22/2022	02/20/2024	1,622	881,836	544	44,131	7,885		7,885		7,885	(36,246)						
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	1411212405	Equity	Societe Generale SA	02/22/2022	02/20/2024	1,608	873,932	544	43,803	7,805		7,805		7,805	(35,998)						
SGIXSMPA IDX Call Option @ 541 02/20/24	FIA Static Hedging Strategy	1413175802	Equity	Societe Generale SA	02/28/2022	02/20/2024	363	196,386	541	9,847	2,313		2,313		2,313	(7,533)						
SGIXSMPA IDX Call Option @ 541 02/20/24	FIA Static Hedging Strategy	1413175804	Equity	Societe Generale SA	02/28/2022	02/20/2024	236	127,568	541	6,397	1,688		1,688		1,688	(4,709)						
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	1415694710	Equity	Societe Generale SA	03/07/2022	02/20/2024	974	529,472	544	28,732	4,729		4,729		4,729	(24,003)						

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SPX IDX Call Option @ 4315 02/20/24	FIA Static Hedging Strategy	596363097	Equity	Credit Suisse International	02/28/2022	02/20/2024	6	25,676	4,315		3,237		998		998	(2,239)						
SPX IDX Call Option @ 4668 02/20/24	FIA Static Hedging Strategy	596363115	Equity	Credit Suisse International	02/28/2022	02/20/2024	6	27,773	4,668		(2,057)		(503)		(503)	1,554						
SGIXSMPA IDX Call Option @ 541 02/21/24	FIA Static Hedging Strategy	1413175805	Equity	Societe Generale SA	02/28/2022	02/21/2024	1,210	654,971	541		32,872		9,010		9,010	(23,863)						
SGIXSMPA IDX Call Option @ 541 02/22/24	FIA Static Hedging Strategy	1413175799	Equity	Societe Generale SA	02/28/2022	02/22/2024	3,062	1,657,625	541		83,271		23,438		23,438	(59,833)						
SPX IDX Call Option @ 4225 02/22/24	FIA Static Hedging Strategy	594806968	Equity	Credit Suisse International	03/04/2021	02/22/2024	0	930	4,225	74			43		43	(150)						
NDX IDX Call Option @ 13645 02/22/24	FIA Static Hedging Strategy	596363103	Equity	Credit Suisse International	02/28/2022	02/22/2024	14	185,296	13,645		31,829		9,190		9,190	(22,639)						
SPX IDX Call Option @ 4286 02/22/24	FIA Static Hedging Strategy	596363119	Equity	Credit Suisse International	02/28/2022	02/22/2024	220	942,857	4,286		123,606		39,046		39,046	(84,559)						
SGIXSMPA IDX Call Option @ 534 02/23/24	FIA Static Hedging Strategy	1413175806	Equity	Societe Generale SA	02/28/2022	02/23/2024	156	83,228	534		4,494		1,370		1,370	(3,124)						
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	1413175797	Equity	Societe Generale SA	02/28/2022	02/26/2024	1,831	1,005,076	549		46,782		12,476		12,476	(34,306)						
SGIXSMPA IDX Call Option @ 535 02/26/24	FIA Static Hedging Strategy	1413175801	Equity	Societe Generale SA	02/28/2022	02/26/2024	1,562	835,824	535		44,736		13,160		13,160	(31,576)						
SGIXSMPA IDX Call Option @ 545 02/26/24	FIA Static Hedging Strategy	1415694624	Equity	Societe Generale SA	03/07/2022	02/26/2024	1,087	592,744	545		31,772		7,852		7,852	(23,920)						
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	1415694703	Equity	Societe Generale SA	03/07/2022	02/26/2024	402	220,982	549		11,402		2,743		2,743	(8,659)						
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	1418053518	Equity	Societe Generale SA	03/14/2022	02/26/2024	9	4,733	549		223		59		59	(165)						
SPX IDX Call Option @ 4362 02/26/24	FIA Static Hedging Strategy	596425249	Equity	Credit Suisse International	03/14/2022	02/26/2024	20	88,635	4,362		9,569		3,194		3,194	(6,376)						
NDX IDX Call Option @ 14189 02/26/24	FIA Static Hedging Strategy	596425277	Equity	Credit Suisse International	03/14/2022	02/26/2024	0	1,845	14,189		205		70		70	(135)						
SGIXSMPA IDX Call Option @ 545 02/27/24	FIA Static Hedging Strategy	1415694627	Equity	Societe Generale SA	03/07/2022	02/27/2024	246	134,258	545		7,200		1,778		1,778	(5,422)						
SPX IDX Call Option @ 4373 02/27/24	FIA Static Hedging Strategy	596396959	Equity	Credit Suisse International	03/07/2022	02/27/2024	34	148,603	4,373		16,207		5,249		5,249	(10,959)						
SPX IDX Call Option @ 4691 02/27/24	FIA Static Hedging Strategy	596396985	Equity	Credit Suisse International	03/07/2022	02/27/2024	34	159,414	4,691		(10,475)		(2,818)		(2,818)	7,657						
SGIXSMPA IDX Call Option @ 545 02/28/24	FIA Static Hedging Strategy	1415694696	Equity	Societe Generale SA	03/07/2022	02/28/2024	1,204	656,642	545		35,241		8,779		8,779	(26,461)						
SGIXSMPA IDX Call Option @ 545 02/28/24	FIA Static Hedging Strategy	1418053549	Equity	Societe Generale SA	03/14/2022	02/28/2024	152	82,684	545		4,073		1,105		1,105	(2,968)						
SPX IDX Call Option @ 4365 02/29/24	FIA Static Hedging Strategy	596396933	Equity	Credit Suisse International	03/07/2022	02/29/2024	322	1,405,380	4,365		155,431		50,779		50,779	(104,652)						
SGIXSMPA IDX Call Option @ 541 03/01/24	FIA Static Hedging Strategy	1415694676	Equity	Societe Generale SA	03/07/2022	03/01/2024	972	525,640	541		29,492		6,866		6,866	(22,626)						
SGIXSMPA IDX Call Option @ 541 03/01/24	FIA Static Hedging Strategy	1418053517	Equity	Societe Generale SA	03/14/2022	03/01/2024	43	23,039	541		1,192		301		301	(891)						

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NDX IDX Call Option @ 14166 03/01/24	FIA Static Hedging Strategy	596396975	Equity	Credit Suisse International	03/07/2022	03/01/2024	31	441,711	14,166		55,026		17,115		17,115	(37,911)						
SGIXSMPA IDX Call Option @ 554 03/04/24	FIA Static Hedging Strategy	1415694633	Equity	Societe Generale SA	03/07/2022	03/04/2024	182	100,909	554		4,996		1,140		1,140	(3,856)						
SGIXSMPA IDX Call Option @ 556 03/04/24	FIA Static Hedging Strategy	1415694675	Equity	Societe Generale SA	03/07/2022	03/04/2024	1,184	658,862	556		31,838		7,132		7,132	(24,705)						
SGIXSMPA IDX Call Option @ 550 03/04/24	FIA Static Hedging Strategy	1415694711	Equity	Societe Generale SA	03/07/2022	03/04/2024	1,529	840,643	550		43,246		10,177		10,177	(33,069)						
SGIXSMPA IDX Call Option @ 554 03/04/24	FIA Static Hedging Strategy	1418053513	Equity	Societe Generale SA	03/14/2022	03/04/2024	157	87,170	554		3,955		985		985	(2,970)						
SPX IDX Call Option @ 4196 03/04/24	FIA Static Hedging Strategy	SID157203204	Equity	Barclays Bank PLC	03/10/2021	03/04/2024	6	24,465	4,196	2,205			1,241		1,241	(4,028)						
SGIXSMPA IDX Call Option @ 550 03/05/24	FIA Static Hedging Strategy	1418026967	Equity	Societe Generale SA	03/14/2022	03/05/2024	199	109,199	550		5,170		1,331		1,331	(3,840)						
SGIXSMPA IDX Call Option @ 550 03/06/24	FIA Static Hedging Strategy	1418026963	Equity	Societe Generale SA	03/14/2022	03/06/2024	1,141	627,591	550		29,750		7,423		7,423	(22,327)						
SGIXSMPA IDX Call Option @ 550 03/07/24	FIA Static Hedging Strategy	1418027009	Equity	Societe Generale SA	03/14/2022	03/07/2024	998	548,890	550		26,044		6,324		6,324	(19,720)						
NDX IDX Call Option @ 13319 03/07/24	FIA Static Hedging Strategy	596425250	Equity	Credit Suisse International	03/14/2022	03/07/2024	5	70,055	13,319		10,963		4,156		4,156	(6,808)						
SPX IDX Call Option @ 4408 03/07/24	FIA Static Hedging Strategy	596425273	Equity	Credit Suisse International	03/14/2022	03/07/2024	36	160,269	4,408	(15,972)			(5,414)		(5,414)	10,558						
SPX IDX Call Option @ 4216 03/07/24	FIA Static Hedging Strategy	596425275	Equity	Credit Suisse International	03/14/2022	03/07/2024	397	1,674,887	4,216	220,214			82,529		82,529	(137,684)						
SPX IDX Call Option @ 4248 03/07/24	FIA Static Hedging Strategy	596425303	Equity	Credit Suisse International	03/14/2022	03/07/2024	36	154,440	4,248		19,522		7,157		7,157	(12,365)						
SGIXSMPA IDX Call Option @ 542 03/08/24	FIA Static Hedging Strategy	1418026964	Equity	Societe Generale SA	03/14/2022	03/08/2024	503	272,633	542		14,013		3,316		3,316	(10,697)						
SGIXSMPA IDX Call Option @ 543 03/11/24	FIA Static Hedging Strategy	1418026969	Equity	Societe Generale SA	03/14/2022	03/11/2024	1,011	549,309	543		27,929		7,139		7,139	(20,790)						
SGIXSMPA IDX Call Option @ 546 03/11/24	FIA Static Hedging Strategy	1418027006	Equity	Societe Generale SA	03/14/2022	03/11/2024	813	443,394	546		22,018		5,534		5,534	(16,484)						
SGIXSMPA IDX Call Option @ 546 03/11/24	FIA Static Hedging Strategy	1418027011	Equity	Societe Generale SA	03/14/2022	03/11/2024	1,700	928,923	546		45,833		11,785		11,785	(34,048)						
SGIXSMPA IDX Call Option @ 546 03/11/24	FIA Static Hedging Strategy	1420470574	Equity	Societe Generale SA	03/21/2022	03/11/2024	106	57,715	546		3,331		732		732	(2,599)						
SPX IDX Call Option @ 4260 03/11/24	FIA Static Hedging Strategy	1420545161	Equity	Societe Generale SA	03/21/2022	03/11/2024	9	38,762	4,260		6,766		1,772		1,772	(4,994)						
SPX IDX Call Option @ 4294 03/11/24	FIA Static Hedging Strategy	77458460	Equity	Wells Fargo Bank NA	03/18/2021	03/11/2024	2	10,692	4,294	919			456		456	(1,635)						
SGIXSMPA IDX Call Option @ 544 03/12/24	FIA Static Hedging Strategy	1420470566	Equity	Societe Generale SA	03/21/2022	03/12/2024	52	28,245	544		1,665		314		314	(1,351)						
SGIXSMPA IDX Call Option @ 544 03/13/24	FIA Static Hedging Strategy	1420470577	Equity	Societe Generale SA	03/21/2022	03/13/2024	230	125,309	544		7,385		1,273		1,273	(6,113)						

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SGIXSMPA IDX Call Option @ 544 03/14/24	FIA Static Hedging Strategy	1420470668	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/14/2024	2,595	1,412,178	544	83,237	13,650	13,650	(69,587)								
NDX IDX Call Option @ 13416 03/14/24	FIA Static Hedging Strategy	1420545467	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/14/2024	20	266,171	13,416	55,163	15,305	15,305	(39,858)								
SGIXSMPA IDX Call Option @ 552 03/15/24	FIA Static Hedging Strategy	1420470568	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/15/2024	567	313,010	552	17,166	2,953	2,953	(14,212)								
SPX IDX Call Option @ 4350 03/15/24	FIA Static Hedging Strategy	1420546447	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/15/2024	26	112,193	4,350	16,858	4,341	4,341	(12,517)								
SPX IDX Call Option @ 4521 03/15/24	FIA Static Hedging Strategy	1420546557	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/15/2024	26	116,606	4,521	(13,770)	(3,188)	(3,188)	10,583								
SPX IDX Call Option @ 4361 03/15/24	FIA Static Hedging Strategy	1420546815	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/15/2024	240	1,046,838	4,361	153,454	39,628	39,628	(113,827)								
SPX IDX Call Option @ 4323 03/18/24	FIA Static Hedging Strategy	1319870859	Equity	Societe Generale SA	549300USLF04ME4XB071	03/24/2021	03/18/2024	4	16,212	4,323	1,690	665	665	(2,422)								
SGIXSMPA IDX Call Option @ 556 03/18/24	FIA Static Hedging Strategy	1420470576	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/18/2024	721	400,989	556	21,190	3,039	3,039	(18,152)								
SGIXSMPA IDX Call Option @ 561 03/18/24	FIA Static Hedging Strategy	1420470667	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/18/2024	1,434	804,622	561	40,442	5,768	5,768	(34,674)								
SGIXSMPA IDX Call Option @ 563 03/18/24	FIA Static Hedging Strategy	1420470675	Equity	Societe Generale SA	549300USLF04ME4XB071	03/21/2022	03/18/2024	1,064	598,548	563	29,635	4,145	4,145	(25,489)								
SGIXSMPA IDX Call Option @ 556 03/18/24	FIA Static Hedging Strategy	1422935741	Equity	Societe Generale SA	549300USLF04ME4XB071	03/29/2022	03/18/2024	39	21,910	556	1,315	166	166	(1,149)								
SGIXSMPA IDX Call Option @ 563 03/18/24	FIA Static Hedging Strategy	1424573330	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	03/18/2024	230	129,231	563	7,378	895	895	(6,483)								
SPX IDX Call Option @ 4463 03/18/24	FIA Static Hedging Strategy	85937016	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/18/2024	4	16,558	4,463	2,413	516	516	(1,897)								
SGIXSMPA IDX Call Option @ 563 03/19/24	FIA Static Hedging Strategy	1422935745	Equity	Societe Generale SA	549300USLF04ME4XB071	03/29/2022	03/19/2024	678	381,953	563	21,469	3,288	3,288	(18,182)								
SGIXSMPA IDX Call Option @ 563 03/20/24	FIA Static Hedging Strategy	1422935722	Equity	Societe Generale SA	549300USLF04ME4XB071	03/29/2022	03/20/2024	32	18,258	563	1,027	175	175	(852)								
SGIXSMPA IDX Call Option @ 563 03/21/24	FIA Static Hedging Strategy	1422935719	Equity	Societe Generale SA	549300USLF04ME4XB071	03/29/2022	03/21/2024	2,588	1,457,669	563	82,010	14,430	14,430	(67,580)								
SGIXSMPA IDX Call Option @ 563 03/21/24	FIA Static Hedging Strategy	1424573333	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	03/21/2024	904	509,283	563	28,994	5,041	5,041	(23,952)								
NDX IDX Call Option @ 14579 03/21/24	FIA Static Hedging Strategy	85937014	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/21/2024	24	355,434	14,579	63,651	11,839	11,839	(51,812)								
SPX IDX Call Option @ 4477 03/21/24	FIA Static Hedging Strategy	85937017	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/21/2024	29	128,137	4,477	18,305	3,911	3,911	(14,394)								
SPX IDX Call Option @ 4660 03/21/24	FIA Static Hedging Strategy	85937023	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/21/2024	29	133,374	4,660	(15,176)	(2,741)	(2,741)	12,435								
SGIXSMPA IDX Call Option @ 565 03/22/24	FIA Static Hedging Strategy	1422935772	Equity	Societe Generale SA	549300USLF04ME4XB071	03/29/2022	03/22/2024	849	479,615	565	26,631	4,727	4,727	(21,904)								
SPX IDX Call Option @ 4500 03/22/24	FIA Static Hedging Strategy	85937018	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	03/28/2022	03/22/2024	570	2,563,524	4,500	359,276	74,801	74,801	(284,475)								
SGIXSMPA IDX Call Option @ 571 03/25/24	FIA Static Hedging Strategy	1422935715	Equity	Societe Generale SA	549300USLF04ME4XB071	03/29/2022	03/25/2024	945	539,577	571	28,333	4,803	4,803	(23,530)								

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SGIXSMPA IDX Call Option @ 564 03/25/24	FIA Static Hedging Strategy	1422935738	Equity	Societe Generale SA	03/29/2022	03/25/2024	997	563,032	564		31,324		5,697		5,697	(25,627)						
SGIXSMPA IDX Call Option @ 559 03/25/24	FIA Static Hedging Strategy	1422935744	Equity	Societe Generale SA	03/29/2022	03/25/2024	1,939	1,084,752	559		63,193		12,046		12,046	(51,148)						
SGIXSMPA IDX Call Option @ 571 03/25/24	FIA Static Hedging Strategy	1424573328	Equity	Societe Generale SA	04/04/2022	03/25/2024	1,106	631,348	571		33,496		5,620		5,620	(27,876)						
SPX IDX Call Option @ 4274 03/25/24	FIA Static Hedging Strategy	77845359	Equity	Wells Fargo Bank NA	04/01/2021	03/25/2024	16	69,111	4,274	6,068			3,172		3,172	(10,720)						
SPX IDX Call Option @ 4543 03/25/24	FIA Static Hedging Strategy	SWD182776837	Equity	Barclays Bank PLC	04/05/2022	03/25/2024	7	32,528	4,543		4,434		875		875	(3,559)						
NDX IDX Call Option @ 14754 03/25/24	FIA Static Hedging Strategy	SWD182779483	Equity	Barclays Bank PLC	04/05/2022	03/25/2024	17	250,233	14,754		42,957		7,783		7,783	(35,174)						
SGIXSMPA IDX Call Option @ 574 03/26/24	FIA Static Hedging Strategy	1424573286	Equity	Societe Generale SA	04/04/2022	03/26/2024	279	159,759	574		8,266		1,391		1,391	(6,875)						
SGIXSMPA IDX Call Option @ 574 03/27/24	FIA Static Hedging Strategy	1424573338	Equity	Societe Generale SA	04/04/2022	03/27/2024	314	180,109	574		9,324		1,562		1,562	(7,761)						
SGIXSMPA IDX Call Option @ 574 03/28/24	FIA Static Hedging Strategy	1424573276	Equity	Societe Generale SA	04/04/2022	03/28/2024	811	464,991	574		24,088		3,989		3,989	(20,099)						
SGIXSMPA IDX Call Option @ 574 03/28/24	FIA Static Hedging Strategy	1430107665	Equity	Societe Generale SA	04/25/2022	03/28/2024	9	5,380	574		284		46		46	(238)						
SPX IDX Call Option @ 4596 03/28/24	FIA Static Hedging Strategy	SWD182776951	Equity	Barclays Bank PLC	04/05/2022	03/28/2024	198	909,750	4,596		116,925		22,040		22,040	(94,886)						
NDX IDX Call Option @ 15045 03/28/24	FIA Static Hedging Strategy	SWD182779422	Equity	Barclays Bank PLC	04/05/2022	03/28/2024	16	245,091	15,045		38,814		6,651		6,651	(32,163)						
SPX IDX Call Option @ 4321 04/01/24	FIA Static Hedging Strategy	1323254237	Equity	Societe Generale SA	04/07/2021	04/01/2024	17	71,300	4,321	7,310			3,040		3,040	(10,660)						
SGIXSMPA IDX Call Option @ 575 04/01/24	FIA Static Hedging Strategy	1424573272	Equity	Societe Generale SA	04/04/2022	04/01/2024	839	481,894	575		24,775		3,899		3,899	(20,875)						
SGIXSMPA IDX Call Option @ 581 04/01/24	FIA Static Hedging Strategy	1424573329	Equity	Societe Generale SA	04/04/2022	04/01/2024	1,255	729,328	581		35,286		5,256		5,256	(30,030)						
SGIXSMPA IDX Call Option @ 582 04/01/24	FIA Static Hedging Strategy	1424573331	Equity	Societe Generale SA	04/04/2022	04/01/2024	1,141	663,619	582		31,992		4,888		4,888	(27,104)						
SGIXSMPA IDX Call Option @ 581 04/01/24	FIA Static Hedging Strategy	1424573337	Equity	Societe Generale SA	04/04/2022	04/01/2024	116	67,592	581		3,273		497		497	(2,777)						
SGIXSMPA IDX Call Option @ 582 04/01/24	FIA Static Hedging Strategy	1426537073	Equity	Societe Generale SA	04/11/2022	04/01/2024	565	328,350	582		17,020		2,418		2,418	(14,601)						
SPX IDX Call Option @ 4545 04/01/24	FIA Static Hedging Strategy	596532551	Equity	Credit Suisse International	04/11/2022	04/01/2024	19	88,209	4,545		10,434		2,417		2,417	(8,017)						
NDX IDX Call Option @ 14838 04/01/24	FIA Static Hedging Strategy	596532571	Equity	Credit Suisse International	04/11/2022	04/01/2024	0	5,639	14,838	737			171		171	(566)						
SPX IDX Call Option @ 4518 04/01/24	FIA Static Hedging Strategy	596549236	Equity	Credit Suisse International	04/18/2022	04/01/2024	9	39,306	4,518		4,563		1,138		1,138	(3,424)						
NDX IDX Call Option @ 14838 04/01/24	FIA Static Hedging Strategy	596627012	Equity	Credit Suisse International	05/09/2022	04/01/2024	1	9,051	14,838		619		275		275	(344)						
SPX IDX Call Option @ 4570 04/01/24	FIA Static Hedging Strategy	SWD182776866	Equity	Barclays Bank PLC	04/05/2022	04/01/2024	8	37,379	4,570		4,965		971		971	(3,994)						

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SPX IDX Call Option @ 4764 04/01/24	FIA Static Hedging Strategy	SID182776934	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.04/05/2022	.04/01/2024	.8	.38,971	.4,764		(3,904)		(.668)		(.668)	.3,236						
SGIXSMPA IDX Call Option @ 578 04/02/24	FIA Static Hedging Strategy	1426537076	Equity	Societe Generale SA	.04/11/2022	.04/02/2024	.264	.152,449	.578		.8,134		.1,186		.1,186	(.6,948)						
SGIXSMPA IDX Call Option @ 578 04/03/24	FIA Static Hedging Strategy	1426537069	Equity	Societe Generale SA	.04/11/2022	.04/03/2024	.634	.366,955	.578		.19,586		.2,832		.2,832	(16,754)						
SGIXSMPA IDX Call Option @ 578 04/04/24	FIA Static Hedging Strategy	1426537072	Equity	Societe Generale SA	.04/11/2022	.04/04/2024	.1,134	.655,748	.578		.35,024		.5,091		.5,091	(29,932)						
SGIXSMPA IDX Call Option @ 578 04/05/24	FIA Static Hedging Strategy	1426537071	Equity	Societe Generale SA	.04/11/2022	.04/05/2024	.627	.362,122	.578		.19,441		.2,845		.2,845	(16,596)						
SPX IDX Call Option @ 4511 04/05/24	FIA Static Hedging Strategy	596532545	Equity	Credit Suisse International	.04/11/2022	.04/05/2024	.341	.1,536,459	.4,511		.190,349		.45,642		.45,642	(.144,707)						
SPX IDX Call Option @ 4718 04/05/24	FIA Static Hedging Strategy	596532553	Equity	Credit Suisse International	.04/11/2022	.04/05/2024	.31	.148,369	.4,718		(.13,958)		(.2,847)		(.2,847)	.11,111						
SPX IDX Call Option @ 4511 04/05/24	FIA Static Hedging Strategy	596532559	Equity	Credit Suisse International	.04/11/2022	.04/05/2024	.31	.141,868	.4,511		.17,581		.4,216		.4,216	(13,365)						
SPX IDX Call Option @ 4461 04/08/24	FIA Static Hedging Strategy	1325092716	Equity	Societe Generale SA	.04/14/2021	.04/08/2024	.19	.83,331	.4,461	.7,600			.2,762		.2,762	(11,105)						
SGIXSMPA IDX Call Option @ 588 04/08/24	FIA Static Hedging Strategy	1426537067	Equity	Societe Generale SA	.04/11/2022	.04/08/2024	.560	.329,585	.588		.16,101		.2,178		.2,178	(13,923)						
SGIXSMPA IDX Call Option @ 590 04/08/24	FIA Static Hedging Strategy	1426537070	Equity	Societe Generale SA	.04/11/2022	.04/08/2024	.636	.375,166	.590		.18,007		.2,400		.2,400	(15,606)						
SGIXSMPA IDX Call Option @ 584 04/08/24	FIA Static Hedging Strategy	1426537087	Equity	Societe Generale SA	.04/11/2022	.04/08/2024	.2,876	.1,681,018	.584		.85,200		.11,930		.11,930	(73,270)						
NDX IDX Call Option @ 14515 04/08/24	FIA Static Hedging Strategy	596532575	Equity	Credit Suisse International	.04/11/2022	.04/08/2024	.16	.230,070	.14,515		.33,561		.8,330		.8,330	(25,231)						
SPX IDX Call Option @ 4480 04/08/24	FIA Static Hedging Strategy	596573035	Equity	Credit Suisse International	.04/25/2022	.04/08/2024	.17	.75,222	.4,480		.7,860		.2,400		.2,400	(.5,460)						
NDX IDX Call Option @ 14392 04/08/24	FIA Static Hedging Strategy	596573051	Equity	Credit Suisse International	.04/25/2022	.04/08/2024	.6	.89,372	.14,392		.10,635		.3,431		.3,431	(.7,204)						
NDX IDX Call Option @ 14507 04/08/24	FIA Static Hedging Strategy	596602494	Equity	Credit Suisse International	.05/02/2022	.04/08/2024	.0	.2,321	.14,507		.225		.84		.84	(.141)						
SGIXSMPA IDX Call Option @ 582 04/09/24	FIA Static Hedging Strategy	1427796587	Equity	Societe Generale SA	.04/18/2022	.04/09/2024	.915	.532,944	.582		.24,856		.3,928		.3,928	(20,928)						
SGIXSMPA IDX Call Option @ 582 04/11/24	FIA Static Hedging Strategy	1427796590	Equity	Societe Generale SA	.04/18/2022	.04/11/2024	.1,830	.1,065,795	.582		.49,809		.7,466		.7,466	(42,342)						
SPX IDX Call Option @ 4633 04/11/24	FIA Static Hedging Strategy	596549216	Equity	Credit Suisse International	.04/18/2022	.04/11/2024	.45	.209,457	.4,633		(.20,947)		(.4,899)		(.4,899)	.16,048						
SPX IDX Call Option @ 4425 04/11/24	FIA Static Hedging Strategy	596549222	Equity	Credit Suisse International	.04/18/2022	.04/11/2024	.290	.1,284,439	.4,425		.168,859		.46,057		.46,057	(.122,802)						
SPX IDX Call Option @ 4428 04/11/24	FIA Static Hedging Strategy	596549234	Equity	Credit Suisse International	.04/18/2022	.04/11/2024	.45	.200,211	.4,428		.26,211		.7,131		.7,131	(19,080)						
NDX IDX Call Option @ 14009 04/11/24	FIA Static Hedging Strategy	596549254	Equity	Credit Suisse International	.04/18/2022	.04/11/2024	.35	.490,891	.14,009		.78,124		.22,778		.22,778	(55,346)						
SGIXSMPA IDX Call Option @ 580 04/12/24	FIA Static Hedging Strategy	1427796589	Equity	Societe Generale SA	.04/18/2022	.04/12/2024	.514	.298,140	.580		.14,301		.1,932		.1,932	(12,369)						
SPX IDX Call Option @ 4538 04/15/24	FIA Static Hedging Strategy	1327119962	Equity	Societe Generale SA	.04/21/2021	.04/15/2024	.6	.25,501	.4,538	.2,863			.738		.738	(.3,180)						

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SGIXSMPA IDX Call Option @ 579 04/15/24	FIA Static Hedging Strategy	1427796588	Equity	Societe Generale SA	04/18/2022	04/15/2024	135	78,261	579		3,808		455		455	(3,353)						
SGIXSMPA IDX Call Option @ 583 04/15/24	FIA Static Hedging Strategy	1427796593	Equity	Societe Generale SA	04/18/2022	04/15/2024	1,603	934,568	583		43,592		5,269		5,269	(38,323)						
SGIXSMPA IDX Call Option @ 574 04/15/24	FIA Static Hedging Strategy	1430107661	Equity	Societe Generale SA	04/25/2022	04/15/2024	284	162,846	574		8,712		1,160		1,160	(7,552)						
SGIXSMPA IDX Call Option @ 579 04/15/24	FIA Static Hedging Strategy	1430107866	Equity	Societe Generale SA	04/25/2022	04/15/2024	18	10,659	579		543		62		62	(482)						
SGIXSMPA IDX Call Option @ 583 04/15/24	FIA Static Hedging Strategy	1432100790	Equity	Societe Generale SA	05/02/2022	04/15/2024	33	19,276	583		794		109		109	(686)						
SGIXSMPA IDX Call Option @ 574 04/16/24	FIA Static Hedging Strategy	1430107658	Equity	Societe Generale SA	04/25/2022	04/16/2024	216	124,018	574		6,638		767		767	(5,871)						
SGIXSMPA IDX Call Option @ 574 04/17/24	FIA Static Hedging Strategy	1430107657	Equity	Societe Generale SA	04/25/2022	04/17/2024	545	312,350	574		16,722		2,008		2,008	(14,714)						
SPX IDX Call Option @ 4615 04/17/24	FIA Static Hedging Strategy	596573011	Equity	Credit Suisse International	04/25/2022	04/17/2024	43	199,219	4,615		(17,094)		(4,936)		(4,936)	12,158						
SPX IDX Call Option @ 4402 04/17/24	FIA Static Hedging Strategy	596573055	Equity	Credit Suisse International	04/25/2022	04/17/2024	43	190,045	4,402		22,094		7,228		7,228	(14,866)						
SGIXSMPA IDX Call Option @ 574 04/18/24	FIA Static Hedging Strategy	1430107666	Equity	Societe Generale SA	04/25/2022	04/18/2024	368	211,191	574		11,310		1,353		1,353	(9,957)						
SGIXSMPA IDX Call Option @ 574 04/18/24	FIA Static Hedging Strategy	1432100783	Equity	Societe Generale SA	05/02/2022	04/18/2024	97	55,578	574		2,534		356		356	(2,178)						
SPX IDX Call Option @ 4435 04/18/24	FIA Static Hedging Strategy	596573047	Equity	Credit Suisse International	04/25/2022	04/18/2024	235	1,040,950	4,435		117,383		37,275		37,275	(80,108)						
SGIXSMPA IDX Call Option @ 588 04/19/24	FIA Static Hedging Strategy	1430107660	Equity	Societe Generale SA	04/25/2022	04/19/2024	1,469	863,503	588		40,540		5,332		5,332	(35,207)						
NDX IDX Call Option @ 13871 04/19/24	FIA Static Hedging Strategy	596573043	Equity	Credit Suisse International	04/25/2022	04/19/2024	34	477,725	13,871		68,613		24,060		24,060	(44,553)						
SGIXSMPA IDX Call Option @ 602 04/22/24	FIA Static Hedging Strategy	1430107659	Equity	Societe Generale SA	04/25/2022	04/22/2024	1,277	768,447	602		31,609		4,116		4,116	(27,493)						
SGIXSMPA IDX Call Option @ 585 04/22/24	FIA Static Hedging Strategy	1430107662	Equity	Societe Generale SA	04/25/2022	04/22/2024	754	441,458	585		21,300		3,261		3,261	(18,039)						
SGIXSMPA IDX Call Option @ 597 04/22/24	FIA Static Hedging Strategy	1430107667	Equity	Societe Generale SA	04/25/2022	04/22/2024	1,261	753,056	597		32,459		4,457		4,457	(28,001)						
SGIXSMPA IDX Call Option @ 585 04/22/24	FIA Static Hedging Strategy	1432100778	Equity	Societe Generale SA	05/02/2022	04/22/2024	15	8,812	585		361		65		65	(295)						
SPX IDX Call Option @ 4293 04/22/24	FIA Static Hedging Strategy	596602462	Equity	Credit Suisse International	05/02/2022	04/22/2024	43	183,103	4,293		20,803		8,629		8,629	(12,174)						
SPX IDX Call Option @ 4507 04/22/24	FIA Static Hedging Strategy	SID160116694	Equity	Barclays Bank PLC	04/28/2021	04/22/2024	3	14,603	4,507		1,178		458		458	(1,871)						
SGIXSMPA IDX Call Option @ 585 04/23/24	FIA Static Hedging Strategy	1432100774	Equity	Societe Generale SA	05/02/2022	04/23/2024	419	244,942	585		10,046		1,847		1,847	(8,199)						

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SGIXSMPA IDX Call Option @ 585 04/24/24	FIA Static Hedging Strategy	1432100785	Equity	Societe Generale SA	05/02/2022	04/24/2024	621	363,470	585		14,927		2,726		2,726	(12,201)						
SGIXSMPA IDX Call Option @ 585 04/25/24	FIA Static Hedging Strategy	1432100784	Equity	Societe Generale SA	05/02/2022	04/25/2024	1,525	892,113	585		36,693		6,656		6,656	(30,037)						
SGIXSMPA IDX Call Option @ 585 04/25/24	FIA Static Hedging Strategy	1434105574	Equity	Societe Generale SA	05/09/2022	04/25/2024	907	530,345	585		21,215		3,957		3,957	(17,258)						
SPX IDX Call Option @ 4270 04/25/24	FIA Static Hedging Strategy	596602470	Equity	Credit Suisse International	05/02/2022	04/25/2024	58	248,418	4,270		29,205		12,307		12,307	(16,898)						
SPX IDX Call Option @ 4477 04/25/24	FIA Static Hedging Strategy	596602486	Equity	Credit Suisse International	05/02/2022	04/25/2024	58	260,466	4,477		(22,983)		(8,749)		(8,749)	14,234						
SGIXSMPA IDX Call Option @ 580 04/26/24	FIA Static Hedging Strategy	1432100782	Equity	Societe Generale SA	05/02/2022	04/26/2024	619	358,584	580		15,557		2,985		2,985	(12,572)						
SPX IDX Call Option @ 4250 04/26/24	FIA Static Hedging Strategy	596602468	Equity	Credit Suisse International	05/02/2022	04/26/2024	289	1,230,083	4,250		148,515		63,336		63,336	(85,180)						
NDX IDX Call Option @ 13178 04/26/24	FIA Static Hedging Strategy	596602496	Equity	Credit Suisse International	05/02/2022	04/26/2024	39	510,000	13,178		79,861		35,539		35,539	(44,322)						
SPX IDX Call Option @ 4564 04/26/24	FIA Static Hedging Strategy	78508279	Equity	Wells Fargo Bank NA	05/05/2021	04/26/2024	4	17,025	4,564	1,254			481		481	(2,075)						
SGIXSMPA IDX Call Option @ 584 04/29/24	FIA Static Hedging Strategy	1432100787	Equity	Societe Generale SA	05/02/2022	04/29/2024	765	446,408	584		18,691		3,450		3,450	(15,241)						
SGIXSMPA IDX Call Option @ 574 04/29/24	FIA Static Hedging Strategy	1432100788	Equity	Societe Generale SA	05/02/2022	04/29/2024	527	302,123	574		13,952		2,733		2,733	(11,219)						
SGIXSMPA IDX Call Option @ 580 04/29/24	FIA Static Hedging Strategy	1432100791	Equity	Societe Generale SA	05/02/2022	04/29/2024	1,942	1,127,488	580		48,659		9,277		9,277	(39,382)						
SGIXSMPA IDX Call Option @ 584 04/29/24	FIA Static Hedging Strategy	1434105582	Equity	Societe Generale SA	05/09/2022	04/29/2024	9	5,073	584		207		39		39	(168)						
SGIXSMPA IDX Call Option @ 571 04/30/24	FIA Static Hedging Strategy	1434105555	Equity	Societe Generale SA	05/09/2022	04/30/2024	144	82,534	571		3,817		774		774	(3,044)						
SGIXSMPA IDX Call Option @ 571 05/01/24	FIA Static Hedging Strategy	1434105993	Equity	Societe Generale SA	05/09/2022	05/01/2024	161	91,880	571		4,254		879		879	(3,375)						
SGIXSMPA IDX Call Option @ 571 05/02/24	FIA Static Hedging Strategy	1434106770	Equity	Societe Generale SA	05/09/2022	05/02/2024	1,006	574,548	571		26,626		5,490		5,490	(21,135)						
SGIXSMPA IDX Call Option @ 573 05/03/24	FIA Static Hedging Strategy	1434106795	Equity	Societe Generale SA	05/09/2022	05/03/2024	1,975	1,130,931	573		51,804		10,536		10,536	(41,268)						
SPX IDX Call Option @ 4199 05/03/24	FIA Static Hedging Strategy	596626977	Equity	Credit Suisse International	05/09/2022	05/03/2024	54	227,901	4,199		26,768		13,031		13,031	(13,736)						
NDX IDX Call Option @ 13107 05/03/24	FIA Static Hedging Strategy	596626984	Equity	Credit Suisse International	05/09/2022	05/03/2024	23	297,536	13,107		39,235		21,647		21,647	(17,588)						
SPX IDX Call Option @ 4185 05/03/24	FIA Static Hedging Strategy	596627000	Equity	Credit Suisse International	05/09/2022	05/03/2024	225	942,314	4,185		112,853		55,273		55,273	(57,580)						
SPX IDX Call Option @ 4383 05/03/24	FIA Static Hedging Strategy	596627010	Equity	Credit Suisse International	05/09/2022	05/03/2024	54	237,847	4,383		(21,407)		(9,750)		(9,750)	11,657						
SGIXSMPA IDX Call Option @ 570 05/06/24	FIA Static Hedging Strategy	1434106061	Equity	Societe Generale SA	05/09/2022	05/06/2024	1,224	698,474	570		32,744		6,826		6,826	(25,918)						

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SGIXSMPA IDX Call Option @ 578 05/06/24	FIA Static Hedging Strategy	1434106151	Equity	Societe Generale SA	05/09/2022	05/06/2024	392	226,893	578		9,842		1,920		1,920	(7,922)						
SGIXSMPA IDX Call Option @ 570 05/06/24	FIA Static Hedging Strategy	1434106796	Equity	Societe Generale SA	05/09/2022	05/06/2024	1,625	925,620	570		43,750		9,190		9,190	(34,560)						
SGIXSMPA IDX Call Option @ 570 05/06/24	FIA Static Hedging Strategy	1436369384	Equity	Societe Generale SA	05/16/2022	05/06/2024	229	130,247	570		6,192		1,293		1,293	(4,899)						
SPX IDX Call Option @ 4540 05/06/24	FIA Static Hedging Strategy	SWD160822123	Equity	Barclays Bank PLC	05/12/2021	05/06/2024	23	102,566	4,540	7,080			3,128		3,128	(12,781)						
SPX IDX Call Option @ 4123 05/06/24	FIA Static Hedging Strategy	SWD185418613	Equity	Barclays Bank PLC	05/16/2022	05/06/2024	11	45,645	4,123		5,795		2,993		2,993	(2,803)						
NDX IDX Call Option @ 12694 05/06/24	FIA Static Hedging Strategy	SWD185418616	Equity	Barclays Bank PLC	05/16/2022	05/06/2024	3	33,892	12,694		5,180		2,963		2,963	(2,217)						
SGIXSMPA IDX Call Option @ 563 05/07/24	FIA Static Hedging Strategy	1436369385	Equity	Societe Generale SA	05/16/2022	05/07/2024	649	365,767	563		18,483		4,076		4,076	(14,407)						
SGIXSMPA IDX Call Option @ 563 05/09/24	FIA Static Hedging Strategy	1436369386	Equity	Societe Generale SA	05/16/2022	05/09/2024	712	401,215	563		20,304		4,474		4,474	(15,830)						
SGIXSMPA IDX Call Option @ 560 05/10/24	FIA Static Hedging Strategy	1436369387	Equity	Societe Generale SA	05/16/2022	05/10/2024	1,338	748,861	560		39,306		8,549		8,549	(30,757)						
SGIXSMPA IDX Call Option @ 560 05/10/24	FIA Static Hedging Strategy	1438478461	Equity	Societe Generale SA	05/23/2022	05/10/2024	22	12,224	560		577		139		139	(437)						
SPX IDX Call Option @ 4559 05/10/24	FIA Static Hedging Strategy	78859160	Equity	Wells Fargo Bank NA	05/19/2021	05/10/2024	19	88,539	4,559	5,960			2,628		2,628	(10,855)						
SPX IDX Call Option @ 3984 05/10/24	FIA Static Hedging Strategy	SWD185418589	Equity	Barclays Bank PLC	05/16/2022	05/10/2024	222	884,125	3,984		133,835		73,233		73,233	(60,602)						
SGIXSMPA IDX Call Option @ 565 05/13/24	FIA Static Hedging Strategy	1436369382	Equity	Societe Generale SA	05/16/2022	05/13/2024	269	152,023	565		7,593		1,309		1,309	(6,284)						
SGIXSMPA IDX Call Option @ 559 05/13/24	FIA Static Hedging Strategy	1436369401	Equity	Societe Generale SA	05/16/2022	05/13/2024	299	167,219	559		8,880		1,954		1,954	(6,926)						
SGIXSMPA IDX Call Option @ 560 05/13/24	FIA Static Hedging Strategy	1436369402	Equity	Societe Generale SA	05/16/2022	05/13/2024	1,137	636,003	560		33,471		6,535		6,535	(26,936)						
SGIXSMPA IDX Call Option @ 560 05/13/24	FIA Static Hedging Strategy	1438478464	Equity	Societe Generale SA	05/23/2022	05/13/2024	59	33,226	560		1,575		341		341	(1,234)						
SPX IDX Call Option @ 3934 05/13/24	FIA Static Hedging Strategy	SWD185418599	Equity	Barclays Bank PLC	05/16/2022	05/13/2024	11	43,234	3,934		6,949		3,887		3,887	(3,062)						
NDX IDX Call Option @ 12089 05/13/24	FIA Static Hedging Strategy	SWD185418635	Equity	Barclays Bank PLC	05/16/2022	05/13/2024	26	310,195	12,089		58,321		35,103		35,103	(23,218)						
SPX IDX Call Option @ 4121 05/13/24	FIA Static Hedging Strategy	SWD185418652	Equity	Barclays Bank PLC	05/16/2022	05/13/2024	11	45,290	4,121		(5,583)		(3,018)		(3,018)	2,565						
SGIXSMPA IDX Call Option @ 565 05/14/24	FIA Static Hedging Strategy	1438478451	Equity	Societe Generale SA	05/23/2022	05/14/2024	114	64,613	565		2,891		531		531	(2,360)						
SGIXSMPA IDX Call Option @ 565 05/15/24	FIA Static Hedging Strategy	1438478449	Equity	Societe Generale SA	05/23/2022	05/15/2024	284	160,798	565		7,204		1,466		1,466	(5,738)						
SPX IDX Call Option @ 3978 05/15/24	FIA Static Hedging Strategy	1438509445	Equity	Societe Generale SA	05/23/2022	05/15/2024	45	180,365	3,978		25,492		15,187		15,187	(10,305)						
SPX IDX Call Option @ 4147 05/15/24	FIA Static Hedging Strategy	1438518860	Equity	Societe Generale SA	05/23/2022	05/15/2024	45	188,031	4,147		(20,344)		(12,031)		(12,031)	8,312						

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SGIXSMPA IDX Call Option @ 565 05/16/24	FIA Static Hedging Strategy	1438478463	Equity	Societe Generale SA	05/23/2022	05/16/2024	667	377,055	565		16,911		3,019		3,019	(13,892)						
SGIXSMPA IDX Call Option @ 571 05/17/24	FIA Static Hedging Strategy	1438478452	Equity	Societe Generale SA	05/23/2022	05/17/2024	2,230	1,273,088	571		54,082		9,618		9,618	(44,465)						
NDX IDX Call Option @ 12027 05/17/24	FIA Static Hedging Strategy	1438518050	Equity	Societe Generale SA	05/23/2022	05/17/2024	22	270,483	12,027		45,491		31,531		31,531	(13,960)						
SPX IDX Call Option @ 3990 05/17/24	FIA Static Hedging Strategy	1438519362	Equity	Societe Generale SA	05/23/2022	05/17/2024	234	932,766	3,990		129,971		77,287		77,287	(52,684)						
SGIXSMPA IDX Call Option @ 554 05/20/24	FIA Static Hedging Strategy	1438478445	Equity	Societe Generale SA	05/23/2022	05/20/2024	669	370,771	554		18,574		3,704		3,704	(14,870)						
SGIXSMPA IDX Call Option @ 552 05/20/24	FIA Static Hedging Strategy	1438478448	Equity	Societe Generale SA	05/23/2022	05/20/2024	1,403	774,943	552		39,599		10,542		10,542	(29,057)						
SGIXSMPA IDX Call Option @ 552 05/20/24	FIA Static Hedging Strategy	1438478466	Equity	Societe Generale SA	05/23/2022	05/20/2024	1,975	1,090,024	552		56,000		13,747		13,747	(42,253)						
SGIXSMPA IDX Call Option @ 552 05/20/24	FIA Static Hedging Strategy	1440733762	Equity	Societe Generale SA	05/31/2022	05/20/2024	330	182,404	552		10,309		2,481		2,481	(7,828)						
SGIXSMPA IDX Call Option @ 552 05/20/24	FIA Static Hedging Strategy	1440733767	Equity	Societe Generale SA	05/31/2022	05/20/2024	57	31,229	552		1,774		394		394	(1,380)						
SPX IDX Call Option @ 3901 05/20/24	FIA Static Hedging Strategy	596700859	Equity	Credit Suisse International	05/31/2022	05/20/2024	1	4,565	3,901		843		436		436	(407)						
NDX IDX Call Option @ 11836 05/20/24	FIA Static Hedging Strategy	596700883	Equity	Credit Suisse International	05/31/2022	05/20/2024	0	3,432	11,836		772		433		433	(338)						
SPX IDX Call Option @ 4499 05/20/24	FIA Static Hedging Strategy	SWD161637425	Equity	Barclays Bank PLC	05/26/2021	05/20/2024	2	8,684	4,499	683			298		298	(1,122)						
SPX IDX Call Option @ 3974 05/21/24	FIA Static Hedging Strategy	596700865	Equity	Credit Suisse International	05/31/2022	05/21/2024	8	30,876	3,974		5,255		2,640		2,640	(2,614)						
SPX IDX Call Option @ 4123 05/21/24	FIA Static Hedging Strategy	596700901	Equity	Credit Suisse International	05/31/2022	05/21/2024	8	32,034	4,123		(4,479)		(2,158)		(2,158)	2,322						
SGIXSMPA IDX Call Option @ 556 05/22/24	FIA Static Hedging Strategy	1440733760	Equity	Societe Generale SA	05/31/2022	05/22/2024	146	81,507	556		4,441		1,066		1,066	(3,375)						
SGIXSMPA IDX Call Option @ 556 05/23/24	FIA Static Hedging Strategy	1440733754	Equity	Societe Generale SA	05/31/2022	05/23/2024	135	75,103	556		4,093		995		995	(3,099)						
SGIXSMPA IDX Call Option @ 559 05/24/24	FIA Static Hedging Strategy	1440733756	Equity	Societe Generale SA	05/31/2022	05/24/2024	988	552,511	559		29,298		6,945		6,945	(22,353)						
SPX IDX Call Option @ 4069 05/24/24	FIA Static Hedging Strategy	596700857	Equity	Credit Suisse International	05/31/2022	05/24/2024	215	876,760	4,069		133,869		64,797		64,797	(69,073)						
NDX IDX Call Option @ 12198 05/24/24	FIA Static Hedging Strategy	596700893	Equity	Credit Suisse International	05/31/2022	05/24/2024	44	535,974	12,198		107,987		58,850		58,850	(49,137)						
SPX IDX Call Option @ 4574 05/24/24	FIA Static Hedging Strategy	79180653	Equity	Wells Fargo Bank NA	06/03/2021	05/24/2024	3	12,168	4,574	893			364		364	(1,474)						
SGIXSMPA IDX Call Option @ 569 05/28/24	FIA Static Hedging Strategy	1440733758	Equity	Societe Generale SA	05/31/2022	05/28/2024	1,815	1,033,178	569		49,981		11,055		11,055	(38,926)						
SGIXSMPA IDX Call Option @ 564 05/28/24	FIA Static Hedging Strategy	1440733763	Equity	Societe Generale SA	05/31/2022	05/28/2024	785	442,498	564		22,618		5,253		5,253	(17,365)						
SGIXSMPA IDX Call Option @ 560 05/28/24	FIA Static Hedging Strategy	1440733765	Equity	Societe Generale SA	05/31/2022	05/28/2024	4,713	2,639,349	560		139,311		32,872		32,872	(106,439)						

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SGIXSMPA IDX Call Option @ 566 05/28/24	FIA Static Hedging Strategy	1442148721	Equity	Societe Generale SA	06/06/2022	05/28/2024	19	10,523	566		506		119		119	(387)						
SPX IDX Call Option @ 4278 05/30/24	FIA Static Hedging Strategy	596714658	Equity	Credit Suisse International	06/06/2022	05/30/2024	26	113,270	4,278		(12,783)		(5,946)		(5,946)	6,837						
SPX IDX Call Option @ 4112 05/30/24	FIA Static Hedging Strategy	596714664	Equity	Credit Suisse International	06/06/2022	05/30/2024	26	108,885	4,112		15,607		7,583		7,583	(8,024)						
SGIXSMPA IDX Call Option @ 566 05/31/24	FIA Static Hedging Strategy	1442082603	Equity	Societe Generale SA	06/06/2022	05/31/2024	497	281,533	566		13,573		3,104		3,104	(10,468)						
SPX IDX Call Option @ 4119 05/31/24	FIA Static Hedging Strategy	596714680	Equity	Credit Suisse International	06/06/2022	05/31/2024	357	1,469,953	4,119		206,750		101,344		101,344	(105,407)						
SGIXSMPA IDX Call Option @ 563 06/03/24	FIA Static Hedging Strategy	1442082600	Equity	Societe Generale SA	06/06/2022	06/03/2024	956	538,210	563		26,781		6,331		6,331	(20,450)						
SGIXSMPA IDX Call Option @ 563 06/03/24	FIA Static Hedging Strategy	1442082604	Equity	Societe Generale SA	06/06/2022	06/03/2024	1,445	812,928	563		40,573		9,719		9,719	(30,854)						
SGIXSMPA IDX Call Option @ 566 06/03/24	FIA Static Hedging Strategy	1442082606	Equity	Societe Generale SA	06/06/2022	06/03/2024	221	125,151	566		6,030		1,398		1,398	(4,632)						
SGIXSMPA IDX Call Option @ 566 06/03/24	FIA Static Hedging Strategy	1444066326	Equity	Societe Generale SA	06/13/2022	06/03/2024	75	42,561	566		1,408		475		475	(932)						
NDX IDX Call Option @ 12572 06/03/24	FIA Static Hedging Strategy	596714670	Equity	Credit Suisse International	06/06/2022	06/03/2024	34	431,480	12,572		73,554		41,057		41,057	(32,497)						
SPX IDX Call Option @ 4599 06/03/24	FIA Static Hedging Strategy	SWD162470423	Equity	Barclays Bank PLC	06/10/2021	06/03/2024	1	6,071	4,599	435			177		177	(720)						
SPX IDX Call Option @ 4177 06/03/24	FIA Static Hedging Strategy	SWD187349597	Equity	Barclays Bank PLC	06/13/2022	06/03/2024	14	56,847	4,177		5,053		3,579		3,579	(1,474)						
SGIXSMPA IDX Call Option @ 564 06/04/24	FIA Static Hedging Strategy	1444066334	Equity	Societe Generale SA	06/13/2022	06/04/2024	794	447,659	564		15,276		5,241		5,241	(10,036)						
SGIXSMPA IDX Call Option @ 564 06/05/24	FIA Static Hedging Strategy	1444066388	Equity	Societe Generale SA	06/13/2022	06/05/2024	212	119,635	564		4,087		1,408		1,408	(2,679)						
SGIXSMPA IDX Call Option @ 564 06/06/24	FIA Static Hedging Strategy	1444066419	Equity	Societe Generale SA	06/13/2022	06/06/2024	673	379,006	564		12,971		4,486		4,486	(8,484)						
SGIXSMPA IDX Call Option @ 569 06/07/24	FIA Static Hedging Strategy	1444066319	Equity	Societe Generale SA	06/13/2022	06/07/2024	84	47,576	569		1,535		513		513	(1,022)						
SPX IDX Call Option @ 4094 06/07/24	FIA Static Hedging Strategy	SWD187349580	Equity	Barclays Bank PLC	06/13/2022	06/07/2024	146	596,287	4,094		60,035		43,335		43,335	(16,700)						
NDX IDX Call Option @ 12508 06/07/24	FIA Static Hedging Strategy	SWD187349583	Equity	Barclays Bank PLC	06/13/2022	06/07/2024	17	208,250	12,508		26,922		20,453		20,453	(6,469)						
SPX IDX Call Option @ 4068 06/07/24	FIA Static Hedging Strategy	SWD187349602	Equity	Barclays Bank PLC	06/13/2022	06/07/2024	48	194,309	4,068		20,260		14,703		14,703	(5,557)						
SPX IDX Call Option @ 4222 06/07/24	FIA Static Hedging Strategy	SWD187349609	Equity	Barclays Bank PLC	06/13/2022	06/07/2024	48	201,638	4,222		(16,179)		(11,844)		(11,844)	4,335						
SGIXSMPA IDX Call Option @ 560 06/10/24	FIA Static Hedging Strategy	1444066322	Equity	Societe Generale SA	06/13/2022	06/10/2024	418	234,032	560		8,388		3,001		3,001	(5,387)						
SGIXSMPA IDX Call Option @ 548 06/10/24	FIA Static Hedging Strategy	1444066403	Equity	Societe Generale SA	06/13/2022	06/10/2024	458	250,580	548		10,197		3,899		3,899	(6,298)						
SGIXSMPA IDX Call Option @ 539 06/10/24	FIA Static Hedging Strategy	1444066408	Equity	Societe Generale SA	06/13/2022	06/10/2024	2,374	1,280,192	539		56,841		22,008		22,008	(34,833)						

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SGIXSMPA IDX Call Option @ 548 06/10/24	FIA Static Hedging Strategy	1446736494	Equity	Societe Generale SA	06/21/2022	06/10/2024	4	2,032	548		78		32		32	(46)						
NDX IDX Call Option @ 12270 06/10/24	FIA Static Hedging Strategy	596789465	Equity	Credit Suisse International	06/21/2022	06/10/2024	0	736	12,270		106		80		80	(27)						
SPX IDX Call Option @ 4606 06/10/24	FIA Static Hedging Strategy	SWD162824876	Equity	Barclays Bank PLC	06/16/2021	06/10/2024	4	17,872	4,606	1,285			525		525	(2,108)						
SGIXSMPA IDX Call Option @ 527 06/12/24	FIA Static Hedging Strategy	1446736489	Equity	Societe Generale SA	06/21/2022	06/12/2024	239	126,159	527		6,012		2,389		2,389	(3,623)						
SGIXSMPA IDX Call Option @ 527 06/13/24	FIA Static Hedging Strategy	1446736496	Equity	Societe Generale SA	06/21/2022	06/13/2024	176	92,966	527		4,434		1,639		1,639	(2,794)						
SGIXSMPA IDX Call Option @ 524 06/14/24	FIA Static Hedging Strategy	1446736487	Equity	Societe Generale SA	06/21/2022	06/14/2024	1,359	711,689	524		35,333		12,842		12,842	(22,491)						
SGIXSMPA IDX Call Option @ 524 06/14/24	FIA Static Hedging Strategy	1448281445	Equity	Societe Generale SA	06/27/2022	06/14/2024	40	21,031	524		1,131		380		380	(752)						
NDX IDX Call Option @ 11356 06/14/24	FIA Static Hedging Strategy	596789447	Equity	Credit Suisse International	06/21/2022	06/14/2024	55	619,814	11,356		123,111		96,075		96,075	(27,036)						
SPX IDX Call Option @ 3932 06/14/24	FIA Static Hedging Strategy	596789467	Equity	Credit Suisse International	06/21/2022	06/14/2024	18	72,420	3,932		(8,476)		(6,832)		(6,832)	1,644						
SPX IDX Call Option @ 3746 06/14/24	FIA Static Hedging Strategy	596789479	Equity	Credit Suisse International	06/21/2022	06/14/2024	408	1,527,096	3,746		232,096		188,533		188,533	(43,563)						
SPX IDX Call Option @ 3774 06/14/24	FIA Static Hedging Strategy	596789483	Equity	Credit Suisse International	06/21/2022	06/14/2024	18	69,526	3,774		10,195		8,251		8,251	(1,944)						
SGIXSMPA IDX Call Option @ 521 06/17/24	FIA Static Hedging Strategy	1446736488	Equity	Societe Generale SA	06/21/2022	06/17/2024	1,058	551,003	521		28,169		10,139		10,139	(18,030)						
SGIXSMPA IDX Call Option @ 525 06/17/24	FIA Static Hedging Strategy	1446736490	Equity	Societe Generale SA	06/21/2022	06/17/2024	614	322,306	525		15,842		6,263		6,263	(9,579)						
SGIXSMPA IDX Call Option @ 521 06/17/24	FIA Static Hedging Strategy	1446736497	Equity	Societe Generale SA	06/21/2022	06/17/2024	1,316	685,300	521		35,120		13,087		13,087	(22,032)						
SGIXSMPA IDX Call Option @ 521 06/17/24	FIA Static Hedging Strategy	1448281455	Equity	Societe Generale SA	06/27/2022	06/17/2024	58	30,228	521		1,672		556		556	(1,116)						
SPX IDX Call Option @ 4611 06/17/24	FIA Static Hedging Strategy	SWD163339583	Equity	Barclays Bank PLC	06/23/2021	06/17/2024	28	131,275	4,611	9,219			3,888		3,888	(15,432)						
SGIXSMPA IDX Call Option @ 524 06/18/24	FIA Static Hedging Strategy	1448281426	Equity	Societe Generale SA	06/27/2022	06/18/2024	261	136,957	524		7,312		2,450		2,450	(4,862)						
SGIXSMPA IDX Call Option @ 524 06/20/24	FIA Static Hedging Strategy	1448281423	Equity	Societe Generale SA	06/27/2022	06/20/2024	313	163,963	524		8,764		3,468		3,468	(5,296)						
SPX IDX Call Option @ 3953 06/20/24	FIA Static Hedging Strategy	SWD188369212	Equity	Barclays Bank PLC	06/27/2022	06/20/2024	46	182,995	3,953		(24,237)		(16,844)		(16,844)	7,393						
SPX IDX Call Option @ 3768 06/20/24	FIA Static Hedging Strategy	SWD188369243	Equity	Barclays Bank PLC	06/27/2022	06/20/2024	46	174,404	3,768		29,777		21,037		21,037	(8,740)						
SGIXSMPA IDX Call Option @ 524 06/21/24	FIA Static Hedging Strategy	1448281467	Equity	Societe Generale SA	06/27/2022	06/21/2024	407	213,531	524		11,419		4,943		4,943	(6,476)						
SPX IDX Call Option @ 3779 06/21/24	FIA Static Hedging Strategy	SWD188369281	Equity	Barclays Bank PLC	06/27/2022	06/21/2024	122	462,420	3,779		77,942		54,969		54,969	(22,974)						
NDX IDX Call Option @ 11574 06/21/24	FIA Static Hedging Strategy	SWD188369297	Equity	Barclays Bank PLC	06/27/2022	06/21/2024	25	292,239	11,574		59,747		42,026		42,026	(17,721)						

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SGIXSMPA IDX Call Option @ 533 06/24/24	FIA Static Hedging Strategy	1448281432	Equity	Societe Generale SA	06/27/2022	06/24/2024	30	15,933	533		787		329		329	(458)						
SGIXSMPA IDX Call Option @ 527 06/24/24	FIA Static Hedging Strategy	1448281447	Equity	Societe Generale SA	06/27/2022	06/24/2024	517	272,503	527		14,161		6,131		6,131	(8,031)						
SGIXSMPA IDX Call Option @ 525 06/24/24	FIA Static Hedging Strategy	1448281465	Equity	Societe Generale SA	06/27/2022	06/24/2024	1,179	619,440	525		32,932		14,310		14,310	(18,622)						
SGIXSMPA IDX Call Option @ 525 06/24/24	FIA Static Hedging Strategy	1450679335	Equity	Societe Generale SA	07/05/2022	06/24/2024	8	4,154	525		206		96		96	(110)						
SPX IDX Call Option @ 3910 06/24/24	FIA Static Hedging Strategy	596843952	Equity	Credit Suisse International	07/05/2022	06/24/2024	27	104,681	3,910		12,699		10,322		10,322	(2,376)						
NDX IDX Call Option @ 11528 06/24/24	FIA Static Hedging Strategy	596844000	Equity	Credit Suisse International	07/05/2022	06/24/2024	0	692	11,528		127		102		102	(25)						
SPX IDX Call Option @ 4629 06/24/24	FIA Static Hedging Strategy	79848141	Equity	Wells Fargo Bank NA	06/28/2021	06/24/2024	1	3,286	4,629		251		96		96	(381)						
SGIXSMPA IDX Call Option @ 533 06/25/24	FIA Static Hedging Strategy	1450900763	Equity	Societe Generale SA	07/05/2022	06/25/2024	83	44,235	533		2,019		906		906	(1,113)						
SGIXSMPA IDX Call Option @ 533 06/26/24	FIA Static Hedging Strategy	1450688866	Equity	Societe Generale SA	07/05/2022	06/26/2024	133	70,629	533		3,228		1,462		1,462	(1,766)						
SGIXSMPA IDX Call Option @ 533 06/27/24	FIA Static Hedging Strategy	1450680486	Equity	Societe Generale SA	07/05/2022	06/27/2024	2,160	1,150,845	533		52,644		23,778		23,778	(28,865)						
SGIXSMPA IDX Call Option @ 529 06/28/24	FIA Static Hedging Strategy	1450679687	Equity	Societe Generale SA	07/05/2022	06/28/2024	1,040	549,920	529		26,330		12,124		12,124	(14,206)						
SPX IDX Call Option @ 3856 06/28/24	FIA Static Hedging Strategy	596843968	Equity	Credit Suisse International	07/05/2022	06/28/2024	209	807,084	3,856		105,958		86,556		86,556	(19,402)						
NDX IDX Call Option @ 11742 06/28/24	FIA Static Hedging Strategy	596843970	Equity	Credit Suisse International	07/05/2022	06/28/2024	12	141,729	11,742		24,246		19,337		19,337	(4,909)						
SGIXSMPA IDX Call Option @ 529 07/01/24	FIA Static Hedging Strategy	1450679278	Equity	Societe Generale SA	07/05/2022	07/01/2024	196	103,566	529		4,949		2,225		2,225	(2,724)						
SGIXSMPA IDX Call Option @ 536 07/01/24	FIA Static Hedging Strategy	1450679303	Equity	Societe Generale SA	07/05/2022	07/01/2024	493	264,620	536		11,728		5,143		5,143	(6,584)						
SGIXSMPA IDX Call Option @ 529 07/01/24	FIA Static Hedging Strategy	1450679321	Equity	Societe Generale SA	07/05/2022	07/01/2024	730	386,781	529		18,407		8,337		8,337	(10,070)						
SPX IDX Call Option @ 3823 07/01/24	FIA Static Hedging Strategy	596843972	Equity	Credit Suisse International	07/05/2022	07/01/2024	63	241,857	3,823		33,231		27,300		27,300	(5,932)						
SPX IDX Call Option @ 3971 07/01/24	FIA Static Hedging Strategy	596844002	Equity	Credit Suisse International	07/05/2022	07/01/2024	63	251,205	3,971		(27,917)		(22,843)		(22,843)	5,074						
SPX IDX Call Option @ 4703 07/01/24	FIA Static Hedging Strategy	SID163984631	Equity	Barclays Bank PLC	07/06/2021	07/01/2024	12	54,698	4,703		3,959		1,408		1,408	(5,919)						
SPX IDX Call Option @ 4013 07/02/24	FIA Static Hedging Strategy	596865293	Equity	Credit Suisse International	07/11/2022	07/02/2024	13	51,364	4,013		(5,944)		(4,393)		(4,393)	1,551						
SPX IDX Call Option @ 3832 07/02/24	FIA Static Hedging Strategy	596865317	Equity	Credit Suisse International	07/11/2022	07/02/2024	13	49,054	3,832		7,277		5,472		5,472	(1,805)						
SGIXSMPA IDX Call Option @ 530 07/05/24	FIA Static Hedging Strategy	1452129717	Equity	Societe Generale SA	07/11/2022	07/05/2024	1,689	894,777	530		44,322		19,379		19,379	(24,944)						
SPX IDX Call Option @ 3855 07/05/24	FIA Static Hedging Strategy	596865289	Equity	Credit Suisse International	07/11/2022	07/05/2024	169	653,224	3,855		94,239		70,749		70,749	(23,490)						

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SGIXSMPA IDX Call Option @ 534 07/08/24	FIA Static Hedging Strategy	1452129693	Equity	Societe Generale SA	07/11/2022	07/08/2024	252	134,483	534		6,406		2,757		2,757	(3,649)						
SGIXSMPA IDX Call Option @ 532 07/08/24	FIA Static Hedging Strategy	1452129759	Equity	Societe Generale SA	07/11/2022	07/08/2024	70	37,387	532		1,811		789		789	(1,022)						
SGIXSMPA IDX Call Option @ 533 07/08/24	FIA Static Hedging Strategy	1452130239	Equity	Societe Generale SA	07/11/2022	07/08/2024	1,583	843,330	533		40,637		17,555		17,555	(23,083)						
SGIXSMPA IDX Call Option @ 534 07/08/24	FIA Static Hedging Strategy	1455749177	Equity	Societe Generale SA	07/25/2022	07/08/2024	133	70,903	534		3,527		1,453		1,453	(2,074)						
NDX IDX Call Option @ 11981 07/08/24	FIA Static Hedging Strategy	596865303	Equity	Credit Suisse International	07/11/2022	07/08/2024	34	408,567	11,981		68,620		51,404		51,404	(17,217)						
SPX IDX Call Option @ 3876 07/08/24	FIA Static Hedging Strategy	596897960	Equity	Credit Suisse International	07/18/2022	07/08/2024	2	8,449	3,876		1,191		892		892	(299)						
NDX IDX Call Option @ 12109 07/08/24	FIA Static Hedging Strategy	596897988	Equity	Credit Suisse International	07/18/2022	07/08/2024	0	3,027	12,109		513		363		363	(151)						
SPX IDX Call Option @ 4750 07/08/24	FIA Static Hedging Strategy	80116096	Equity	Wells Fargo Bank NA	07/12/2021	07/08/2024	1	4,038	4,750	306			97		97	(418)						
SGIXSMPA IDX Call Option @ 532 07/11/24	FIA Static Hedging Strategy	1453820213	Equity	Societe Generale SA	07/18/2022	07/11/2024	1,489	791,471	532		36,220		16,313		16,313	(19,907)						
SGIXSMPA IDX Call Option @ 532 07/11/24	FIA Static Hedging Strategy	1459461226	Equity	Societe Generale SA	08/08/2022	07/11/2024	1,626	864,336	532		53,624		17,815		17,815	(35,809)						
SPX IDX Call Option @ 3829 07/11/24	FIA Static Hedging Strategy	596897966	Equity	Credit Suisse International	07/18/2022	07/11/2024	318	1,218,470	3,829		182,727		137,908		137,908	(44,819)						
SGIXSMPA IDX Call Option @ 529 07/12/24	FIA Static Hedging Strategy	1453820211	Equity	Societe Generale SA	07/18/2022	07/12/2024	617	326,357	529		15,415		6,441		6,441	(8,974)						
NDX IDX Call Option @ 11770 07/12/24	FIA Static Hedging Strategy	596898010	Equity	Credit Suisse International	07/18/2022	07/12/2024	44	522,353	11,770		99,373		71,526		71,526	(27,847)						
SGIXSMPA IDX Call Option @ 522 07/15/24	FIA Static Hedging Strategy	1453820217	Equity	Societe Generale SA	07/18/2022	07/15/2024	1,970	1,028,826	522		51,970		20,285		20,285	(31,684)						
SGIXSMPA IDX Call Option @ 530 07/15/24	FIA Static Hedging Strategy	1453820237	Equity	Societe Generale SA	07/18/2022	07/15/2024	270	143,220	530		6,711		2,741		2,741	(3,969)						
SGIXSMPA IDX Call Option @ 526 07/15/24	FIA Static Hedging Strategy	1453820239	Equity	Societe Generale SA	07/18/2022	07/15/2024	1,222	642,287	526		31,377		12,476		12,476	(18,900)						
SGIXSMPA IDX Call Option @ 522 07/15/24	FIA Static Hedging Strategy	1461195747	Equity	Societe Generale SA	08/15/2022	07/15/2024	24	12,484	522		948		246		246	(701)						
SPX IDX Call Option @ 3801 07/15/24	FIA Static Hedging Strategy	596898000	Equity	Credit Suisse International	07/18/2022	07/15/2024	15	58,157	3,801		9,049		6,879		6,879	(2,170)						
SPX IDX Call Option @ 3956 07/15/24	FIA Static Hedging Strategy	596898008	Equity	Credit Suisse International	07/18/2022	07/15/2024	15	60,524	3,956		(7,622)		(5,733)		(5,733)	1,890						
SPX IDX Call Option @ 3863 07/15/24	FIA Static Hedging Strategy	596918756	Equity	Credit Suisse International	07/25/2022	07/15/2024	2	7,804	3,863		1,268		846		846	(422)						
SPX IDX Call Option @ 4751 07/15/24	FIA Static Hedging Strategy	SWD164698064	Equity	Barclays Bank PLC	07/19/2021	07/15/2024	7	33,352	4,751	2,167			815		815	(3,455)						
SGIXSMPA IDX Call Option @ 523 07/16/24	FIA Static Hedging Strategy	1455749169	Equity	Societe Generale SA	07/25/2022	07/16/2024	302	158,119	523		8,838		3,023		3,023	(5,815)						
SGIXSMPA IDX Call Option @ 523 07/18/24	FIA Static Hedging Strategy	1455749176	Equity	Societe Generale SA	07/25/2022	07/18/2024	601	314,263	523		17,564		6,172		6,172	(11,392)						

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SGIXSMPA IDX Call Option @ 534 07/19/24	FIA Static Hedging Strategy	1455749172	Equity	Societe Generale SA	07/25/2022	07/19/2024	362	192,926	534		9,682		3,736		3,736	(5,946)						
SPX IDX Call Option @ 3949 07/19/24	FIA Static Hedging Strategy	596918772	Equity	Credit Suisse International	07/25/2022	07/19/2024	236	931,451	3,949		136,880		89,560		89,560	(47,321)						
NDX IDX Call Option @ 12342 07/19/24	FIA Static Hedging Strategy	596918776	Equity	Credit Suisse International	07/25/2022	07/19/2024	27	337,673	12,342		58,670		37,459		37,459	(21,211)						
SGIXSMPA IDX Call Option @ 535 07/22/24	FIA Static Hedging Strategy	1455749168	Equity	Societe Generale SA	07/25/2022	07/22/2024	267	143,087	535		7,103		2,945		2,945	(4,158)						
SGIXSMPA IDX Call Option @ 536 07/22/24	FIA Static Hedging Strategy	1455749173	Equity	Societe Generale SA	07/25/2022	07/22/2024	482	258,561	536		12,687		5,255		5,255	(7,432)						
SGIXSMPA IDX Call Option @ 532 07/22/24	FIA Static Hedging Strategy	1455749175	Equity	Societe Generale SA	07/25/2022	07/22/2024	1,436	763,252	532		39,132		16,369		16,369	(22,762)						
SPX IDX Call Option @ 4123 07/22/24	FIA Static Hedging Strategy	596918740	Equity	Credit Suisse International	07/25/2022	07/22/2024	28	116,098	4,123	(13,430)			(8,634)		(8,634)	4,796						
SPX IDX Call Option @ 3954 07/22/24	FIA Static Hedging Strategy	596918754	Equity	Credit Suisse International	07/25/2022	07/22/2024	28	111,338	3,954		16,282		10,673		10,673	(5,610)						
SPX IDX Call Option @ 3987 07/24/24	FIA Static Hedging Strategy	SWD190618503	Equity	Barclays Bank PLC	08/01/2022	07/24/2024	26	103,671	3,987		17,289		9,488		9,488	(7,801)						
SPX IDX Call Option @ 4192 07/24/24	FIA Static Hedging Strategy	SWD190618540	Equity	Barclays Bank PLC	08/01/2022	07/24/2024	26	108,983	4,192	(13,903)			(7,290)		(7,290)	6,613						
SGIXSMPA IDX Call Option @ 539 07/25/24	FIA Static Hedging Strategy	1457639261	Equity	Societe Generale SA	08/01/2022	07/25/2024	1,881	1,013,351	539		58,255		19,861		19,861	(38,394)						
SPX IDX Call Option @ 4001 07/25/24	FIA Static Hedging Strategy	SWD190618518	Equity	Barclays Bank PLC	08/01/2022	07/25/2024	195	780,912	4,001		128,419		70,164		70,164	(58,255)						
SGIXSMPA IDX Call Option @ 540 07/26/24	FIA Static Hedging Strategy	1457639258	Equity	Societe Generale SA	08/01/2022	07/26/2024	641	345,788	540		19,731		6,738		6,738	(12,993)						
SPX IDX Call Option @ 4810 07/26/24	FIA Static Hedging Strategy	SWD165435958	Equity	Barclays Bank PLC	08/02/2021	07/26/2024	9	41,076	4,810	2,911			926		926	(4,029)						
NDX IDX Call Option @ 12426 07/26/24	FIA Static Hedging Strategy	SWD190618505	Equity	Barclays Bank PLC	08/01/2022	07/26/2024	33	410,808	12,426		83,331		44,476		44,476	(38,855)						
SGIXSMPA IDX Call Option @ 544 07/29/24	FIA Static Hedging Strategy	1457639257	Equity	Societe Generale SA	08/01/2022	07/29/2024	362	197,000	544		10,761		3,569		3,569	(7,192)						
SGIXSMPA IDX Call Option @ 555 07/29/24	FIA Static Hedging Strategy	1457639260	Equity	Societe Generale SA	08/01/2022	07/29/2024	720	399,167	555		19,778		6,185		6,185	(13,593)						
SGIXSMPA IDX Call Option @ 559 07/29/24	FIA Static Hedging Strategy	1457639262	Equity	Societe Generale SA	08/01/2022	07/29/2024	1,077	601,966	559		28,524		8,601		8,601	(19,923)						
NDX IDX Call Option @ 12601 07/29/24	FIA Static Hedging Strategy	SWD191557387	Equity	Barclays Bank PLC	08/15/2022	07/29/2024	3	40,703	12,601		9,590		4,132		4,132	(5,459)						
SPX IDX Call Option @ 4024 07/29/24	FIA Static Hedging Strategy	SWD191559659	Equity	Barclays Bank PLC	08/15/2022	07/29/2024	14	54,842	4,024		10,833		4,790		4,790	(6,043)						
SGIXSMPA IDX Call Option @ 557 07/31/24	FIA Static Hedging Strategy	1459461159	Equity	Societe Generale SA	08/08/2022	07/31/2024	185	103,086	557		4,999		1,508		1,508	(3,491)						
SGIXSMPA IDX Call Option @ 557 08/01/24	FIA Static Hedging Strategy	1459461291	Equity	Societe Generale SA	08/08/2022	08/01/2024	655	364,741	557		17,701		5,374		5,374	(12,327)						
SPX IDX Call Option @ 4123 08/01/24	FIA Static Hedging Strategy	596959540	Equity	Credit Suisse International	08/08/2022	08/01/2024	257	1,059,389	4,123		158,782		79,954		79,954	(78,829)						
NDX IDX Call Option @ 13071 08/01/24	FIA Static Hedging Strategy	596959550	Equity	Credit Suisse International	08/08/2022	08/01/2024	14	182,078	13,071		33,593		15,395		15,395	(18,198)						

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SGIXSMPA IDX Call Option @ 553 08/02/24	FIA Static Hedging Strategy	1459461160	Equity	Societe Generale SA	08/08/2022	08/02/2024	105	58,051	553		2,935		916		916	(2,020)						
SGIXSMPA IDX Call Option @ 557 08/05/24	FIA Static Hedging Strategy	1459461168	Equity	Societe Generale SA	08/08/2022	08/05/2024	483	268,522	557		13,153		4,038		4,038	(9,116)						
SGIXSMPA IDX Call Option @ 556 08/05/24	FIA Static Hedging Strategy	1459461176	Equity	Societe Generale SA	08/08/2022	08/05/2024	1,946	1,081,979	556		53,257		16,379		16,379	(36,878)						
SGIXSMPA IDX Call Option @ 557 08/05/24	FIA Static Hedging Strategy	1459461267	Equity	Societe Generale SA	08/08/2022	08/05/2024	1,897	1,058,117	557		51,542		15,743		15,743	(35,799)						
SPX IDX Call Option @ 4152 08/05/24	FIA Static Hedging Strategy	596959546	Equity	Credit Suisse International	08/08/2022	08/05/2024	17	71,496	4,152		10,370		5,189		5,189	(5,180)						
SPX IDX Call Option @ 4379 08/05/24	FIA Static Hedging Strategy	596959572	Equity	Credit Suisse International	08/08/2022	08/05/2024	17	75,412	4,379		(8,062)		(3,783)		(3,783)	4,279						
SPX IDX Call Option @ 4836 08/06/24	FIA Static Hedging Strategy	1356999967	Equity	Societe Generale SA	08/09/2021	08/06/2024	2	12,041	4,836	1,379			266		266	(1,155)						
SGIXSMPA IDX Call Option @ 558 08/07/24	FIA Static Hedging Strategy	1461195748	Equity	Societe Generale SA	08/15/2022	08/07/2024	106	59,159	558		3,648		872		872	(2,776)						
SGIXSMPA IDX Call Option @ 558 08/08/24	FIA Static Hedging Strategy	1461195746	Equity	Societe Generale SA	08/15/2022	08/08/2024	1,114	621,555	558		38,313		9,231		9,231	(29,082)						
SGIXSMPA IDX Call Option @ 560 08/09/24	FIA Static Hedging Strategy	1461195750	Equity	Societe Generale SA	08/15/2022	08/09/2024	530	296,992	560		18,005		4,283		4,283	(13,722)						
SPX IDX Call Option @ 4841 08/09/24	FIA Static Hedging Strategy	80920748	Equity	Wells Fargo Bank NA	08/16/2021	08/09/2024	18	87,861	4,841	6,877			1,940		1,940	(8,391)						
NDX IDX Call Option @ 13194 08/09/24	FIA Static Hedging Strategy	SWD191557335	Equity	Barclays Bank PLC	08/15/2022	08/09/2024	15	197,111	13,194		39,456		16,039		16,039	(23,417)						
SPX IDX Call Option @ 4203 08/09/24	FIA Static Hedging Strategy	SWD191559710	Equity	Barclays Bank PLC	08/15/2022	08/09/2024	152	640,047	4,203		105,033		43,143		43,143	(61,889)						
SGIXSMPA IDX Call Option @ 571 08/12/24	FIA Static Hedging Strategy	1461195745	Equity	Societe Generale SA	08/15/2022	08/12/2024	682	389,488	571		21,536		4,768		4,768	(16,768)						
SGIXSMPA IDX Call Option @ 570 08/12/24	FIA Static Hedging Strategy	1461195749	Equity	Societe Generale SA	08/15/2022	08/12/2024	615	350,937	570		19,468		4,316		4,316	(15,152)						
SGIXSMPA IDX Call Option @ 581 08/12/24	FIA Static Hedging Strategy	1461195751	Equity	Societe Generale SA	08/15/2022	08/12/2024	271	157,397	581		7,904		1,628		1,628	(6,276)						
SPX IDX Call Option @ 4405 08/12/24	FIA Static Hedging Strategy	SWD191559691	Equity	Barclays Bank PLC	08/15/2022	08/12/2024	10	45,720	4,405		(5,618)		(2,228)		(2,228)	3,390						
SPX IDX Call Option @ 4208 08/12/24	FIA Static Hedging Strategy	SWD191559766	Equity	Barclays Bank PLC	08/15/2022	08/12/2024	10	43,682	4,208		7,133		2,933		2,933	(4,200)						
SGIXSMPA IDX Call Option @ 585 08/13/24	FIA Static Hedging Strategy	1462971820	Equity	Societe Generale SA	08/22/2022	08/13/2024	2	1,001	585		40		10		10	(30)						
SPX IDX Call Option @ 4490 08/14/24	FIA Static Hedging Strategy	597003212	Equity	Credit Suisse International	08/22/2022	08/14/2024	29	132,184	4,490		(12,589)		(5,592)		(5,592)	6,997						
SPX IDX Call Option @ 4287 08/14/24	FIA Static Hedging Strategy	597003224	Equity	Credit Suisse International	08/22/2022	08/14/2024	29	126,197	4,287		15,829		7,488		7,488	(8,340)						
SGIXSMPA IDX Call Option @ 585 08/15/24	FIA Static Hedging Strategy	1462971815	Equity	Societe Generale SA	08/22/2022	08/15/2024	584	341,928	585		13,591		3,356		3,356	(10,235)						
SGIXSMPA IDX Call Option @ 588 08/16/24	FIA Static Hedging Strategy	1462971816	Equity	Societe Generale SA	08/22/2022	08/16/2024	228	134,176	588		5,184		1,260		1,260	(3,924)						

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SPX IDX Call Option @ 4280 08/16/24	FIA Static Hedging Strategy	597003204	Equity	Credit Suisse International	08/22/2022	08/16/2024	162	692,474	4,280		87,782		41,672		41,672	(46,110)						
NDX IDX Call Option @ 13553 08/16/24	FIA Static Hedging Strategy	597003206	Equity	Credit Suisse International	08/22/2022	08/16/2024	27	361,327	13,553		54,459		25,726		25,726	(28,733)						
SPX IDX Call Option @ 4854 08/16/24	FIA Static Hedging Strategy	SWD166428958	Equity	Barclays Bank PLC	08/23/2021	08/16/2024	3	16,696	4,854	1,263			367		367	(1,578)						
SGIXSMPA IDX Call Option @ 581 08/19/24	FIA Static Hedging Strategy	1462971817	Equity	Societe Generale SA	08/22/2022	08/19/2024	966	561,315	581		23,396		5,962		5,962	(17,434)						
SGIXSMPA IDX Call Option @ 586 08/19/24	FIA Static Hedging Strategy	1462971821	Equity	Societe Generale SA	08/22/2022	08/19/2024	531	311,123	586		12,321		3,034		3,034	(9,287)						
SGIXSMPA IDX Call Option @ 586 08/19/24	FIA Static Hedging Strategy	1462971846	Equity	Societe Generale SA	08/22/2022	08/19/2024	369	216,132	586		8,612		2,128		2,128	(6,484)						
SGIXSMPA IDX Call Option @ 566 08/20/24	FIA Static Hedging Strategy	1464750291	Equity	Societe Generale SA	08/29/2022	08/20/2024	587	332,079	566	13,980			4,511		4,511	(9,468)						
SGIXSMPA IDX Call Option @ 566 08/22/24	FIA Static Hedging Strategy	1464750218	Equity	Societe Generale SA	08/29/2022	08/22/2024	176	99,647	566	4,206			1,359		1,359	(2,848)						
SPX IDX Call Option @ 4176 08/22/24	FIA Static Hedging Strategy	597018744	Equity	Credit Suisse International	08/29/2022	08/22/2024	104	432,987	4,176		56,467		31,048		31,048	(25,419)						
NDX IDX Call Option @ 12890 08/22/24	FIA Static Hedging Strategy	597018750	Equity	Credit Suisse International	08/29/2022	08/22/2024	19	247,360	12,890	40,666			23,109		23,109	(17,558)						
SGIXSMPA IDX Call Option @ 560 08/23/24	FIA Static Hedging Strategy	1464750484	Equity	Societe Generale SA	08/29/2022	08/23/2024	1,222	684,851	560	30,535			10,165		10,165	(20,370)						
SPX IDX Call Option @ 4155 08/23/24	FIA Static Hedging Strategy	597018748	Equity	Credit Suisse International	08/29/2022	08/23/2024	21	87,588	4,155	11,743			6,499		6,499	(5,244)						
SPX IDX Call Option @ 4338 08/23/24	FIA Static Hedging Strategy	597018774	Equity	Credit Suisse International	08/29/2022	08/23/2024	21	91,451	4,338	(9,577)			(5,069)		(5,069)	4,508						
SGIXSMPA IDX Call Option @ 565 08/26/24	FIA Static Hedging Strategy	1464750329	Equity	Societe Generale SA	08/29/2022	08/26/2024	205	115,834	565	4,938			1,598		1,598	(3,340)						
SGIXSMPA IDX Call Option @ 562 08/26/24	FIA Static Hedging Strategy	1464750438	Equity	Societe Generale SA	08/29/2022	08/26/2024	270	151,381	562	6,678			2,201		2,201	(4,477)						
SGIXSMPA IDX Call Option @ 551 08/26/24	FIA Static Hedging Strategy	1464750705	Equity	Societe Generale SA	08/29/2022	08/26/2024	370	203,887	551	9,964			3,482		3,482	(6,482)						
SGIXSMPA IDX Call Option @ 551 08/26/24	FIA Static Hedging Strategy	1466946234	Equity	Societe Generale SA	09/06/2022	08/26/2024	3	1,825	551	79			31		31	(48)						
SPX IDX Call Option @ 4058 08/26/24	FIA Static Hedging Strategy	597043546	Equity	Credit Suisse International	09/06/2022	08/26/2024	0	1,177	4,058	150			102		102	(48)						
SPX IDX Call Option @ 4873 08/26/24	FIA Static Hedging Strategy	SWD166754287	Equity	Barclays Bank PLC	08/30/2021	08/26/2024	10	49,561	4,873	4,164			1,078		1,078	(4,606)						
SGIXSMPA IDX Call Option @ 549 08/28/24	FIA Static Hedging Strategy	1466946187	Equity	Societe Generale SA	09/06/2022	08/28/2024	639	351,201	549	15,578			6,215		6,215	(9,363)						
SGIXSMPA IDX Call Option @ 549 08/29/24	FIA Static Hedging Strategy	1466946180	Equity	Societe Generale SA	09/06/2022	08/29/2024	352	193,542	549	8,593			3,406		3,406	(5,187)						
SGIXSMPA IDX Call Option @ 546 08/30/24	FIA Static Hedging Strategy	1466946211	Equity	Societe Generale SA	09/06/2022	08/30/2024	674	367,814	546	16,991			6,787		6,787	(10,204)						
SPX IDX Call Option @ 3990 08/30/24	FIA Static Hedging Strategy	597043526	Equity	Credit Suisse International	09/06/2022	08/30/2024	134	533,718	3,990	74,353			51,041		51,041	(23,312)						

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SPX IDX Call Option @ 4172 08/30/24	FIA Static Hedging Strategy	597043530	Equity	Credit Suisse International	09/06/2022	08/30/2024	3	10,806	4,172		(1,176)		(789)		(789)	387						
SPX IDX Call Option @ 3974 08/30/24	FIA Static Hedging Strategy	597043544	Equity	Credit Suisse International	09/06/2022	08/30/2024	3	10,293	3,974		1,462		1,006		1,006	(456)						
NDX IDX Call Option @ 12324 08/30/24	FIA Static Hedging Strategy	597043548	Equity	Credit Suisse International	09/06/2022	08/30/2024	15	190,771	12,324		32,007		22,236		22,236	(9,771)						
SPX IDX Call Option @ 4931 09/03/24	FIA Static Hedging Strategy	1364252535	Equity	Societe Generale SA	09/07/2021	09/03/2024	5	22,436	4,931	2,229			397		397	(2,023)						
SGIXSMPA IDX Call Option @ 546 09/03/24	FIA Static Hedging Strategy	1466946185	Equity	Societe Generale SA	09/06/2022	09/03/2024	486	265,288	546		12,262		4,918		4,918	(7,344)						
SGIXSMPA IDX Call Option @ 542 09/03/24	FIA Static Hedging Strategy	1466946186	Equity	Societe Generale SA	09/06/2022	09/03/2024	218	118,157	542		5,672		2,312		2,312	(3,360)						
SGIXSMPA IDX Call Option @ 543 09/03/24	FIA Static Hedging Strategy	1466946216	Equity	Societe Generale SA	09/06/2022	09/03/2024	1,287	699,626	543		33,112		13,394		13,394	(19,718)						
SGIXSMPA IDX Call Option @ 542 09/03/24	FIA Static Hedging Strategy	1468434098	Equity	Societe Generale SA	09/12/2022	09/03/2024	527	285,671	542		16,064		5,617		5,617	(10,447)						
SPX IDX Call Option @ 3938 09/04/24	FIA Static Hedging Strategy	597061392	Equity	Credit Suisse International	09/12/2022	09/04/2024	78	307,037	3,938		56,195		31,777		31,777	(24,419)						
SPX IDX Call Option @ 4107 09/04/24	FIA Static Hedging Strategy	597061412	Equity	Credit Suisse International	09/12/2022	09/04/2024	78	320,259	4,107		(48,041)		(25,984)		(25,984)	22,057						
SGIXSMPA IDX Call Option @ 542 09/06/24	FIA Static Hedging Strategy	1468434096	Equity	Societe Generale SA	09/12/2022	09/06/2024	475	257,462	542		14,481		5,101		5,101	(9,380)						
NDX IDX Call Option @ 12200 09/06/24	FIA Static Hedging Strategy	597061394	Equity	Credit Suisse International	09/12/2022	09/06/2024	11	130,662	12,200		28,305		16,063		16,063	(12,242)						
SPX IDX Call Option @ 3968 09/06/24	FIA Static Hedging Strategy	597061408	Equity	Credit Suisse International	09/12/2022	09/06/2024	63	250,266	3,968		44,375		24,890		24,890	(19,485)						
SGIXSMPA IDX Call Option @ 549 09/09/24	FIA Static Hedging Strategy	1468434093	Equity	Societe Generale SA	09/12/2022	09/09/2024	1,755	962,953	549		50,839		17,319		17,319	(33,520)						
SGIXSMPA IDX Call Option @ 551 09/09/24	FIA Static Hedging Strategy	1468434097	Equity	Societe Generale SA	09/12/2022	09/09/2024	376	207,205	551		10,727		3,632		3,632	(7,095)						
SGIXSMPA IDX Call Option @ 555 09/09/24	FIA Static Hedging Strategy	1468434116	Equity	Societe Generale SA	09/12/2022	09/09/2024	846	469,446	555		23,351		7,699		7,699	(15,652)						
SPX IDX Call Option @ 4918 09/09/24	FIA Static Hedging Strategy	SWD167538414	Equity	Barclays Bank PLC	09/13/2021	09/09/2024	6	27,981	4,918	2,080			517		517	(2,563)						
SGIXSMPA IDX Call Option @ 558 09/10/24	FIA Static Hedging Strategy	1470479736	Equity	Societe Generale SA	09/19/2022	09/10/2024	444	247,936	558		9,181		3,860		3,860	(5,320)						
SGIXSMPA IDX Call Option @ 558 09/11/24	FIA Static Hedging Strategy	1470479840	Equity	Societe Generale SA	09/19/2022	09/11/2024	44	24,791	558		920		387		387	(533)						
SGIXSMPA IDX Call Option @ 558 09/12/24	FIA Static Hedging Strategy	1470479956	Equity	Societe Generale SA	09/19/2022	09/12/2024	792	442,548	558		16,443		6,927		6,927	(9,516)						
NDX IDX Call Option @ 12344 09/12/24	FIA Static Hedging Strategy	SWD193796599	Equity	Barclays Bank PLC	09/19/2022	09/12/2024	38	469,554	12,344		78,031		55,091		55,091	(22,940)						
SGIXSMPA IDX Call Option @ 541 09/13/24	FIA Static Hedging Strategy	1470480024	Equity	Societe Generale SA	09/19/2022	09/13/2024	531	287,462	541		12,797		5,844		5,844	(6,953)						
SPX IDX Call Option @ 4864 09/13/24	FIA Static Hedging Strategy	SWD167995580	Equity	Barclays Bank PLC	09/20/2021	09/13/2024	10	50,484	4,864	3,464			1,047		1,047	(4,884)						

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SPX IDX Call Option @ 3949 09/13/24	FIA Static Hedging Strategy	SWD193796602	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/19/2022	09/13/2024	162	639,433	3,949		95,674		65,835		65,835	(29,838)						
SGIXSMPA IDX Call Option @ 541 09/16/24	FIA Static Hedging Strategy	1470480093	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/19/2022	09/16/2024	2,356	1,273,569	541		57,202		26,254		26,254	(30,948)						
SGIXSMPA IDX Call Option @ 536 09/16/24	FIA Static Hedging Strategy	1470480144	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/19/2022	09/16/2024	941	504,739	536		23,692		11,127		11,127	(12,565)						
SGIXSMPA IDX Call Option @ 535 09/16/24	FIA Static Hedging Strategy	1470480154	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/19/2022	09/16/2024	227	121,461	535		5,780		2,732		2,732	(3,048)						
SGIXSMPA IDX Call Option @ 535 09/16/24	FIA Static Hedging Strategy	1472577546	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/16/2024	302	161,538	535		6,293		3,633		3,633	(2,660)						
SPX IDX Call Option @ 3944 09/16/24	FIA Static Hedging Strategy	SWD193796564	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/19/2022	09/16/2024	54	212,568	3,944		32,010		22,101		22,101	(9,909)						
SPX IDX Call Option @ 4123 09/16/24	FIA Static Hedging Strategy	SWD193796604	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/19/2022	09/16/2024	54	222,207	4,123		(25,393)		(17,901)		(17,901)	7,492						
SGIXSMPA IDX Call Option @ 537 09/18/24	FIA Static Hedging Strategy	1472577676	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/18/2024	32	17,414	537		663		380		380	(283)						
SGIXSMPA IDX Call Option @ 537 09/19/24	FIA Static Hedging Strategy	1472577679	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/19/2024	596	320,003	537		12,212		7,003		7,003	(5,210)						
SPX IDX Call Option @ 3859 09/19/24	FIA Static Hedging Strategy	SWD194351023	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/26/2022	09/19/2024	287	1,106,169	3,859		143,472		129,878		129,878	(13,594)						
SGIXSMPA IDX Call Option @ 533 09/20/24	FIA Static Hedging Strategy	1472577798	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/20/2024	475	252,806	533		10,159		5,912		5,912	(4,246)						
NDX IDX Call Option @ 11668 09/20/24	FIA Static Hedging Strategy	SWD194350945	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/26/2022	09/20/2024	32	377,569	11,668		64,105		57,087		57,087	(7,018)						
SGIXSMPA IDX Call Option @ 528 09/23/24	FIA Static Hedging Strategy	1472577853	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/23/2024	601	317,738	528		13,407		7,959		7,959	(5,448)						
SGIXSMPA IDX Call Option @ 527 09/23/24	FIA Static Hedging Strategy	1472577891	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/23/2024	585	307,892	527		13,250		7,938		7,938	(5,312)						
SGIXSMPA IDX Call Option @ 523 09/23/24	FIA Static Hedging Strategy	1472577972	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/26/2022	09/23/2024	2,200	1,149,422	523		51,642		31,374		31,374	(20,269)						
SPX IDX Call Option @ 4849 09/23/24	FIA Static Hedging Strategy	SWD168431059	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/27/2021	09/23/2024	12	59,599	4,849	4,867			1,304		1,304	(5,862)						
SPX IDX Call Option @ 3773 09/23/24	FIA Static Hedging Strategy	SWD194350999	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/26/2022	09/23/2024	40	150,962	3,773		21,815		19,930		19,930	(1,885)						
SPX IDX Call Option @ 3954 09/23/24	FIA Static Hedging Strategy	SWD194351001	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	09/26/2022	09/23/2024	40	158,198	3,954	(17,133)			(16,367)		(16,367)	766						
SPX IDX Call Option @ 4746 09/30/24	FIA Static Hedging Strategy	SWD169010235	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/04/2021	09/30/2024	6	28,430	4,746	2,251			764		764	(3,085)						
SPX IDX Call Option @ 4696 10/04/24	FIA Static Hedging Strategy	1373958540	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/04/2024	2	10,612	4,696	1,467			315		315	(1,207)						
SPX IDX Call Option @ 4865 10/14/24	FIA Static Hedging Strategy	1375736388	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/14/2024	3	12,697	4,865	2,075			285		285	(1,238)						
SPX IDX Call Option @ 4947 10/21/24	FIA Static Hedging Strategy	SWD170513282	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	10/25/2021	10/21/2024	17	85,781	4,947	7,800			1,683		1,683	(7,736)						
SPX IDX Call Option @ 4991 10/28/24	FIA Static Hedging Strategy	SWD171039807	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/01/2021	10/28/2024	3	17,319	4,991	1,543			319		319	(1,498)						
SPX IDX Call Option @ 5029 11/01/24	FIA Static Hedging Strategy	SWD171533478	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/08/2021	11/01/2024	5	24,843	5,029	2,346			431		431	(2,070)						

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SPX IDX Call Option @ 5125 11/08/24	FIA Static Hedging Strategy	SWD171993654	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/15/2021	11/08/2024	4	18,039	5,125	1,506			269		269	(1,359)						
SPX IDX Call Option @ 5104 11/15/24	FIA Static Hedging Strategy	SWD172552395	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	11/23/2021	11/15/2024	1	3,879	5,104	348			61		61	(300)						
SPX IDX Call Option @ 5063 11/25/24	FIA Static Hedging Strategy	596004275	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/29/2021	11/25/2024	6	32,805	5,063	2,995			573		573	(2,662)						
SPX IDX Call Option @ 5047 11/29/24	FIA Static Hedging Strategy	596041100	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/06/2021	11/29/2024	1	5,501	5,047	497			100		100	(455)						
SPX IDX Call Option @ 5123 12/09/24	FIA Static Hedging Strategy	596062596	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/13/2021	12/09/2024	10	49,080	5,123	4,282			802		802	(3,754)						
SPX IDX Call Option @ 5084 12/16/24	FIA Static Hedging Strategy	SWD175729456	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/20/2021	12/16/2024	12	61,366	5,084	5,292			1,092		1,092	(4,907)						
SPX IDX Call Option @ 5012 12/20/24	FIA Static Hedging Strategy	SWD175929131	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	12/27/2021	12/20/2024	5	25,259	5,012	3,025			513		513	(2,180)						
SPX IDX Call Option @ 5224 12/30/24	FIA Static Hedging Strategy	1396353778	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/03/2022	12/30/2024	12	63,522	5,224		6,517		924		924	(5,593)						
SPX IDX Call Option @ 5151 01/06/25	FIA Static Hedging Strategy	596142173	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/10/2022	01/06/2025	11	58,829	5,151		4,858		988		988	(3,871)						
SPX IDX Call Option @ 5113 01/13/25	FIA Static Hedging Strategy	596182641	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/13/2025	20	100,872	5,113		8,298		1,840		1,840	(6,458)						
SPX IDX Call Option @ 4941 01/21/25	FIA Static Hedging Strategy	596213046	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/24/2022	01/21/2025	0	692	4,941		52		17		17	(35)						
SPX IDX Call Option @ 4749 01/27/25	FIA Static Hedging Strategy	SWD177986576	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/27/2025	3	14,293	4,749		1,724		492		492	(1,232)						
SPX IDX Call Option @ 4831 01/28/25	FIA Static Hedging Strategy	1411199018	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/22/2022	01/28/2025	8	37,776	4,831		3,562		1,142		1,142	(2,420)						
SPX IDX Call Option @ 4831 01/28/25	FIA Static Hedging Strategy	596396955	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/28/2025	23	113,087	4,831		8,590		3,427		3,427	(5,163)						
SPX IDX Call Option @ 4798 02/14/25	FIA Static Hedging Strategy	596363105	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/28/2022	02/14/2025	71	339,590	4,798		29,595		11,188		11,188	(18,408)						
SPX IDX Call Option @ 4643 03/10/25	FIA Static Hedging Strategy	85937024	Equity	Wells Fargo Bank NA 54930073KPK5V0660E21	03/28/2022	03/10/2025	1	2,739	4,643		415		120		120	(296)						
SPX IDX Call Option @ 4847 04/14/25	FIA Static Hedging Strategy	596549246	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/18/2022	04/14/2025	1	4,168	4,847		442		142		142	(300)						
SPX IDX Call Option @ 4386 05/13/25	FIA Static Hedging Strategy	SWD185418614	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	05/16/2022	05/13/2025	5	23,114	4,386		2,990		1,597		1,597	(1,393)						
SPX IDX Call Option @ 4331 05/22/25	FIA Static Hedging Strategy	596700881	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/31/2022	05/22/2025	21	91,392	4,331		12,943		6,862		6,862	(6,081)						
SPX IDX Call Option @ 4445 06/09/25	FIA Static Hedging Strategy	SWD187349606	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/13/2022	06/09/2025	7	29,560	4,445		2,618		1,952		1,952	(666)						
SPX IDX Call Option @ 4104 06/23/25	FIA Static Hedging Strategy	SWD188369282	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	06/27/2022	06/23/2025	2	7,058	4,104		1,033		735		735	(298)						
SPX IDX Call Option @ 4170 07/01/25	FIA Static Hedging Strategy	596843976	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/05/2022	07/01/2025	4	17,721	4,170		1,956		1,710		1,710	(246)						
SPX IDX Call Option @ 4170 07/11/25	FIA Static Hedging Strategy	596897974	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/18/2022	07/11/2025	11	44,449	4,170		5,408		4,328		4,328	(1,080)						
SPX IDX Call Option @ 4300 07/21/25	FIA Static Hedging Strategy	596918752	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/21/2025	43	185,578	4,300		22,208		15,475		15,475	(6,733)						
SPX IDX Call Option @ 4341 07/28/25	FIA Static Hedging Strategy	SWD190618537	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/01/2022	07/28/2025	8	33,557	4,341		4,565		2,676		2,676	(1,889)						
SPX IDX Call Option @ 4459 08/04/25	FIA Static Hedging Strategy	596959562	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	08/04/2025	2	7,715	4,459		975		533		533	(442)						
SPX IDX Call Option @ 4598 08/11/25	FIA Static Hedging Strategy	SWD191559694	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/15/2022	08/11/2025	14	62,345	4,598		8,591		3,613		3,613	(4,979)						
SPX IDX Call Option @ 4619 08/18/25	FIA Static Hedging Strategy	597003198	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/22/2022	08/18/2025	5	22,170	4,619		2,457		1,259		1,259	(1,197)						
SPX IDX Call Option @ 4423 08/26/25	FIA Static Hedging Strategy	597018758	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/29/2022	08/26/2025	17	75,542	4,423		9,519		5,602		5,602	(3,917)						

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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 @ 4393 08/27/25	FIA Static Hedging Strategy	597043552	Equity	Credit Suisse International	09/06/2022	08/27/2025	9	38,266	4,393		4,215		2,953		2,953	(1,262)						
SPX IDX Call Option @ 4386 09/08/25	FIA Static Hedging Strategy	597061390	Equity	Credit Suisse International	09/12/2022	09/08/2025	12	54,523	4,386		7,560		4,298		4,298	(3,262)						
SPX IDX Call Option @ 4271 09/15/25	FIA Static Hedging Strategy	SWD193796603	Equity	Barclays Bank PLC	09/19/2022	09/15/2025	48	205,070	4,271		3,363		18,772		18,772	15,408						
SPX IDX Call Option @ 4209 09/19/25	FIA Static Hedging Strategy	SWD194351000	Equity	Barclays Bank PLC	09/26/2022	09/19/2025	43	182,949	4,209		22,389		18,127		18,127	(4,262)						
CSEATMA6 IDX Call Option @ 266 10/05/22	FIA Static Hedging Strategy	1269880356	Equity	Societe Generale SA	10/15/2020	10/05/2022	373	99,393	266	2,761			0		0	(2,264)						
CSEATMA6 IDX Call Option @ 276 10/05/22	FIA Static Hedging Strategy	645116451	Equity	Credit Suisse International	10/11/2021	10/05/2022	4,476	1,236,773	276	14,630			0		0	(10,980)						
CSEATMA6 IDX Call Option @ 276 10/12/22	FIA Static Hedging Strategy	1375817573	Equity	Societe Generale SA	10/18/2021	10/12/2022	5,315	1,467,043	276	21,367			0		0	(13,725)						
CSEATMA6 IDX Call Option @ 266 10/13/22	FIA Static Hedging Strategy	644093823	Equity	Credit Suisse International	10/22/2020	10/13/2022	1,676	445,524	266	11,689			0		0	(10,946)						
CSEATMA6 IDX Call Option @ 278 10/19/22	FIA Static Hedging Strategy	645175921	Equity	Credit Suisse International	10/25/2021	10/19/2022	6,179	1,717,283	278	23,638			0		0	(13,623)						
CSEATMA6 IDX Call Option @ 265 10/20/22	FIA Static Hedging Strategy	1274119963	Equity	Societe Generale SA	10/29/2020	10/20/2022	1,719	456,227	265	11,656			0		0	(11,639)						
CSEATMA6 IDX Call Option @ 278 10/27/22	FIA Static Hedging Strategy	645205120	Equity	Credit Suisse International	11/01/2021	10/27/2022	5,009	1,391,350	278	18,897			0		0	(11,630)						
CSEATMA6 IDX Call Option @ 260 10/31/22	FIA Static Hedging Strategy	644129288	Equity	Credit Suisse International	11/05/2020	10/31/2022	2,548	662,310	260	25,471			0		0	(25,828)						
CSEATMA6 IDX Call Option @ 263 11/02/22	FIA Static Hedging Strategy	1279044980	Equity	Societe Generale SA	11/12/2020	11/02/2022	1,768	464,328	263	15,575			0		0	(14,903)						
CSEATMA6 IDX Call Option @ 278 11/02/22	FIA Static Hedging Strategy	1381416350	Equity	Societe Generale SA	11/08/2021	11/02/2022	7,309	2,031,747	278	33,769			0		0	(16,816)						
CSEATMA6 IDX Call Option @ 283 11/09/22	FIA Static Hedging Strategy	645257717	Equity	Credit Suisse International	11/15/2021	11/09/2022	4,034	1,142,007	283	15,354			0		0	(5,673)						
CSEATMA6 IDX Call Option @ 267 11/10/22	FIA Static Hedging Strategy	644168058	Equity	Credit Suisse International	11/19/2020	11/10/2022	1,290	344,738	267	9,996			0		0	(8,001)						
CSEATMA6 IDX Call Option @ 281 11/15/22	FIA Static Hedging Strategy	645280572	Equity	Credit Suisse International	11/22/2021	11/15/2022	5,394	1,516,548	281	17,201			0		0	(9,592)						
CSEATMA6 IDX Call Option @ 269 11/18/22	FIA Static Hedging Strategy	1282718222	Equity	Societe Generale SA	11/24/2020	11/18/2022	1,304	350,658	269	10,689			0		0	(7,041)						
CSEATMA6 IDX Call Option @ 279 11/23/22	FIA Static Hedging Strategy	1387373011	Equity	Societe Generale SA	11/29/2021	11/23/2022	6,009	1,673,844	279	20,131			0		0	(14,166)						
CSEATMA6 IDX Call Option @ 269 11/25/22	FIA Static Hedging Strategy	644214507	Equity	Credit Suisse International	12/03/2020	11/25/2022	660	177,927	269	5,244			0		0	(3,534)						
CSEATMA6 IDX Call Option @ 275 11/30/22	FIA Static Hedging Strategy	645343059	Equity	Credit Suisse International	12/06/2021	11/30/2022	4,439	1,220,225	275	16,352			0		0	(15,264)						

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CSEATMA6 IDX Call Option @ 273 12/01/22	FIA Static Hedging Strategy	644228603	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/10/2020	12/01/2022	1,992	542,950	273	14,138			0		0	(8,384)						
CSEATMA6 IDX Call Option @ 276 12/07/22	FIA Static Hedging Strategy	1391649943	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/07/2022	5,720	1,581,273	276	20,419			0		0	(17,184)						
CSEATMA6 IDX Call Option @ 273 12/08/22	FIA Static Hedging Strategy	644256162	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/17/2020	12/08/2022	1,319	360,606	273	9,930			0		0	(5,315)						
CSEATMA6 IDX Call Option @ 277 12/14/22	FIA Static Hedging Strategy	1393863040	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/14/2022	5,036	1,394,782	277	15,762			0		0	(14,783)						
CSEATMA6 IDX Call Option @ 271 12/14/22	FIA Static Hedging Strategy	644278224	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/14/2022	712	192,761	271	5,667			0		0	(3,577)						
CSEATMA6 IDX Call Option @ 274 12/21/22	FIA Static Hedging Strategy	1293278303	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/30/2020	12/21/2022	1,157	317,265	274	8,830			0		0	(4,438)						
CSEATMA6 IDX Call Option @ 276 12/21/22	FIA Static Hedging Strategy	645429402	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/27/2021	12/21/2022	4,197	1,159,168	276	17,751			0		0	(13,645)						
CSEATMA6 IDX Call Option @ 277 12/28/22	FIA Static Hedging Strategy	644306382	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/07/2021	12/28/2022	993	274,655	277	6,734			0		0	(3,210)						
CSEATMA6 IDX Call Option @ 278 12/28/22	FIA Static Hedging Strategy	645451346	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/28/2022	5,623	1,564,961	278		19,503		0		0	(19,503)						
CSEATMA6 IDX Call Option @ 275 01/05/23	FIA Static Hedging Strategy	1297432083	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/13/2021	01/05/2023	1,438	396,179	275	9,621			0		0	(5,121)						
CSEATMA6 IDX Call Option @ 275 01/05/23	FIA Static Hedging Strategy	1398295151	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/10/2022	01/05/2023	3,105	853,386	275		9,689		0		0	(9,689)						
CSEATMA6 IDX Call Option @ 274 01/11/23	FIA Static Hedging Strategy	645499145	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/11/2023	5,155	1,413,821	274		15,398		0		0	(15,398)						
CSEATMA6 IDX Call Option @ 269 01/17/23	FIA Static Hedging Strategy	1298838261	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/19/2021	01/17/2023	307	82,605	269	2,725			0		0	(1,843)						
CSEATMA6 IDX Call Option @ 272 01/18/23	FIA Static Hedging Strategy	1402285381	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/24/2022	01/18/2023	4,942	1,346,716	272		14,481		0		0	(14,481)						
CSEATMA6 IDX Call Option @ 276 01/18/23	FIA Static Hedging Strategy	644370152	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/28/2021	01/18/2023	722	198,920	276	4,751			0		0	(2,671)						
CSEATMA6 IDX Call Option @ 269 01/25/23	FIA Static Hedging Strategy	645571259	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/31/2022	01/25/2023	3,775	1,015,154	269		12,180		0		0	(12,180)						
CSEATMA6 IDX Call Option @ 274 01/27/23	FIA Static Hedging Strategy	644384676	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/03/2021	01/27/2023	1,239	339,899	274	9,210			0		0	(5,235)						
CSEATMA6 IDX Call Option @ 267 01/30/23	FIA Static Hedging Strategy	1411222052	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/22/2022	01/30/2023	2,061	550,812	267		6,678		0		0	(6,678)						
CSEATMA6 IDX Call Option @ 267 01/30/23	FIA Static Hedging Strategy	645715873	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/30/2023	1,907	509,604	267		5,943		0		0	(5,943)						

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CSEATMA6 IDX Call Option @ 268 02/01/23	FIA Static Hedging Strategy	1406612336	Equity	Societe Generale SA	02/07/2022	02/01/2023	5,010	1,342,031	268		16,182		0		0	(16,182)						
CSEATMA6 IDX Call Option @ 274 02/01/23	FIA Static Hedging Strategy	644403641	Equity	Credit Suisse International	02/10/2021	02/01/2023	537	147,199	274	4,402			0		0	(2,313)						
CSEATMA6 IDX Call Option @ 268 02/08/23	FIA Static Hedging Strategy	645739922	Equity	Credit Suisse International	03/14/2022	02/08/2023	1,067	285,961	268		2,575		0		0	(2,575)						
CSEATMA6 IDX Call Option @ 264 02/09/23	FIA Static Hedging Strategy	1408738937	Equity	Societe Generale SA	02/14/2022	02/09/2023	4,561	1,205,316	264		18,199		0		0	(18,199)						
CSEATMA6 IDX Call Option @ 274 02/09/23	FIA Static Hedging Strategy	644423309	Equity	Credit Suisse International	02/18/2021	02/09/2023	517	141,437	274	4,076			0		0	(2,328)						
CSEATMA6 IDX Call Option @ 269 02/15/23	FIA Static Hedging Strategy	1411222049	Equity	Societe Generale SA	02/22/2022	02/15/2023	3,953	1,063,160	269		12,134		0		0	(12,134)						
CSEATMA6 IDX Call Option @ 278 02/16/23	FIA Static Hedging Strategy	1310251881	Equity	Societe Generale SA	02/24/2021	02/16/2023	1,576	438,430	278	10,383			0		0	(4,976)						
CSEATMA6 IDX Call Option @ 266 02/22/23	FIA Static Hedging Strategy	645683666	Equity	Credit Suisse International	02/28/2022	02/22/2023	4,637	1,233,744	266		17,261		1		1	(17,260)						
CSEATMA6 IDX Call Option @ 273 02/24/23	FIA Static Hedging Strategy	644480455	Equity	Credit Suisse International	03/04/2021	02/24/2023	501	136,659	273	3,151			0		0	(2,501)						
CSEATMA6 IDX Call Option @ 267 02/27/23	FIA Static Hedging Strategy	645739930	Equity	Credit Suisse International	03/14/2022	02/27/2023	161	43,024	267		451		0		0	(451)						
CSEATMA6 IDX Call Option @ 267 03/01/23	FIA Static Hedging Strategy	645715877	Equity	Credit Suisse International	03/07/2022	03/01/2023	6,650	1,778,327	267		22,546		2		2	(22,544)						
CSEATMA6 IDX Call Option @ 273 03/03/23	FIA Static Hedging Strategy	1315324060	Equity	Societe Generale SA	03/10/2021	03/03/2023	1,488	405,794	273	10,731			0		0	(7,530)						
CSEATMA6 IDX Call Option @ 267 03/03/23	FIA Static Hedging Strategy	1422557752	Equity	Societe Generale SA	03/28/2022	03/03/2023	31	8,315	267		95		0		0	(95)						
CSEATMA6 IDX Call Option @ 271 03/08/23	FIA Static Hedging Strategy	644522824	Equity	Credit Suisse International	03/18/2021	03/08/2023	655	177,437	271	5,227			0		0	(3,810)						
CSEATMA6 IDX Call Option @ 268 03/09/23	FIA Static Hedging Strategy	645739928	Equity	Credit Suisse International	03/14/2022	03/09/2023	6,501	1,743,435	268		17,340		2		2	(17,338)						
CSEATMA6 IDX Call Option @ 269 03/10/23	FIA Static Hedging Strategy	1420569867	Equity	Societe Generale SA	03/21/2022	03/10/2023	159	42,902	269		427		0		0	(427)						
CSEATMA6 IDX Call Option @ 265 03/15/23	FIA Static Hedging Strategy	1420569868	Equity	Societe Generale SA	03/21/2022	03/15/2023	5,666	1,500,574	265		19,887		2		2	(19,884)						
CSEATMA6 IDX Call Option @ 276 03/16/23	FIA Static Hedging Strategy	1319901063	Equity	Societe Generale SA	03/24/2021	03/16/2023	1,473	406,102	276	9,485			0		0	(6,088)						
CSEATMA6 IDX Call Option @ 266 03/22/23	FIA Static Hedging Strategy	1422557754	Equity	Societe Generale SA	03/28/2022	03/22/2023	4,510	1,200,286	266		15,290		2		2	(15,288)						

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CSEATMA6 IDX Call Option @ 276 03/24/23	FIA Static Hedging Strategy	1322340768	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/01/2021	03/24/2023	823	227,253	276	6,166			0		0	(3,385)						
CSEATMA6 IDX Call Option @ 267 03/29/23	FIA Static Hedging Strategy	1424652049	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/04/2022	03/29/2023	6,061	1,615,426	267		21,821		3		3	(21,818)						
CSEATMA6 IDX Call Option @ 274 03/29/23	FIA Static Hedging Strategy	644605540	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/07/2021	03/29/2023	1,531	420,229	274	12,837			0		0	(7,272)						
CSEATMA6 IDX Call Option @ 265 04/05/23	FIA Static Hedging Strategy	645866248	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/11/2022	04/05/2023	5,608	1,485,334	265		19,165		16		16	(19,149)						
CSEATMA6 IDX Call Option @ 267 04/06/23	FIA Static Hedging Strategy	1427847146	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/18/2022	04/06/2023	410	109,512	267		1,215		0		0	(1,214)						
CSEATMA6 IDX Call Option @ 277 04/06/23	FIA Static Hedging Strategy	644621869	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/14/2021	04/06/2023	1,295	358,407	277	10,256			0		0	(5,256)						
CSEATMA6 IDX Call Option @ 265 04/11/23	FIA Static Hedging Strategy	1427847144	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/18/2022	04/11/2023	4,810	1,275,956	265		15,970		5		5	(15,965)						
CSEATMA6 IDX Call Option @ 281 04/14/23	FIA Static Hedging Strategy	1327132466	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/21/2021	04/14/2023	1,262	354,194	281	9,764			0		0	(3,783)						
CSEATMA6 IDX Call Option @ 267 04/14/23	FIA Static Hedging Strategy	645926881	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/25/2022	04/14/2023	114	30,424	267		284		0		0	(284)						
CSEATMA6 IDX Call Option @ 268 04/17/23	FIA Static Hedging Strategy	645954832	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/02/2022	04/17/2023	191	51,164	268		324		0		0	(324)						
CSEATMA6 IDX Call Option @ 265 04/18/23	FIA Static Hedging Strategy	645926883	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/25/2022	04/18/2023	4,908	1,301,665	265		13,818		19		19	(13,799)						
CSEATMA6 IDX Call Option @ 281 04/19/23	FIA Static Hedging Strategy	644667518	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/28/2021	04/19/2023	892	250,563	281	6,879			0		0	(2,726)						
CSEATMA6 IDX Call Option @ 260 04/25/23	FIA Static Hedging Strategy	645954829	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/02/2022	04/25/2023	7,345	1,910,695	260		18,428		120		120	(18,308)						
CSEATMA6 IDX Call Option @ 284 04/28/23	FIA Static Hedging Strategy	644685889	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/05/2021	04/28/2023	935	266,062	284	6,301			0		0	(2,222)						
CSEATMA6 IDX Call Option @ 256 05/03/23	FIA Static Hedging Strategy	645975768	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/09/2022	05/03/2023	5,800	1,486,973	256		15,459		260		260	(15,199)						
CSEATMA6 IDX Call Option @ 283 05/04/23	FIA Static Hedging Strategy	644704909	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	05/12/2021	05/04/2023	2,236	633,479	283	13,136			0		0	(5,923)						
CSEATMA6 IDX Call Option @ 252 05/10/23	FIA Static Hedging Strategy	1436392244	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/16/2022	05/10/2023	6,324	1,594,465	252		21,503		439		439	(21,064)						
CSEATMA6 IDX Call Option @ 283 05/15/23	FIA Static Hedging Strategy	1334966652	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/19/2021	05/15/2023	1,126	318,349	283	7,737			0		0	(3,151)						
CSEATMA6 IDX Call Option @ 253 05/17/23	FIA Static Hedging Strategy	1438531287	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/23/2022	05/17/2023	7,080	1,788,957	253		24,073		488		488	(23,585)						

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CSEATMA6 IDX Call Option @ 283 05/19/23	FIA Static Hedging Strategy	1336739304	Equity	Societe Generale SA	05/26/2021	05/19/2023	487	137,577	28265.0000%	3,811			0		0	(1,377)						
CSEATMA6 IDX Call Option @ 252 05/19/23	FIA Static Hedging Strategy	646062211	Equity	Credit Suisse International	05/31/2022	05/19/2023	235	59,146	25205.0000%		1,007		32		32	(975)						
CSEATMA6 IDX Call Option @ 248 05/19/23	FIA Static Hedging Strategy	646100943	Equity	Credit Suisse International	06/13/2022	05/19/2023	107	26,406	24780.0000%		339		31		31	(308)						
CSEATMA6 IDX Call Option @ 255 05/24/23	FIA Static Hedging Strategy	646062217	Equity	Credit Suisse International	05/31/2022	05/24/2023	3,593	917,416	25534.0000%		12,575		285		285	(12,290)						
CSEATMA6 IDX Call Option @ 286 05/30/23	FIA Static Hedging Strategy	644772948	Equity	Credit Suisse International	06/03/2021	05/30/2023	2,655	758,289	28564.0000%	18,267			0		0	(6,272)						
CSEATMA6 IDX Call Option @ 257 05/31/23	FIA Static Hedging Strategy	646079065	Equity	Credit Suisse International	06/06/2022	05/31/2023	4,547	1,166,859	25662.0000%		13,698		314		314	(13,384)						
CSEATMA6 IDX Call Option @ 286 06/02/23	FIA Static Hedging Strategy	644783979	Equity	Credit Suisse International	06/10/2021	06/02/2023	641	183,271	28583.0000%	5,148			0		0	(1,505)						
CSEATMA6 IDX Call Option @ 254 06/07/23	FIA Static Hedging Strategy	646100949	Equity	Credit Suisse International	06/13/2022	06/07/2023	6,190	1,573,171	25413.0000%		14,182		749		749	(13,433)						
CSEATMA6 IDX Call Option @ 286 06/08/23	FIA Static Hedging Strategy	644801617	Equity	Credit Suisse International	06/16/2021	06/08/2023	780	223,171	28604.0000%	5,105			0		0	(1,832)						
CSEATMA6 IDX Call Option @ 248 06/14/23	FIA Static Hedging Strategy	1446740451	Equity	Societe Generale SA	06/21/2022	06/14/2023	3,274	812,694	24820.0000%		7,073		774		774	(6,299)						
CSEATMA6 IDX Call Option @ 285 06/16/23	FIA Static Hedging Strategy	1344702353	Equity	Societe Generale SA	06/23/2021	06/16/2023	330	94,138	28537.0000%	2,075			0		0	(811)						
CSEATMA6 IDX Call Option @ 250 06/21/23	FIA Static Hedging Strategy	1448296926	Equity	Societe Generale SA	06/27/2022	06/21/2023	6,323	1,577,678	24952.0000%		20,739		1,272		1,272	(19,467)						
CSEATMA6 IDX Call Option @ 283 06/22/23	FIA Static Hedging Strategy	1345870864	Equity	Societe Generale SA	06/28/2021	06/22/2023	508	143,604	28259.0000%	3,644			0		0	(1,567)						
CSEATMA6 IDX Call Option @ 253 06/26/23	FIA Static Hedging Strategy	646185794	Equity	Credit Suisse International	07/05/2022	06/26/2023	37	9,338	25252.0000%		93		7		7	(86)						
CSEATMA6 IDX Call Option @ 250 06/28/23	FIA Static Hedging Strategy	646185790	Equity	Credit Suisse International	07/05/2022	06/28/2023	3,352	836,499	24955.0000%		10,157		1,099		1,099	(9,058)						
CSEATMA6 IDX Call Option @ 283 06/29/23	FIA Static Hedging Strategy	644854977	Equity	Credit Suisse International	07/06/2021	06/29/2023	637	180,517	28339.0000%	4,671			0		0	(1,933)						
CSEATMA6 IDX Call Option @ 249 07/06/23	FIA Static Hedging Strategy	646198309	Equity	Credit Suisse International	07/11/2022	07/06/2023	3,967	988,918	24931.0000%		11,103		1,450		1,450	(9,653)						
CSEATMA6 IDX Call Option @ 250 07/06/23	FIA Static Hedging Strategy	646213390	Equity	Credit Suisse International	07/18/2022	07/06/2023	67	16,597	24951.0000%		175		24		24	(151)						
CSEATMA6 IDX Call Option @ 285 07/07/23	FIA Static Hedging Strategy	644864537	Equity	Credit Suisse International	07/12/2021	07/07/2023	392	111,863	28538.0000%	2,865			0		0	(1,046)						

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CSEATMA6 IDX Call Option @ 247 07/12/23	FIA Static Hedging Strategy	646213382	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/18/2022	07/12/2023	6,902	1,705,302	24708.0000%		21,647		3,670		3,670	(17,977)						
CSEATMA6 IDX Call Option @ 283 07/13/23	FIA Static Hedging Strategy	644877379	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/19/2021	07/13/2023	192	54,290	28332.0000%	1,381			0		0	(604)						
CSEATMA6 IDX Call Option @ 283 07/20/23	FIA Static Hedging Strategy	644901440	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/26/2021	07/20/2023	522	147,759	28308.0000%	4,537			0		0	(1,701)						
CSEATMA6 IDX Call Option @ 249 07/20/23	FIA Static Hedging Strategy	646241351	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/25/2022	07/20/2023	6,090	1,516,820	24906.0000%		19,168		2,599		2,599	(16,569)						
CSEATMA6 IDX Call Option @ 249 07/21/23	FIA Static Hedging Strategy	1457650249	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/01/2022	07/21/2023	395	97,961	24819.0000%		1,610		132		132	(1,478)						
CSEATMA6 IDX Call Option @ 251 07/24/23	FIA Static Hedging Strategy	646382886	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/12/2022	07/24/2023	138	34,669	25110.0000%		287		45		45	(242)						
CSEATMA6 IDX Call Option @ 251 07/26/23	FIA Static Hedging Strategy	1457650250	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/01/2022	07/26/2023	7,584	1,900,201	25055.0000%		26,696		1,808		1,808	(24,888)						
CSEATMA6 IDX Call Option @ 241 07/27/23	FIA Static Hedging Strategy	646282014	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	07/27/2023	399	96,097	24082.0000%		2,532		528		528	(2,004)						
CSEATMA6 IDX Call Option @ 287 07/28/23	FIA Static Hedging Strategy	1355297397	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/02/2021	07/28/2023	831	238,908	28745.0000%	6,192			0		0	(1,942)						
CSEATMA6 IDX Call Option @ 252 08/01/23	FIA Static Hedging Strategy	646282020	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	08/01/2023	5,782	1,454,960	25163.0000%		17,900		1,880		1,880	(16,020)						
CSEATMA6 IDX Call Option @ 289 08/03/23	FIA Static Hedging Strategy	644927567	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/03/2023	1,209	349,691	28919.0000%	7,421			0		0	(2,595)						
CSEATMA6 IDX Call Option @ 250 08/10/23	FIA Static Hedging Strategy	646298357	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/15/2022	08/10/2023	5,698	1,427,295	25048.0000%		22,673		2,346		2,346	(20,327)						
CSEATMA6 IDX Call Option @ 282 08/11/23	FIA Static Hedging Strategy	644941599	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/11/2023	1,017	286,802	28193.0000%	9,063			2		2	(3,765)						
CSEATMA6 IDX Call Option @ 252 08/16/23	FIA Static Hedging Strategy	646314369	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/22/2022	08/16/2023	4,833	1,220,324	25248.0000%		12,692		1,576		1,576	(11,116)						
CSEATMA6 IDX Call Option @ 287 08/18/23	FIA Static Hedging Strategy	644953988	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/23/2021	08/18/2023	965	276,599	28678.0000%	7,224			1		1	(2,574)						
CSEATMA6 IDX Call Option @ 249 08/23/23	FIA Static Hedging Strategy	646344546	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/29/2022	08/23/2023	3,706	921,984	24877.0000%		10,709		2,111		2,111	(8,598)						
CSEATMA6 IDX Call Option @ 287 08/24/23	FIA Static Hedging Strategy	644979736	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/30/2021	08/24/2023	1,270	364,785	28721.0000%	10,281			1		1	(3,334)						
CSEATMA6 IDX Call Option @ 247 08/29/23	FIA Static Hedging Strategy	646365515	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/06/2022	08/29/2023	5,171	1,279,114	24735.0000%		13,431		3,673		3,673	(9,758)						
CSEATMA6 IDX Call Option @ 292 08/30/23	FIA Static Hedging Strategy	644990626	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/07/2021	08/30/2023	759	221,613	29210.0000%	5,129			0		0	(1,405)						

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CSEATMA6 IDX Call Option @ 246 09/06/23	FIA Static Hedging Strategy	646382882	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/12/2022	09/06/2023	3,171	780,763	24625.0000%		10,509		2,703		2,703	(7,806)						
CSEATMA6 IDX Call Option @ 291 09/08/23	FIA Static Hedging Strategy	644999273	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/13/2021	09/08/2023	584	169,950	29096.0000%	3,807			0		0	(1,209)						
CSEATMA6 IDX Call Option @ 287 09/13/23	FIA Static Hedging Strategy	1368174913	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/20/2021	09/13/2023	766	219,770	28706.0000%	4,609			0		0	(2,059)						
CSEATMA6 IDX Call Option @ 244 09/13/23	FIA Static Hedging Strategy	1470572706	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/19/2022	09/13/2023	4,787	1,167,530	24390.0000%		13,882		4,212		4,212	(9,670)						
CSEATMA6 IDX Call Option @ 278 09/20/23	FIA Static Hedging Strategy	645064656	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/27/2021	09/20/2023	1,228	341,935	27846.0000%	9,391			9		9	(6,129)						
CSEATMA6 IDX Call Option @ 241 09/20/23	FIA Static Hedging Strategy	646439782	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/26/2022	09/20/2023	5,019	1,210,398	24117.0000%		11,433		8,159		8,159	(3,274)						
CSEATMA6 IDX Call Option @ 280 09/27/23	FIA Static Hedging Strategy	645092038	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/04/2021	09/27/2023	1,474	412,194	27970.0000%	9,667			10		10	(6,886)						
CSEATMA6 IDX Call Option @ 278 10/04/23	FIA Static Hedging Strategy	645116453	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/11/2021	10/04/2023	1,043	290,377	27839.0000%	6,750			10		10	(5,346)						
CSEATMA6 IDX Call Option @ 282 10/16/23	FIA Static Hedging Strategy	1375817574	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/16/2023	3,460	974,422	28162.0000%	22,594			8		8	(14,329)						
CSEATMA6 IDX Call Option @ 280 10/18/23	FIA Static Hedging Strategy	645175923	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/25/2021	10/18/2023	1,889	528,663	27992.0000%	13,605			17		17	(9,011)						
CSEATMA6 IDX Call Option @ 277 10/26/23	FIA Static Hedging Strategy	645205122	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/01/2021	10/26/2023	423	117,063	27685.0000%	3,360			7		7	(2,454)						
CSEATMA6 IDX Call Option @ 275 11/03/23	FIA Static Hedging Strategy	1381416351	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/08/2021	11/03/2023	1,916	526,735	27498.0000%	18,849			21		21	(12,153)						
CSEATMA6 IDX Call Option @ 286 11/09/23	FIA Static Hedging Strategy	645257724	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/15/2021	11/09/2023	833	238,083	28590.0000%	5,847			4		4	(2,828)						
CSEATMA6 IDX Call Option @ 288 11/16/23	FIA Static Hedging Strategy	645280586	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	11/22/2021	11/16/2023	2,014	579,445	28770.0000%	11,076			8		8	(6,161)						
CSEATMA6 IDX Call Option @ 278 11/24/23	FIA Static Hedging Strategy	1387373012	Equity	Societe Generale SA 549300USLF04ME4XBQ71	11/29/2021	11/24/2023	2,770	771,326	27842.0000%	19,780			22		22	(14,807)						
CSEATMA6 IDX Call Option @ 277 11/28/23	FIA Static Hedging Strategy	645343061	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/06/2021	11/28/2023	1,863	516,414	27715.0000%	12,845			45		45	(11,121)						
CSEATMA6 IDX Call Option @ 282 12/08/23	FIA Static Hedging Strategy	1391649942	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/13/2021	12/08/2023	1,498	422,524	28207.0000%	9,033			8		8	(6,570)						
CSEATMA6 IDX Call Option @ 280 12/13/23	FIA Static Hedging Strategy	1393863041	Equity	Societe Generale SA 549300USLF04ME4XBQ71	12/20/2021	12/13/2023	1,513	423,409	27979.0000%	9,216			12		12	(7,663)						
CSEATMA6 IDX Call Option @ 279 12/21/23	FIA Static Hedging Strategy	645429404	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/27/2021	12/21/2023	960	268,140	27940.0000%	7,025			22		22	(5,199)						

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CSEATMA6 IDX Call Option @ 279 12/27/23	FIA Static Hedging Strategy	645451352	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/03/2022	12/27/2023	1,075	299,494	27862.0000%		7,699		29		29	(7,670)						
CSEATMA6 IDX Call Option @ 273 01/05/24	FIA Static Hedging Strategy	1398295150	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/10/2022	01/05/2024	1,515	413,102	27261.0000%		11,062		52		52	(11,010)						
CSEATMA6 IDX Call Option @ 278 01/10/24	FIA Static Hedging Strategy	645499155	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/18/2022	01/10/2024	630	175,226	27800.0000%		3,587		21		21	(3,566)						
CSEATMA6 IDX Call Option @ 277 01/18/24	FIA Static Hedging Strategy	1402285386	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/24/2022	01/18/2024	695	192,690	27710.0000%		3,783		14		14	(3,769)						
CSEATMA6 IDX Call Option @ 272 01/24/24	FIA Static Hedging Strategy	645571255	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	01/31/2022	01/24/2024	863	234,517	27163.0000%		5,303		79		79	(5,224)						
CSEATMA6 IDX Call Option @ 268 01/29/24	FIA Static Hedging Strategy	645715875	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/29/2024	474	127,155	26813.0000%		3,100		70		70	(3,030)						
CSEATMA6 IDX Call Option @ 269 01/30/24	FIA Static Hedging Strategy	1411222054	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/22/2022	01/30/2024	997	268,065	26892.0000%		6,429		74		74	(6,356)						
CSEATMA6 IDX Call Option @ 272 02/01/24	FIA Static Hedging Strategy	1406612337	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/07/2022	02/01/2024	509	138,737	27245.0000%		2,877		23		23	(2,854)						
CSEATMA6 IDX Call Option @ 271 02/07/24	FIA Static Hedging Strategy	1408738938	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/14/2022	02/07/2024	1,689	458,114	27121.0000%		10,000		96		96	(9,904)						
CSEATMA6 IDX Call Option @ 272 02/16/24	FIA Static Hedging Strategy	1411222050	Equity	Societe Generale SA 549300USLF04ME4XBQ71	02/22/2022	02/16/2024	2,151	584,320	27163.0000%		12,842		124		124	(12,718)						
CSEATMA6 IDX Call Option @ 270 02/23/24	FIA Static Hedging Strategy	645683657	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/28/2022	02/23/2024	1,957	527,756	26973.0000%		12,673		282		282	(12,391)						
CSEATMA6 IDX Call Option @ 266 02/23/24	FIA Static Hedging Strategy	645739926	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/14/2022	02/23/2024	93	24,742	26604.0000%		588		21		21	(567)						
CSEATMA6 IDX Call Option @ 273 03/01/24	FIA Static Hedging Strategy	645715867	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	03/01/2024	2,153	588,430	27327.0000%		12,152		213		213	(11,939)						
CSEATMA6 IDX Call Option @ 272 03/08/24	FIA Static Hedging Strategy	645739924	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/14/2022	03/08/2024	3,254	885,853	27223.0000%		16,731		383		383	(16,348)						
CSEATMA6 IDX Call Option @ 272 03/18/24	FIA Static Hedging Strategy	1420569869	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/21/2022	03/18/2024	1,753	476,800	27196.0000%		9,608		124		124	(9,484)						
CSEATMA6 IDX Call Option @ 271 03/25/24	FIA Static Hedging Strategy	1422557753	Equity	Societe Generale SA 549300USLF04ME4XBQ71	03/28/2022	03/25/2024	1,308	354,607	27105.0000%		7,614		110		110	(7,504)						
CSEATMA6 IDX Call Option @ 272 03/28/24	FIA Static Hedging Strategy	1424652050	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/04/2022	03/28/2024	1,728	469,350	27155.0000%		10,319		139		139	(10,180)						
CSEATMA6 IDX Call Option @ 271 04/08/24	FIA Static Hedging Strategy	1427847147	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/18/2022	04/08/2024	19	5,173	27072.0000%		106		2		2	(104)						
CSEATMA6 IDX Call Option @ 269 04/08/24	FIA Static Hedging Strategy	645866250	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	04/11/2022	04/08/2024	770	206,797	26854.0000%		4,683		169		169	(4,514)						

STATEMENT AS OF SEPTEMBER 30, 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)
CSEATMA6 IDX Call Option @ 268 04/11/24	FIA Static Hedging Strategy	1427847145	Equity	Societe Generale SA	04/18/2022	04/11/2024	890	238,713	26834.0000%		5,409		118		118	(5,290)						
CSEATMA6 IDX Call Option @ 270 04/15/24	FIA Static Hedging Strategy	645926879	Equity	Credit Suisse International	04/25/2022	04/15/2024	88	23,690	26963.0000%		456		18		18	(438)						
CSEATMA6 IDX Call Option @ 270 04/15/24	FIA Static Hedging Strategy	645954831	Equity	Credit Suisse International	05/02/2022	04/15/2024	79	21,279	27017.0000%		311		15		15	(286)						
CSEATMA6 IDX Call Option @ 266 04/17/24	FIA Static Hedging Strategy	645926885	Equity	Credit Suisse International	04/25/2022	04/17/2024	1,796	478,081	26618.0000%		10,605		535		535	(10,070)						
CSEATMA6 IDX Call Option @ 259 04/26/24	FIA Static Hedging Strategy	645954827	Equity	Credit Suisse International	05/02/2022	04/26/2024	789	204,541	25909.0000%		4,630		504		504	(4,126)						
CSEATMA6 IDX Call Option @ 257 05/02/24	FIA Static Hedging Strategy	645975764	Equity	Credit Suisse International	05/09/2022	05/02/2024	683	175,206	25652.0000%		3,960		570		570	(3,390)						
CSEATMA6 IDX Call Option @ 256 05/13/24	FIA Static Hedging Strategy	1436392242	Equity	Societe Generale SA	05/16/2022	05/13/2024	1,928	494,572	25649.0000%		11,107		1,167		1,167	(9,940)						
CSEATMA6 IDX Call Option @ 254 05/16/24	FIA Static Hedging Strategy	1438531286	Equity	Societe Generale SA	05/23/2022	05/16/2024	1,192	302,821	25400.0000%		7,714		940		940	(6,773)						
CSEATMA6 IDX Call Option @ 259 05/24/24	FIA Static Hedging Strategy	646062213	Equity	Credit Suisse International	05/31/2022	05/24/2024	1,932	501,098	25937.0000%		11,520		1,341		1,341	(10,179)						
CSEATMA6 IDX Call Option @ 260 05/30/24	FIA Static Hedging Strategy	646079061	Equity	Credit Suisse International	06/06/2022	05/30/2024	1,018	264,381	25963.0000%		5,733		706		706	(5,027)						
CSEATMA6 IDX Call Option @ 255 06/03/24	FIA Static Hedging Strategy	646100941	Equity	Credit Suisse International	06/13/2022	06/03/2024	18	4,509	25544.0000%		87		18		18	(69)						
CSEATMA6 IDX Call Option @ 258 06/07/24	FIA Static Hedging Strategy	646100951	Equity	Credit Suisse International	06/13/2022	06/07/2024	1,592	411,475	25849.0000%		7,102		1,262		1,262	(5,840)						
CSEATMA6 IDX Call Option @ 253 06/17/24	FIA Static Hedging Strategy	1446740453	Equity	Societe Generale SA	06/21/2022	06/17/2024	707	179,203	25334.0000%		2,122		662		662	(1,460)						
CSEATMA6 IDX Call Option @ 252 06/24/24	FIA Static Hedging Strategy	1448296927	Equity	Societe Generale SA	06/27/2022	06/24/2024	1,436	361,959	25212.0000%		8,585		1,540		1,540	(7,046)						
CSEATMA6 IDX Call Option @ 252 07/01/24	FIA Static Hedging Strategy	646185792	Equity	Credit Suisse International	07/05/2022	07/01/2024	1,365	343,885	25186.0000%		7,882		2,067		2,067	(5,815)						
CSEATMA6 IDX Call Option @ 249 07/05/24	FIA Static Hedging Strategy	646198311	Equity	Credit Suisse International	07/11/2022	07/05/2024	1,500	373,578	24906.0000%		9,024		2,869		2,869	(6,155)						
CSEATMA6 IDX Call Option @ 249 07/12/24	FIA Static Hedging Strategy	646213386	Equity	Credit Suisse International	07/18/2022	07/12/2024	1,039	258,909	24926.0000%		6,093		1,989		1,989	(4,104)						
CSEATMA6 IDX Call Option @ 251 07/19/24	FIA Static Hedging Strategy	646241357	Equity	Credit Suisse International	07/25/2022	07/19/2024	1,350	338,494	25082.0000%		8,092		2,326		2,326	(5,766)						
CSEATMA6 IDX Call Option @ 251 07/25/24	FIA Static Hedging Strategy	1457650248	Equity	Societe Generale SA	08/01/2022	07/25/2024	1,778	445,841	25075.0000%		12,286		2,352		2,352	(9,934)						

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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)
CSEATMA6 IDX Call Option @ 238 07/26/24	FIA Static Hedging Strategy	646298352	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/15/2022	07/26/2024	31	7,267	23802.0000%		383		134		134	(249)						
CSEATMA6 IDX Call Option @ 254 08/02/24	FIA Static Hedging Strategy	646282018	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2022	08/02/2024	770	195,619	25416.0000%		4,460		1,053		1,053	(3,407)						
CSEATMA6 IDX Call Option @ 251 08/09/24	FIA Static Hedging Strategy	646298355	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/15/2022	08/09/2024	2,642	662,474	25073.0000%		19,642		4,824		4,824	(14,818)						
CSEATMA6 IDX Call Option @ 252 08/19/24	FIA Static Hedging Strategy	646314374	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/22/2022	08/19/2024	2,444	615,045	25162.0000%		14,553		4,268		4,268	(10,285)						
CSEATMA6 IDX Call Option @ 253 08/22/24	FIA Static Hedging Strategy	646344548	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/29/2022	08/22/2024	526	132,867	25280.0000%		2,721		844		844	(1,877)						
CSEATMA6 IDX Call Option @ 245 09/03/24	FIA Static Hedging Strategy	646365517	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/06/2022	09/03/2024	724	177,719	24534.0000%		4,476		2,070		2,070	(2,406)						
CSEATMA6 IDX Call Option @ 249 09/09/24	FIA Static Hedging Strategy	646382884	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/12/2022	09/09/2024	488	121,215	24856.0000%		2,948		1,121		1,121	(1,827)						
CSEATMA6 IDX Call Option @ 247 09/13/24	FIA Static Hedging Strategy	1470572707	Equity	Societe Generale SA 549300USLF04ME4XB071	09/19/2022	09/13/2024	1,702	420,337	24701.0000%		9,036		3,452		3,452	(5,584)						
CSEATMA6 IDX Call Option @ 243 09/20/24	FIA Static Hedging Strategy	646439784	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/26/2022	09/20/2024	387	93,883	24290.0000%		1,836		1,343		1,343	(493)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										13,595,332	23,368,380	0	9,139,770	XXX	9,139,770	(31,374,394)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										13,595,332	23,368,380	0	9,139,770	XXX	9,139,770	(31,374,394)	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										13,595,332	23,368,380	0	9,139,770	XXX	9,139,770	(31,374,394)	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										13,595,332	23,368,380	0	9,139,770	XXX	9,139,770	(31,374,394)	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

STATEMENT AS OF SEPTEMBER 30, 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)
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IR IDX Interest Rate Swap @ 0 11/15/30	3 Month LIBOR FLOAT to C	LTAAG958016015	Interest Rate	CME	LCZ7XYGSLJUHFXNXND88	.02/19/2021	.11/15/2030	.1	25,000,000	.0.7855%	(1,292,933)	(32,071)	0		(5,410,577)	0	0	0	0	723,860	100	
IR IDX Interest Rate Swap @ 0 11/15/30	3 Month LIBOR FLOAT to C	LTAAG958016017	Interest Rate	CME	LCZ7XYGSLJUHFXNXND88	.02/19/2021	.11/15/2030	.1	25,000,000	.0.9725%	(842,096)	(8,566)	0		(5,086,522)	0	0	0	0	356,447	100	
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to C	LTAAG270433504	Interest Rate	CME	LCZ7XYGSLJUHFXNXND88	.01/22/2021	.02/15/2031	.1	50,000,000	.1.1175%		226,063	0		(9,854,825)	0	0	0	0	356,447	100	
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to C	LTAAG958023387	Interest Rate	CME	LCZ7XYGSLJUHFXNXND88	.02/24/2021	.02/15/2031	.1	50,000,000	.1.4705%		503,426	0		(8,647,343)	0	0	0	0	723,860	100	
1299999999. Subtotal - Swaps - Other - Interest Rate										(2,135,029)	0	688,852	0	XXX	(28,999,267)	0	0	0	0	2,160,614	XXX	XXX
N/A IDX FX Forward @ 10/21/22	CL0 EUR Exposure	SDBB7N73333JPCRJMR.NLA	Currency	Goldman Sachs Co & LLC	N9FYJ29MC81J174MJE92	.09/18/2022	.10/21/2022	.1	2,000,700	.1.00035			36,895		36,895	36,895				2,399		
1319999999. Subtotal - Swaps - Other - Foreign Exchange										0	0	0	36,895	XXX	36,895	36,895	0	0	0	2,399	XXX	XXX
1349999999. Subtotal - Swaps - Other										(2,135,029)	0	688,852	36,895	XXX	(28,962,372)	36,895	0	0	0	2,163,013	XXX	XXX
1359999999. Total Swaps - Interest Rate										(2,135,029)	0	688,852	0	XXX	(28,999,267)	0	0	0	0	2,160,614	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	36,895	XXX	36,895	36,895	0	0	0	2,399	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	688,852	36,895	XXX	(28,962,372)	36,895	0	0	0	2,163,013	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										13,595,332	23,368,380	0	9,139,770	XXX	9,139,770	(31,374,394)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										(2,135,029)	0	688,852	36,895	XXX	(28,962,372)	36,895	0	0	0	2,163,013	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										11,460,303	23,368,380	688,852	9,176,665	XXX	(19,822,602)	(31,337,499)	0	0	0	2,163,013	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

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
CME	LCZ7XYGSLJUHFXNXND88.....	USD Cash	000000-00-0.....	Margin Account Balance	35,663,651.....	35,663,651.....	35,663,651.....		IV.....
0199999999 - Total					35,663,651.....	35,663,651.....	35,663,651.....	XXX	XXX

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
02999999999 - Total						XXX	XXX	XXX

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				*
JPMorgan Chase Bank N.A. New York, NY					50,429,280	46,101,857	78,288,720	.XXX.
US Bank Cincinnati, OH					1,055,299	925,919	1,055,731	.XXX.
BNY - Mellon New York, NY					2,890,483	6,013,333	3,329,385	.XXX.
Federal Home Loan Bank of Boston Boston, MA					826,732	826,719	39,294	.XXX.
Wells Fargo San Francisco, CA					1,226,475	1,518,441	2,296,784	.XXX.
Fifth Third Bank Cincinnati, OH					39,403	39,388	39,373	.XXX.
First National Bank of Omaha Omaha, NE					(279,032)	(393,396)	(465,867)	.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	56,188,640	55,032,261	84,583,420	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	56,188,640	55,032,261	84,583,420	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	56,188,640	55,032,261	84,583,420	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]