



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

QUARTERLY STATEMENT

AS OF JUNE 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 CT

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.nfg.com

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

OFFICERS

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

OTHER

Thomas Martin Buckingham, Vice President, Chief Product and Service Officer David Eugene Czerniecki, Vice President, Chief Investment Officer

DIRECTORS OR TRUSTEES

Thomas Martin Buckingham Kostas Cheliotis Phillip John Gass

State of Connecticut SS:
 County of Hartford

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

Phillip John Gass
 President, CEO

Kostas Cheliotis
 Vice President, General Counsel, Secretary

Subscribed and sworn to before me this 27th day of July, 2022
Ellen Wetherell
 Ellen Wetherell

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

8/31/2026

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

STATEMENT AS OF JUNE 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	1,751,251,650		1,751,251,650	1,457,962,729
2. Stocks:				
2.1 Preferred stocks	5,037,431		5,037,431	6,797,568
2.2 Common stocks	14,418,001		14,418,001	14,718,692
3. Mortgage loans on real estate:				
3.1 First liens	252,964,931		252,964,931	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 (\$10,408,035), cash equivalents (\$4,383,164) and short-term investments (\$0)	14,791,199		14,791,199	54,822,210
6. Contract loans (including \$ premium notes)	3,281,109		3,281,109	3,607,151
7. Derivatives	8,656,082		8,656,082	35,465,780
8. Other invested assets	103,680,282	798,234	102,882,048	76,758,457
9. Receivables for securities	31,484,941		31,484,941	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)	2,185,565,626	798,234	2,184,767,392	1,844,381,328
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	15,402,012	256,083	15,145,929	11,878,605
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	514,286		514,286	444,056
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,892,537		2,892,537	2,950,627
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,257,705	2,027,872	1,229,833	1,662,501
16.2 Funds held by or deposited with reinsured companies	41,978,944		41,978,944	43,156,637
16.3 Other amounts receivable under reinsurance contracts	7,287,232		7,287,232	5,272,343
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	12,789,051		12,789,051	12,789,051
18.2 Net deferred tax asset	35,487,883	32,657,102	2,830,781	2,869,923
19. Guaranty funds receivable or on deposit	1,420,778		1,420,778	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	7,082,425		7,082,425	2,624,285
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	1,876,180	2,768	1,873,412	21,100
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,315,554,659	35,742,059	2,279,812,600	1,929,550,352
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,716,636		4,716,636	6,070,618
28. Total (Lines 26 and 27)	2,320,271,295	35,742,059	2,284,529,236	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	1,876,180	2,768	1,873,412	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)	1,876,180	2,768	1,873,412	21,100

STATEMENT AS OF JUNE 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 \$415,756,280 less \$ included in Line 6.3 (including \$ Modco Reserve).....	415,756,280	345,993,006
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	90,203,744	93,103,027
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	74,851	0
4. Contract claims:		
4.1 Life	3,280,107	1,670,486
4.2 Accident and health	3,546,374	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 \$477,971 accident and health premiums	539,858	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 \$1,087,041 assumed and \$1,569,819 ceded	2,656,860	2,843,891
9.4 Interest Maintenance Reserve	6,777,631	7,469,503
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	3,792,298	4,150,838
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	293,651	293,650
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	196,238	174,356
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	5,308	
15.2 Net deferred tax liability		
16. Unearned investment income	2,923	23,215
17. Amounts withheld or retained by reporting entity as agent or trustee	119,087	225,792
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	1,781,135	6,793,170
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	17,862,953	27,281,209
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1,587,911,224	1,285,944,762
24.04 Payable to parent, subsidiaries and affiliates	11,490,177	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	7,513,602	10,529,458
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	5,114,197	6,222,994
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,158,918,498	1,813,033,258
27. From Separate Accounts Statement	4,716,636	6,070,618
28. Total liabilities (Lines 26 and 27)	2,163,635,134	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)	(123,591,421)	(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)	118,394,102	114,017,094
38. Totals of Lines 29, 30 and 37	120,894,102	116,517,094
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,284,529,236	1,935,620,970
DETAILS OF WRITE-INS		
2501. Escheat liability	3,131,044	3,313,591
2502. Suspense	1,983,153	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)	5,114,197	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 JUNE 30, 2022 OF THE Nassau Life and Annuity Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	107,693,141	92,037,955	195,984,532
2. Considerations for supplementary contracts with life contingencies	16,645		0
3. Net investment income	39,118,522	22,859,204	53,630,906
4. Amortization of Interest Maintenance Reserve (IMR)	387,323	313,248	703,134
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	52,334,825	36,806,104	85,285,337
7. Reserve adjustments on reinsurance ceded	119,047	55,298	75,997
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	66,357	64,787	131,541
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	273,467	113,808	278,277
9. Totals (Lines 1 to 8.3)	200,009,327	152,250,404	336,089,724
10. Death benefits	74,602,725	5,880,638	16,829,345
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	2,620,928	1,034,014	2,058,320
13. Disability benefits and benefits under accident and health contracts	12,169,413	12,516,685	24,559,064
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	7,394,679	4,691,687	9,318,714
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	206,841	85,479	212,253
18. Payments on supplementary contracts with life contingencies	565		0
19. Increase in aggregate reserves for life and accident and health contracts	66,860,335	68,635,536	141,296,247
20. Totals (Lines 10 to 19)	163,855,486	92,844,039	194,273,943
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	55,994,037	36,880,809	87,852,856
22. Commissions and expense allowances on reinsurance assumed	319,320	150,279,124	150,539,401
23. General insurance expenses and fraternal expenses	11,665,639	10,024,149	19,072,162
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,379,857	1,515,238	2,609,920
25. Increase in loading on deferred and uncollected premiums	(15,027)	(159,271)	(229,309)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(89,032)	(105,369)	(72,786)
27. Aggregate write-ins for deductions	(65,461,744)	5,366,061	23,036,649
28. Totals (Lines 20 to 27)	167,648,536	296,644,780	477,082,836
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	32,360,791	(144,394,376)	(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)	32,360,791	(144,394,376)	(140,993,112)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(261,736)	(3,687,724)	(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)	32,622,527	(140,706,652)	(131,347,233)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (383,943) (excluding taxes of \$ 80,628 transferred to the IMR)	7,729	4,023,714	7,526,818
35. Net income (Line 33 plus Line 34)	32,630,256	(136,682,938)	(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)	32,630,256	(136,682,938)	(123,820,415)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (6,948,322)	(26,973,014)	4,156,987	6,383,075
39. Change in net unrealized foreign exchange capital gain (loss)	(179,296)		8,800
40. Change in net deferred income tax	(6,190,440)	28,014,537	23,490,200
41. Change in nonadmitted assets	(1,777,124)	(28,776,945)	(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	9,418,256	(7,991,148)	(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	(2,551,630)	(2,551,630)	(5,103,261)
54. Net change in capital and surplus for the year (Lines 37 through 53)	4,377,008	6,168,863	9,335,128
55. Capital and surplus, as of statement date (Lines 36 + 54)	120,894,102	113,350,829	116,517,094
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	273,467	113,808	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)	273,467	113,808	278,277
2701. Miscellaneous adjustments	75,554	700	1,409
2702. Reinsurance consideration	(74,759,717)	(7,637,399)	(17,416,531)
2703. Offset due to novation reserves			8,394,763
2798. Summary of remaining write-ins for Line 27 from overflow page	9,222,419	13,002,760	32,057,008
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(65,461,744)	5,366,061	23,036,649
5301. Deferred Ceding Allowance	(2,551,630)	(2,551,630)	(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)	(2,551,630)	(2,551,630)	(5,103,261)

STATEMENT AS OF JUNE 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	487,688,506	405,051,605	864,993,594
2. Net investment income	36,269,775	23,960,887	53,590,822
3. Miscellaneous income	4,238,592	4,260,279	8,437,821
4. Total (Lines 1 to 3)	528,196,873	433,272,771	927,022,237
5. Benefit and loss related payments	141,612,909	84,447,595	146,142,324
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(89,032)	(105,369)	(72,786)
7. Commissions, expenses paid and aggregate write-ins for deductions	(5,817,104)	192,623,030	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)	(5,309)	501	(1,358,641)
10. Total (Lines 5 through 9)	135,701,464	276,965,757	394,501,007
11. Net cash from operations (Line 4 minus Line 10)	392,495,409	156,307,014	532,521,231
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	114,948,872	171,239,534	288,338,526
12.2 Stocks	3,230,122	0	0
12.3 Mortgage loans	1,351,611	448,527	1,585,526
12.4 Real estate	0	0	0
12.5 Other invested assets	6,650,798	968,532	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	26,809,698	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	152,991,101	172,656,593	291,187,462
13. Cost of investments acquired (long-term only):			
13.1 Bonds	410,819,411	302,725,345	841,487,250
13.2 Stocks	2,312,700	101,700	101,700
13.3 Mortgage loans	78,650,000	60,324,250	119,739,250
13.4 Real estate	0	0	0
13.5 Other invested assets	26,514,003	17,879,309	63,247,859
13.6 Miscellaneous applications	53,697,515	7,099,011	7,567,719
13.7 Total investments acquired (Lines 13.1 to 13.6)	571,993,629	388,129,615	1,032,143,778
14. Net increase (or decrease) in contract loans and premium notes	(326,042)	(106,522)	(112,553)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(418,676,486)	(215,366,500)	(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	74,851	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(13,924,786)	8,677,301	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)	(13,849,935)	158,677,301	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)	(40,031,011)	99,617,815	(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)	14,791,199	194,266,041	54,822,210

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

20.0001.	0	0	0
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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	11,459,062	11,548,942	23,082,254
3. Ordinary individual annuities	470,438,088	386,404,944	819,008,157
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group	4,389,452	4,674,471	9,247,948
8. A & H - credit (group and individual)			0
9. A & H - other	19,728,348	22,033,219	42,906,395
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	506,014,950	424,661,576	894,244,754
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	506,014,950	424,661,576	894,244,754
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	506,014,950	424,661,576	894,244,754
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

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

1. Accounting Policies

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

For determining the Company’s solvency under the State of Connecticut’s insurance laws and regulations, the Department recognizes only statutory accounting practices prescribed or permitted by the state for determining and reporting financial condition and results of operations of the Company. The State of Connecticut has adopted the National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual, version effective January 1, 2001, (“NAIC SAP”) as a component of practices prescribed or permitted by the State of Connecticut. The Insurance Commissioner has the authority to prescribe or permit other specific practices that deviate from prescribed practices. As of June 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 #	June 30, 2022	December 31, 2021
NET INCOME					
(1) NLA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 32,630,256	\$ (123,820,415)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 32,630,256</u>	<u>\$ (123,820,415)</u>
SURPLUS					
(5) NLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 120,894,102	\$ 116,517,094
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 120,894,102</u>	<u>\$ 116,517,094</u>

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

No material changes

C. Accounting Policy

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

D. Going Concern

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

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

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 June 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	\$ 35,638,957
2. 12 months or longer	\$ 10,984,768
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	\$ 425,916,327
2. 12 months or longer	\$ 41,938,107

- 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 June 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 June 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 June 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

	Gross Amount Recognized	Amount Offset *	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	\$ 13,479,070	\$ 4,822,988	\$ 8,656,082
(2) Liabilities			
Derivatives	\$ 4,822,988	\$ 4,822,988	\$ -
	-	-	-

O.-R. No material changes

6. Joint Ventures, Partnerships and Limited Liability Companies

No material changes

7. Investment Income

No material changes

8. Derivative Instruments

No material changes

9. Income Taxes

No material changes

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

No material changes

11. Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston. 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 \$29.0 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	28,989,785	XXX	XXX

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

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

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

Membership Stock		1	2	Eligible for Redemption			
				3	4	5	6
		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 Fair Value	2 Carrying Value	3 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 June 30, 2022.
- b. Maximum Amount borrowed during the Reporting Period (Current Year):

	1 Total 2+3	2 General Account	3 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

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 JUNE 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 Stocks					
Industrial & Misc.	\$ -	\$ 1,328,952	\$ 8,477,447	\$ -	\$ 9,806,399
Total Bonds	-	1,328,952	8,477,447	-	9,806,399
Preferred Stocks					
Industrial & Misc.	\$ -	\$ -	\$ -	\$ -	\$ -
Total Preferred Stock	-	-	-	-	0
Common Stocks					
Parent, Subsidiaries & affiliates	\$ -	\$ -	\$ -	\$ -	\$ -
Industrial & Misc.	-	-	1,114,800	-	1,114,800
Total Common Stock	-	-	1,114,800	-	1,114,800
Other Long Term Assets					
Joint Venture- Common Stock Unaff	\$ -	\$ -	\$ -	\$ -	\$ -
Total Other Long Term Assets	-	-	-	-	-
Derivative assets					
Swaps	\$ -	\$ 6,751	\$ -	\$ -	\$ 6,751
Options	-	13,472,318	-	-	13,472,318
Total Derivatives	-	13,479,069	-	-	13,479,069
Separate account assets					
Total assets at fair value/NAV	\$ 4,716,636	\$ -	\$ -	\$ -	\$ 4,716,636
	\$ 4,716,636	\$ 14,808,021	\$ 9,592,247	\$ -	\$ 29,116,904
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ 23,873,231	\$ -	\$ -	\$ 23,873,231

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

Description	Beginning Balance at 04/01/2022	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 06/30/2022
a. Assets at fair value										
Perpetual Preferred stock										
Industrial and Misc	\$ -	\$ -	\$ -	\$ -	\$ -	-	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Bonds										
U.S. Governments										
Industrial and Misc	\$ 9,154,868	\$ 336,715	\$ -	\$ -	\$ (1,014,134)	\$ -	\$ -	\$ -	\$ -	\$ 8,477,449
Hybrid Securities	-	-	-	-	-	-	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	-
Total Bonds	9,154,868	336,715	-	-	(1,014,134)	-	-	-	-	8,477,449
Common Stock										
Industrial and Misc	\$ 402,100	\$ -	\$ -	\$ -	\$ -	\$ 2,312,700	\$ -	\$ (1,600,000)	\$ -	\$ 1,114,800
Parent, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	\$ -
Total Common Stocks	402,100	-	-	-	-	2,312,700	-	(1,600,000)	-	1,114,800
Separate account assets										
Total assets at fair value	\$ 9,556,968	\$ 336,715	\$ -	\$ -	\$ (1,014,134)	\$ 2,312,700	\$ -	\$ (1,600,000)	\$ -	\$ 9,592,249
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	\$ 1,537,402,946	\$ 1,751,251,650	\$ -	\$ 1,118,557,456	\$ 418,845,490	\$ -	\$ -
Common Stocks	1,114,800	1,114,800	-	-	1,114,800	-	-
Cash, short term and cash equivalents	14,790,107	14,791,199	14,790,107	-	-	-	-
Preferred Stocks	4,947,005	5,037,431	-	31,501	4,915,504	-	-
Surplus Debentures & Capco	850,718	947,356	-	850,718	-	-	-
Mortgage loans	233,207,705	252,964,931	-	-	233,207,705	-	-
Derivatives	(10,394,162)	8,656,082	-	(10,394,162)	-	-	-
Separate Account Assets	4,716,636	4,716,636	4,716,636	-	-	-	-
Total Assets	\$ 1,786,635,754	\$ 2,039,480,084	\$ 19,506,742	\$ 1,109,045,513	\$ 658,083,499	\$ -	\$ -

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

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

21. Other Items

- A. The Company had no unusual or infrequent items to record.
- B. The Company did not have any troubled debt restructurings during the reporting period.
- C. The Company did not have any other disclosures during the reporting period.

D.-I. No material changes

22. Events Subsequent

The Company has evaluated events subsequent to June 30, 2022, and through the financial statement issuance date of August 11, 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 June 30, 2022, \$7.9 million has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now \$33.2 million as a result of unpaid claims principally on the Guaranteed Renewable line of business. Therefore, there has been \$1.2 million of favorable prior year development since December 31, 2021. The difference in reserve adequacy is primarily due to a ceded coinsurance treaty and interest accrued on certain long duration reserves.

26. Intercompany Pooling Arrangements

No change

27. Structured Settlements

No change

28. Health Care Receivables

No change

29. Participating Policies

No material changes

30. Premium Deficiency Reserves

No material changes

31. Reserves for Life Contracts and Deposit-Type Contracts

No material changes

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

No material changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics:

No material changes

34. Premium and Annuity Considerations Deferred and Uncollected

No material changes

35. Separate Accounts

No material changes

36. Loss/Claim Adjustment Expenses

No material changes

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? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 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 Name of Entity	2 NAIC Company Code	3 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? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/24/2019
- 6.4 By what department or departments?
Connecticut Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (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.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 11,335,019 | \$ 12,026,335 |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 14,316,592 | \$ 13,303,201 |
| 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 | \$ 25,329,536 |
| 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? Yes [X] No [] N/A []
If no, attach a description with this statement.
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 JUNE 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 \$ 252,964,931
- 1.14 Total Mortgages in Good Standing \$ 252,964,931
- 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) \$ 252,964,931
- 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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF JUNE 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			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	214,728	3,811,428	(88,395)		3,937,760
2. Alaska	AK	L	5,334	6,342,759	11,045		6,359,138
3. Arizona	AZ	L	214,968	12,152,543	161,592		12,529,103
4. Arkansas	AR	L	180,387	2,082,287	216,594		2,479,268
5. California	CA	L	325,672	42,971,096	944,367		44,241,135
6. Colorado	CO	L	118,658	2,458,794	184,964		2,762,416
7. Connecticut	CT	L	68,659	12,214,004	33,958		12,316,621
8. Delaware	DE	L	26,184	1,542,158	22,809		1,591,151
9. District of Columbia	DC	L	18,148	233,180	4,723		256,051
10. Florida	FL	L	1,186,074	45,095,458	8,322,091		54,603,622
11. Georgia	GA	L	413,215	11,431,373	321,271		12,165,858
12. Hawaii	HI	L	(42,684)	6,062,424	(32,436)		5,987,304
13. Idaho	ID	L	29,451	3,315,408	77,609		3,422,469
14. Illinois	IL	L	508,379	10,324,851	1,196,436		12,029,667
15. Indiana	IN	L	297,056	11,694,432	770,716		12,762,205
16. Iowa	IA	L	213,462	5,486,070	371,764		6,071,296
17. Kansas	KS	L	168,489	3,160,467	81,657		3,410,612
18. Kentucky	KY	L	100,178	2,201,034	229,165		2,530,376
19. Louisiana	LA	L	179,549	1,879,609	218,510		2,277,668
20. Maine	ME	L	7,889	0	33,858		41,748
21. Maryland	MD	L	271,773	8,566,074	163,250		9,001,097
22. Massachusetts	MA	L	97,385	0	50,651		148,035
23. Michigan	MI	L	97,113	37,630,195	272,711		38,000,018
24. Minnesota	MN	L	183,069	3,284,759	34,637		3,502,465
25. Mississippi	MS	L	443,312	3,459,521	1,092,827		4,995,660
26. Missouri	MO	L	479,910	10,697,892	(203,752)		10,974,049
27. Montana	MT	L	16,720	2,881,904	66,354		2,964,978
28. Nebraska	NE	L	275,157	8,092,725	552,199		8,920,081
29. Nevada	NV	L	62,366	3,817,895	22,043		3,902,303
30. New Hampshire	NH	L	6,945	470,291	21,418		498,654
31. New Jersey	NJ	L	130,068	10,470,132	141,250		10,741,450
32. New Mexico	NM	L	33,714	8,455,018	35,206		8,523,938
33. New York	NY	N	102,188	1,364,071	194,822		1,661,081
34. North Carolina	NC	L	683,794	16,483,054	336,161		17,503,008
35. North Dakota	ND	L	12,502	505,093	255,563		773,158
36. Ohio	OH	L	617,404	21,513,249	908,691		23,039,344
37. Oklahoma	OK	L	232,594	5,182,977	244,592		5,660,164
38. Oregon	OR	L	98,947	1,925,625	(218,645)		1,805,926
39. Pennsylvania	PA	L	394,941	24,637,834	904,350		25,937,125
40. Rhode Island	RI	L	13,621	1,803,982	5,327		1,822,929
41. South Carolina	SC	L	529,453	9,611,029	389,757		10,530,239
42. South Dakota	SD	L	71,242	403,648	94,438		569,329
43. Tennessee	TN	L	263,115	15,247,228	231,371		15,741,713
44. Texas	TX	L	1,041,524	42,527,120	1,535,931		45,104,575
45. Utah	UT	L	41,067	8,752,411	25,544		8,819,022
46. Vermont	VT	L	7,943	80,000	7,171		95,114
47. Virginia	VA	L	429,507	11,320,881	1,276,970		13,027,359
48. Washington	WA	L	199,478	6,023,216	60,825		6,283,519
49. West Virginia	WV	L	46,801	765,500	54,800		867,101
50. Wisconsin	WI	L	197,263	19,000,338	1,254,581		20,452,182
51. Wyoming	WY	L	9,015	1,005,054	(591)		1,013,478
52. American Samoa	AS	N					0
53. Guam	GU	N	1,064				1,064
54. Puerto Rico	PR	N	4,445				4,445
55. U.S. Virgin Islands	VI	N			3,555		3,555
56. Northern Mariana Islands	MP	N					0
57. Canada	CAN	N					0
58. Aggregate Other Aliens	OT	XXX	2,674	0	2,122	0	4,796
59. Subtotal	XXX		11,331,909	470,438,088	22,898,427	0	504,668,424
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	1,070		833,988		835,058	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	11,332,979	470,438,088	23,732,415	0	505,503,482	0
96. Plus Reinsurance Assumed	XXX	3,087,939		4,442,319		7,530,258	
97. Totals (All Business)	XXX	14,420,918	470,438,088	28,174,734	0	513,033,740	0
98. Less Reinsurance Ceded	XXX	9,902,415	378,317,123	17,761,734		405,981,272	
99. Totals (All Business) less Reinsurance Ceded	XXX	4,518,503	92,120,965	10,413,000	0	107,052,468	0
DETAILS OF WRITE-INS							
58001. OTHER	XXX	2,674		2,122		4,796	
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	2,674	0	2,122	0	4,796	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.

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

**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 JUNE 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 JUNE 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 CFO 2022 LLC	DE			Nassau Life Insurance Company	100
Nassau CFO 2022 Fund LLC	DE		88-2400665	Nassau Life Insurance Company	50 ⁸
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 ⁹	CYM			GGC Opportunity Fund Management, L.P.	Contract
Financial American Holdings Corporation	DE		27-2822251	GGC Opportunity Fund Entities ¹⁰	87.6 ¹¹
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0 ¹²
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 ¹³	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC ¹⁴	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. ¹⁵	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company ¹⁶	10.0
Williston Enterprise Solutions & Technology, LLC	DE		45-2654474	Williston Financial Group LLC	100

⁸ PHL Variable Life Insurance Company owns the remaining 50%.

⁹ 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).

¹⁰ Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

¹¹ Three individuals own 12.37%. No one individual owns more than 10%.

¹² Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

¹³ Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.

¹⁴ WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

¹⁵ WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

¹⁶ Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

STATEMENT AS OF JUNE 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
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% ¹⁷
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
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

¹⁷ Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

STATEMENT AS OF JUNE 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
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 ¹⁸	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc.	CT		84-3620646	PHL Variable Insurance Company	100
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

12.4

¹⁸ GGC Fund III¹⁸ 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 JUNE 30, 2022 OF THE Nassau Life and Annuity Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.4736	GGC Group		94-3361271				Golden Gate Private Equity, Inc.	DE	NIA	David Dominik	Ownership	100.000	David Dominik		
.4736	GGC Group						GGC Fund III	CYM	NIA		Ownership	100.000			.910
.4736	GGC Group		98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
.4736	GGC Group		98-1269725				Nassau UK Ltd.	GBR	NIA	NRH, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Cayman Ltd.	CYM	NIA	Nassau UK Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Re (Cayman) Ltd.	CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik		.11
.4736	GGC Group						Magni Re Ltd.	CYM	IA	Westgate Delaware LLC	Contract		David Dominik		
.4736	GGC Group		47-5299012				Nassau Insurance Group Holdings GP, LLC	DE	UIP	Nassau Financial Group, GP Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group		38-3981572				Nassau Insurance Group Holdings, L.P.	DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik		
.4736	GGC Group		47-5128985				The Nassau Companies	DE	UDP	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	KS	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
.4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		47-3724102				Nassau Reinsurance LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2726475				NSRE BD Holdco LLC	DE	NIA	Nassau Reinsurance LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		81-0773412				Nassau Asset Management LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		26-4145792				Nassau CorAmerica LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		26-4145792				Nassau CorAmerica Loan Company LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		46-3781541				Nassau CorAmerica Advisors LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		35-2586068				Nassau Corporate Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NCC CLO Manager LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		82-4813430				NCC Management LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-1443085				Nassau Cayman Brac Holding Company	DE	NIA	Nassau Insurance Group Holdings, LP	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau TRF SPV Ltd.	CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau NAMCO Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau NAMCO Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Saybrus Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Saybrus Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		98-1421610				Nassau Financial Group GP Ltd.	CYM	UIP	Individuals	Ownership	100.000	David Dominik		
.4736	GGC Group		98-1421752				Nassau Financial Group, L.P.	CYM	UIP	Nassau Financial Group GP Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						PHL Delaware LLC	DE	NIA	PHL Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2559102				Nassau Alternative Investments LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2636471				Nassau Private Credit LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2670988				Nassau Private Credit Onshore Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group						Nassau Private Credit Master Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		98-1476251				Nassau Private Credit Offshore Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		83-1785900				Nassau CLO SPV-11 LLC	DE	NIA	The Nassau Companies of New York	Ownership	54.340	David Dominik		.12
.4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		.13
.4736	GGC Group		84-2253380				NPC SGP LLC	DE	NIA	Nassau Corporate Credit LLC	Contract		David Dominik		
.4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	VT	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
.4736	GGC Group		84-3366256				NAMCO Services LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2511417				Nassau 2019 CFO Fund LLC	DE	NIA	Nassau 2019 CFO LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						Westgate Delaware LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		84-3945103				Sunrise Re, Inc.	VT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group		84-3620646				Concord Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group						GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik		
.4736	GGC Group		98-1472055				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		.14
.4736	GGC Group		85-1213894				Nassau NCC Blocker (UK) Ltd.	CYM	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NCC Management (UK) Ltd.	GBR	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Corporate Credit (UK) LLP	GBR	NIA	Nassau NCC Blocker (UK) Ltd.	Ownership	99.000	David Dominik		.15
.4736	GGC Group						Nassau Re/Imagine LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.4736	GGC Group		13-2608329				Foresters Financial Holding Company	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		32-0642679				19th Street Palm Harbor LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CoAmerica 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		16
.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 CoAmerica 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 CoAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	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 OF22 SPV LLC	DE	NIA	Nassau Re (Cayman) Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau CFO 2022 LLC	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		88-2400665				Nassau CFO 2022 Fund LLC	DE	NIA	Nassau Life Insurance Company	Ownership	50.000	David Dominik		17
.4736	GGC Group						Polasek SPE 1002943 LLC	DE	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%.

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

Asterisk	Explanation
2	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P. (#98-0572954); (iv) GGCOF Third Party Co Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
3	Three individuals own 12.37%. No one individual owns more than 10%.
4	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
5	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
6	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
7	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
8	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
9	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
10	Percentage represents the aggregate ownership among the GGC Fund III entities.
11	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
12	Current and former employees of The Nassau Companies of New York, and its affiliates own 42.88%.
13	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
14	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC.
15	NCC Management (UK) Ltd. owns 1%.
16	GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
17	PHL Variable Life Insurance Company owns the remaining 50%.

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
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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]	

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	9,222,419	13,002,760	32,057,008
2797. Summary of remaining write-ins for Line 27 from overflow page	9,222,419	13,002,760	32,057,008

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 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)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 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	78,650,000	119,739,250
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	2,088
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	1,351,611	1,585,526
8. Deduct amortization of premium and mortgage interest points and commitment fees	23,361	41,065
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	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)	253,449,230	176,174,201
12. Total valuation allowance	(484,298)	(352,348)
13. Subtotal (Line 11 plus Line 12)	252,964,932	175,821,853
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	252,964,932	175,821,853

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 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	10,249,406	40,418,675
2.2 Additional investment made after acquisition	16,264,597	22,829,184
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	30	120
5. Unrealized valuation increase (decrease)	6,754,064	1,490,039
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	6,650,798	1,255,728
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	500,000	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	103,680,282	77,562,984
12. Deduct total nonadmitted amounts	798,234	804,527
13. Statement value at end of current period (Line 11 minus Line 12)	102,882,048	76,758,457

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 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	410,125,922	834,584,967
3. Accrual of discount	(237,454)	4,649,175
4. Unrealized valuation increase (decrease)	(4,453,797)	348,207
5. Total gain (loss) on disposals	(283,943)	7,931,522
6. Deduct consideration for bonds and stocks disposed of	112,053,397	294,578,218
7. Deduct amortization of premium	401,221	8,375,547
8. Total foreign exchange change in book/adjusted carrying value	(179,296)	8,800
9. Deduct current year's other than temporary impairment recognized	1,288,721	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)	1,770,707,082	1,479,478,990
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,770,707,082	1,479,478,990

STATEMENT AS OF JUNE 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)	875,250,104	79,784,896	29,452,331	(2,560,861)	875,250,104	923,021,808	0	768,185,355
2. NAIC 2 (a)	678,492,732	57,640,561	18,233,324	4,264,352	678,492,732	722,164,322	0	596,291,616
3. NAIC 3 (a)	70,439,282	2,072,279	717,200	165,207	70,439,282	71,959,568	0	67,011,170
4. NAIC 4 (a)	20,621,908	1,278,067	13,624	(1,208,335)	20,621,908	20,678,016	0	18,379,655
5. NAIC 5 (a)	3,543,204	0	4,668	(203,867)	3,543,204	3,334,670	0	2,277,032
6. NAIC 6 (a)	11,792,557	0	0	(1,699,291)	11,792,557	10,093,265	0	6,317,832
7. Total Bonds	1,660,139,787	140,775,803	48,421,147	(1,242,794)	1,660,139,787	1,751,251,650	0	1,458,462,660
PREFERRED STOCK								
8. NAIC 1	5,000,000	0	0	0	5,000,000	5,000,000	0	5,000,000
9. NAIC 2	1,727,031	0	1,650,000	(39,600)	1,727,031	37,431	0	1,797,568
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	6,727,031	0	1,650,000	(39,600)	6,727,031	5,037,431	0	6,797,568
15. Total Bonds and Preferred Stock	1,666,866,818	140,775,803	50,071,147	(1,282,394)	1,666,866,818	1,756,289,080	0	1,465,260,229

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

NAIC 1 \$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	Premium	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

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

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	35,465,706
2. Cost Paid/(Consideration Received) on additions	16,291,817
3. Unrealized Valuation increase/(decrease)	(36,221,671)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	1,899,641
6. Considerations received/(paid) on terminations	8,780,411
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)	8,655,082
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,655,082

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 JUNE 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.....	8,655,966
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).....	8,655,966
4. Part D, Section 1, Column 6.....	13,479,069
5. Part D, Section 1, Column 7.....	(4,822,987)
6. Total (Line 3 minus Line 4 minus Line 5).....	(116)
	Fair Value Check
7. Part A, Section 1, Column 16.....	(10,394,278)
8. Part B, Section 1, Column 13.....	
9. Total (Line 7 plus Line 8).....	(10,394,278)
10. Part D, Section 1, Column 9.....	13,478,950
11. Part D, Section 1, Column 10.....	(23,873,231)
12. Total (Line 9 minus Line 10 minus Line 11).....	3
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	2,192,430
14. Part B, Section 1, Column 20.....	
15. Part D, Section 1, Column 12.....	2,195,705
16. Total (Line 13 plus Line 14 minus Line 15).....	(3,275)

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

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	14,150	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	22,012	729,013,887
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,383,164	4,491,026
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	4,383,164	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 JUNE 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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
10204	Oshkosh		WI		04/06/2022	3.900	5,400,000	0	8,200,000
10206	El cajon		CA		05/11/2022	3.920	11,700,000	0	19,850,000
10207	Littleton		CO		04/20/2022	3.810	11,000,000	0	20,200,000
10209	Clearwater		FL		05/04/2022	3.680	6,600,000	0	13,650,000
10211	Charlotte		NC		06/29/2022	5.460	11,300,000	0	0
10215	Hanahan		SC		06/09/2022	4.400	5,000,000	0	9,550,000
0599999. Mortgages in good standing - Commercial mortgages-all other							51,000,000	0	71,450,000
0899999. Total Mortgages in good standing							51,000,000	0	71,450,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							51,000,000	0	71,450,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
10149	Ventura	CA		05/29/2020		40,942	0	(196)	0	0	(196)	0	40,746	40,746	0	0	0	
10151	Cincinnati	OH		07/16/2020		55,201	0	(242)	0	0	(242)	0	54,959	54,959	0	0	0	
10153	Pearland	TX		07/30/2020		22,231	0	(91)	0	0	(91)	0	22,140	22,140	0	0	0	
10168	Phoenixville	PA		02/24/2021		18,688	0	(86)	0	0	(86)	0	18,601	18,601	0	0	0	
10166	Panama City	FL		02/25/2021		47,351	0	(226)	0	0	(226)	0	47,126	47,126	0	0	0	
10170	Milwaukee	WI		03/04/2021		94,859	0	(431)	0	0	(431)	0	94,427	94,427	0	0	0	
10172	Milwaukee	WI		03/04/2021		53,457	0	(259)	0	0	(259)	0	53,199	53,199	0	0	0	
10173	Milwaukee	WI		03/04/2021		46,775	0	(226)	0	0	(226)	0	46,549	46,549	0	0	0	
10171	Milwaukee	WI		03/04/2021		54,348	0	(263)	0	0	(263)	0	54,085	54,085	0	0	0	
10181	Columbia	SC		07/01/2021		94,612	0	0	0	0	0	0	94,612	94,612	0	0	0	
10179	Salt Lake City	UT		06/02/2021		65,878	0	0	0	0	0	0	65,878	65,878	0	0	0	
10185	Seattle	WA		08/27/2021		32,605	0	0	0	0	0	0	32,605	32,605	0	0	0	
10200	Aberdeen Proving Grounds	MD		02/03/2022		0	0	0	0	0	0	0	18,810	18,810	0	0	0	
10199	Aberdeen Proving Grounds	MD		02/03/2022		0	0	0	0	0	0	0	20,631	20,631	0	0	0	
NSRE10202	Navarre	FL		01/27/2022		0	0	0	0	0	0	0	39,539	39,539	0	0	0	
10203	Livonia	MI		03/16/2022		0	0	0	0	0	0	0	15,609	15,609	0	0	0	
0299999. Mortgages with partial repayments							626,947	0	(2,020)	0	0	(2,020)	0	719,516	719,516	0	0	0
0599999 - Totals							626,947	0	(2,020)	0	0	(2,020)	0	719,516	719,516	0	0	0

STATEMENT AS OF JUNE 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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V		01/24/2020	2	0	31,050	0	597,510	0.154
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP		06/29/2020		0	1,189,514	0	336,900	0.990
	SAGEVIEW III LP		CYM	SAGEVIEW III LP		06/29/2020	1	0	1,206,011	0	3,934,194	1.335
	AQUILINE FINANCIAL SERVICES FUND IV LP		CYM	AQUILINE FINANCIAL SERVICES FUND IV LP		07/13/2020	1	0	234,871	0	483,807	0.196
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP		12/07/2020	1	0	76,133	0	431,583	0.141
	GRYPHON MEZZANINE PARTNERS II LP		DE	GRYPHON MEZZANINE PARTNERS II LP		12/20/2019	2	0	14,088	0	103,742	5.544
	GCG INVESTORS V		DE	GCG Investors V GP, LLC		10/14/2020	2	0	584,654	0	1,179,524	1.071
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.		03/05/2021		0	88,568	0	3,136,432	0.136
	CENTER OAK EQUITY FUND II		US	CENTER OAK EQUITY FUND II		05/25/2021	1	0	389,278	0	6,880,853	1.449
	CRESCENT DIRECT LENDING FUND III		DE	CDL Fund III GP, LLC		08/19/2021		0	253,957	0	3,707,895	4.950
	CASTLELAKE INCOME OPPORTUNITIES II LP		US	Castlelake, L.P.		12/27/2021		0	2,460,414	0	6,531,497	1.680
	STERLING INVESTMENT PARTNERS IV LP		DE	Sterling Investment Partners Management		02/01/2022	1	0	138,007	0	4,931,879	1.126
	WINDROSE HEALTH INVESTORS VI LP		DE	WindRose Health Investors VI GP LP		03/09/2022	1	0	26,878	0	6,703,936	0.661
	CARLYLE INFRASTRUCTURE CREDIT FUND LP		US	CARLYLE INFRASTRUCTURE CREDIT FUND LP		04/19/2022		698,164	766,840	0	784,996	3.873
	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP		06/01/2022		48,870	0	0	1,451,130	0.809
	Gainline Equity Fund II		US	Gainline Capital Partners LP		06/16/2022	1	1,659,086	0	0	13,340,914	4.709
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		12/29/2021	1	0	289,333	0	4,401,064	4.074
1999999	Joint Venture Interests - Common Stock - Unaffiliated							2,406,120	7,747,596	0	58,937,856	XXX
	NCA REALTY FUND I LP		US	NCA Realty Partners		12/14/2021	10	0	5,813,131	0	3,447,677	20.000
2199999	Joint Venture Interests - Real Estate - Unaffiliated							0	5,813,131	0	3,447,677	XXX
4899999	Total - Unaffiliated							2,406,120	13,560,727	0	62,385,533	XXX
4999999	Total - Affiliated							0	0	0	0	XXX
5099999	Totals							2,406,120	13,560,727	0	62,385,533	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value							15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020	06/30/2022	460,368	0	0	0	0	0	0	460,368	460,368	0	0	0	131,929	
	CASTLELAKE INCOME OPPORTUNITIES II LP		US	Castlelake, L.P.	12/27/2021	06/30/2022	23,216	0	0	0	0	0	0	23,216	23,216	0	0	0	46,677	
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.	03/05/2021	06/07/2022	64,614	0	0	0	0	0	0	64,614	64,614	0	0	0	153,302	
	BALANCE POINT LLC		DE	BALANCE POINT LLC	10/14/2021	06/30/2022	113,265	0	0	0	0	0	0	0	0	0	0	0	113,265	
	GCG INVESTORS V AGGREGATOR LLC (OGLE)		DE	GCG INVESTORS V AGGREGATOR LLC (OGLE)	09/02/2021	06/30/2022	97,684	0	0	0	0	0	0	0	0	0	0	0	97,684	
	GRYPHON MEZZANINE PARTNERS II LP		DE	GRYPHON MEZZANINE PARTNERS II LP	12/20/2019	06/30/2022	4,399	0	0	0	0	0	0	0	0	0	0	0	4,399	
1999999	Joint Venture Interests - Common Stock - Unaffiliated						763,546	0	0	0	0	0	0	548,198	548,198	0	0	0	547,256	
	NCA REALTY FUND I LP		US	NCA Realty Partners	12/14/2021	06/15/2022	629,793	0	0	0	0	0	0	629,793	629,793	0	0	0	0	
2199999	Joint Venture Interests - Real Estate - Unaffiliated						629,793	0	0	0	0	0	0	629,793	629,793	0	0	0	0	
4899999	Total - Unaffiliated						1,393,339	0	0	0	0	0	0	1,177,991	1,177,991	0	0	0	547,256	

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STATEMENT AS OF JUNE 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	
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							1,393,339	0	0	0	0	0	0	0	1,177,991	1,177,991	0	0	0	547,256

STATEMENT AS OF JUNE 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
49602*-AA-7	County of Kings (Hanford, CA) CTL Cert 4		05/05/2022	WATERWAY CAPITAL LLC		3,636,928	3,604,428	0	1.D Z
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					3,636,928	3,604,428	0	XXX
001814-CF-7	ANR Pipeline 2022-1		05/26/2022	Not Available		9,000,000	9,000,000	0	2.B Z
00206R-HJ-4	AT&T INC		04/12/2022	NATIONAL FINL SVCS CORP		1,829,936	1,775,000	9,223	2.B FE
031162-DB-3	AMGEN INC		04/12/2022	US BANCORP INVESTMENTS INC		1,836,718	2,050,000	5,544	2.A FE
05552F-BE-6	BBOMS 2022-C15 AS - CMBS		03/23/2022	BARCLAYS CAPITAL INC FIXED INC		(503,439)	(500,000)	(625)	1.A FE
133131-AX-0	CAMDEN PROPERTY TRUST		04/12/2022	MORGAN STANLEY CO		965,070	1,000,000	9,013	1.G FE
14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT FUND LP No		06/01/2022	Direct		3,071,781	3,067,359	(4,422)	2.C PL
14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT FUND LP No		04/19/2022	Direct		2,788,232	2,792,654	4,422	Z
14313#-AB-5	CARLYLE INFRASTRUCTURE CREDIT FUND LP No		04/19/2022	Not Available		1,163,606	1,163,606	0	Z
14313#-AB-5	CARLYLE INFRASTRUCTURE CREDIT FUND LP No		06/01/2022	Not Available		1,278,067	1,278,067	0	4.A PL
196801-B*-4	Colorcon, Inc. 4.07% Senior Notes due 6/		06/29/2022	Not Available		7,000,000	7,000,000	0	2.B Z
225740-AA-7	Crescent Direct Lending Fund III Note Fe		05/26/2022	Direct		1,015,826	1,015,826	0	2.B PL
24461B-AC-1	DPATH 221 A2 - CDO	C.	04/18/2022	PERSHING LLC		10,000,000	10,000,000	0	1.A FE
381738-AL-7	GOCAP 61 B2 - CDO		05/31/2022	Bank of New York/Natixis, New		9,000,000	9,000,000	0	1.C FE
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		05/04/2022	Direct		126,795	126,795	0	2.A PL
40441T-AD-1	HPEFS 222 B - ABS		05/17/2022	Bank of America Securities		2,999,816	3,000,000	0	1.C FE
40441T-AE-9	HPEFS 222 C - ABS		05/17/2022	Bank of America Securities		3,949,333	3,950,000	0	1.F FE
438516-BU-9	HONEYWELL INTERNATIONAL INC		04/12/2022	Bank of America Securities		1,945,175	2,025,000	8,961	1.F FE
46647P-AM-8	JPMORGAN CHASE & CO		04/12/2022	Bank of America Securities		3,873,252	3,950,000	31,186	1.F FE
52608J-AB-1	LFT 221 B - ABS		06/22/2022	CITIGROUP GLOBAL MARKETS INC.		4,998,517	5,000,000	0	1.B FE
55281Q-AE-6	MFCLO VIII COM - CDO		04/01/2022	NATIXIS		(1,103,898)	(1,103,898)	0	2.A
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C.	04/12/2022	Bank of America Securities		1,934,876	2,125,000	8,714	1.G FE
61034U-AC-9	MOIML 10R A2R - CDO		04/22/2022	DEUTSCHE BANK SECURITIES, INC.		12,000,000	12,000,000	0	1.D Z
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (IOI), L		06/14/2022	Direct		262,234	262,234	0	1.G PL
68267H-AC-1	OMFIT 22S1 C - ABS		04/21/2022	CITIGROUP GLOBAL MARKETS INC.		5,998,451	6,000,000	0	1.F FE
68378N-AB-6	OPTN 22A B - ABS		05/19/2022	JEFFERIES & COMPANY, INC.		3,897,846	4,000,000	0	1.G FE
69121B-AC-8	OR 7 A2 - CDO		06/24/2022	SG AMERICAS SECURITIES, LLC		7,000,000	7,000,000	0	1.D Z
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVICES		05/05/2022	JP MORGAN SECS INC. - FIXED INCOME		3,875,000	3,875,000	0	1.C FE
74101#-AC-3	Presidio Finance LLC - ABS		05/20/2022	GUGGENHEIM SECURITIES LLC		0	0	0	3.C PL
75101#-AE-6	Raisa Funding I, LLC Class C - ABS		06/13/2022	Not Available		5,000,000	5,000,000	0	2.B Z
76912*-AA-5	Riverside Energy Michigan ABS I 05-2037		04/21/2022	Guggenheim Securities LLC		14,995,958	15,000,000	4,042	2.B Z
85253#-AL-5	STAG Industrial Senior Unsecured Gtd Nts		06/28/2022	US BANCORP		6,000,000	6,000,000	0	2.B Z
86172*-AA-9	Stone Point Credit Corporation 2022-1		05/19/2022	Not Available		4,000,000	4,000,000	0	2.B Z
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC		04/12/2022	Bank of America Securities		1,471,785	1,475,000	0	2.B FE
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO		04/12/2022	Bank of America Securities		955,833	950,000	2,678	2.A FE
PRV002-60-0	Paradise WH Sub I, Ltd, Class B (NPC - H		04/22/2022	Not Available		2,000,000	2,000,000	0	2.B Z
PRV002-61-8	Paradise WH Sub I, Ltd, Class C (NPC - H		04/18/2022	Direct		1,500,000	1,500,000	0	3.B Z
PRV002-87-3	Audax MZ V Rated Feeder - 8% Note		05/13/2022	Direct		439,828	439,828	0	2.B Z
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					136,566,597	137,217,471	78,735	XXX
71902E-20-8	NASSAU COMPANIES OF NEW YORK		04/20/2022	Various		572,279	770,150	6,396	3.B FE
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					572,279	770,150	6,396	XXX
2509999997	Total - Bonds - Part 3					140,775,803	141,592,049	85,130	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					140,775,803	141,592,049	85,130	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
ABB994-90-1	FEDERAL HOME LOAN BANK CAPITAL STOCK		05/17/2022	Direct		23,127,000	2,312,700	0	0
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					2,312,700	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					2,312,700	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					2,312,700	XXX	0	XXX

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STATEMENT AS OF JUNE 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
5999999999. Total - Preferred and Common Stocks						2,312,700	XXX	0	XXX
6009999999 - Totals						143,088,503	XXX	85,130	XXX

STATEMENT AS OF JUNE 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
312910-UP-5	FHR 1303 L - CMO/RMBS		06/15/2022	Paydown		155	155	178	156	0	(1)	0	(1)	0	155	0	0	0	5	06/15/2022	1.A
3132GR-BV-8	FH 006884 - RMBS		06/01/2022	Paydown		23,974	23,974	24,662	24,499	0	(525)	0	(525)	0	23,974	0	0	0	327	03/01/2042	1.A
313398-MB-9	FHR 2323G ZL - CMO/RMBS		06/01/2022	Paydown		3,800	3,800	3,527	3,598	0	202	0	202	0	3,800	0	0	0	100	07/15/2031	1.A
31358P-HV-2	FNR 69235 EB - CMO/RMBS		06/27/2022	Paydown		53	53	59	49	0	4	0	4	0	53	0	0	0	2	07/25/2022	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						27,982	27,982	28,427	28,302	0	(320)	0	(320)	0	27,982	0	0	0	433	XXX	XXX
00206R-HJ-4	AT&T INC		05/18/2022	CREDIT SUISSE SECURITIES (USA)		1,777,485	1,775,000	1,829,936	0	0	(682)	0	(682)	0	1,829,255	0	(51,770)	(51,770)	16,729	03/01/2029	2.B FE
008065-A#-1	AEROVIAS DE MEXICO (AEROMEXICO) FLT 09-2	C	06/30/2022	Paydown		178,528	178,528	178,528	177,249	0	1,279	0	1,279	0	178,528	0	0	0	3,514	09/30/2024	2.B PL
008684-AA-0	AHMA 2006-6 A1A - CMO/RMBS		06/27/2022	Paydown		19,253	16,803	11,972	11,342	0	7,911	0	7,911	0	19,253	0	0	0	34	12/25/2046	1.D FM
02150X-AA-9	CWALT 2007-HY8C A1 - RMBS		06/27/2022	Paydown		25,095	25,095	22,789	22,887	0	2,208	0	2,208	0	25,095	0	0	0	54	09/25/2037	1.A FM
031162-DB-3	AMGEN INC		05/18/2022	Bank of America Securities		1,771,713	2,050,000	1,836,718	0	0	2,905	0	2,905	0	1,839,623	0	(67,910)	(67,910)	8,832	08/15/2028	2.A FE
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		05/10/2022	MARKETAXESS		269,855	275,000	265,259	266,341	0	153	0	153	0	266,493	0	3,362	3,362	10,017	02/01/2036	2.B FE
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/18/2022	PERSHING LLC		1,030,610	1,000,000	1,006,350	1,005,208	0	(180)	0	(180)	0	1,005,028	0	25,582	25,582	40,289	01/23/2031	2.B FE
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		05/10/2022	WELLS FARGO SECURITIES		55,536	60,000	69,486	68,937	0	(95)	0	(95)	0	68,843	0	(13,307)	(13,307)	2,151	02/01/2044	2.B FE
03768R-AL-0	APID XXXII C - CDO	C	05/09/2022	Barclays Capital		1,693,125	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(56,875)	(56,875)	26,299	01/20/2033	1.F FE
05565E-BL-8	BMW US CAPITAL LLC		05/18/2022	PERSHING LLC		1,231,763	1,250,000	1,312,725	0	0	(925)	0	(925)	0	1,311,800	0	(80,037)	(80,037)	31,701	04/09/2030	1.F FE
05578D-AG-7	BPOE SA	C	05/05/2022	JP MORGAN SECS INC, - FIXED INCOME		1,739,438	1,725,000	1,850,606	1,759,586	0	(5,154)	0	(5,154)	0	1,754,432	0	(14,994)	(14,994)	39,100	04/15/2024	1.E FE
07131A-AE-4	BATLIN XV C - CDO	C	05/09/2022	PERSHING LLC		1,458,450	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(41,550)	(41,550)	3,020	01/18/2033	1.F FE
11135F-AZ-4	BROADCOM INC		04/27/2022	Call @ 104.26		677,690	650,000	645,197	646,988	0	214	0	214	0	647,201	0	30,489	30,489	14,964	04/15/2026	2.C FE
12510H-AQ-3	CAUTO 221 A2 - ABS		06/15/2022	Paydown		17,500	17,500	17,498	17,498	0	2	0	2	0	17,500	0	0	0	105	03/15/2052	1.E FE
125523-AH-3	CIGNA CORP		05/10/2022	CITIGROUP GLOBAL MARKETS INC		452,673	450,000	449,444	449,603	0	18	0	18	0	449,621	0	3,052	3,052	11,211	10/15/2028	2.A FE
12640B-HR-7	CSX CORP		05/10/2022	Bank of America Securities		23,855	30,000	29,039	29,082	0	7	0	7	0	29,089	0	(5,234)	(5,234)	656	09/15/2049	2.A FE
12668B-ZH-8	CWALT 2006-13T1 A11 - CMO/RMBS		06/01/2022	Paydown		17	1,000	790	663	530	(1,176)	0	(646)	0	17	0	0	0	25	05/25/2036	1.D FM
12712B-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		06/20/2022	Paydown		3,529	3,529	3,635	3,631	0	(102)	0	(102)	0	3,529	0	0	0	73	04/20/2044	1.F
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376		06/15/2022	Paydown		19,559	19,559	19,559	19,559	0	0	0	0	0	19,559	0	0	0	275	08/15/2040	1.B
12720B-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376		06/15/2022	Paydown		26,881	26,881	26,881	26,881	0	0	0	0	0	26,881	0	0	0	378	08/15/2035	1.B
13343A-AA-8	CAMERON LNG LLC		05/18/2022	Bank of America Securities		1,203,242	1,350,000	1,285,578	0	0	798	0	798	0	1,286,376	0	(83,135)	(83,135)	13,494	07/15/2031	1.G FE
152314-EL-0	CXHE 2002-A AF6 - RMBS		06/01/2022	Paydown		343	343	339	341	0	2	0	2	0	343	0	0	0	8	01/25/2032	1.A FM
191216-CQ-1	COCA-COLA CO		05/18/2022	Bank of America Securities		1,378,545	1,425,000	1,415,852	1,416,259	0	62	0	62	0	1,416,321	0	(37,776)	(37,776)	38,903	03/25/2050	1.E FE
20030N-CQ-1	COMCAST CORP		05/10/2022	MORGAN STANLEY CO		981,850	1,000,000	999,180	999,294	0	5	0	5	0	999,299	0	(17,449)	(17,449)	26,764	10/15/2040	1.G FE
200474-BB-9	COMM 2015-LC19 A3 - CMBS		04/01/2022	Paydown		78,017	78,017	78,796	78,248	0	(231)	0	(231)	0	78,017	0	0	0	765	02/12/2048	1.A
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		05/05/2022	Securities		997,950	1,000,000	1,034,030	1,010,585	0	(1,332)	0	(1,332)	0	1,009,252	0	(11,302)	(11,302)	24,167	09/09/2024	1.F FE
225740-AA-7	Crescent Direct Lending Fund III Note Fe		05/26/2022	Call @ 100.00		48,620	48,620	48,620	48,620	0	0	0	0	0	48,620	0	0	0	373	01/29/2031	2.B PL
233046-AQ-4	DNKN 211 A22 - RMBS		05/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	109	11/20/2051	2.B FE
24582B-AA-2	Delaware Basin Residue, LLC		06/30/2022	Paydown		75,570	75,570	75,570	75,570	0	0	0	0	0	75,570	0	0	0	1,597	09/30/2036	2.B PL
255125-AB-2	DECP3 PP 1 A2 - ABS		06/28/2022	Paydown		637,926	637,926	637,581	637,581	0	345	0	345	0	637,926	0	0	0	8,802	04/20/2039	2.B Z
25512B-AA-4	Diversified ABS Phase IV LLC - ABS		06/28/2022	Paydown		315,640	315,640	315,640	315,640	0	0	0	0	0	315,640	0	0	0	3,732	03/02/2037	2.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		04/25/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	92	10/25/2049	2.A FE
26923#-AA-7	National Oceanic & Atmospheric Admin.		06/15/2022	Paydown		21,171	21,171	21,171	21,171	0	0	0	0	0	21,171	0	0	0	372	11/15/2030	1.B PL
27004#-AA-3	EAGLE RIDER HOLDING, INC. TL FLT 12-2022		06/30/2022	Paydown		2,240	2,240	2,217	2,235	0	5	0	5	0	2,240	0	0	0	72	12/18/2022	4.A PL
29426B-BB-8	DOD MHS DEFENSE HEALTH AGENCY		04/27/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	10,449	04/27/2023	1.D
29426B-BB-8	DOD MHS DEFENSE HEALTH AGENCY		04/27/2022	Paydown		253,893	253,893	253,893	253,893	0	0	0	0	0	253,893	0	0	0	0	04/27/2023	1.D Z
36260#-AA-3	GSRP Portfolio II LLC		06/30/2022	Paydown		9,676	9,676	9,676	9,676	0	0	0	0	0	9,676	0	0	0	162	06/29/2046	2.C PL
36361X-AG-9	GALL 2018-1, SSN - CDO		04/21/2022	Paydown		73,428	73,428	73,428	71,769	0	1,659	0	1,659	0	73,428	0	0	0	104	01/21/2028	1.E
378272-AV-0	GLENCORE FUNDING LLC		05/18/2022	PERSHING LLC		987,850	1,000,000	996,710	997,511	0	110	0	110	0	997,621	0	(9,771)	(9,771)	33,448	03/12/2029	2.A FE
38061L-AA-7	GLDKR 14A A - ABS		06/15/2022	Paydown		4,254	4,254	4,253	4,261	0	(8)	0	(8)	0	4,254	0	0	0	57	03/17/2031	1.F FE
39538R-AB-5	GPMF 2005-AR1 A2 - CMO/RMBS		06/27/2022	Paydown		12,602	12,602	10,995	10,755	0	1,847	0	1,847	0	12,602	0	0	0	39	06/25/2045	1.D FM

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STATEMENT AS OF JUNE 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
39949#-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS		06/15/2022	Paydown		2,029	2,029	2,029	2,029	0	0	0	0	0	2,029	0	0	0	36	10/15/2047	1.E PL
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		06/15/2022	Paydown		612	612	612	612	0	0	0	0	0	612	0	0	0	12	02/15/2051	2.A PL
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		06/29/2022	Call @ 100.00		29,695	29,695	29,695	29,695	0	0	0	0	0	29,695	0	0	0	734	10/10/2029	2.A PL
40390P-AB-4	High River Resources, LLC - Class B - AB		06/21/2022	Paydown		307,640	307,700	304,414	304,417	0	3,223	0	3,223	0	307,640	0	0	0	11,593	12/20/2036	3.B Z
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		06/10/2022	Paydown		7,575	7,575	7,575	7,575	0	(1)	0	(1)	0	7,575	0	0	0	134	08/10/2042	1.E
41161P-MG-5	HVILT 2005-3 A1A - CMO/RMBS		06/21/2022	Paydown		41,096	41,096	37,449	37,368	0	3,728	0	3,728	0	41,096	0	0	0	136	06/19/2035	1.A FM
438516-BU-9	HONEYWELL INTERNATIONAL INC		05/18/2022	FIXED INC		1,871,019	2,025,000	1,945,175	0	0	939	0	939	0	1,946,114	0	(75,095)	(75,095)	14,276	08/15/2029	1.F FE
45254N-PU-5	IMM 2005-5 A1 - RMBS		06/27/2022	Paydown		8,577	8,577	7,688	7,648	0	929	0	929	0	8,577	0	0	0	36	08/25/2035	1.A FM
45661E-AV-6	INDX 2006-AR4 A1A - RMBS		06/27/2022	Paydown		57,322	57,322	49,942	51,701	0	5,621	0	5,621	0	57,322	0	0	0	171	05/25/2046	1.A FM
45669A-AA-2	INDA 2007-AR1 1A1 - CMO/RMBS		06/01/2022	Paydown		17,029	14,471	13,349	12,034	0	4,995	0	4,995	0	17,029	0	0	0	160	03/25/2037	1.D FM
456837-AU-7	ING GROEP NV	C	05/20/2022	CREDIT SUISSE SECURITIES (USA)		458,595	500,000	499,665	499,746	0	22	0	22	0	499,768	0	(41,173)	(41,173)	6,281	07/01/2026	1.G FE
48262#-AA-6	Veyron/KDP III 4.43% due 3/31/2037		06/15/2022	Paydown		19,332	19,332	19,332	19,332	0	0	0	0	0	19,332	0	0	0	63	03/31/2037	2.B Z
48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034		06/15/2022	Paydown		19,356	19,356	19,356	19,356	0	0	0	0	0	19,356	0	0	0	300	12/31/2034	2.B
50188W-AE-8	LCM XX AR - CDO		04/20/2022	Paydown		8,784	8,784	8,465	8,566	0	217	0	217	0	8,784	0	0	0	55	10/20/2027	1.A FE
52107Q-AJ-4	LAZARD GROUP LLC		05/10/2022	MARKETAXESS		492,615	500,000	495,395	496,701	0	150	0	150	0	496,851	0	(4,236)	(4,236)	14,438	09/19/2028	2.A FE
54319Q-AB-8	LTRAN III A2 - ABS		06/15/2022	Paydown		11,945	11,945	12,203	12,138	0	(193)	0	(193)	0	11,945	0	0	0	242	01/17/2045	1.F FE
55281Q-AE-6	MCFOLO VIII COM - CDO		04/18/2022	Paydown		158,065	158,065	157,907	155,571	0	2,494	0	2,494	0	158,065	0	0	0	0	07/18/2030	2.A
55646#-AA-8	MADERA COUNTY CA - MBS		06/15/2022	Paydown		6,017	6,017	6,077	6,069	0	(52)	0	(52)	0	6,017	0	0	0	115	10/15/2044	1.D
55952Y-AR-8	MAGNE 8RR BR2 - CDO	C	05/05/2022	Bank of America		4,434,750	4,500,000	3,960,000	4,092,300	0	30,907	0	30,907	0	4,123,207	0	311,543	311,543	45,851	04/15/2031	1.C FE
57636Q-AQ-7	MASTERCARD INC		05/10/2022	Securities		159,254	175,000	174,258	174,291	0	5	0	5	0	174,296	0	(15,043)	(15,043)	4,192	03/26/2050	1.E FE
576429-AA-2	MARM 2007-2 A1 - RMBS		06/27/2022	Paydown		37,289	37,289	33,350	33,802	0	3,487	0	3,487	0	37,289	0	0	0	88	03/25/2047	1.A FM
59156R-AP-3	METLIFE INC		05/10/2022	Securities		75,549	75,000	89,393	87,338	0	(355)	0	(355)	0	86,983	0	(11,434)	(11,434)	1,933	12/15/2066	2.B FE
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	05/10/2022	JPMORGAN CHASE BANK		1,882,801	2,125,000	1,934,876	0	2,387	0	2,387	0	1,937,264	0	(44,462)	(44,462)	11,099	07/09/2027	1.G FE	
61034L-AE-5	MCMLL VI COM - CDO	C	04/15/2022	Paydown		23,253	23,253	23,028	22,755	0	499	0	499	0	23,253	0	0	0	0	04/15/2030	2.B
61034W-AE-1	MCMLL X C - CDO	C	05/20/2022	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,867	08/20/2031	1.F FE
617446-BN-2	MORGAN STANLEY		05/18/2022	Securities		4,380,200	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	380,200	380,200	146,144	03/24/2051	1.G FE
63170N-AG-6	NCC 2018-I RA - CDO		04/15/2022	Paydown		49,420	49,420	48,249	48,541	0	879	0	879	0	49,420	0	0	0	0	07/15/2031	1.G
63170N-AH-4	NCC 2018-I RB - CDO		04/19/2022	Paydown		51,921	51,921	50,372	50,900	0	1,021	0	1,021	0	51,921	0	0	0	0	07/15/2031	2.B
63861V-AA-5	NATIONWIDE BUILDING SOCIETY	C	05/10/2022	JP MORGAN SECS INC, - FIXED INCOME		751,035	750,000	750,000	750,000	0	0	0	0	0	750,000	0	1,035	1,035	18,987	03/08/2024	2.A FE
65557F-AH-9	NORDEA BANK ABP	C	05/10/2022	BNP PARIBAS SECURITIES BOND		1,129,450	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	(20,551)	(20,551)	35,015	09/13/2033	1.G FE
666807-BU-5	NORTHROP GRUMMAN CORP		05/18/2022	Securities		3,167,760	3,000,000	2,982,210	2,983,400	0	98	0	98	0	2,983,498	0	184,262	184,262	86,625	05/01/2050	2.A FE
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		02/11/2022	Call @ 100.00		(304,644)	(304,644)	(304,644)	(304,644)	0	0	0	0	0	(304,644)	0	0	0	0	01/24/2025	1.G PL
709599-BE-3	PENSKO TRUCK LEASING CO LP		05/18/2022	NATIONAL FINL SVCS CORP,		1,004,460	1,000,000	997,320	998,418	0	136	0	136	0	998,554	0	5,906	5,906	35,847	01/29/2026	2.B FE
718546-AC-8	PHILLIPS 66		04/01/2022	Maturity @ 100.00		87,000	87,000	86,805	86,995	0	5	0	5	0	87,000	0	0	0	1,871	04/01/2022	2.A FE
74101#-AC-3	Presidio Finance LLC - ABS		06/20/2022	Paydown		252,811	252,811	252,811	252,811	0	(1)	0	(1)	0	252,811	0	0	0	9,416	12/20/2036	3.C PL
74166Y-AA-8	PROSE 2019-1 A2 - RMBS		04/30/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	56	07/30/2049	2.B FE
746245-A*-0	Purewest Funding LLC		06/20/2022	Paydown		949,255	949,255	949,255	949,255	0	0	0	0	0	949,255	0	0	0	22,961	12/17/2036	2.A FE
74742#-AA-4	Sun Holdings-QSR Pool 3 Lease-Backed Pa		06/15/2022	Paydown		15,140	15,140	15,292	15,291	0	(151)	0	(151)	0	15,140	0	0	0	365	08/15/2051	1.D PL
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C		06/10/2022	Paydown		11,302	11,302	11,302	11,302	0	0	0	0	0	11,302	0	0	0	176	02/10/2049	2.A
759676-AF-6	RAMC 2006-2 AF3 - RMBS		06/01/2022	Paydown		2,049	2,049	1,242	690	0	1,359	0	1,359	0	2,049	0	0	0	49	08/25/2036	1.D FM
75975B-AC-2	RENEW 211 B - ABS		05/20/2022	Paydown		479,760	479,760	455,772	455,919	0	23,841	0	23,841	0	479,760	0	0	0	11,994	11/20/2056	2.B FE
76112B-GF-1	RAMP 2004-RS12 N24 - RMBS		06/27/2022	Paydown		57,358	57,358	56,497	56,483	0	874	0	874	0	57,358	0	0	0	740	12/25/2034	1.A FM
76912*-AA-5	Riverside Energy Michigan ABS I 05-2037		05/10/2022	Paydown		297,912	297,912	297,832	297,832	0	80	0	80	0	297,912	0	0	0	0	05/10/2037	2.B Z
76912*-AA-5	Riverside Energy Michigan ABS I 05-2037		06/10/2022	Paydown		337,694	337,694	337,603	337,603	0	91	0	91	0	337,694	0	0	0	2,962	05/10/2037	2.B PL

STATEMENT AS OF JUNE 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
817743-AG-2	SPRO 221 A2 - RMBS		04/25/2022	Paydown BARCLAYS CAPITAL INC		6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	0	48	01/25/2052	2.C FE	
828807-CS-4	SIMON PROPERTY GROUP LP		05/05/2022	FIXED INC		1,200,360	1,200,000	1,248,744	1,214,265	0	(1,939)	0	(1,939)	0	1,212,326	0	(11,966)	(11,966)	24,525	10/01/2024	1.G FE	
83611M-BV-9	SVHE 2004-WMC1 M1 - RMBS		06/27/2022	Paydown		9,040	9,040	7,865	8,196	0	844	0	844	0	9,040	0	0	0	40	01/25/2035	1.A FM	
85573L-AB-7	STARR 2019-1 B - ABS	C	05/15/2022	Paydown		131,657	131,657	131,654	131,655	0	2	0	2	0	131,657	0	0	0	2,668	03/15/2044	3.B FE	
86212X-AB-6	STR 2019-1 A2 - ABS		06/20/2022	Paydown		731	731	731	731	0	0	0	0	0	731	0	0	0	11	11/22/2049	1.A FE	
87289B-AA-2	TOP 188 A1 - CDO		03/28/2022	Paydown		94,137	94,137	94,137	82,241	0	0	0	0	0	94,137	0	0	0	925	04/30/2030	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	2.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	
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC		05/10/2022	PERSHING LLC		955,217	975,000	972,875	0	0	28	0	28	0	972,902	0	(17,685)	(17,685)	2,605	04/14/2027	2.B FE	
89175M-AA-1	TPMT 2018-3 A1 - RMBS		06/01/2022	Paydown		46,400	46,400	46,496	46,320	0	79	0	79	0	46,400	0	0	0	724	05/28/2058	1.A	
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO		05/10/2022	Securities Bank of America		937,498	950,000	955,833	0	0	(79)	0	(79)	0	955,754	0	(18,256)	(18,256)	5,080	03/15/2027	2.A FE	
92857H-BH-2	VODAFONE GROUP PLC	C	05/10/2022	SECURITIES, INC.		50,668	50,000	52,972	51,474	0	(252)	0	(252)	0	51,222	0	(554)	(554)	1,531	01/16/2024	2.B FE	
939355-AB-9	WMALT 2007-0A3 2A - CMO/RMBS		06/01/2022	Paydown		35,429	29,016	21,617	21,038	0	14,391	0	14,391	0	35,429	0	0	0	106	02/25/2047	1.D FM	
94984D-AD-6	WFMS 2006-AR13 A4 - CMO/RMBS		04/01/2022	Paydown		1,366	1,366	971	1,349	1,239	(1,222)	0	17	0	1,366	0	0	0	11	09/25/2036	2.B FM	
94984D-AD-6	WFMS 2006-AR13 A4 - CMO/RMBS		06/01/2022	Paydown		47	813	801	736	(1,491)	0	0	(755)	0	47	0	0	0	15	09/25/2036	3.B FM	
970630-AA-0	WESTF 2017-A A - ABS		06/15/2022	Paydown		28,285	28,285	28,261	28,269	0	16	0	16	0	28,285	0	0	0	565	08/15/2042	2.B FE	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					48,082,364	48,644,897	47,797,900	33,070,993	2,506	114,254	0	116,760	0	47,888,497	0	193,867	193,867	947,810	XXX	XXX	
44055E-AG-6	Term Loan B : Hornblower Yacht		06/30/2022	Call @ 100.00		4,674	4,674	4,662	4,666	0	1	0	1	0	4,668	0	7	7	200	03/29/2025	5.C FE	
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					4,674	4,674	4,662	4,666	0	1	0	1	0	4,668	0	7	7	200	XXX	XXX	
2509999997	Total - Bonds - Part 4					48,115,020	48,677,553	47,830,989	33,103,961	2,506	113,934	0	116,441	0	47,921,147	0	193,874	193,874	948,443	XXX	XXX	
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					48,115,020	48,677,553	47,830,989	33,103,961	2,506	113,934	0	116,441	0	47,921,147	0	193,874	193,874	948,443	XXX	XXX	
064058-AH-3	BANK OF NEW YORK MELLON CORP		05/18/2022	Securities Bank of America		1,630,122	0.00	1,650,000	1,760,138	(110,138)	0	0	(110,138)	0	1,650,000	0	(19,878)	(19,878)	38,775		2.A FE	
4019999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,630,122	XXX	1,650,000	1,760,138	(110,138)	0	0	(110,138)	0	1,650,000	0	(19,878)	(19,878)	38,775	XXX	XXX	
4509999997	Total - Preferred Stocks - Part 4					1,630,122	XXX	1,650,000	1,760,138	(110,138)	0	0	(110,138)	0	1,650,000	0	(19,878)	(19,878)	38,775	XXX	XXX	
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					1,630,122	XXX	1,650,000	1,760,138	(110,138)	0	0	(110,138)	0	1,650,000	0	(19,878)	(19,878)	38,775	XXX	XXX	
ABB994-90-1	FEDERAL HOME LOAN BANK CAPITAL STOCK		06/15/2022	Direct		16,000,000	1,600,000	1,600,000	252,100	0	0	0	0	1,600,000	0	0	0	0	0	XXX	XXX	
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,600,000	XXX	1,600,000	252,100	0	0	0	0	0	1,600,000	0	0	0	0	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					1,600,000	XXX	1,600,000	252,100	0	0	0	0	0	1,600,000	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	XXX
5989999999	Total - Common Stocks					1,600,000	XXX	1,600,000	252,100	0	0	0	0	0	1,600,000	0	0	0	0	0	XXX	XXX
5999999999	Total - Preferred and Common Stocks					3,230,122	XXX	3,250,000	2,012,238	(110,138)	0	0	(110,138)	0	3,250,000	0	(19,878)	(19,878)	38,775	XXX	XXX	
6009999999	Totals					51,345,143	XXX	51,080,989	35,116,199	(107,631)	113,934	0	6,303	0	51,171,147	0	173,996	173,996	987,218	XXX	XXX	

E05.2

STATEMENT AS OF JUNE 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)		
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX			
014999999. 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		
SPX IDX Call Option @ 4320 07/01/22	FIA Static Hedging Strategy	644855007	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/06/2021	108	466,381	4,320	7,276				XXX	0	(3,570)					XXX	XXX		
SPX IDX Call Option @ 3253 07/01/22	FIA Static Hedging Strategy	670559613	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/11/2019	80	260,744	3,253	17,312			42,692	XXX	42,692	(78,758)						XXX	XXX	
SPX IDX Call Option @ 4352 07/05/22	FIA Static Hedging Strategy	644855004	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/06/2021	274	1,192,846	4,352	19,921				XXX	0	(8,866)						XXX	XXX	
SPX IDX Call Option @ 4344 07/05/22	FIA Static Hedging Strategy	644864625	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/12/2021	5	20,154	4,344	510				XXX	0	(329)						XXX	XXX	
SPX IDX Call Option @ 4344 07/05/22	FIA Static Hedging Strategy	644864641	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/12/2021	15	63,459	4,344	1,828				XXX	0	(1,925)						XXX	XXX	
SGIXSMPA IDX Call Option @ 503 07/06/22	FIA Static Hedging Strategy	1243596487	Equity	Societe Generale SA	549300USLFO4ME4XB071	07/16/2020	395	198,760	503	12,086				XXX	0	(17,756)						XXX	XXX	
SPX IDX Call Option @ 4344 07/06/22	FIA Static Hedging Strategy	644864637	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/12/2021	34	145,943	4,344	1,824				XXX	0	(712)						XXX	XXX	
SPX IDX Call Option @ 3180 07/06/22	FIA Static Hedging Strategy	671844342	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/16/2020	2	5,151	3,180	627			982	XXX	982	(1,588)						XXX	XXX	
SPX IDX Call Option @ 3331 07/06/22	FIA Static Hedging Strategy	671844367	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/16/2020	2	5,396	3,331	(454)			(737)	XXX	(737)	1,600						XXX	XXX	
SPX IDX Call Option @ 4380 07/06/22	FIA Static Hedging Strategy	80116091	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	69	300,520	4,380	19,486				XXX	0	(34,899)						XXX	XXX	
SGIXSMPA IDX Call Option @ 500 07/07/22	FIA Static Hedging Strategy	1243596485	Equity	Societe Generale SA	549300USLFO4ME4XB071	07/16/2020	94	46,956	500	2,923				XXX	0	(3,839)						XXX	XXX	
SPX IDX Call Option @ 4358 07/07/22	FIA Static Hedging Strategy	644864633	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/12/2021	155	676,687	4,358	11,707				XXX	0	(15,317)						XXX	XXX	
SPX IDX Call Option @ 3239 07/07/22	FIA Static Hedging Strategy	671844354	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/16/2020	30	97,764	3,239	10,687			16,498	XXX	16,498	(29,673)							XXX	XXX
SPX IDX Call Option @ 4350 07/07/22	FIA Static Hedging Strategy	80116092	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	260	1,129,567	4,350	83,746				XXX	0	(138,587)							XXX	XXX
SPX IDX Call Option @ 4481 07/07/22	FIA Static Hedging Strategy	80116097	Equity	Wells Fargo Bank NA	54930073KPK5V06G0E21	07/12/2021	260	1,163,558	4,481	(58,215)				XXX	0	111,747							XXX	XXX
CSEATMA6 IDX Call Option @ 283 07/07/22	FIA Static Hedging Strategy	644864535	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/12/2021	3,187	903,342	283	12,205				XXX	0	(1,684)							XXX	XXX
CSEATMA6 IDX Call Option @ 255 07/07/22	FIA Static Hedging Strategy	671843447	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/16/2020	1,713	437,667	255	13,068				XXX	0	(20,600)							XXX	XXX
SPX IDX Call Option @ 4321 07/08/22	FIA Static Hedging Strategy	644864631	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/12/2021	58	251,212	4,321	4,070				XXX	0	(4,905)							XXX	XXX
SPX IDX Call Option @ 4370 07/11/22	FIA Static Hedging Strategy	644864627	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/12/2021	69	301,368	4,370	3,858				XXX	0	(4,019)							XXX	XXX
SPX IDX Call Option @ 4385 07/12/22	FIA Static Hedging Strategy	644877846	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/19/2021	31	137,765	4,385	1,254				XXX	0	(1,717)							XXX	XXX
SGIXSMPA IDX Call Option @ 500 07/13/22	FIA Static Hedging Strategy	1245412880	Equity	Societe Generale SA	549300USLFO4ME4XB071	07/23/2020	551	275,484	500	19,699				XXX	0	(21,121)							XXX	XXX
SPX IDX Call Option @ 4369 07/13/22	FIA Static Hedging Strategy	644877832	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/19/2021	84	365,790	4,369	3,914				XXX	0	(5,586)							XXX	XXX
SPX IDX Call Option @ 3274 07/13/22	FIA Static Hedging Strategy	671862769	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/23/2020	22	70,414	3,274	7,887			11,058	XXX	11,058	(21,193)							XXX	XXX
SPX IDX Call Option @ 3165 07/13/22	FIA Static Hedging Strategy	671862773	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/23/2020	35	112,133	3,165	15,235			22,036	XXX	22,036	(34,747)							XXX	XXX
SPX IDX Call Option @ 3321 07/13/22	FIA Static Hedging Strategy	671862791	Equity	Credit Suisse International	A5W6NE409TV8Y57VW369	07/23/2020	35	117,647	3,321	(10,925)			(16,571)	XXX	(16,571)	34,975							XXX	XXX

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STATEMENT AS OF JUNE 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 @ 4470 07/13/22	FIA Static Hedging Strategy	SWD164698004	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/19/2021	.07/13/2022	344	1,536,807	4,470	(60,246)			(1)		(1)	152,550							
SPX IDX Call Option @ 4379 07/13/22	FIA Static Hedging Strategy	SWD164698032	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/19/2021	.07/13/2022	100	439,763	4,379	23,791			1		1	(51,741)							
SPX IDX Call Option @ 4368 07/13/22	FIA Static Hedging Strategy	SWD164698075	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/19/2021	.07/13/2022	344	1,501,707	4,368	83,498			6		6	(180,146)							
CSEATM6 IDX Call Option @ 283 07/13/22	FIA Static Hedging Strategy	644877377	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/19/2021	.07/13/2022	4,729	1,338,329	283	16,211			0		0	(2,862)							
SGIXSMPA IDX Call Option @ 511 07/14/22	FIA Static Hedging Strategy	1245412881	Equity	Societe Generale SA 549300USLFO4ME4XB071	.07/23/2020	.07/14/2022	340	173,584	511	11,238			0		0	(14,931)							
SPX IDX Call Option @ 4374 07/14/22	FIA Static Hedging Strategy	644877836	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/19/2021	.07/14/2022	63	277,112	4,374	2,716			0		0	(4,474)							
CSEATM6 IDX Call Option @ 257 07/14/22	FIA Static Hedging Strategy	671861716	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/23/2020	.07/14/2022	2,014	517,251	257	19,284			0		0	(22,086)							
SGIXSMPA IDX Call Option @ 518 07/15/22	FIA Static Hedging Strategy	1245412882	Equity	Societe Generale SA 549300USLFO4ME4XB071	.07/23/2020	.07/15/2022	198	102,372	518	6,204			0		0	(6,975)							
SPX IDX Call Option @ 4360 07/15/22	FIA Static Hedging Strategy	644877830	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/19/2021	.07/15/2022	159	692,591	4,360	9,073			0		0	(22,778)							
SGIXSMPA IDX Call Option @ 519 07/18/22	FIA Static Hedging Strategy	1245412879	Equity	Societe Generale SA 549300USLFO4ME4XB071	.07/23/2020	.07/18/2022	492	255,162	519	15,400			0		0	(14,582)							
SPX IDX Call Option @ 4327 07/18/22	FIA Static Hedging Strategy	644877840	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/19/2021	.07/18/2022	33	144,397	4,327	1,617			0		0	(3,211)							
SPX IDX Call Option @ 3254 07/18/22	FIA Static Hedging Strategy	670613178	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/25/2019	.07/18/2022	63	204,467	3,254	14,408			33,686		33,686	(61,819)							
SPX IDX Call Option @ 4258 07/18/22	FIA Static Hedging Strategy	SWD165290347	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/26/2021	.07/18/2022	27	116,981	4,258	1,755			0		0	(2,217)							
SPX IDX Call Option @ 4311 07/19/22	FIA Static Hedging Strategy	SWD165095442	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/26/2021	.07/19/2022	579	2,496,906	4,311	214,467			201		201	(332,466)							
SPX IDX Call Option @ 4437 07/19/22	FIA Static Hedging Strategy	SWD165095444	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/26/2021	.07/19/2022	579	2,569,980	4,437	(162,075)			(37)		(37)	274,334							
SPX IDX Call Option @ 4258 07/19/22	FIA Static Hedging Strategy	SWD165290354	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/26/2021	.07/19/2022	64	272,416	4,258	4,331			0		0	(3,274)							
SGIXSMPA IDX Call Option @ 525 07/20/22	FIA Static Hedging Strategy	1247380142	Equity	Societe Generale SA 549300USLFO4ME4XB071	.07/30/2020	.07/20/2022	1,182	620,373	525	32,592			0		0	(33,005)							
SPX IDX Call Option @ 3274 07/20/22	FIA Static Hedging Strategy	671875441	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/30/2020	.07/20/2022	69	227,206	3,274	24,964			35,933		35,933	(68,269)							
SPX IDX Call Option @ 4329 07/20/22	FIA Static Hedging Strategy	SWD165095443	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/26/2021	.07/20/2022	132	572,439	4,329	47,451			46		46	(74,035)							
SPX IDX Call Option @ 4323 07/20/22	FIA Static Hedging Strategy	SWD165290283	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/26/2021	.07/20/2022	11	48,418	4,323	678			0		0	(395)							
SGIXSMPA IDX Call Option @ 526 07/21/22	FIA Static Hedging Strategy	1247380144	Equity	Societe Generale SA 549300USLFO4ME4XB071	.07/30/2020	.07/21/2022	237	124,868	526	6,479			0		0	(6,040)							
SPX IDX Call Option @ 3427 07/21/22	FIA Static Hedging Strategy	671875442	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/30/2020	.07/21/2022	69	236,741	3,427	(17,476)			(25,838)		(25,838)	68,001							
SPX IDX Call Option @ 3247 07/21/22	FIA Static Hedging Strategy	671875465	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/30/2020	.07/21/2022	69	224,341	3,247	25,900			37,619		37,619	(67,892)							
SPX IDX Call Option @ 4359 07/21/22	FIA Static Hedging Strategy	SWD165290355	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	.07/26/2021	.07/21/2022	81	354,797	4,359	5,712			0		0	(4,986)							
CSEATM6 IDX Call Option @ 285 07/21/22	FIA Static Hedging Strategy	644901438	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.07/26/2021	.07/21/2022	5,259	1,500,047	285	20,800			0		0	(2,442)							

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CSEATMA6 IDX Call Option @ 264 07/21/22	FIA Static Hedging Strategy	671874857	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	07/30/2020	07/21/2022	1,579	416,514	264	13,348			0		0	(10,196)							
SPX IDX Call Option @ 4367 07/22/22	FIA Static Hedging Strategy	SWD165290294	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/22/2022	86	377,350	4,367	6,189			0		0	(8,412)							
SPX IDX Call Option @ 4422 07/25/22	FIA Static Hedging Strategy	644915906	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/02/2021	07/25/2022	45	199,578	4,422	2,874			0		0	(5,591)							
SPX IDX Call Option @ 4422 07/25/22	FIA Static Hedging Strategy	644915916	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/02/2021	07/25/2022	2	9,464	4,422	148			0		0	(242)							
SPX IDX Call Option @ 3261 07/25/22	FIA Static Hedging Strategy	670657898	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/08/2019	07/25/2022	31	99,927	3,261	5,257			16,354		16,354	(30,066)							
SPX IDX Call Option @ 4412 07/25/22	FIA Static Hedging Strategy	SWD165290297	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/25/2022	33	145,766	4,412	2,420			0		0	(4,594)							
SPX IDX Call Option @ 4422 07/26/22	FIA Static Hedging Strategy	644915912	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/02/2021	07/26/2022	25	109,629	4,422	1,633			0		0	(2,721)							
SGIXSMPA IDX Call Option @ 530 07/27/22	FIA Static Hedging Strategy	1249393834	Equity	Societe Generale SA 549300USLFF04ME4XB071	08/06/2020	07/27/2022	88	36,004	530	2,005			0		0	(2,744)							
SPX IDX Call Option @ 3238 07/27/22	FIA Static Hedging Strategy	568896965	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/06/2020	07/27/2022	16	52,907	3,238	7,058			9,115		9,115	(16,013)							
SPX IDX Call Option @ 3420 07/27/22	FIA Static Hedging Strategy	568896969	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/06/2020	07/27/2022	16	55,883	3,420	(4,631)			(6,338)		(6,338)	15,994							
SPX IDX Call Option @ 3362 07/27/22	FIA Static Hedging Strategy	568896973	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/06/2020	07/27/2022	36	119,553	3,362	12,837			15,675		15,675	(34,855)							
SPX IDX Call Option @ 4401 07/27/22	FIA Static Hedging Strategy	644915918	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/02/2021	07/27/2022	39	169,940	4,401	2,294			0		0	(3,519)							
SPX IDX Call Option @ 4410 07/27/22	FIA Static Hedging Strategy	SWD165436035	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/27/2022	362	1,597,033	4,410	108,321			198		198	(181,519)							
SPX IDX Call Option @ 4424 07/27/22	FIA Static Hedging Strategy	SWD165436066	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/27/2022	121	534,652	4,424	35,079			57		57	(59,197)							
SPX IDX Call Option @ 4524 07/27/22	FIA Static Hedging Strategy	SWD165436067	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/27/2022	362	1,638,376	4,524	(79,683)			(62)		(62)	150,004							
CSEATMA6 IDX Call Option @ 287 07/27/22	FIA Static Hedging Strategy	1355297396	Equity	Societe Generale SA 549300USLFF04ME4XB071	08/02/2021	07/27/2022	5,365	1,539,699	287	19,315			0		0	(1,992)							
SGIXSMPA IDX Call Option @ 527 07/28/22	FIA Static Hedging Strategy	1249393835	Equity	Societe Generale SA 549300USLFF04ME4XB071	08/06/2020	07/28/2022	325	171,193	527	9,769			0		0	(11,999)							
SPX IDX Call Option @ 4401 07/28/22	FIA Static Hedging Strategy	644915910	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/02/2021	07/28/2022	50	219,856	4,401	3,056			0		0	(2,697)							
CSEATMA6 IDX Call Option @ 266 07/28/22	FIA Static Hedging Strategy	671894415	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/06/2020	07/28/2022	1,562	415,330	266	16,457			0		0	(8,459)							
SGIXSMPA IDX Call Option @ 535 07/29/22	FIA Static Hedging Strategy	1249393833	Equity	Societe Generale SA 549300USLFF04ME4XB071	08/06/2020	07/29/2022	703	375,815	535	19,910			0		0	(24,207)							
SPX IDX Call Option @ 4419 07/29/22	FIA Static Hedging Strategy	644915914	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/02/2021	07/29/2022	102	448,544	4,419	6,010			0		0	(5,454)							
SGIXSMPA IDX Call Option @ 535 08/01/22	FIA Static Hedging Strategy	1249393836	Equity	Societe Generale SA 549300USLFF04ME4XB071	08/06/2020	08/01/2022	189	101,248	535	5,380			0		0	(5,137)							
SPX IDX Call Option @ 4395 08/01/22	FIA Static Hedging Strategy	644915908	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/02/2021	08/01/2022	52	228,597	4,395	3,315			0		0	(1,038)							
SPX IDX Call Option @ 4387 08/01/22	FIA Static Hedging Strategy	644927604	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/01/2022	2	9,345	4,387	139			0		0	(34)							
SPX IDX Call Option @ 4387 08/01/22	FIA Static Hedging Strategy	644927608	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/01/2022	26	115,426	4,387	1,905			0		0	(615)							
SPX IDX Call Option @ 4431 08/02/22	FIA Static Hedging Strategy	1356999766	Equity	Societe Generale SA 549300USLFF04ME4XB071	08/09/2021	08/02/2022	86	381,342	4,431	26,270			80		80	(42,083)							

E06.2

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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 @ 4387 08/02/22 CSEATMA6 IDX Call Option @ 287 08/02/22	FIA Static Hedging Strategy	644927612	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/02/2022	48	209,575	4,387	3,542			0		0	(937)						
SGIXSMPA IDX Call Option @ 538 08/03/22	FIA Static Hedging Strategy	644927565	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/02/2022	3,422	980,437	287	10,360			0		0	(1,480)						
SPX IDX Call Option @ 4411 08/03/22	FIA Static Hedging Strategy	1251342204	Equity	Societe Generale SA 549300USLFO4ME4XB071	08/13/2020	08/03/2022	11	5,882	538	343			0		0	(281)						
SPX IDX Call Option @ 4527 08/03/22	FIA Static Hedging Strategy	1356999631	Equity	Societe Generale SA 549300USLFO4ME4XB071	08/09/2021	08/03/2022	410	1,806,958	4,411	130,379			495		495	(206,753)						
SPX IDX Call Option @ 4423 08/03/22	FIA Static Hedging Strategy	1356999913	Equity	Societe Generale SA 549300USLFO4ME4XB071	08/09/2021	08/03/2022	410	1,854,404	4,527	(98,238)			(178)		(178)	170,892						
SPX IDX Call Option @ 3317 08/03/22	FIA Static Hedging Strategy	644927606	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/03/2022	27	121,548	4,423	1,872			0		0	(205)						
SGIXSMPA IDX Call Option @ 542 08/04/22	FIA Static Hedging Strategy	671910961	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/03/2022	22	72,243	3,317	9,102			10,661		10,661	(21,264)						
SPX IDX Call Option @ 4403 08/04/22	FIA Static Hedging Strategy	1251342202	Equity	Societe Generale SA 549300USLFO4ME4XB071	08/13/2020	08/04/2022	329	178,419	542	10,076			0		0	(7,465)						
SPX IDX Call Option @ 3307 08/04/22	FIA Static Hedging Strategy	644927610	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/04/2022	77	340,150	4,403	5,000			0		0	(792)						
SPX IDX Call Option @ 3504 08/04/22	FIA Static Hedging Strategy	671910965	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/04/2022	33	109,445	3,307	14,050			16,550		16,550	(32,303)						
SGIXSMPA IDX Call Option @ 541 08/05/22	FIA Static Hedging Strategy	671910967	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/04/2022	33	115,996	3,504	(9,351)			(10,771)		(10,771)	31,979						
SPX IDX Call Option @ 4429 08/05/22	FIA Static Hedging Strategy	1251342205	Equity	Societe Generale SA 549300USLFO4ME4XB071	08/13/2020	08/05/2022	130	70,464	541	3,993			0		0	(3,513)						
CSEATMA6 IDX Call Option @ 273 08/05/22	FIA Static Hedging Strategy	644927602	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/05/2022	47	206,529	4,429	3,594			0		0	(1,314)						
SGIXSMPA IDX Call Option @ 547 08/08/22	FIA Static Hedging Strategy	671910680	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/13/2020	08/05/2022	1,876	511,402	273	11,161			0		0	(5,313)						
SPX IDX Call Option @ 4437 08/08/22	FIA Static Hedging Strategy	1251342201	Equity	Societe Generale SA 549300USLFO4ME4XB071	08/13/2020	08/08/2022	18	9,880	547	530			0		0	(352)						
SPX IDX Call Option @ 4432 08/08/22	FIA Static Hedging Strategy	644927614	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/09/2021	08/08/2022	82	365,126	4,437	5,732			0		0	(1,982)						
SPX IDX Call Option @ 4432 08/09/22	FIA Static Hedging Strategy	644941603	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/08/2022	1	4,255	4,432	127			0		0	(128)						
SGIXSMPA IDX Call Option @ 547 08/10/22	FIA Static Hedging Strategy	644941611	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/09/2022	96	424,796	4,432	9,983			0		0	(7,862)						
SPX IDX Call Option @ 3379 08/10/22	FIA Static Hedging Strategy	1253333502	Equity	Societe Generale SA 549300USLFO4ME4XB071	08/20/2020	08/10/2022	316	172,814	547	8,835			0		0	(6,302)						
SPX IDX Call Option @ 4437 08/10/22	FIA Static Hedging Strategy	568942719	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/20/2020	08/10/2022	25	83,256	3,379	9,476			10,863		10,863	(23,887)						
SPX IDX Call Option @ 4464 08/10/22	FIA Static Hedging Strategy	644941609	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/10/2022	40	177,293	4,437	2,890			0		0	(2,434)						
SPX IDX Call Option @ 4558 08/10/22	FIA Static Hedging Strategy	80920754	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	135	601,059	4,464	40,768			179		179	(63,165)						
CSEATMA6 IDX Call Option @ 283 08/10/22	FIA Static Hedging Strategy	80920758	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	460	2,044,830	4,447	157,661			704		704	(221,613)						
	FIA Static Hedging Strategy	80920764	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	460	2,095,735	4,558	(113,259)			(281)		(281)	183,926						
	FIA Static Hedging Strategy	644941597	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	08/16/2021	08/10/2022	4,364	1,234,038	283	19,310			0		0	(3,549)						

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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 @ 539 08/11/22	FIA Static Hedging Strategy	1253333503	Equity	Societe Generale SA	08/20/2020	08/11/2022	198	106,745	539	5,922			0		0	(5,818)							
SPX IDX Call Option @ 4448 08/11/22	FIA Static Hedging Strategy	644941607	Equity	Credit Suisse International	08/16/2021	08/11/2022	38	167,678	4,448	2,498			0		0	(1,636)							
SPX IDX Call Option @ 3155 08/11/22	FIA Static Hedging Strategy	670715406	Equity	Credit Suisse International	08/22/2019	08/11/2022	42	133,094	3,155	9,018			27,306		27,306	(41,053)							
CSEATMA6 IDX Call Option @ 266 08/11/22	FIA Static Hedging Strategy	671920730	Equity	Credit Suisse International	08/20/2020	08/11/2022	2,527	670,932	266	19,797			0		0	(14,708)							
SGIXSMPA IDX Call Option @ 550 08/12/22	FIA Static Hedging Strategy	1253333504	Equity	Societe Generale SA	08/20/2020	08/12/2022	200	110,356	550	5,464			0		0	(4,752)							
SPX IDX Call Option @ 3363 08/12/22	FIA Static Hedging Strategy	568942721	Equity	Credit Suisse International	08/20/2020	08/12/2022	61	206,458	3,363	24,201			28,060		28,060	(59,469)							
SPX IDX Call Option @ 3545 08/12/22	FIA Static Hedging Strategy	568942725	Equity	Credit Suisse International	08/20/2020	08/12/2022	61	217,599	3,545	(16,481)			(18,671)		(18,671)	58,551							
SPX IDX Call Option @ 4461 08/12/22	FIA Static Hedging Strategy	644941613	Equity	Credit Suisse International	08/16/2021	08/12/2022	57	256,185	4,461	4,483			0		0	(2,380)							
SGIXSMPA IDX Call Option @ 550 08/15/22	FIA Static Hedging Strategy	1253333501	Equity	Societe Generale SA	08/20/2020	08/15/2022	61	33,489	550	1,677			0		0	(1,508)							
SPX IDX Call Option @ 4468 08/15/22	FIA Static Hedging Strategy	644941605	Equity	Credit Suisse International	08/16/2021	08/15/2022	98	437,953	4,468	6,744			0		0	(3,272)							
SPX IDX Call Option @ 4480 08/15/22	FIA Static Hedging Strategy	81052837	Equity	Wells Fargo Bank NA	08/23/2021	08/15/2022	2	7,123	4,480	131			0		0	(110)							
SPX IDX Call Option @ 4480 08/15/22	FIA Static Hedging Strategy	81052838	Equity	Wells Fargo Bank NA	08/23/2021	08/15/2022	54	240,247	4,480	3,387			0		0	(1,568)							
SPX IDX Call Option @ 4480 08/16/22	FIA Static Hedging Strategy	81052835	Equity	Wells Fargo Bank NA	08/23/2021	08/16/2022	5	23,653	4,480	736			0		0	(674)							
SPX IDX Call Option @ 4457 08/16/22	FIA Static Hedging Strategy	SWD166429178	Equity	Barclays Bank PLC	08/23/2021	08/16/2022	152	675,898	4,457	49,667			315		315	(72,517)							
SGIXSMPA IDX Call Option @ 552 08/17/22	FIA Static Hedging Strategy	1255223670	Equity	Societe Generale SA	08/27/2020	08/17/2022	216	119,064	552	6,972			0		0	(3,946)							
SPX IDX Call Option @ 4448 08/17/22	FIA Static Hedging Strategy	81052841	Equity	Wells Fargo Bank NA	08/23/2021	08/17/2022	102	453,615	4,448	7,076			0		0	(4,478)							
SPX IDX Call Option @ 4438 08/17/22	FIA Static Hedging Strategy	SWD166429180	Equity	Barclays Bank PLC	08/23/2021	08/17/2022	366	1,623,840	4,438	124,464			931		931	(180,481)							
SPX IDX Call Option @ 4551 08/17/22	FIA Static Hedging Strategy	SWD166429208	Equity	Barclays Bank PLC	08/23/2021	08/17/2022	366	1,665,251	4,551	(94,616)			(391)		(391)	149,988							
CSEATMA6 IDX Call Option @ 285 08/17/22	FIA Static Hedging Strategy	644953986	Equity	Credit Suisse International	08/23/2021	08/17/2022	3,387	964,822	285	13,417			0		0	(2,184)							
SGIXSMPA IDX Call Option @ 554 08/18/22	FIA Static Hedging Strategy	1255223375	Equity	Societe Generale SA	08/27/2020	08/18/2022	39	21,733	554	1,255			0		0	(665)							
SPX IDX Call Option @ 4400 08/18/22	FIA Static Hedging Strategy	81052840	Equity	Wells Fargo Bank NA	08/23/2021	08/18/2022	30	130,160	4,400	2,004			0		0	(683)							
CSEATMA6 IDX Call Option @ 266 08/18/22	FIA Static Hedging Strategy	671940152	Equity	Credit Suisse International	08/27/2020	08/18/2022	3,650	972,581	266	30,500			0		0	(19,886)							
SGIXSMPA IDX Call Option @ 549 08/19/22	FIA Static Hedging Strategy	1255223371	Equity	Societe Generale SA	08/27/2020	08/19/2022	30	16,568	549	1,000			0		0	(560)							
SPX IDX Call Option @ 3487 08/19/22	FIA Static Hedging Strategy	568962693	Equity	Credit Suisse International	08/27/2020	08/19/2022	33	116,163	3,487	13,350			11,977		11,977	(31,769)							
SPX IDX Call Option @ 3552 08/19/22	FIA Static Hedging Strategy	568962695	Equity	Credit Suisse International	08/27/2020	08/19/2022	33	116,101	3,552	(10,928)			(10,081)		(10,081)	30,924							

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SPX IDX Call Option @ 3389 08/19/22	FIA Static Hedging Strategy	568962717	Equity	Credit Suisse International	08/27/2020	08/19/2022	33	110,797	3,389	14,976			14,448		14,448	(31,445)							
SPX IDX Call Option @ 4406 08/19/22	FIA Static Hedging Strategy	81052836	Equity	Wells Fargo Bank NA	08/23/2021	08/19/2022	62	271,662	4,406	4,999			0		0	(2,183)							
SGIXSMPA IDX Call Option @ 548 08/22/22	FIA Static Hedging Strategy	1255223376	Equity	Societe Generale SA	08/27/2020	08/22/2022	642	351,362	548	21,535			0		0	(12,879)							
SPX IDX Call Option @ 4480 08/22/22	FIA Static Hedging Strategy	644979766	Equity	Credit Suisse International	08/30/2021	08/22/2022	18	79,019	4,480	1,430			0		0	(1,121)							
SPX IDX Call Option @ 4480 08/22/22	FIA Static Hedging Strategy	644979772	Equity	Credit Suisse International	08/30/2021	08/22/2022	9	39,554	4,480	704			0		0	(324)							
SPX IDX Call Option @ 4442 08/22/22	FIA Static Hedging Strategy	81052839	Equity	Wells Fargo Bank NA	08/23/2021	08/22/2022	51	225,681	4,442	3,318			0		0	(1,006)							
SPX IDX Call Option @ 4480 08/23/22	FIA Static Hedging Strategy	644979764	Equity	Credit Suisse International	08/30/2021	08/23/2022	187	836,418	4,480	14,888			0		0	(16,202)							
SGIXSMPA IDX Call Option @ 554 08/24/22	FIA Static Hedging Strategy	1257423876	Equity	Societe Generale SA	09/03/2020	08/24/2022	119	65,957	554	4,263			0		0	(2,106)							
SPX IDX Call Option @ 4486 08/24/22	FIA Static Hedging Strategy	644979770	Equity	Credit Suisse International	08/30/2021	08/24/2022	60	267,648	4,486	4,443			0		0	(4,384)							
SPX IDX Call Option @ 3606 08/24/22	FIA Static Hedging Strategy	671955083	Equity	Credit Suisse International	09/03/2020	08/24/2022	37	134,526	3,606	(11,658)			(10,242)		(10,242)	34,803							
SPX IDX Call Option @ 3436 08/24/22	FIA Static Hedging Strategy	671955107	Equity	Credit Suisse International	09/03/2020	08/24/2022	37	128,199	3,436	16,349			15,227		15,227	(35,608)							
SPX IDX Call Option @ 4511 08/24/22	FIA Static Hedging Strategy	SWD166754241	Equity	Barclays Bank PLC	08/30/2021	08/24/2022	109	489,884	4,511	35,501			234		234	(48,173)							
SPX IDX Call Option @ 4487 08/24/22	FIA Static Hedging Strategy	SWD166754252	Equity	Barclays Bank PLC	08/30/2021	08/24/2022	440	1,975,000	4,487	150,608			1,130		1,130	(202,991)							
SPX IDX Call Option @ 4587 08/24/22	FIA Static Hedging Strategy	SWD166754254	Equity	Barclays Bank PLC	08/30/2021	08/24/2022	440	2,019,128	4,587	(118,069)			(555)		(555)	171,252							
SGIXSMPA IDX Call Option @ 556 08/25/22	FIA Static Hedging Strategy	1257423878	Equity	Societe Generale SA	09/03/2020	08/25/2022	42	23,065	556	1,469			0		0	(810)							
SPX IDX Call Option @ 4496 08/25/22	FIA Static Hedging Strategy	644979768	Equity	Credit Suisse International	08/30/2021	08/25/2022	21	93,611	4,496	1,666			0		0	(1,418)							
SPX IDX Call Option @ 3140 08/25/22	FIA Static Hedging Strategy	670743816	Equity	Credit Suisse International	09/05/2019	08/25/2022	51	161,128	3,140	13,745			34,485		34,485	(49,617)							
SPX IDX Call Option @ 3508 08/25/22	FIA Static Hedging Strategy	671955073	Equity	Credit Suisse International	09/03/2020	08/25/2022	42	148,784	3,508	16,908			14,862		14,862	(40,124)							
CSEATMA6 IDX Call Option @ 271 08/25/22	FIA Static Hedging Strategy	1257505143	Equity	Societe Generale SA	09/03/2020	08/25/2022	439	119,093	271	3,405			0		0	(1,561)							
CSEATMA6 IDX Call Option @ 287 08/25/22	FIA Static Hedging Strategy	644979734	Equity	Credit Suisse International	08/30/2021	08/25/2022	4,679	1,342,182	287	19,052			0		0	(2,410)							
SGIXSMPA IDX Call Option @ 562 08/26/22	FIA Static Hedging Strategy	1257423882	Equity	Societe Generale SA	09/03/2020	08/26/2022	301	169,050	562	10,152			0		0	(6,091)							
SPX IDX Call Option @ 4470 08/26/22	FIA Static Hedging Strategy	644979774	Equity	Credit Suisse International	08/30/2021	08/26/2022	58	259,528	4,470	4,438			0		0	(3,884)							
SGIXSMPA IDX Call Option @ 567 08/29/22	FIA Static Hedging Strategy	1257423880	Equity	Societe Generale SA	09/03/2020	08/29/2022	536	303,658	567	17,501			0		0	(12,304)							
SPX IDX Call Option @ 4509 08/29/22	FIA Static Hedging Strategy	644979776	Equity	Credit Suisse International	08/30/2021	08/29/2022	67	301,046	4,509	5,509			0		0	(5,188)							
SPX IDX Call Option @ 4529 08/29/22	FIA Static Hedging Strategy	644990742	Equity	Credit Suisse International	09/07/2021	08/29/2022	40	180,201	4,529	3,099			0		0	(1,734)							
SPX IDX Call Option @ 4529 08/29/22	FIA Static Hedging Strategy	644990754	Equity	Credit Suisse International	09/07/2021	08/29/2022	30	136,679	4,529	2,078			0		0	(935)							

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SPX IDX Call Option @ 4549 08/30/22	FIA Static Hedging Strategy	1364252484	Equity	Societe Generale SA	09/07/2021	08/30/2022	76	346,769	4,549	23,552			169		169	(32,025)							
SPX IDX Call Option @ 4529 08/30/22	FIA Static Hedging Strategy	644990744	Equity	Credit Suisse International	09/07/2021	08/30/2022	77	350,030	4,529	5,460			0		0	(685)							
SGIXSMPA IDX Call Option @ 569 08/31/22	FIA Static Hedging Strategy	1259968231	Equity	Societe Generale SA	09/11/2020	08/31/2022	58	33,196	569	1,074			0		0	(982)							
SPX IDX Call Option @ 4643 08/31/22	FIA Static Hedging Strategy	1364252194	Equity	Societe Generale SA	09/07/2021	08/31/2022	428	1,987,329	4,643	(104,958)			(544)		(544)	152,131							
SPX IDX Call Option @ 4528 08/31/22	FIA Static Hedging Strategy	1364252401	Equity	Societe Generale SA	09/07/2021	08/31/2022	428	1,938,193	4,528	137,194			1,141		1,141	(186,531)							
SPX IDX Call Option @ 4523 08/31/22	FIA Static Hedging Strategy	644990752	Equity	Credit Suisse International	09/07/2021	08/31/2022	76	344,538	4,523	5,065			0		0	(562)							
SPX IDX Call Option @ 3610 08/31/22	FIA Static Hedging Strategy	671968892	Equity	Credit Suisse International	09/11/2020	08/31/2022	12	44,328	3,610	3,380			3,450		3,450	(11,368)							
CSEATMA6 IDX Call Option @ 290 08/31/22	FIA Static Hedging Strategy	644990624	Equity	Credit Suisse International	09/07/2021	08/31/2022	3,254	942,420	290	11,227			0		0	(1,178)							
SGIXSMPA IDX Call Option @ 569 09/01/22	FIA Static Hedging Strategy	1259968233	Equity	Societe Generale SA	09/11/2020	09/01/2022	131	74,685	569	2,427			0		0	(1,814)							
SPX IDX Call Option @ 4524 09/01/22	FIA Static Hedging Strategy	644990750	Equity	Credit Suisse International	09/07/2021	09/01/2022	70	316,505	4,524	5,317			0		0	(873)							
CSEATMA6 IDX Call Option @ 272 09/01/22	FIA Static Hedging Strategy	671968371	Equity	Credit Suisse International	09/11/2020	09/01/2022	860	233,807	272	5,172			0		0	(2,945)							
SPX IDX Call Option @ 4537 09/02/22	FIA Static Hedging Strategy	644990748	Equity	Credit Suisse International	09/07/2021	09/02/2022	24	110,883	4,537	1,785			0		0	(206)							
SPX IDX Call Option @ 3457 09/02/22	FIA Static Hedging Strategy	671968882	Equity	Credit Suisse International	09/11/2020	09/02/2022	127	440,102	3,457	44,506			51,127		51,127	(120,373)							
SPX IDX Call Option @ 3622 09/02/22	FIA Static Hedging Strategy	671968884	Equity	Credit Suisse International	09/11/2020	09/02/2022	127	461,138	3,622	(29,627)			(34,978)		(34,978)	117,368							
SGIXSMPA IDX Call Option @ 550 09/06/22	FIA Static Hedging Strategy	1259968232	Equity	Societe Generale SA	09/11/2020	09/06/2022	495	271,946	550	10,884			5		5	(11,358)							
SPX IDX Call Option @ 4535 09/06/22	FIA Static Hedging Strategy	644990746	Equity	Credit Suisse International	09/07/2021	09/06/2022	55	251,217	4,535	4,447			0		0	(307)							
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	644999247	Equity	Credit Suisse International	09/13/2021	09/06/2022	8	37,064	4,520	504			0		0	(74)							
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	644999249	Equity	Credit Suisse International	09/13/2021	09/06/2022	39	177,908	4,520	2,313			0		0	(144)							
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	644999259	Equity	Credit Suisse International	09/13/2021	09/06/2022	4	19,979	4,520	272			0		0	(33)							
SPX IDX Call Option @ 4520 09/07/22	FIA Static Hedging Strategy	644999251	Equity	Credit Suisse International	09/13/2021	09/07/2022	49	221,753	4,520	2,838			0		0	(1,225)							
SPX IDX Call Option @ 4521 09/07/22	FIA Static Hedging Strategy	SWD167538413	Equity	Barclays Bank PLC	09/13/2021	09/07/2022	138	622,984	4,521	40,487			506		506	(61,382)							
CSEATMA6 IDX Call Option @ 289 09/07/22	FIA Static Hedging Strategy	644999271	Equity	Credit Suisse International	09/13/2021	09/07/2022	2,903	837,742	289	9,448			0		0	(1,324)							
SGIXSMPA IDX Call Option @ 517 09/08/22	FIA Static Hedging Strategy	1262290133	Equity	Societe Generale SA	09/18/2020	09/08/2022	352	181,879	517	10,395			49		49	(11,466)							
SPX IDX Call Option @ 4514 09/08/22	FIA Static Hedging Strategy	644999253	Equity	Credit Suisse International	09/13/2021	09/08/2022	183	826,707	4,514	10,830			0		0	(4,908)							
SPX IDX Call Option @ 3497 09/08/22	FIA Static Hedging Strategy	671992266	Equity	Credit Suisse International	09/18/2020	09/08/2022	64	225,191	3,497	(18,344)			(24,217)		(24,217)	60,311							
SPX IDX Call Option @ 3390 09/08/22	FIA Static Hedging Strategy	671992276	Equity	Credit Suisse International	09/18/2020	09/08/2022	11	38,642	3,390	4,353			5,280		5,280	(10,804)							

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SPX IDX Call Option @ 3333 09/08/22	FIA Static Hedging Strategy	671992280	Equity	Credit Suisse International	09/18/2020	09/08/2022	64	214,651	3,333	26,561			32,910		32,910	(61,314)							
SPX IDX Call Option @ 4600 09/08/22	FIA Static Hedging Strategy	SWD167538344	Equity	Barclays Bank PLC	09/13/2021	09/08/2022	525	2,412,984	4,600	(126,177)			(1,225)		(1,225)	204,813							
SPX IDX Call Option @ 4499 09/08/22	FIA Static Hedging Strategy	SWD167538439	Equity	Barclays Bank PLC	09/13/2021	09/08/2022	525	2,360,217	4,499	161,004			2,294		2,294	(241,938)							
SGIXSMPA IDX Call Option @ 533 09/09/22	FIA Static Hedging Strategy	1262290135	Equity	Societe Generale SA	09/18/2020	09/09/2022	801	426,440	533	20,656			53		53	(21,146)							
SPX IDX Call Option @ 4493 09/09/22	FIA Static Hedging Strategy	644999257	Equity	Credit Suisse International	09/13/2021	09/09/2022	165	742,604	4,493	11,659			0		0	(5,557)							
SPX IDX Call Option @ 3254 09/09/22	FIA Static Hedging Strategy	670783771	Equity	Credit Suisse International	09/19/2019	09/09/2022	33	107,476	3,254	8,124			19,186		19,186	(31,582)							
CSEATMA6 IDX Call Option @ 266 09/09/22	FIA Static Hedging Strategy	671990239	Equity	Credit Suisse International	09/18/2020	09/09/2022	1,343	356,922	266	9,723			0		0	(8,148)							
SGIXSMPA IDX Call Option @ 525 09/12/22	FIA Static Hedging Strategy	1262290132	Equity	Societe Generale SA	09/18/2020	09/12/2022	45	23,598	525	1,243			20		20	(1,701)							
SGIXSMPA IDX Call Option @ 524 09/12/22	FIA Static Hedging Strategy	1262290134	Equity	Societe Generale SA	09/18/2020	09/12/2022	458	239,679	524	12,799			87		87	(14,364)							
SPX IDX Call Option @ 4459 09/12/22	FIA Static Hedging Strategy	644999255	Equity	Credit Suisse International	09/13/2021	09/12/2022	69	306,572	4,459	4,844			0		0	(3,840)							
SPX IDX Call Option @ 4469 09/12/22	FIA Static Hedging Strategy	81612364	Equity	Wells Fargo Bank NA	09/20/2021	09/12/2022	16	70,874	4,469	886			0		0	(460)							
SPX IDX Call Option @ 4469 09/13/22	FIA Static Hedging Strategy	81612363	Equity	Wells Fargo Bank NA	09/20/2021	09/13/2022	62	277,553	4,469	4,358			0		0	(2,456)							
SGIXSMPA IDX Call Option @ 528 09/14/22	FIA Static Hedging Strategy	1263965579	Equity	Societe Generale SA	09/24/2020	09/14/2022	714	376,666	528	18,061			384		384	(27,659)							
SPX IDX Call Option @ 3380 09/14/22	FIA Static Hedging Strategy	644009032	Equity	Credit Suisse International	09/24/2020	09/14/2022	147	495,700	3,380	48,479			69,894		69,894	(138,547)							
SPX IDX Call Option @ 3551 09/14/22	FIA Static Hedging Strategy	644009056	Equity	Credit Suisse International	09/24/2020	09/14/2022	147	520,736	3,551	(32,608)			(49,974)		(49,974)	135,592							
SPX IDX Call Option @ 4443 09/14/22	FIA Static Hedging Strategy	81612366	Equity	Wells Fargo Bank NA	09/20/2021	09/14/2022	80	355,533	4,443	4,942			0		0	(3,119)							
SPX IDX Call Option @ 4596 09/14/22	FIA Static Hedging Strategy	SWD167995530	Equity	Barclays Bank PLC	09/20/2021	09/14/2022	627	2,880,088	4,596	(112,696)			(1,856)		(1,856)	248,660							
SPX IDX Call Option @ 4468 09/14/22	FIA Static Hedging Strategy	SWD167995534	Equity	Barclays Bank PLC	09/20/2021	09/14/2022	148	661,556	4,468	38,941			959		959	(72,129)							
SPX IDX Call Option @ 4455 09/14/22	FIA Static Hedging Strategy	SWD167995541	Equity	Barclays Bank PLC	09/20/2021	09/14/2022	627	2,791,372	4,455	169,166			4,392		4,392	(310,937)							
CSEATMA6 IDX Call Option @ 285 09/14/22	FIA Static Hedging Strategy	1370010795	Equity	Societe Generale SA	09/20/2021	09/14/2022	4,496	1,279,447	285	13,263			0		0	(3,714)							
CSEATMA6 IDX Call Option @ 268 09/14/22	FIA Static Hedging Strategy	644003933	Equity	Credit Suisse International	09/24/2020	09/14/2022	1,770	473,921	268	10,040			0		0	(9,142)							
SGIXSMPA IDX Call Option @ 529 09/15/22	FIA Static Hedging Strategy	1263965582	Equity	Societe Generale SA	09/24/2020	09/15/2022	292	154,444	529	7,314			68		68	(9,560)							
SPX IDX Call Option @ 3472 09/15/22	FIA Static Hedging Strategy	644009064	Equity	Credit Suisse International	09/24/2020	09/15/2022	39	134,752	3,472	11,159			15,639		15,639	(36,277)							
SPX IDX Call Option @ 4481 09/15/22	FIA Static Hedging Strategy	81612365	Equity	Wells Fargo Bank NA	09/20/2021	09/15/2022	34	153,778	4,481	1,768			0		0	(1,406)							
SGIXSMPA IDX Call Option @ 528 09/16/22	FIA Static Hedging Strategy	1263965588	Equity	Societe Generale SA	09/24/2020	09/16/2022	105	55,480	528	2,647			13		13	(2,998)							

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SPX IDX Call Option @ 4474 09/16/22	FIA Static Hedging Strategy	81612367	Equity	Wells Fargo Bank NA	09/20/2021	09/16/2022	39	175,684	4,474	2,495			0		0	(1,979)						
SPX IDX Call Option @ 3265 09/19/22	FIA Static Hedging Strategy	1164313981	Equity	Societe Generale SA	10/02/2019	09/19/2022	151	492,742	3,265	27,120			87,454		87,454	(143,444)						
S61XSMPA IDX Call Option @ 525 09/19/22	FIA Static Hedging Strategy	1263965583	Equity	Societe Generale SA	09/24/2020	09/19/2022	65	33,945	525	1,686			12		12	(1,940)						
SPX IDX Call Option @ 4358 09/19/22	FIA Static Hedging Strategy	645064731	Equity	Credit Suisse International	09/27/2021	09/19/2022	54	235,884	4,358	4,411			0		0	(2,766)						
SPX IDX Call Option @ 4433 09/19/22	FIA Static Hedging Strategy	81612368	Equity	Wells Fargo Bank NA	09/20/2021	09/19/2022	16	72,302	4,433	1,222			0		0	(1,021)						
SPX IDX Call Option @ 4358 09/20/22	FIA Static Hedging Strategy	645064733	Equity	Credit Suisse International	09/27/2021	09/20/2022	142	620,279	4,358	11,599			0		0	(8,105)						
SPX IDX Call Option @ 4354 09/21/22	FIA Static Hedging Strategy	645064729	Equity	Credit Suisse International	09/27/2021	09/21/2022	17	73,020	4,354	1,278			0		0	(1,215)						
SPX IDX Call Option @ 4402 09/21/22	FIA Static Hedging Strategy	SWD168431057	Equity	Barclays Bank PLC	09/27/2021	09/21/2022	204	897,002	4,402	73,199			2,354		2,354	(109,437)						
SPX IDX Call Option @ 4506 09/21/22	FIA Static Hedging Strategy	SWD168431058	Equity	Barclays Bank PLC	09/27/2021	09/21/2022	500	2,255,223	4,506	(139,954)			(3,119)		(3,119)	232,000						
SPX IDX Call Option @ 4403 09/21/22	FIA Static Hedging Strategy	SWD168431074	Equity	Barclays Bank PLC	09/27/2021	09/21/2022	500	2,203,340	4,403	179,435			5,749		5,749	(268,390)						
CSEATMA6 IDX Call Option @ 280 09/21/22	FIA Static Hedging Strategy	645064654	Equity	Credit Suisse International	09/27/2021	09/21/2022	6,004	1,683,762	280	19,971			0		0	(8,781)						
SPX IDX Call Option @ 3349 09/22/22	FIA Static Hedging Strategy	1265872917	Equity	Societe Generale SA	10/01/2020	09/22/2022	23	77,034	3,349	10,330			11,731		11,731	(21,685)						
SPX IDX Call Option @ 3461 09/22/22	FIA Static Hedging Strategy	1265872943	Equity	Societe Generale SA	10/01/2020	09/22/2022	77	266,834	3,461	(25,656)			(32,275)		(32,275)	71,809						
SPX IDX Call Option @ 3290 09/22/22	FIA Static Hedging Strategy	1265872960	Equity	Societe Generale SA	10/01/2020	09/22/2022	77	253,590	3,290	34,877			43,226		43,226	(73,032)						
SPX IDX Call Option @ 4396 09/22/22	FIA Static Hedging Strategy	645064722	Equity	Credit Suisse International	09/27/2021	09/22/2022	62	272,090	4,396	4,979			0		0	(5,911)						
S61XSMPA IDX Call Option @ 520 09/23/22	FIA Static Hedging Strategy	1265874943	Equity	Societe Generale SA	10/01/2020	09/23/2022	432	224,628	520	13,599			108		108	(13,587)						
SPX IDX Call Option @ 4449 09/23/22	FIA Static Hedging Strategy	645064735	Equity	Credit Suisse International	09/27/2021	09/23/2022	109	485,829	4,449	8,502			0		0	(11,113)						
CSEATMA6 IDX Call Option @ 265 09/23/22	FIA Static Hedging Strategy	644031726	Equity	Credit Suisse International	10/01/2020	09/23/2022	704	186,360	265	5,035			0		0	(4,856)						
S61XSMPA IDX Call Option @ 521 09/26/22	FIA Static Hedging Strategy	1265874941	Equity	Societe Generale SA	10/01/2020	09/26/2022	835	434,865	521	26,099			287		287	(27,621)						
S61XSMPA IDX Call Option @ 527 09/26/22	FIA Static Hedging Strategy	1265874946	Equity	Societe Generale SA	10/01/2020	09/26/2022	86	45,489	527	2,550			28		28	(2,841)						
SPX IDX Call Option @ 4455 09/26/22	FIA Static Hedging Strategy	645064737	Equity	Credit Suisse International	09/27/2021	09/26/2022	62	277,265	4,455	4,630			0		0	(5,734)						
SPX IDX Call Option @ 4443 09/26/22	FIA Static Hedging Strategy	81904087	Equity	Wells Fargo Bank NA	10/04/2021	09/26/2022	1	5,421	4,443	62			0		0	(52)						
SPX IDX Call Option @ 4443 09/26/22	FIA Static Hedging Strategy	81904089	Equity	Wells Fargo Bank NA	10/04/2021	09/26/2022	14	61,582	4,443	788			0		0	(770)						
SPX IDX Call Option @ 4443 09/27/22	FIA Static Hedging Strategy	81904090	Equity	Wells Fargo Bank NA	10/04/2021	09/27/2022	10	44,520	4,443	601			0		0	(661)						
CSEATMA6 IDX Call Option @ 278 09/27/22	FIA Static Hedging Strategy	645092021	Equity	Credit Suisse International	10/04/2021	09/27/2022	5,145	1,428,306	278	17,102			0		0	(10,678)						

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SGIXSMPA IDX Call Option @ 535 09/28/22	FIA Static Hedging Strategy	1268172162	Equity	Societe Generale SA	10/09/2020	09/28/2022	2,339	1,250,955	535	76,642			1,473		1,473	(90,218)							
SPX IDX Call Option @ 3458 09/28/22	FIA Static Hedging Strategy	594157236	Equity	Credit Suisse International	10/09/2020	09/28/2022	53	184,508	3,458	21,824			22,776		22,776	(49,520)							
SPX IDX Call Option @ 4353 09/28/22	FIA Static Hedging Strategy	81904098	Equity	Wells Fargo Bank NA	10/04/2021	09/28/2022	52	228,426	4,353	3,266			0		0	(2,862)							
SPX IDX Call Option @ 4486 09/28/22	FIA Static Hedging Strategy	SWD169010159	Equity	Barclays Bank PLC	10/04/2021	09/28/2022	516	2,312,756	4,486	(113,909)			(4,358)		(4,358)	248,347							
SPX IDX Call Option @ 4391 09/28/22	FIA Static Hedging Strategy	SWD169010233	Equity	Barclays Bank PLC	10/04/2021	09/28/2022	151	662,973	4,391	42,787			2,177		2,177	(82,676)							
SPX IDX Call Option @ 4378 09/28/22	FIA Static Hedging Strategy	SWD169010280	Equity	Barclays Bank PLC	10/04/2021	09/28/2022	516	2,257,274	4,378	149,784			7,947		7,947	(286,751)							
SGIXSMPA IDX Call Option @ 533 09/29/22	FIA Static Hedging Strategy	1268172164	Equity	Societe Generale SA	10/09/2020	09/29/2022	444	236,495	533	14,761			233		233	(16,582)							
SPX IDX Call Option @ 3541 09/29/22	FIA Static Hedging Strategy	594157240	Equity	Credit Suisse International	10/09/2020	09/29/2022	126	446,565	3,541	(42,226)			(45,927)		(45,927)	115,530							
SPX IDX Call Option @ 3365 09/29/22	FIA Static Hedging Strategy	594157260	Equity	Credit Suisse International	10/09/2020	09/29/2022	126	424,337	3,365	58,291			63,463		63,463	(118,230)							
SPX IDX Call Option @ 4359 09/29/22	FIA Static Hedging Strategy	81904092	Equity	Wells Fargo Bank NA	10/04/2021	09/29/2022	31	136,538	4,359	1,912			0		0	(1,661)							
CSEATMA6 IDX Call Option @ 266 09/29/22	FIA Static Hedging Strategy	644047579	Equity	Credit Suisse International	10/09/2020	09/29/2022	662	176,417	266	5,035			0		0	(4,026)							
SGIXSMPA IDX Call Option @ 536 09/30/22	FIA Static Hedging Strategy	1268172165	Equity	Societe Generale SA	10/09/2020	09/30/2022	454	242,976	536	14,761			157		157	(13,964)							
SPX IDX Call Option @ 4308 09/30/22	FIA Static Hedging Strategy	81904091	Equity	Wells Fargo Bank NA	10/04/2021	09/30/2022	134	579,321	4,308	8,226			0		0	(4,227)							
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			133		133	(9,311)							
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	(715)							
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	(122)							
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	(572)							
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			16,281		16,281	(24,418)							
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	(2,509)							
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			66		66	(6,715)							
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			3,789		3,789	(112,852)							
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)			(5,952)		(5,952)	274,744							
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			11,274		11,274	(320,434)							
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			12,281		12,281	(27,182)							
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	(3,124)							
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)							

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CSEATMA6 IDX Call Option @ 276 10/05/22	FIA Static Hedging Strategy	645116451	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/11/2021	10/05/2022	4,476	1,236,773	276	14,630			0		0	(10,980)							
SGIXSMPA IDX Call Option @ 537 10/06/22	FIA Static Hedging Strategy	1269794599	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/15/2020	10/06/2022	1,103	592,646	537	34,374			370		370	(32,860)							
SPX IDX Call Option @ 3610 10/06/22	FIA Static Hedging Strategy	594177332	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/15/2020	10/06/2022	38	137,497	3,610	(11,563)			(12,253)		(12,253)	34,290							
SPX IDX Call Option @ 3438 10/06/22	FIA Static Hedging Strategy	594177336	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/15/2020	10/06/2022	38	130,937	3,438	16,111			17,180		17,180	(35,278)							
SPX IDX Call Option @ 4364 10/06/22	FIA Static Hedging Strategy	EDR04167302NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/06/2022	22	95,780	4,364	1,303			0		0	(708)							
SGIXSMPA IDX Call Option @ 545 10/07/22	FIA Static Hedging Strategy	1269794597	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/15/2020	10/07/2022	267	145,720	545	7,845			31		31	(6,155)							
SPX IDX Call Option @ 4400 10/07/22	FIA Static Hedging Strategy	EDR04166301NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/07/2022	81	358,360	4,400	5,160			0		0	(5,322)							
SPX IDX Call Option @ 4361 10/10/22	FIA Static Hedging Strategy	EDR04167311NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/10/2022	66	289,845	4,361	6,724			0		0	(7,218)							
SPX IDX Call Option @ 4391 10/10/22	FIA Static Hedging Strategy	EDR04168301NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/10/2022	49	215,615	4,391	3,191			0		0	(3,458)							
SPX IDX Call Option @ 4361 10/10/22	FIA Static Hedging Strategy	EDR04168309NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/10/2022	30	131,315	4,361	2,968			0		0	(2,421)							
SGIXSMPA IDX Call Option @ 554 10/11/22	FIA Static Hedging Strategy	1269794598	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/15/2020	10/11/2022	334	185,135	554	9,124			28		28	(6,620)							
SPX IDX Call Option @ 4361 10/11/22	FIA Static Hedging Strategy	SWD170025387	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/11/2022	52	228,396	4,361	4,294			0		0	(3,823)							
SPX IDX Call Option @ 4394 10/12/22	FIA Static Hedging Strategy	1375736374	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	404	1,775,390	4,394	153,041			7,655		7,655	(222,417)							
SPX IDX Call Option @ 4497 10/12/22	FIA Static Hedging Strategy	1375736599	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	404	1,816,958	4,497	(124,497)			(4,455)		(4,455)	194,492							
SPX IDX Call Option @ 4423 10/12/22	FIA Static Hedging Strategy	1375790418	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	169	747,644	4,423	61,566			2,760		2,760	(89,735)							
SPX IDX Call Option @ 4351 10/12/22	FIA Static Hedging Strategy	SWD170025364	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/12/2022	31	134,392	4,351	2,701			0		0	(2,092)							
CSEATMA6 IDX Call Option @ 276 10/12/22	FIA Static Hedging Strategy	1375817573	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/12/2022	5,315	1,467,043	276	21,367			0		0	(13,725)							
SGIXSMPA IDX Call Option @ 557 10/13/22	FIA Static Hedging Strategy	1271763794	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/22/2020	10/13/2022	3,558	1,981,562	557	90,027			867		867	(88,811)							
SPX IDX Call Option @ 3534 10/13/22	FIA Static Hedging Strategy	EDR03363310NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2022	88	310,387	3,534	29,863			33,765		33,765	(79,827)							
SPX IDX Call Option @ 4364 10/13/22	FIA Static Hedging Strategy	SWD170025413	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/13/2022	54	234,423	4,364	4,618			0		0	(3,582)							
CSEATMA6 IDX Call Option @ 266 10/13/22	FIA Static Hedging Strategy	644093823	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	10/22/2020	10/13/2022	1,676	445,524	266	11,689			2		2	(10,944)							
SPX IDX Call Option @ 3502 10/14/22	FIA Static Hedging Strategy	EDR03363307NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/14/2022	99	347,701	3,502	35,399			40,600		40,600	(90,625)							
SPX IDX Call Option @ 3695 10/14/22	FIA Static Hedging Strategy	EDR03363308NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/14/2022	99	366,831	3,695	(24,763)			(27,072)		(27,072)	87,103							
SPX IDX Call Option @ 4438 10/14/22	FIA Static Hedging Strategy	SWD170025411	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/14/2022	120	534,588	4,438	10,585			0		0	(7,463)							
SGIXSMPA IDX Call Option @ 555 10/17/22	FIA Static Hedging Strategy	1271763795	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/22/2020	10/17/2022	378	209,839	555	9,795			38		38	(7,543)							

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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			15		15	(1,870)							
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	(504)							
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	(2,410)							
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	(7,695)							
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			53,940		53,940	(83,492)							
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	(1,150)							
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			51		51	(6,451)							
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	(2,608)							
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			3,770		3,770	(157,817)							
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)			(2,176)		(2,176)	132,021							
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			1,935		1,935	(88,888)							
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)							
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			4		4	(416)							
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	(179)							
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			39,755		39,755	(79,149)							
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)			(28,237)		(28,237)	76,704							
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			4		4	(11,635)							
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	(821)							
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			12,041		12,041	(24,367)							
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			173		173	(28,762)							
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			7		7	(805)							
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	(2,095)							
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	(2,086)							
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	(5,969)							
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	(2,139)							

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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			695		695	(32,563)							
SPX IDX Call Option @ 3461 10/26/22	FIA Static Hedging Strategy	EDR03399390NY	Equity	Barclays Bank PLC	11/05/2020	10/26/2022	53	182,188	3,461	22,530			23,810		23,810	(47,973)							
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	(1,836)							
SPX IDX Call Option @ 4578 10/26/22	FIA Static Hedging Strategy	SWD171039804	Equity	Barclays Bank PLC	11/01/2021	10/26/2022	534	2,445,570	4,578	187,223			5,227		5,227	(231,930)							
SPX IDX Call Option @ 4606 10/26/22	FIA Static Hedging Strategy	SWD171039822	Equity	Barclays Bank PLC	11/01/2021	10/26/2022	299	1,376,784	4,606	99,588			2,584		2,584	(124,257)							
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)			(2,953)		(2,953)	187,975							
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			93		93	(2,490)							
SPX IDX Call Option @ 3367 10/27/22	FIA Static Hedging Strategy	EDR03399387NY	Equity	Barclays Bank PLC	11/05/2020	10/27/2022	45	150,736	3,367	21,651			23,616		23,616	(41,270)							
SPX IDX Call Option @ 3548 10/27/22	FIA Static Hedging Strategy	EDR03399388NY	Equity	Barclays Bank PLC	11/05/2020	10/27/2022	45	158,843	3,548	(15,700)			(17,371)		(17,371)	40,205							
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	(5,834)							
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)							
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			304		304	(3,977)							
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	(5,481)							
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			376		376	(6,480)							
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			4,218		4,218	(69,123)							
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			61,057		61,057	(99,858)							
SPX IDX Call Option @ 4614 10/31/22	FIA Static Hedging Strategy	EDR04227300NY	Equity	Barclays Bank PLC	11/08/2021	10/31/2022	10	46,875	4,614	1,256			0		0	(901)							
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	(2,829)							
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	(2,402)							
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			62		62	(25,766)							
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			152		152	(3,494)							
SPX IDX Call Option @ 4614 11/01/22	FIA Static Hedging Strategy	EDR04222301NY	Equity	Barclays Bank PLC	11/08/2021	11/01/2022	136	628,013	4,614	14,319			0		0	(7,088)							
SPX IDX Call Option @ 4640 11/01/22	FIA Static Hedging Strategy	SWD171533389	Equity	Barclays Bank PLC	11/08/2021	11/01/2022	468	2,173,892	4,640	177,117			3,950		3,950	(185,966)							
SPX IDX Call Option @ 4665 11/01/22	FIA Static Hedging Strategy	SWD171533420	Equity	Barclays Bank PLC	11/08/2021	11/01/2022	218	1,017,814	4,665	81,012			1,651		1,651	(83,142)							
SPX IDX Call Option @ 4758 11/01/22	FIA Static Hedging Strategy	SWD171533441	Equity	Barclays Bank PLC	11/08/2021	11/01/2022	468	2,228,940	4,758	(139,479)			(2,350)		(2,350)	151,448							

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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)	
SGIXSMPA IDX Call Option @ 518 11/02/22	FIA Static Hedging Strategy	1279380377	Equity	Societe Generale SA	11/13/2020	11/02/2022	289	149,641	518	9,189			715		715	(11,856)							
SPX IDX Call Option @ 4631 11/02/22	FIA Static Hedging Strategy	EDR04228301NY	Equity	Barclays Bank PLC	11/08/2021	11/02/2022	48	220,002	4,631	3,784			0		0	(1,959)							
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			19		19	(14,884)							
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)							
SPX IDX Call Option @ 3463 11/03/22	FIA Static Hedging Strategy	1278933305	Equity	Societe Generale SA	11/12/2020	11/03/2022	41	143,131	3,463	14,606			18,951		18,951	(37,459)							
SGIXSMPA IDX Call Option @ 522 11/03/22	FIA Static Hedging Strategy	1279380381	Equity	Societe Generale SA	11/13/2020	11/03/2022	33	17,013	522	1,002			56		56	(1,222)							
SPX IDX Call Option @ 4661 11/03/22	FIA Static Hedging Strategy	EDR04223303NY	Equity	Barclays Bank PLC	11/08/2021	11/03/2022	43	200,451	4,661	3,488			0		0	(1,188)							
SPX IDX Call Option @ 3586 11/04/22	FIA Static Hedging Strategy	1278933332	Equity	Societe Generale SA	11/12/2020	11/04/2022	125	449,536	3,586	(31,478)			(46,211)		(46,211)	111,140							
SPX IDX Call Option @ 3424 11/04/22	FIA Static Hedging Strategy	1278933372	Equity	Societe Generale SA	11/12/2020	11/04/2022	125	429,152	3,424	46,689			61,429		61,429	(114,163)							
SGIXSMPA IDX Call Option @ 524 11/04/22	FIA Static Hedging Strategy	1279380379	Equity	Societe Generale SA	11/13/2020	11/04/2022	422	221,056	524	12,733			532		532	(14,727)							
SPX IDX Call Option @ 4680 11/04/22	FIA Static Hedging Strategy	EDR04228300NY	Equity	Barclays Bank PLC	11/08/2021	11/04/2022	51	239,151	4,680	5,046			0		0	(2,825)							
SGIXSMPA IDX Call Option @ 528 11/07/22	FIA Static Hedging Strategy	1279380375	Equity	Societe Generale SA	11/13/2020	11/07/2022	761	401,484	528	22,301			1,043		1,043	(27,039)							
SGIXSMPA IDX Call Option @ 527 11/07/22	FIA Static Hedging Strategy	1279380378	Equity	Societe Generale SA	11/13/2020	11/07/2022	171	89,994	527	5,047			299		299	(6,519)							
SPX IDX Call Option @ 4698 11/07/22	FIA Static Hedging Strategy	EDR04223302NY	Equity	Barclays Bank PLC	11/08/2021	11/07/2022	2	7,516	4,698	123			0		0	(48)							
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	EDR04228311NY	Equity	Barclays Bank PLC	11/15/2021	11/07/2022	52	245,382	4,702	4,196			0		0	(1,617)							
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	EDR04228313NY	Equity	Barclays Bank PLC	11/15/2021	11/07/2022	14	67,046	4,702	1,274			0		0	(908)							
SPX IDX Call Option @ 4702 11/08/22	FIA Static Hedging Strategy	EDR04223312NY	Equity	Barclays Bank PLC	11/15/2021	11/08/2022	52	244,488	4,702	3,961			0		0	(2,563)							
SPX IDX Call Option @ 4699 11/08/22	FIA Static Hedging Strategy	SWD171993625	Equity	Barclays Bank PLC	11/15/2021	11/08/2022	262	1,229,097	4,699	85,681			1,975		1,975	(95,018)							
SGIXSMPA IDX Call Option @ 528 11/09/22	FIA Static Hedging Strategy	1281233389	Equity	Societe Generale SA	11/19/2020	11/09/2022	1,532	808,454	528	42,459			1,581		1,581	(48,340)							
SPX IDX Call Option @ 3588 11/09/22	FIA Static Hedging Strategy	EDR03449303NY	Equity	Barclays Bank PLC	11/19/2020	11/09/2022	78	280,749	3,588	29,866			29,162		29,162	(69,117)							
SPX IDX Call Option @ 4685 11/09/22	FIA Static Hedging Strategy	EDR04223317NY	Equity	Barclays Bank PLC	11/15/2021	11/09/2022	143	671,349	4,685	11,346			0		0	(6,925)							
SPX IDX Call Option @ 4796 11/09/22	FIA Static Hedging Strategy	SWD171993639	Equity	Barclays Bank PLC	11/15/2021	11/09/2022	507	2,432,385	4,796	(130,533)			(2,579)		(2,579)	155,055							
SPX IDX Call Option @ 4677 11/09/22	FIA Static Hedging Strategy	SWD171993640	Equity	Barclays Bank PLC	11/15/2021	11/09/2022	507	2,371,947	4,677	173,494			4,300		4,300	(191,687)							
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)							

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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)	
SGIXSMPA IDX Call Option @ 530 11/10/22	FIA Static Hedging Strategy	1281233392	Equity	Societe Generale SA	11/19/2020	11/10/2022	684	362,757	530	18,609			713		713	(21,881)							
SPX IDX Call Option @ 3549 11/10/22	FIA Static Hedging Strategy	EDR03449300NY	Equity	Barclays Bank PLC	11/19/2020	11/10/2022	156	555,330	3,549	62,618			62,781		62,781	(139,136)							
SPX IDX Call Option @ 3727 11/10/22	FIA Static Hedging Strategy	EDR03449301NY	Equity	Barclays Bank PLC	11/19/2020	11/10/2022	156	583,069	3,727	(45,979)			(43,930)		(43,930)	133,607							
SPX IDX Call Option @ 4647 11/10/22	FIA Static Hedging Strategy	EDR04228312NY	Equity	Barclays Bank PLC	11/15/2021	11/10/2022	41	189,353	4,647	3,465			0		0	(2,843)							
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			5		5	(7,996)							
SPX IDX Call Option @ 4649 11/11/22	FIA Static Hedging Strategy	SID171988451	Equity	Barclays Bank PLC	11/15/2021	11/11/2022	70	326,425	4,649	5,876			0		0	(4,307)							
SGIXSMPA IDX Call Option @ 529 11/14/22	FIA Static Hedging Strategy	1281233390	Equity	Societe Generale SA	11/19/2020	11/14/2022	1,367	723,151	529	37,570			1,971		1,971	(47,838)							
SGIXSMPA IDX Call Option @ 537 11/14/22	FIA Static Hedging Strategy	1281233391	Equity	Societe Generale SA	11/19/2020	11/14/2022	19	10,280	537	493			18		18	(587)							
SGIXSMPA IDX Call Option @ 542 11/14/22	FIA Static Hedging Strategy	1348386263	Equity	Societe Generale SA	07/07/2021	11/14/2022	194	104,960	542	7,244			67		67	(4,996)							
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	82952900	Equity	Wells Fargo Bank NA	11/23/2021	11/14/2022	23	107,049	4,683	1,980			0		0	(691)							
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	82952905	Equity	Wells Fargo Bank NA	11/23/2021	11/14/2022	28	131,868	4,683	3,138			0		0	(1,270)							
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	SID171988431	Equity	Barclays Bank PLC	11/15/2021	11/14/2022	78	364,607	4,683	6,636			0		0	(4,334)							
SPX IDX Call Option @ 3385 11/15/22	FIA Static Hedging Strategy	670997197	Equity	Credit Suisse International	11/27/2019	11/15/2022	39	132,270	3,385	9,530			20,726		20,726	(35,510)							
SPX IDX Call Option @ 4683 11/15/22	FIA Static Hedging Strategy	82952904	Equity	Wells Fargo Bank NA	11/23/2021	11/15/2022	83	386,565	4,683	7,074			0		0	(2,758)							
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)							
SGIXSMPA IDX Call Option @ 542 11/16/22	FIA Static Hedging Strategy	1282628223	Equity	Societe Generale SA	11/24/2020	11/16/2022	39	21,073	542	1,007			23		23	(1,025)							
SPX IDX Call Option @ 3794 11/16/22	FIA Static Hedging Strategy	594367826	Equity	Credit Suisse International	11/24/2020	11/16/2022	105	397,179	3,794	(31,033)			(25,774)		(25,774)	87,280							
SPX IDX Call Option @ 3603 11/16/22	FIA Static Hedging Strategy	594367868	Equity	Credit Suisse International	11/24/2020	11/16/2022	105	377,222	3,603	42,380			38,659		38,659	(91,759)							
SPX IDX Call Option @ 4701 11/16/22	FIA Static Hedging Strategy	82952903	Equity	Wells Fargo Bank NA	11/23/2021	11/16/2022	76	358,585	4,701	6,455			0		0	(2,073)							
SPX IDX Call Option @ 4823 11/16/22	FIA Static Hedging Strategy	SID172552396	Equity	Barclays Bank PLC	11/23/2021	11/16/2022	400	1,930,173	4,823	(106,014)			(2,113)		(2,113)	118,003							
SPX IDX Call Option @ 4712 11/16/22	FIA Static Hedging Strategy	SID172552414	Equity	Barclays Bank PLC	11/23/2021	11/16/2022	163	769,033	4,712	54,706			1,368		1,368	(58,727)							
SPX IDX Call Option @ 4692 11/16/22	FIA Static Hedging Strategy	SID172552415	Equity	Barclays Bank PLC	11/23/2021	11/16/2022	400	1,877,780	4,692	138,412			3,648		3,648	(149,046)							
SGIXSMPA IDX Call Option @ 537 11/17/22	FIA Static Hedging Strategy	1282628220	Equity	Societe Generale SA	11/24/2020	11/17/2022	70	37,795	537	1,902			55		55	(2,005)							
SPX IDX Call Option @ 3658 11/17/22	FIA Static Hedging Strategy	594367856	Equity	Credit Suisse International	11/24/2020	11/17/2022	32	115,451	3,658	11,824			10,493		10,493	(27,301)							
SPX IDX Call Option @ 4689 11/17/22	FIA Static Hedging Strategy	82952902	Equity	Wells Fargo Bank NA	11/23/2021	11/17/2022	28	132,830	4,689	2,418			0		0	(668)							

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SGIXSMPA IDX Call Option @ 529 11/18/22	FIA Static Hedging Strategy	1282628225	Equity	Societe Generale SA	11/24/2020	11/18/2022	53	28,002	529	1,533			56		56	(1,597)							
SPX IDX Call Option @ 4705 11/18/22	FIA Static Hedging Strategy	82952906	Equity	Wells Fargo Bank NA	11/23/2021	11/18/2022	65	308,006	4,705	5,298			0		0	(991)							
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			3		3	(7,038)							
SGIXSMPA IDX Call Option @ 531 11/21/22	FIA Static Hedging Strategy	1282628224	Equity	Societe Generale SA	11/24/2020	11/21/2022	245	130,307	531	7,005			243		243	(7,158)							
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			400		400	(10,385)							
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	(847)							
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	(1,101)							
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	(550)							
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	(4,059)							
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			349		349	(10,997)							
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			6,006		6,006	(202,440)							
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			2,121		2,121	(73,856)							
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)			(3,921)		(3,921)	169,092							
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	(1,079)							
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			1		1	(14,165)							
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			17,850		17,850	(41,447)							
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)			(12,003)		(12,003)	39,405							
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			6,461		6,461	(18,297)							
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			27		27	(695)							
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			421		421	(13,270)							
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	(1,666)							
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	(2,192)							
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			2		2	(3,532)							
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	(3,525)							
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	(2,167)							

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

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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	(53)							
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			1,291		1,291	(25,586)							
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)			(4,458)		(4,458)	177,738							
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			7,305		7,305	(215,862)							
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			3,287		3,287	(96,235)							
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	(3,198)							
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			4,197		4,197	(13,246)							
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			3		3	(15,261)							
SGIXSMPA IDX Call Option @ 539 12/01/22	FIA Static Hedging Strategy	1287551108	Equity	Societe Generale SA	12/10/2020	12/01/2022	36	19,361	539	994			40		40	(954)							
SPX IDX Call Option @ 4513 12/01/22	FIA Static Hedging Strategy	83226537	Equity	Wells Fargo Bank NA	12/06/2021	12/01/2022	72	325,165	4,513	6,048			0		0	(1,816)							
SPX IDX Call Option @ 3658 12/01/22	FIA Static Hedging Strategy	SWD151774353	Equity	Barclays Bank PLC	12/10/2020	12/01/2022	64	233,866	3,658	26,233			20,857		20,857	(56,132)							
SPX IDX Call Option @ 3843 12/01/22	FIA Static Hedging Strategy	SWD151774356	Equity	Barclays Bank PLC	12/10/2020	12/01/2022	64	245,711	3,843	(18,312)			(13,825)		(13,825)	52,978							
CSEATMA6 IDX Call Option @ 273 12/01/22	FIA Static Hedging Strategy	644228603	Equity	Credit Suisse International	12/10/2020	12/01/2022	1,992	542,950	273	14,138			3		3	(8,381)							
SGIXSMPA IDX Call Option @ 535 12/02/22	FIA Static Hedging Strategy	1287551107	Equity	Societe Generale SA	12/10/2020	12/02/2022	599	320,575	535	17,101			1,112		1,112	(20,326)							
SPX IDX Call Option @ 3397 12/02/22	FIA Static Hedging Strategy	671029064	Equity	Credit Suisse International	12/11/2019	12/02/2022	47	159,238	3,397	11,432			23,990		23,990	(43,253)							
SPX IDX Call Option @ 4577 12/02/22	FIA Static Hedging Strategy	83226538	Equity	Wells Fargo Bank NA	12/06/2021	12/02/2022	37	167,705	4,577	3,438			0		0	(1,274)							
SGIXSMPA IDX Call Option @ 540 12/05/22	FIA Static Hedging Strategy	1287551105	Equity	Societe Generale SA	12/10/2020	12/05/2022	493	266,222	540	13,531			531		531	(14,275)							
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	1391361579	Equity	Societe Generale SA	12/13/2021	12/05/2022	30	137,153	4,592	4,142			0		0	(1,830)							
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	1391363088	Equity	Societe Generale SA	12/13/2021	12/05/2022	7	31,407	4,592	2,670			0		0	(392)							
SPX IDX Call Option @ 4538 12/05/22	FIA Static Hedging Strategy	83226542	Equity	Wells Fargo Bank NA	12/06/2021	12/05/2022	49	224,017	4,538	4,100			0		0	(1,242)							
SPX IDX Call Option @ 4592 12/06/22	FIA Static Hedging Strategy	1391363508	Equity	Societe Generale SA	12/13/2021	12/06/2022	71	324,631	4,592	7,272			0		0	(5,458)							
SGIXSMPA IDX Call Option @ 539 12/07/22	FIA Static Hedging Strategy	1289609070	Equity	Societe Generale SA	12/17/2020	12/07/2022	475	255,842	539	14,981			474		474	(13,262)							
SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	1391363703	Equity	Societe Generale SA	12/13/2021	12/07/2022	91	425,041	4,687	7,693			0		0	(5,689)							
SPX IDX Call Option @ 3747 12/07/22	FIA Static Hedging Strategy	594485177	Equity	Credit Suisse International	12/17/2020	12/07/2022	37	137,184	3,747	13,995			10,091		10,091	(31,239)							
SPX IDX Call Option @ 4788 12/07/22	FIA Static Hedging Strategy	596062800	Equity	Credit Suisse International	12/13/2021	12/07/2022	640	3,062,996	4,788	(185,753)			(4,732)		(4,732)	209,468							
SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	596062610	Equity	Credit Suisse International	12/13/2021	12/07/2022	257	1,203,263	4,687	93,530			2,839		2,839	(99,645)							

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SPX IDX Call Option @ 4669 12/07/22 CSEATMA6 IDX Call Option @ 276 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			7,571		7,571	(255,177)							
SGIXSMPA IDX Call Option @ 542 12/08/22	FIA Static Hedging Strategy	1391649943	Equity	Societe Generale SA 549300USLF04ME4XB071	12/13/2021	12/07/2022	5,720	1,581,273	276	20,419			3		3	(17,181)							
SPX IDX Call Option @ 4701 12/08/22	FIA Static Hedging Strategy	1289609068	Equity	Societe Generale SA 549300USLF04ME4XB071	12/17/2020	12/08/2022	176	95,238	542	5,368			128		128	(4,464)							
SPX IDX Call Option @ 3688 12/08/22	FIA Static Hedging Strategy	1391383872	Equity	Societe Generale SA 549300USLF04ME4XB071	12/13/2021	12/08/2022	173	815,566	4,701	12,478			0		0	(10,575)							
SPX IDX Call Option @ 3876 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			26,251		26,251	(72,752)							
CSEATMA6 IDX Call Option @ 273 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)			(17,209)		(17,209)	68,333							
SGIXSMPA IDX Call Option @ 539 12/09/22	FIA Static Hedging Strategy	644256162	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/17/2020	12/08/2022	1,319	360,606	273	9,930			2		2	(5,313)							
SPX IDX Call Option @ 4667 12/09/22	FIA Static Hedging Strategy	1289609067	Equity	Societe Generale SA 549300USLF04ME4XB071	12/17/2020	12/09/2022	33	17,887	539	1,045			37		37	(930)							
SGIXSMPA IDX Call Option @ 535 12/12/22	FIA Static Hedging Strategy	1391383957	Equity	Societe Generale SA 549300USLF04ME4XB071	12/13/2021	12/09/2022	98	456,523	4,667	8,080			0		0	(5,791)							
SGIXSMPA IDX Call Option @ 534 12/12/22	FIA Static Hedging Strategy	1289609069	Equity	Societe Generale SA 549300USLF04ME4XB071	12/17/2020	12/12/2022	77	41,392	535	2,508			112		112	(2,372)							
SPX IDX Call Option @ 4712 12/12/22	FIA Static Hedging Strategy	1348386279	Equity	Societe Generale SA 549300USLF04ME4XB071	07/07/2021	12/12/2022	177	94,563	534	7,311			373		373	(6,549)							
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	1391384042	Equity	Societe Generale SA 549300USLF04ME4XB071	12/13/2021	12/12/2022	61	286,679	4,712	6,049			0		0	(4,352)							
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	EDR04303303NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/12/2022	22	101,223	4,669	1,701			0		0	(1,116)							
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	SWD175728991	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/12/2022	22	101,270	4,669	1,539			0		0	(904)							
SPX IDX Call Option @ 4669 12/13/22	FIA Static Hedging Strategy	SWD175729012	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/13/2022	40	185,078	4,669	3,109			0		0	(2,019)							
SPX IDX Call Option @ 3461 12/14/22	FIA Static Hedging Strategy	1183201441	Equity	Societe Generale SA 549300USLF04ME4XB071	01/03/2020	12/14/2022	83	286,908	3,461	21,481			39,300		39,300	(75,205)							
SPX IDX Call Option @ 3729 12/14/22	FIA Static Hedging Strategy	594513435	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/14/2022	32	117,486	3,729	12,202			9,238		9,238	(26,926)							
SPX IDX Call Option @ 4634 12/14/22	FIA Static Hedging Strategy	SWD175729013	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	6	29,890	4,634	493			0		0	(297)							
SPX IDX Call Option @ 4653 12/14/22	FIA Static Hedging Strategy	SWD175729455	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	563	2,621,369	4,653	185,402			7,808		7,808	(232,358)							
SPX IDX Call Option @ 4659 12/14/22	FIA Static Hedging Strategy	SWD175729660	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	345	1,605,466	4,659	112,171			4,663		4,663	(140,788)							
SPX IDX Call Option @ 4795 12/14/22	FIA Static Hedging Strategy	SWD175729661	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	563	2,701,596	4,795	(133,753)			(4,472)		(4,472)	184,487							
CSEATMA6 IDX Call Option @ 277 12/14/22	FIA Static Hedging Strategy	1393863040	Equity	Societe Generale SA 549300USLF04ME4XB071	12/20/2021	12/14/2022	5,036	1,394,782	277	15,762			3		3	(14,780)							
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			3		3	(3,574)							
SGIXSMPA IDX Call Option @ 545 12/15/22	FIA Static Hedging Strategy	1291679189	Equity	Societe Generale SA 549300USLF04ME4XB071	12/23/2020	12/15/2022	427	233,112	545	12,128			534		534	(12,381)							
SPX IDX Call Option @ 3688 12/15/22	FIA Static Hedging Strategy	594513449	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	12/23/2020	12/15/2022	86	316,178	3,688	35,213			27,394		27,394	(74,061)							

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SPX IDX Call Option @ 3875 12/15/22	FIA Static Hedging Strategy	594513451	Equity	Credit Suisse International A5I6NE4Q3TV8Y57VW369	12/23/2020	12/15/2022	86	332,206	3,875	(25,508)			(18,172)		(18,172)	69,620							
SPX IDX Call Option @ 4710 12/15/22	FIA Static Hedging Strategy	SWD175728971	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/20/2021	12/15/2022	32	152,081	4,710	2,585			0		0	(1,792)							
SGIXSMPA IDX Call Option @ 544 12/16/22	FIA Static Hedging Strategy	1291679190	Equity	Societe Generale SA 549300USLF04ME4XB071	12/23/2020	12/16/2022	586	318,989	544	16,772			556		556	(15,415)							
SPX IDX Call Option @ 4669 12/16/22	FIA Static Hedging Strategy	SWD175728972	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/20/2021	12/16/2022	43	201,173	4,669	3,339			0		0	(2,105)							
SGIXSMPA IDX Call Option @ 553 12/19/22	FIA Static Hedging Strategy	1291679191	Equity	Societe Generale SA 549300USLF04ME4XB071	12/23/2020	12/19/2022	107	58,983	553	2,848			79		79	(2,537)							
SGIXSMPA IDX Call Option @ 554 12/19/22	FIA Static Hedging Strategy	1291679192	Equity	Societe Generale SA 549300USLF04ME4XB071	12/23/2020	12/19/2022	22	12,048	554	576			14		14	(483)							
SPX IDX Call Option @ 4621 12/19/22	FIA Static Hedging Strategy	EDR04308302NY	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/20/2021	12/19/2022	68	313,233	4,621	5,482			0		0	(3,408)							
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	SWD175959814	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/27/2021	12/19/2022	3	11,785	4,568	252			0		0	(141)							
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	SWD175959833	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/27/2021	12/19/2022	6	26,357	4,568	685			0		0	(438)							
SPX IDX Call Option @ 4640 12/20/22	FIA Static Hedging Strategy	SWD175929133	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/27/2021	12/20/2022	423	1,961,910	4,640	192,082			6,621		6,621	(178,649)							
SPX IDX Call Option @ 4785 12/20/22	FIA Static Hedging Strategy	SWD175929292	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/27/2021	12/20/2022	423	2,023,119	4,785	(149,422)			(3,780)		(3,780)	142,126							
SPX IDX Call Option @ 4568 12/20/22	FIA Static Hedging Strategy	SWD175959817	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	12/27/2021	12/20/2022	77	352,743	4,568	8,536			0		0	(5,203)							
SGIXSMPA IDX Call Option @ 545 12/21/22	FIA Static Hedging Strategy	1293121456	Equity	Societe Generale SA 549300USLF04ME4XB071	12/30/2020	12/21/2022	1,038	566,190	545	31,041			870		870	(25,116)							
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			21,048		21,048	(56,530)							
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)			(13,999)		(13,999)	53,087							
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			3,025		3,025	(87,256)							
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	(3,622)							
CSEATMA6 IDX Call Option @ 274 12/21/22	FIA Static Hedging Strategy	1293278303	Equity	Societe Generale SA 549300USLF04ME4XB071	12/30/2020	12/21/2022	1,157	317,265	274	8,830			2		2	(4,435)							
CSEATMA6 IDX Call Option @ 276 12/21/22	FIA Static Hedging Strategy	645429402	Equity	Credit Suisse International A5I6NE4Q3TV8Y57VW369	12/27/2021	12/21/2022	4,197	1,159,168	276	17,751			5		5	(13,640)							
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			262		262	(6,578)							
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			2,849		2,849	(7,786)							
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	(3,116)							
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			54		54	(1,467)							
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	(1,755)							
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		2,995		2,995	(110,873)							

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STATEMENT AS OF JUNE 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 @ 4791 12/27/22	FIA Static Hedging Strategy	645450406	Equity	Credit Suisse International	01/03/2022	12/27/2022	39	186,713	4,791		4,108		0		0	(4,108)						
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	645450408	Equity	Credit Suisse International	01/03/2022	12/27/2022	22	105,502	4,791		1,720		0		0	(1,720)						
SPX IDX Call Option @ 4791 12/27/22	FIA Static Hedging Strategy	645450414	Equity	Credit Suisse International	01/03/2022	12/27/2022	94	450,947	4,791		7,486		0		0	(7,486)						
SPX IDX Call Option @ 3522 12/27/22	FIA Static Hedging Strategy	1184139498	Equity	Societe Generale SA	01/08/2020	12/27/2022	62	219,615	3,522	15,697			27,539		27,539	(55,550)						
SGIXSMPA IDX Call Option @ 547 12/27/22	FIA Static Hedging Strategy	1293121455	Equity	Societe Generale SA	12/30/2020	12/27/2022	1,486	812,149	547	44,160			1,370		1,370	(36,937)						
SGIXSMPA IDX Call Option @ 550 12/27/22	FIA Static Hedging Strategy	1348386280	Equity	Societe Generale SA	07/07/2021	12/27/2022	49	26,743	550	1,779			44		44	(1,315)						
SPX IDX Call Option @ 4910 12/28/22	FIA Static Hedging Strategy	1396353731	Equity	Societe Generale SA	01/03/2022	12/28/2022	447	2,192,761	4,910		(126,538)		(2,662)		(2,662)	123,876						
SPX IDX Call Option @ 4784 12/28/22	FIA Static Hedging Strategy	1396353859	Equity	Societe Generale SA	01/03/2022	12/28/2022	447	2,136,761	4,784		162,182		4,433		4,433	(157,749)						
SPX IDX Call Option @ 4786 12/28/22	FIA Static Hedging Strategy	645450403	Equity	Credit Suisse International	01/03/2022	12/28/2022	130	623,087	4,786		11,278		0		0	(11,278)						
CSEATMA6 IDX Call Option @ 278 12/28/22	FIA Static Hedging Strategy	645451346	Equity	Credit Suisse International	01/03/2022	12/28/2022	5,623	1,564,961	278		19,503		5		5	(19,498)						
SGIXSMPA IDX Call Option @ 550 12/28/22	FIA Static Hedging Strategy	1295239261	Equity	Societe Generale SA	01/07/2021	12/28/2022	393	215,985	550	11,774			807		807	(13,258)						
SPX IDX Call Option @ 3732 12/28/22	FIA Static Hedging Strategy	SWD152894587	Equity	Barclays Bank PLC	01/07/2021	12/28/2022	45	167,556	3,732	21,182			13,626		13,626	(38,031)						
SPX IDX Call Option @ 3916 12/28/22	FIA Static Hedging Strategy	SWD152894607	Equity	Barclays Bank PLC	01/07/2021	12/28/2022	45	175,809	3,916	(14,222)			(9,085)		(9,085)	35,609						
SPX IDX Call Option @ 3844 12/28/22	FIA Static Hedging Strategy	SWD152894616	Equity	Barclays Bank PLC	01/07/2021	12/28/2022	11	40,671	3,844	4,314			2,529		2,529	(8,635)						
CSEATMA6 IDX Call Option @ 277 12/28/22	FIA Static Hedging Strategy	644306382	Equity	Credit Suisse International	01/07/2021	12/28/2022	993	274,655	277	6,734			1		1	(3,209)						
SPX IDX Call Option @ 4793 12/29/22	FIA Static Hedging Strategy	645450402	Equity	Credit Suisse International	01/03/2022	12/29/2022	103	493,014	4,793		9,466		0		0	(9,466)						
SPX IDX Call Option @ 4779 12/30/22	FIA Static Hedging Strategy	645450412	Equity	Credit Suisse International	01/03/2022	12/30/2022	65	310,044	4,779		5,798		0		0	(5,798)						
SGIXSMPA IDX Call Option @ 548 12/30/22	FIA Static Hedging Strategy	1295239260	Equity	Societe Generale SA	01/07/2021	12/30/2022	555	304,070	548	16,930			712		712	(15,627)						
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	(799)						
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	(212)						
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	(507)						
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			341		341	(9,595)						
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)		(2,196)		(2,196)	63,323						
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		3,756		3,756	(85,713)						
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		2,105		2,105	(48,829)						
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	(5,497)						

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STATEMENT AS OF JUNE 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)	
CSEATMA6 IDX Call Option @ 275 01/05/23	FIA Static Hedging Strategy	1398295151	Equity	Societe Generale SA	01/10/2022	01/05/2023	3,105	853,386	275		9,689		9		9	(9,680)							
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	(2,519)							
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			137		137	(2,056)							
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			8,989		8,989	(27,767)							
CSEATMA6 IDX Call Option @ 275 01/05/23	FIA Static Hedging Strategy	1297432083	Equity	Societe Generale SA	01/13/2021	01/05/2023	1,438	396,179	275	9,621			3		3	(5,118)							
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	(5,501)							
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			1,141		1,141	(22,537)							
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	(4,990)							
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	(2,346)							
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	(495)							
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			113		113	(3,349)							
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			322		322	(6,816)							
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			7,236		7,236	(21,257)							
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)			(4,672)		(4,672)	19,646							
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	(101)							
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		4,227		4,227	(72,594)							
CSEATMA6 IDX Call Option @ 274 01/11/23	FIA Static Hedging Strategy	645499145	Equity	Credit Suisse International	01/18/2022	01/11/2023	5,155	1,413,821	274		15,398		22		22	(15,376)							
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	(2,240)							
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			207		207	(3,590)							
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)		(5,298)		(5,298)	109,656							
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		8,897		8,897	(150,056)							
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	(3,697)							
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			14,756		14,756	(30,245)							
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			1,145		1,145	(22,104)							
SPX IDX Call Option @ 3812 01/12/23	FIA Static Hedging Strategy	SID153583390	Equity	Barclays Bank PLC	01/19/2021	01/12/2023	23	88,091	3,812	9,636			6,223		6,223	(18,340)							

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

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SPX IDX Call Option @ 3997 01/12/23	FIA Static Hedging Strategy	SWD153583395	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	.01/19/2021	.01/12/2023	28	113,036	3,997	(8,112)			(4,977)		(4,977)	20,773							
SPX IDX Call Option @ 3801 01/12/23	FIA Static Hedging Strategy	SWD153583439	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	.01/19/2021	.01/12/2023	28	107,498	3,801	11,960			7,782		7,782	(22,525)							
SPX IDX Call Option @ 4659 01/13/23	FIA Static Hedging Strategy	84048211	Equity	Wells Fargo Bank NA 54930073KPK5V0660E21	.01/18/2022	.01/13/2023	115	537,046	4,659		8,539		0		0	(8,539)							
SGIXSMPA IDX Call Option @ 553 01/13/23	FIA Static Hedging Strategy	1298761254	Equity	Societe Generale SA 549300USLFO4ME4XB071	.01/19/2021	.01/13/2023	215	118,744	553	6,171			284		284	(5,735)							
SPX IDX Call Option @ 4663 01/17/23	FIA Static Hedging Strategy	84048209	Equity	Wells Fargo Bank NA 54930073KPK5V0660E21	.01/18/2022	.01/17/2023	102	474,911	4,663		8,881		0		0	(8,881)							
SPX IDX Call Option @ 4577 01/17/23	FIA Static Hedging Strategy	645537117	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/17/2023	79	361,637	4,577		6,582		0		0	(6,582)							
SPX IDX Call Option @ 4577 01/17/23	FIA Static Hedging Strategy	645537125	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/17/2023	39	176,905	4,577		2,724		0		0	(2,724)							
SGIXSMPA IDX Call Option @ 552 01/17/23	FIA Static Hedging Strategy	1298761255	Equity	Societe Generale SA 549300USLFO4ME4XB071	.01/19/2021	.01/17/2023	310	171,233	552	9,041			488		488	(8,668)							
CSEATMA6 IDX Call Option @ 269 01/17/23	FIA Static Hedging Strategy	1298838261	Equity	Societe Generale SA 549300USLFO4ME4XB071	.01/19/2021	.01/17/2023	307	82,605	269	2,725			5		5	(1,837)							
CSEATMA6 IDX Call Option @ 272 01/18/23	FIA Static Hedging Strategy	1402285381	Equity	Societe Generale SA 549300USLFO4ME4XB071	.01/24/2022	.01/18/2023	4,942	1,346,716	272	14,481			39		39	(14,441)							
SPX IDX Call Option @ 4656 01/18/23	FIA Static Hedging Strategy	596213044	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/18/2023	638	2,970,364	4,656	(130,861)			(13,205)		(13,205)	117,656							
SPX IDX Call Option @ 4543 01/18/23	FIA Static Hedging Strategy	596213048	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/18/2023	173	787,233	4,543		48,415		5,340		5,340	(43,074)							
SPX IDX Call Option @ 4530 01/18/23	FIA Static Hedging Strategy	596213056	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/18/2023	638	2,889,841	4,530		182,551		20,702		20,702	(161,849)							
SPX IDX Call Option @ 4577 01/18/23	FIA Static Hedging Strategy	645537121	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/18/2023	31	141,707	4,577		2,140		0		0	(2,140)							
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			3		3	(2,668)							
SPX IDX Call Option @ 4533 01/19/23	FIA Static Hedging Strategy	645537123	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/19/2023	181	820,203	4,533		13,287		0		0	(13,287)							
SGIXSMPA IDX Call Option @ 553 01/19/23	FIA Static Hedging Strategy	1302072778	Equity	Societe Generale SA 549300USLFO4ME4XB071	.01/28/2021	.01/19/2023	709	392,008	553	20,855			783		783	(17,125)							
SPX IDX Call Option @ 3816 01/19/23	FIA Static Hedging Strategy	594641083	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/28/2021	.01/19/2023	120	457,951	3,816	53,102			32,729		32,729	(94,771)							
SPX IDX Call Option @ 4021 01/19/23	FIA Static Hedging Strategy	594641085	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/28/2021	.01/19/2023	120	482,596	4,021	(38,628)			(20,466)		(20,466)	86,868							
SPX IDX Call Option @ 3900 01/19/23	FIA Static Hedging Strategy	594641091	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/28/2021	.01/19/2023	44	171,099	3,900	17,409			9,999		9,999	(33,551)							
SPX IDX Call Option @ 4483 01/20/23	FIA Static Hedging Strategy	645537127	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/20/2023	42	187,871	4,483		3,194		0		0	(3,194)							
SGIXSMPA IDX Call Option @ 557 01/20/23	FIA Static Hedging Strategy	1302072780	Equity	Societe Generale SA 549300USLFO4ME4XB071	.01/28/2021	.01/20/2023	50	28,085	557	1,435			53		53	(1,189)							
SPX IDX Call Option @ 4398 01/23/23	FIA Static Hedging Strategy	645537119	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.01/24/2022	.01/23/2023	68	297,169	4,398		6,389		0		0	(6,389)							
SPX IDX Call Option @ 4410 01/23/23	FIA Static Hedging Strategy	EDRO4387308NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	.01/31/2022	.01/23/2023	16	70,694	4,410		1,216		0		0	(1,216)							
SPX IDX Call Option @ 4410 01/23/23	FIA Static Hedging Strategy	EDRO4389302NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	.01/31/2022	.01/23/2023	36	157,706	4,410		2,791		0		0	(2,791)							
SPX IDX Call Option @ 4410 01/24/23	FIA Static Hedging Strategy	EDRO4387309NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	.01/31/2022	.01/24/2023	12	53,627	4,410		1,432		0		0	(1,432)							

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STATEMENT AS OF JUNE 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 @ 4372 01/24/23 CSEATMA6 IDX Call Option @ 269 01/25/23	FIA Static Hedging Strategy	SWD177986544	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/24/2023	331	1,447,145	4,372		149,635		20,528		20,528	(129,107)							
SPX IDX Call Option @ 4356 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		91		91	(12,089)							
SPX IDX Call Option @ 4374 01/25/23	FIA Static Hedging Strategy	EDR04386306NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	25	106,820	4,356		1,923		0		0	(1,923)							
SPX IDX Call Option @ 4493 01/25/23	FIA Static Hedging Strategy	SWD177986598	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	530	2,319,312	4,374		238,753		32,943		32,943	(205,810)							
SPX IDX Call Option @ 4493 01/25/23	FIA Static Hedging Strategy	SWD177986599	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2023	530	2,382,590	4,493		(195,817)		(21,322)		(21,322)	174,495							
SPX IDX Call Option @ 4350 01/26/23	FIA Static Hedging Strategy	1303933723	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/03/2021	01/25/2023	784	438,489	559		17,544		907		907	(19,078)							
SPX IDX Call Option @ 4350 01/26/23	FIA Static Hedging Strategy	EDR04387310NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/26/2023	46	202,228	4,350		3,903		0		0	(3,903)							
SPX IDX Call Option @ 4327 01/27/23	FIA Static Hedging Strategy	1303933722	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/03/2021	01/26/2023	555	310,890	560		12,400		833		833	(14,841)							
SPX IDX Call Option @ 3549 01/27/23	FIA Static Hedging Strategy	EDR04386307NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/27/2023	96	413,701	4,327		8,315		0		0	(8,315)							
SPX IDX Call Option @ 3809 01/27/23	FIA Static Hedging Strategy	1191036692	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/27/2023	79	278,690	3,549		20,817		35,153		35,153	(66,301)							
SPX IDX Call Option @ 3803 01/27/23	FIA Static Hedging Strategy	SWD154524470	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	100	380,109	3,809		46,162		28,218		28,218	(78,670)							
SPX IDX Call Option @ 3999 01/27/23	FIA Static Hedging Strategy	SWD154524498	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	91	347,388	3,803		42,607		26,175		26,175	(72,188)							
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	SWD154524554	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/03/2021	01/27/2023	91	365,267	3,999		(30,819)		(17,055)		(17,055)	66,665							
SPX IDX Call Option @ 4516 01/30/23	FIA Static Hedging Strategy	644384676	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/03/2021	01/27/2023	1,239	339,899	274		9,210		9		9	(5,226)							
SPX IDX Call Option @ 4516 01/30/23	FIA Static Hedging Strategy	EDR04387311NY	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/30/2023	58	255,629	4,432		4,371		0		0	(4,371)							
SPX IDX Call Option @ 4516 01/30/23	FIA Static Hedging Strategy	645596577	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/07/2022	01/30/2023	16	72,158	4,516		1,212		0		0	(1,212)							
SPX IDX Call Option @ 4540 01/30/23	FIA Static Hedging Strategy	645596583	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/07/2022	01/30/2023	53	238,286	4,516		4,265		0		0	(4,265)							
SPX IDX Call Option @ 4495 01/30/23	FIA Static Hedging Strategy	1411177825	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/30/2023	95	430,203	4,540		(21,128)		(3,304)		(3,304)	17,824							
SPX IDX Call Option @ 4437 01/30/23	FIA Static Hedging Strategy	1411191477	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/30/2023	72	325,692	4,495		19,325		3,016		3,016	(16,309)							
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	1411201146	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/30/2023	95	420,404	4,437		28,220		4,901		4,901	(23,319)							
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	1411222052	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/30/2023	2,061	550,812	267		6,678		76		76	(6,602)							
SPX IDX Call Option @ 4525 01/30/23	FIA Static Hedging Strategy	645645193	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/22/2022	01/30/2023	53	235,110	4,432		3,315		0		0	(3,315)							
SPX IDX Call Option @ 4506 01/30/23	FIA Static Hedging Strategy	596396939	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/30/2023	54	244,232	4,525		(11,737)		(2,005)		(2,005)	9,732							
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	596396945	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/30/2023	34	151,853	4,506		8,031		1,350		1,350	(6,681)							
SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	596396987	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	01/30/2023	54	239,187	4,432		14,894		2,851		2,851	(12,042)							
SPX IDX Call Option @ 4432 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		75		75	(5,868)							

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SCHEDULE DB - PART A - SECTION 1

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SPX IDX Call Option @ 4432 01/30/23	FIA Static Hedging Strategy	645738920	Equity	Credit Suisse International	03/14/2022	01/30/2023	14	61,337	4,432		534		0		0	(534)							
SGIXSMPA IDX Call Option @ 540 01/30/23	FIA Static Hedging Strategy	1303933721	Equity	Societe Generale SA	02/03/2021	01/30/2023	352	190,315	540	9,373			1,358		1,358	(13,280)							
SGIXSMPA IDX Call Option @ 527 01/30/23	FIA Static Hedging Strategy	1303933724	Equity	Societe Generale SA	02/03/2021	01/30/2023	106	55,993	527	3,165			386		386	(3,957)							
SPX IDX Call Option @ 4516 01/31/23	FIA Static Hedging Strategy	645596573	Equity	Credit Suisse International	02/07/2022	01/31/2023	66	299,020	4,516				0		0	(4,994)							
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				167		167	(16,015)							
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				10,822		10,822	(91,931)							
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				(13,386)		(13,386)	135,066							
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				20,306		20,306	(172,951)							
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				0		0	(3,944)							
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				8		8	(32)							
SGIXSMPA IDX Call Option @ 533 02/01/23	FIA Static Hedging Strategy	1306123427	Equity	Societe Generale SA	02/10/2021	02/01/2023	1,817	968,869	533	55,085			4,929		4,929	(54,480)							
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			4		4	(2,309)							
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				76		76	(294)							
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				35		35	(454)							
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				0		0	(4,307)							
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				64		64	(157)							
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				0		0	(48)							
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				18		18	(173)							
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			506		506	(5,153)							
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)			(7,650)		(7,650)	29,669							
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			6,461		6,461	(18,960)							
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			11,417		11,417	(32,004)							
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				0		0	(7,176)							
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		91	(71)							

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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 @ 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			3,121		3,121	(33,835)							
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	(1,025)							
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		21		21	(66)							
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	(254)							
SPX IDX Call Option @ 4484 02/06/23	FIA Static Hedging Strategy	645618601	Equity	Credit Suisse International	02/14/2022	02/06/2023	32	142,497	4,484		2,294		0		0	(2,294)							
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			1,208		1,208	(12,883)							
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			245		245	(3,002)							
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			17		17	(302)							
SPX IDX Call Option @ 4507 02/07/23	FIA Static Hedging Strategy	596303518	Equity	Credit Suisse International	02/14/2022	02/07/2023	254	1,145,902	4,507		82,312		10,901		10,901	(71,410)							
SPX IDX Call Option @ 4484 02/07/23	FIA Static Hedging Strategy	645618603	Equity	Credit Suisse International	02/14/2022	02/07/2023	36	159,222	4,484		2,946		0		0	(2,946)							
SPX IDX Call Option @ 4500 02/08/23	FIA Static Hedging Strategy	596303520	Equity	Credit Suisse International	02/14/2022	02/08/2023	471	2,118,959	4,500		154,440		20,865		20,865	(133,576)							
SPX IDX Call Option @ 4630 02/08/23	FIA Static Hedging Strategy	596303534	Equity	Credit Suisse International	02/14/2022	02/08/2023	471	2,180,107	4,630	(114,080)			(13,297)		(13,297)	100,783							
SPX IDX Call Option @ 4522 02/08/23	FIA Static Hedging Strategy	645618587	Equity	Credit Suisse International	02/14/2022	02/08/2023	107	485,568	4,522		7,284		0		0	(7,284)							
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		72		72	(2,503)							
SGIXSMPA IDX Call Option @ 542 02/08/23	FIA Static Hedging Strategy	1308389610	Equity	Societe Generale SA	02/18/2021	02/08/2023	2,569	1,391,453	542	72,665			4,633		4,633	(72,785)							
SPX IDX Call Option @ 3941 02/08/23	FIA Static Hedging Strategy	SWD155572210	Equity	Barclays Bank PLC	02/18/2021	02/08/2023	74	291,958	3,941	33,270			16,561		16,561	(55,219)							
SGIXSMPA IDX Call Option @ 569 02/09/23	FIA Static Hedging Strategy	1408640435	Equity	Societe Generale SA	02/14/2022	02/09/2023	17	9,926	569		313		89		89	(223)							
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		379		379	(17,820)							
NDX IDX Call Option @ 14762 02/09/23	FIA Static Hedging Strategy	596303512	Equity	Credit Suisse International	02/14/2022	02/09/2023	1	14,024	14,762		1,210		124		124	(1,086)							
SPX IDX Call Option @ 4587 02/09/23	FIA Static Hedging Strategy	645618599	Equity	Credit Suisse International	02/14/2022	02/09/2023	62	285,965	4,587		3,517		0		0	(3,517)							
SGIXSMPA IDX Call Option @ 542 02/09/23	FIA Static Hedging Strategy	1308389609	Equity	Societe Generale SA	02/18/2021	02/09/2023	111	59,930	542	3,114			237		237	(3,240)							
SPX IDX Call Option @ 3655 02/09/23	FIA Static Hedging Strategy	671267516	Equity	Credit Suisse International	02/24/2020	02/09/2023	275	1,005,875	3,655	48,306			106,758		106,758	(225,357)							
SPX IDX Call Option @ 3915 02/09/23	FIA Static Hedging Strategy	SWD155572218	Equity	Barclays Bank PLC	02/18/2021	02/09/2023	36	142,765	3,915	16,926			8,655		8,655	(27,464)							
SPX IDX Call Option @ 4111 02/09/23	FIA Static Hedging Strategy	SWD155572247	Equity	Barclays Bank PLC	02/18/2021	02/09/2023	36	149,930	4,111	(11,802)			(5,412)		(5,412)	24,993							

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CSEATMA6 IDX Call Option @ 274 02/09/23	FIA Static Hedging Strategy	644423309	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/18/2021	02/09/2023	517	141,437	274	4,076			6		6	(2,322)							
SGIXSMPA IDX Call Option @ 554 02/10/23	FIA Static Hedging Strategy	1408640300	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/14/2022	02/10/2023	80	44,358	554		1,737		585		585	(1,151)							
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	(3,153)							
SGIXSMPA IDX Call Option @ 542 02/10/23	FIA Static Hedging Strategy	1308389613	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/18/2021	02/10/2023	538	291,642	542	15,139			1,246		1,246	(16,257)							
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	(3,560)							
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	(2,127)							
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	(2,390)							
SGIXSMPA IDX Call Option @ 544 02/13/23	FIA Static Hedging Strategy	1308389611	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/18/2021	02/13/2023	642	349,014	544	17,942			1,729		1,729	(20,374)							
SGIXSMPA IDX Call Option @ 542 02/13/23	FIA Static Hedging Strategy	1308389614	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/18/2021	02/13/2023	150	81,337	542	4,262			512		512	(5,205)							
SPX IDX Call Option @ 4405 02/14/23	FIA Static Hedging Strategy	1411201225	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/14/2023	269	1,185,910	4,405		86,823		17,492		17,492	(69,331)							
SPX IDX Call Option @ 4402 02/14/23	FIA Static Hedging Strategy	645645177	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/22/2022	02/14/2023	29	129,277	4,402		1,849		0		0	(1,849)							
SGIXSMPA IDX Call Option @ 537 02/14/23	FIA Static Hedging Strategy	1348386428	Equity	Societe Generale SA 549300USLFO4ME4XB071	07/07/2021	02/14/2023	145	77,651	537	6,258			323		323	(4,454)							
SPX IDX Call Option @ 4402 02/15/23	FIA Static Hedging Strategy	1411201165	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/15/2023	509	2,241,502	4,402		165,188		33,653		33,653	(131,535)							
SPX IDX Call Option @ 4529 02/15/23	FIA Static Hedging Strategy	1411201166	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/15/2023	509	2,305,979	4,529		(125,961)		(21,564)		(21,564)	104,397							
SGIXSMPA IDX Call Option @ 547 02/15/23	FIA Static Hedging Strategy	1411212449	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/15/2023	38	20,668	547		867		338		338	(529)							
CSEATMA6 IDX Call Option @ 269 02/15/23	FIA Static Hedging Strategy	1411222049	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/15/2023	3,953	1,063,160	269		12,134		135		135	(11,999)							
SPX IDX Call Option @ 4471 02/15/23	FIA Static Hedging Strategy	645645191	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/22/2022	02/15/2023	50	221,452	4,471		3,100		0		0	(3,100)							
SPX IDX Call Option @ 4471 02/15/23	FIA Static Hedging Strategy	645738922	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/14/2022	02/15/2023	1	3,130	4,471		21		0		0	(21)							
NDX IDX Call Option @ 14164 02/16/23	FIA Static Hedging Strategy	1411201162	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/16/2023	4	54,107	14,164		5,961		862		862	(5,099)							
SGIXSMPA IDX Call Option @ 548 02/16/23	FIA Static Hedging Strategy	1411212456	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/16/2023	2	959	548		40		15		15	(25)							
SPX IDX Call Option @ 4475 02/16/23	FIA Static Hedging Strategy	645645189	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/22/2022	02/16/2023	14	62,426	4,475		899		0		0	(899)							
SPX IDX Call Option @ 4475 02/16/23	FIA Static Hedging Strategy	1415678876	Equity	Societe Generale SA 549300USLFO4ME4XB071	03/07/2022	02/16/2023	28	125,882	4,475		2,820		0		0	(2,820)							
SGIXSMPA IDX Call Option @ 537 02/16/23	FIA Static Hedging Strategy	1310171215	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/24/2021	02/16/2023	831	446,292	537	21,004			2,159		2,159	(25,913)							
SPX IDX Call Option @ 3932 02/16/23	FIA Static Hedging Strategy	594761651	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	02/24/2021	02/16/2023	51	202,163	3,932	22,756			12,047		12,047	(38,331)							

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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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SPX IDX Call Option @ 4169 02/16/23	FIA Static Hedging Strategy	594761653	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/24/2021	02/16/2023	54	224,310	4,169	(16,488)			(7,069)		(7,069)	35,590							
SPX IDX Call Option @ 3933 02/16/23	FIA Static Hedging Strategy	594761661	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/24/2021	02/16/2023	54	211,613	3,933	23,784			12,580		12,580	(40,096)							
CSEATMA6 IDX Call Option @ 278 02/16/23	FIA Static Hedging Strategy	1310251881	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/24/2021	02/16/2023	1,576	438,430	278	10,383			6		6	(4,969)							
SGIXSMPA IDX Call Option @ 544 02/17/23	FIA Static Hedging Strategy	1411212454	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/17/2023	192	104,262	544		4,610		1,848		1,848	(2,762)							
SPX IDX Call Option @ 4380 02/17/23	FIA Static Hedging Strategy	645645179	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/22/2022	02/17/2023	62	273,109	4,380		4,233		0		0	(4,233)							
SGIXSMPA IDX Call Option @ 540 02/17/23	FIA Static Hedging Strategy	1310171213	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/24/2021	02/17/2023	1,392	751,741	540	34,373			3,484		3,484	(42,692)							
SGIXSMPA IDX Call Option @ 544 02/21/23	FIA Static Hedging Strategy	1411212453	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	02/21/2023	4	2,299	544		103		42		42	(61)							
SPX IDX Call Option @ 4349 02/21/23	FIA Static Hedging Strategy	645645183	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/22/2022	02/21/2023	63	272,979	4,349		4,286		0		0	(4,286)							
SPX IDX Call Option @ 4300 02/21/23	FIA Static Hedging Strategy	596363133	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/28/2022	02/21/2023	234	1,005,438	4,300		93,442		22,068		22,068	(71,374)							
SPX IDX Call Option @ 4305 02/21/23	FIA Static Hedging Strategy	EDR04414333NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/28/2022	02/21/2023	30	128,669	4,305		2,136		0		0	(2,136)							
SPX IDX Call Option @ 4305 02/21/23	FIA Static Hedging Strategy	EDR04416323NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/28/2022	02/21/2023	24	103,659	4,305		1,545		0		0	(1,545)							
SPX IDX Call Option @ 4349 02/21/23	FIA Static Hedging Strategy	1415678949	Equity	Societe Generale SA 549300USLFO4ME4XB071	03/07/2022	02/21/2023	4	17,961	4,349		2,346		0		0	(2,346)							
SGIXSMPA IDX Call Option @ 533 02/21/23	FIA Static Hedging Strategy	1310171212	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/24/2021	02/21/2023	17	9,124	533	450			49		49	(547)							
SGIXSMPA IDX Call Option @ 541 02/21/23	FIA Static Hedging Strategy	1310171214	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/24/2021	02/21/2023	120	65,047	541	2,965			285		285	(3,546)							
SGIXSMPA IDX Call Option @ 541 02/22/23	FIA Static Hedging Strategy	1413175798	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/28/2022	02/22/2023	84	45,337	541		2,020		877		877	(1,144)							
SPX IDX Call Option @ 4290 02/22/23	FIA Static Hedging Strategy	596363111	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/28/2022	02/22/2023	586	2,513,230	4,290		237,798		57,121		57,121	(180,677)							
SPX IDX Call Option @ 4407 02/22/23	FIA Static Hedging Strategy	596363131	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/28/2022	02/22/2023	586	2,581,764	4,407		(190,048)		(40,030)		(40,030)	150,019							
NDX IDX Call Option @ 13653 02/22/23	FIA Static Hedging Strategy	596363141	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/28/2022	02/22/2023	10	139,533	13,653		17,671		3,498		3,498	(14,172)							
CSEATMA6 IDX Call Option @ 266 02/22/23	FIA Static Hedging Strategy	645683666	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/28/2022	02/22/2023	4,637	1,233,744	266		17,261		345		345	(16,916)							
SPX IDX Call Option @ 4305 02/22/23	FIA Static Hedging Strategy	EDR04413333NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/28/2022	02/22/2023	64	273,395	4,305		4,347		0		0	(4,347)							
SGIXSMPA IDX Call Option @ 527 02/22/23	FIA Static Hedging Strategy	1313060414	Equity	Societe Generale SA 549300USLFO4ME4XB071	03/04/2021	02/22/2023	87	45,953	527	2,080			305		305	(2,996)							
SGIXSMPA IDX Call Option @ 534 02/23/23	FIA Static Hedging Strategy	1413175803	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/28/2022	02/23/2023	43	22,751	534		1,118		524		524	(594)							
SPX IDX Call Option @ 4226 02/23/23	FIA Static Hedging Strategy	EDR04413332NY	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/28/2022	02/23/2023	117	495,778	4,226		8,627		0		0	(8,627)							
SGIXSMPA IDX Call Option @ 527 02/23/23	FIA Static Hedging Strategy	1313060416	Equity	Societe Generale SA 549300USLFO4ME4XB071	03/04/2021	02/23/2023	592	311,637	527	14,217			1,853		1,853	(19,463)							

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SCHEDULE DB - PART A - SECTION 1

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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			2,588		2,588	(7,137)							
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		449		449	(514)							
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	(11,398)							
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		107		107	(155)							
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			2,669		2,669	(27,293)							
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			22,091		22,091	(60,259)							
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)			(14,868)		(14,868)	55,716							
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			65,608		65,608	(98,863)							
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			9		9	(2,492)							
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		481		481	(689)							
SPX IDX Call Option @ 4385 02/27/23	FIA Static Hedging Strategy	EDR04415341NY	Equity	Barclays Bank PLC	02/28/2022	02/27/2023	38	167,801	4,385		2,551		0		0	(2,551)							
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	(3,524)							
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	(8,393)							
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		48		48	(70)							
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		19		19	(432)							
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	(265)							
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			10,845		10,845	(62,582)							
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			602		602	(4,568)							
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	1415678534	Equity	Societe Generale SA	03/07/2022	02/28/2023	40	173,820	4,374		3,685		0		0	(3,685)							
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	1415694677	Equity	Societe Generale SA	03/07/2022	02/28/2023	47	25,705	545		1,251		463		463	(789)							
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	1418053521	Equity	Societe Generale SA	03/14/2022	02/28/2023	4	2,339	545		102		42		42	(60)							
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	645738929	Equity	Credit Suisse International	03/14/2022	02/28/2023	3	12,422	4,374		135		0		0	(135)							
SPX IDX Call Option @ 4306 03/01/23	FIA Static Hedging Strategy	1415678597	Equity	Societe Generale SA	03/07/2022	03/01/2023	84	361,941	4,306		5,900		0		0	(5,900)							

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SGIXSMPA IDX Call Option @ 541 03/01/23	FIA Static Hedging Strategy	1415694660	Equity	Societe Generale SA	03/07/2022	03/01/2023	547	295,793	541		15,269		5,715		5,715	(9,555)							
SPX IDX Call Option @ 4477 03/01/23	FIA Static Hedging Strategy	596396943	Equity	Credit Suisse International	03/07/2022	03/01/2023	773	3,461,835	4,477		(197,651)		(44,155)		(44,155)	153,495							
SPX IDX Call Option @ 4363 03/01/23	FIA Static Hedging Strategy	596396967	Equity	Credit Suisse International	03/07/2022	03/01/2023	773	3,373,150	4,363		253,823		63,726		63,726	(190,096)							
SPX IDX Call Option @ 4372 03/01/23	FIA Static Hedging Strategy	596396981	Equity	Credit Suisse International	03/07/2022	03/01/2023	241	1,052,539	4,372		77,707		19,259		19,259	(58,448)							
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		423		423	(22,123)							
SPX IDX Call Option @ 4472 03/01/23	FIA Static Hedging Strategy	596425279	Equity	Credit Suisse International	03/14/2022	03/01/2023	38	170,514	4,472		(9,090)		(2,218)		(2,218)	6,872							
NDX IDX Call Option @ 14111 03/01/23	FIA Static Hedging Strategy	596425295	Equity	Credit Suisse International	03/14/2022	03/01/2023	11	148,447	14,111		11,329		2,697		2,697	(8,632)							
SPX IDX Call Option @ 4343 03/01/23	FIA Static Hedging Strategy	596425301	Equity	Credit Suisse International	03/14/2022	03/01/2023	38	165,582	4,343		12,121		3,337		3,337	(8,784)							
SPX IDX Call Option @ 4306 03/01/23	FIA Static Hedging Strategy	645738943	Equity	Credit Suisse International	03/14/2022	03/01/2023	8	33,976	4,306		428		0		0	(428)							
SGIXSMPA IDX Call Option @ 523 03/01/23	FIA Static Hedging Strategy	1315047130	Equity	Societe Generale SA	03/10/2021	03/01/2023	1,084	566,826	523		30,109		4,876		4,876	(37,254)							
SPX IDX Call Option @ 3898 03/01/23	FIA Static Hedging Strategy	SID157203165	Equity	Barclays Bank PLC	03/10/2021	03/01/2023	117	457,826	3,898		50,904		30,747		30,747	(88,242)							
SPX IDX Call Option @ 3902 03/01/23	FIA Static Hedging Strategy	SID157203205	Equity	Barclays Bank PLC	03/10/2021	03/01/2023	54	209,918	3,902		23,193		13,968		13,968	(40,353)							
SPX IDX Call Option @ 4117 03/01/23	FIA Static Hedging Strategy	SID157203252	Equity	Barclays Bank PLC	03/10/2021	03/01/2023	54	221,468	4,117		(16,065)		(8,616)		(8,616)	36,542							
SPX IDX Call Option @ 4387 03/02/23	FIA Static Hedging Strategy	1415678662	Equity	Societe Generale SA	03/07/2022	03/02/2023	95	417,730	4,387		5,723		0		0	(5,723)							
SGIXSMPA IDX Call Option @ 550 03/02/23	FIA Static Hedging Strategy	1415694625	Equity	Societe Generale SA	03/07/2022	03/02/2023	231	126,861	550		5,826		2,092		2,092	(3,734)							
NDX IDX Call Option @ 13994 03/02/23	FIA Static Hedging Strategy	596396965	Equity	Credit Suisse International	03/07/2022	03/02/2023	8	108,030	13,994		9,732		2,166		2,166	(7,566)							
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		486		486	(1,247)							
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	(142)							
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		54		54	(285)							
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)		(41)		(41)	257							
SGIXSMPA IDX Call Option @ 521 03/02/23	FIA Static Hedging Strategy	1315047129	Equity	Societe Generale SA	03/10/2021	03/02/2023	112	58,503	521		3,189		728		728	(4,708)							
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	(3,337)							
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		1,580		1,580	(2,983)							
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		476		476	(746)							
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		2		2	(93)							

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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 @ 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			1,379		1,379	(9,026)								
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			31		31	(7,499)								
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	(4,721)								
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		978		978	(1,902)								
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	(250)								
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	(2,547)								
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			3,072		3,072	(20,050)								
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			186		186	(1,200)								
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			684		684	(6,744)								
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		2,268		2,268	(3,431)								
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		4,174		4,174	(9,738)								
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	(2,820)								
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			106,074		106,074	(114,154)								
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		783		783	(1,173)								
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		87,113		87,113	(176,630)								
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		31,213		31,213	(65,768)								
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)		(63,910)		(63,910)	151,658								
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	(4,010)								
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			5,662		5,662	(51,648)								
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			22		22	(3,788)								
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		2,003		2,003	(2,763)								
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		8		8	(4,370)								
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		677		677	(16,663)								

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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		629		629	(1,222)							
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		4,370		4,370	(14,692)							
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		2,889		2,889	(9,824)							
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)		(2,748)		(2,748)	11,927							
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			2,544		2,544	(20,727)							
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			15,138		15,138	(40,589)							
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			14,756		14,756	(44,547)							
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)			(9,597)		(9,597)	36,973							
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		37		37	(50)							
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	(916)							
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		201		201	(389)							
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		1,387		1,387	(6,049)							
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		8		8	(419)							
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			1,517		1,517	(12,342)							
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		1,571		1,571	(2,121)							
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	(12,900)							
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	(3,340)							
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	(4,184)							
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			169		169	(1,140)							
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		3,727		3,727	(6,908)							
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		18,982		18,982	(68,630)							
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		6,495		6,495	(25,770)							
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	(7,833)							
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		1,848		1,848	(3,767)							

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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		70,038		70,038	(245,210)							
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)		(48,972)		(48,972)	211,335							
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		679		679	(19,208)							
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	(2,441)							
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	(621)							
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		166		166	(429)							
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			7,761		7,761	(61,164)							
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		921		921	(2,021)							
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	(2,753)							
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		196		196	(1,103)							
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			2,275		2,275	(20,405)							
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)			(16,522)		(16,522)	68,026							
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			24,965		24,965	(74,280)							
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			9,466		9,466	(29,892)							
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			20		20	(6,068)							
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		502		502	(1,190)							
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	(2,112)							
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	(60)							
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		771		771	(2,321)							
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			33		33	(282)							
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		1,840		1,840	(4,375)							
SPX IDX Call Option @ 4463 03/20/23	FIA Static Hedging Strategy	645763761	Equity	Credit Suisse International	03/21/2022	03/20/2023	46	203,250	4,463		2,785		0		0	(2,785)							
SPX IDX Call Option @ 4461 03/20/23	FIA Static Hedging Strategy	645805093	Equity	Credit Suisse International	03/28/2022	03/20/2023	30	135,129	4,461		1,730		0		0	(1,730)							
SPX IDX Call Option @ 4463 03/20/23	FIA Static Hedging Strategy	645805101	Equity	Credit Suisse International	03/28/2022	03/20/2023	1	4,909	4,463		76		0		0	(76)							

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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 @ 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	(3,095)							
SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	1319860048	Equity	Societe Generale SA 549300USLF04ME4XB071	03/24/2021	03/20/2023	163	85,779	528	4,832			670		670	(5,643)							
SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	1319860050	Equity	Societe Generale SA 549300USLF04ME4XB071	03/24/2021	03/20/2023	281	148,536	528	8,339			1,160		1,160	(9,745)							
SGIXSMPA IDX Call Option @ 534 03/20/23	FIA Static Hedging Strategy	1348386427	Equity	Societe Generale SA 549300USLF04ME4XB071	07/07/2021	03/20/2023	362	193,178	534	15,036			1,183		1,183	(11,805)							
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			332,536		332,536	(237,060)							
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	(7,850)							
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		3,182		3,182	(24,233)							
SGIXSMPA IDX Call Option @ 563 03/21/23	FIA Static Hedging Strategy	1422935740	Equity	Societe Generale SA 549300USLF04ME4XB071	03/29/2022	03/21/2023	252	141,939	563		7,452		1,845		1,845	(5,607)							
CSEATMA6 IDX Call Option @ 266 03/22/23	FIA Static Hedging Strategy	1422557754	Equity	Societe Generale SA 549300USLF04ME4XB071	03/28/2022	03/22/2023	4,510	1,200,286	266		15,290		469		469	(14,821)							
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	(1,613)							
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		18,270		18,270	(109,176)							
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		28,652		28,652	(174,404)							
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)		(19,630)		(19,630)	138,178							
SGIXSMPA IDX Call Option @ 565 03/22/23	FIA Static Hedging Strategy	1422935743	Equity	Societe Generale SA 549300USLF04ME4XB071	03/29/2022	03/22/2023	264	149,238	565		7,704		1,888		1,888	(5,815)							
SGIXSMPA IDX Call Option @ 534 03/22/23	FIA Static Hedging Strategy	132225892	Equity	Societe Generale SA 549300USLF04ME4XB071	04/01/2021	03/22/2023	51	27,431	534	1,714			186		186	(1,693)							
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	(9,185)							
SGIXSMPA IDX Call Option @ 559 03/23/23	FIA Static Hedging Strategy	1422935759	Equity	Societe Generale SA 549300USLF04ME4XB071	03/29/2022	03/23/2023	21	11,852	559		651		171		171	(480)							
SGIXSMPA IDX Call Option @ 532 03/23/23	FIA Static Hedging Strategy	1322258926	Equity	Societe Generale SA 549300USLF04ME4XB071	04/01/2021	03/23/2023	558	296,773	532	18,852			1,869		1,869	(17,836)							
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			9,157		9,157	(25,777)							
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)			(6,068)		(6,068)	23,611							
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			8,840		8,840	(26,164)							
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	(4,798)							
SGIXSMPA IDX Call Option @ 531 03/24/23	FIA Static Hedging Strategy	1322258927	Equity	Societe Generale SA 549300USLF04ME4XB071	04/01/2021	03/24/2023	95	50,575	531	3,246			362		362	(3,186)							
CSEATMA6 IDX Call Option @ 276 03/24/23	FIA Static Hedging Strategy	1322340768	Equity	Societe Generale SA 549300USLF04ME4XB071	04/01/2021	03/24/2023	823	227,253	276	6,166			13		13	(3,373)							

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SCHEDULE DB - PART A - SECTION 1

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SPX IDX Call Option @ 4543 03/27/23	FIA Static Hedging Strategy	645805111	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	03/28/2022	03/27/2023	67	305,793	4,543		4,006		0		0	(4,006)							
SGIXSMPA IDX Call Option @ 571 03/27/23	FIA Static Hedging Strategy	1422935725	Equity	Societe Generale SA 549300USLF04ME4XB071	03/29/2022	03/27/2023	132	75,103	571		3,613		852		852	(2,761)							
SGIXSMPA IDX Call Option @ 537 03/27/23	FIA Static Hedging Strategy	1322258891	Equity	Societe Generale SA 549300USLF04ME4XB071	04/01/2021	03/27/2023	1,111	596,049	537		36,244		4,338		4,338	(37,233)							
SGIXSMPA IDX Call Option @ 551 03/27/23	FIA Static Hedging Strategy	1322258893	Equity	Societe Generale SA 549300USLF04ME4XB071	04/01/2021	03/27/2023	1,319	727,080	551		38,313		5,297		5,297	(43,419)							
SGIXSMPA IDX Call Option @ 556 03/29/23	FIA Static Hedging Strategy	1323254023	Equity	Societe Generale SA 549300USLF04ME4XB071	04/07/2021	03/29/2023	559	310,556	556		16,715		1,914		1,914	(17,498)							
SPX IDX Call Option @ 3964 03/29/23	FIA Static Hedging Strategy	1323255216	Equity	Societe Generale SA 549300USLF04ME4XB071	04/07/2021	03/29/2023	51	202,263	3,964		24,936		12,710		12,710	(36,887)							
SPX IDX Call Option @ 4160 03/29/23	FIA Static Hedging Strategy	1323255334	Equity	Societe Generale SA 549300USLF04ME4XB071	04/07/2021	03/29/2023	51	212,228	4,160		(18,258)		(8,264)		(8,264)	33,579							
CSEATMA6 IDX Call Option @ 274 03/29/23	FIA Static Hedging Strategy	644605540	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	04/07/2021	03/29/2023	1,531	420,229	274		12,837		38		38	(7,234)							
SGIXSMPA IDX Call Option @ 552 03/30/23	FIA Static Hedging Strategy	1323254025	Equity	Societe Generale SA 549300USLF04ME4XB071	04/07/2021	03/30/2023	1,070	590,048	552		33,096		3,103		3,103	(31,805)							
SPX IDX Call Option @ 3995 03/30/23	FIA Static Hedging Strategy	1323254249	Equity	Societe Generale SA 549300USLF04ME4XB071	04/07/2021	03/30/2023	78	312,074	3,995		36,219		18,336		18,336	(55,716)							
SGIXSMPA IDX Call Option @ 551 03/31/23	FIA Static Hedging Strategy	1323254024	Equity	Societe Generale SA 549300USLF04ME4XB071	04/07/2021	03/31/2023	65	35,951	551		2,035		185		185	(1,928)							
SGIXSMPA IDX Call Option @ 562 04/03/23	FIA Static Hedging Strategy	1348386425	Equity	Societe Generale SA 549300USLF04ME4XB071	07/07/2021	04/03/2023	310	174,228	562		11,197		848		848	(8,878)							
SPX IDX Call Option @ 4275 04/04/23	FIA Static Hedging Strategy	1325092817	Equity	Societe Generale SA 549300USLF04ME4XB071	04/14/2021	04/04/2023	63	269,429	4,275		(21,017)		(7,928)		(7,928)	38,504							
SPX IDX Call Option @ 4078 04/04/23	FIA Static Hedging Strategy	1325092910	Equity	Societe Generale SA 549300USLF04ME4XB071	04/14/2021	04/04/2023	63	256,990	4,078		28,750		12,605		12,605	(43,221)							
SPX IDX Call Option @ 2920 04/04/23	FIA Static Hedging Strategy	671501542	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	04/16/2020	04/04/2023	186	544,448	2,920		61,999		183,598		183,598	(165,423)							
SGIXSMPA IDX Call Option @ 562 04/05/23	FIA Static Hedging Strategy	1325090595	Equity	Societe Generale SA 549300USLF04ME4XB071	04/14/2021	04/05/2023	759	426,155	562		23,017		2,293		2,293	(21,986)							
SPX IDX Call Option @ 4117 04/05/23	FIA Static Hedging Strategy	1325092752	Equity	Societe Generale SA 549300USLF04ME4XB071	04/14/2021	04/05/2023	100	410,219	4,117		42,647		18,295		18,295	(66,977)							
SGIXSMPA IDX Call Option @ 562 04/06/23	FIA Static Hedging Strategy	1325090596	Equity	Societe Generale SA 549300USLF04ME4XB071	04/14/2021	04/06/2023	690	387,414	562		20,920		1,767		1,767	(18,910)							
CSEATMA6 IDX Call Option @ 277 04/06/23	FIA Static Hedging Strategy	644621869	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	04/14/2021	04/06/2023	1,295	358,407	277		10,256		23		23	(5,233)							
SGIXSMPA IDX Call Option @ 564 04/10/23	FIA Static Hedging Strategy	1325090594	Equity	Societe Generale SA 549300USLF04ME4XB071	04/14/2021	04/10/2023	183	102,928	564		5,471		368		368	(4,512)							
SGIXSMPA IDX Call Option @ 559 04/10/23	FIA Static Hedging Strategy	1325090597	Equity	Societe Generale SA 549300USLF04ME4XB071	04/14/2021	04/10/2023	50	27,734	559		1,543		109		109	(1,279)							
SGIXSMPA IDX Call Option @ 566 04/12/23	FIA Static Hedging Strategy	1327052210	Equity	Societe Generale SA 549300USLF04ME4XB071	04/21/2021	04/12/2023	951	538,439	566		35,767		2,260		2,260	(24,816)							

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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			98		98	(1,129)							
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			16,460		16,460	(61,293)							
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)			(9,835)		(9,835)	53,314							
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			8,713		8,713	(35,821)							
CSEATMA6 IDX Call Option @ 281 04/14/23	FIA Static Hedging Strategy	1327132466	Equity	Societe Generale SA	04/21/2021	04/14/2023	1,262	354,194	281	9,764			11		11	(3,772)							
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			314		314	(4,021)							
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			598		598	(6,155)							
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			21		21	(234)							
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			1,878		1,878	(19,053)							
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			9,018		9,018	(33,866)							
CSEATMA6 IDX Call Option @ 281 04/19/23	FIA Static Hedging Strategy	644667518	Equity	Credit Suisse International	04/28/2021	04/19/2023	892	250,563	281	6,879			9		9	(2,717)							
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			705		705	(8,171)							
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			84,790		84,790	(84,979)							
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			17,572		17,572	(63,066)							
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)			(10,972)		(10,972)	55,552							
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			671		671	(6,257)							
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			795		795	(7,517)							
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			1,359		1,359	(13,361)							
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			1,667		1,667	(15,929)							
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			5,646		5,646	(24,137)							
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			6,946		6,946	(26,716)							
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)			(3,985)		(3,985)	22,819							
CSEATMA6 IDX Call Option @ 284 04/28/23	FIA Static Hedging Strategy	644685889	Equity	Credit Suisse International	05/05/2021	04/28/2023	955	266,062	284	6,301			5		5	(2,217)							

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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			1,593		1,593	(20,478)							
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			74		74	(1,093)							
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			272		272	(4,136)							
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			68,895		68,895	(70,752)							
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			2,306		2,306	(31,625)							
SPX IDX Call Option @ 4229 05/03/23	FIA Static Hedging Strategy	SID160822120	Equity	Barclays Bank PLC	05/12/2021	05/03/2023	92	389,799	4,229	31,447			14,526		14,526	(57,924)							
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			789		789	(10,673)							
SPX IDX Call Option @ 4195 05/04/23	FIA Static Hedging Strategy	SID160822121	Equity	Barclays Bank PLC	05/12/2021	05/04/2023	62	258,532	4,195	22,120			10,498		10,498	(39,518)							
SPX IDX Call Option @ 4415 05/04/23	FIA Static Hedging Strategy	SID160822122	Equity	Barclays Bank PLC	05/12/2021	05/04/2023	62	272,075	4,415	(15,152)			(6,200)		(6,200)	34,005							
CSEATMA6 IDX Call Option @ 283 05/04/23	FIA Static Hedging Strategy	644704909	Equity	Credit Suisse International	05/12/2021	05/04/2023	2,236	633,479	283	13,136			18		18	(5,905)							
SGIXSMPA IDX Call Option @ 601 05/05/23	FIA Static Hedging Strategy	1332918527	Equity	Societe Generale SA	05/12/2021	05/05/2023	23	13,711	601	672			33		33	(438)							
SGIXSMPA IDX Call Option @ 611 05/08/23	FIA Static Hedging Strategy	1332918533	Equity	Societe Generale SA	05/12/2021	05/08/2023	385	235,058	611	10,543			500		500	(6,757)							
SGIXSMPA IDX Call Option @ 622 05/10/23	FIA Static Hedging Strategy	1334902150	Equity	Societe Generale SA	05/19/2021	05/10/2023	118	73,504	622	2,972			99		99	(1,736)							
SPX IDX Call Option @ 4176 05/10/23	FIA Static Hedging Strategy	78859138	Equity	Wells Fargo Bank NA	05/19/2021	05/10/2023	68	284,824	4,176	25,638			12,350		12,350	(44,187)							
SPX IDX Call Option @ 4248 05/10/23	FIA Static Hedging Strategy	78859144	Equity	Wells Fargo Bank NA	05/19/2021	05/10/2023	74	314,487	4,248	25,077			11,456		11,456	(45,929)							
SPX IDX Call Option @ 4393 05/10/23	FIA Static Hedging Strategy	78859148	Equity	Wells Fargo Bank NA	05/19/2021	05/10/2023	68	299,670	4,393	(17,958)			(7,456)		(7,456)	38,279							
SGIXSMPA IDX Call Option @ 609 05/11/23	FIA Static Hedging Strategy	1334902149	Equity	Societe Generale SA	05/19/2021	05/11/2023	155	94,593	609	4,367			203		203	(2,767)							
SGIXSMPA IDX Call Option @ 587 05/12/23	FIA Static Hedging Strategy	1334902155	Equity	Societe Generale SA	05/19/2021	05/12/2023	92	54,285	587	3,063			165		165	(1,981)							
SPX IDX Call Option @ 3140 05/15/23	FIA Static Hedging Strategy	1228470038	Equity	Societe Generale SA	05/29/2020	05/15/2023	27	85,969	3,140	10,075			22,704		22,704	(23,462)							
SGIXSMPA IDX Call Option @ 603 05/15/23	FIA Static Hedging Strategy	1334902151	Equity	Societe Generale SA	05/19/2021	05/15/2023	12	7,341	603	359			19		19	(231)							
SGIXSMPA IDX Call Option @ 600 05/15/23	FIA Static Hedging Strategy	1334902158	Equity	Societe Generale SA	05/19/2021	05/15/2023	186	111,771	600	5,638			237		237	(3,396)							
SGIXSMPA IDX Call Option @ 601 05/15/23	FIA Static Hedging Strategy	1348386438	Equity	Societe Generale SA	07/07/2021	05/15/2023	28	17,010	601	783			39		39	(527)							

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CSEATMA6 IDX Call Option @ 283 05/15/23	FIA Static Hedging Strategy	1334966652	Equity	Societe Generale SA	05/19/2021	05/15/2023	1,126	318,349	283	7,737			12		12	(3,139)							
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	936,543	601	48,906			2,426		2,426	(29,640)							
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			841		841	(8,029)							
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			18,742		18,742	(63,336)							
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			12,742		12,742	(42,087)							
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)			(7,358)		(7,358)	36,069							
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			712		712	(6,948)							
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	283	3,811			5		5	(1,371)							
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			123		123	(1,339)							
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			3,744		3,744	(36,959)							
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			19,222		19,222	(68,120)							
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)			(7,551)		(7,551)	51,125							
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			741		741	(7,186)							
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			12,814		12,814	(47,267)							
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			626		626	(5,517)							
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			2,083		2,083	(19,148)							
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			15,277		15,277	(18,256)							
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	286	18,267			21		21	(6,251)							
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			134		134	(1,641)							
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			5,931		5,931	(24,786)							
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			664		664	(7,117)							
SPX IDX Call Option @ 4206 06/02/23	FIA Static Hedging Strategy	SWD162470421	Equity	Barclays Bank PLC	06/10/2021	06/02/2023	33	140,403	4,206	14,228			5,728		5,728	(21,557)							
SPX IDX Call Option @ 4452 06/02/23	FIA Static Hedging Strategy	SWD162470486	Equity	Barclays Bank PLC	06/10/2021	06/02/2023	33	148,619	4,452	(9,558)			(3,219)		(3,219)	18,196							

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CSEATMA6 IDX Call Option @ 286 06/02/23	FIA Static Hedging Strategy	644783979	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.06/10/2021	.06/02/2023	641	183,271	286	5,148			5		5	(1,500)							
SGIXSMPA IDX Call Option @ 605 06/05/23	FIA Static Hedging Strategy	1340813351	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/10/2021	.06/05/2023	39	23,854	605	1,291			.66		.66	(748)							
SGIXSMPA IDX Call Option @ 611 06/05/23	FIA Static Hedging Strategy	1340813470	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/10/2021	.06/05/2023	151	92,169	611	4,737			231		231	(2,734)							
SGIXSMPA IDX Call Option @ 606 06/07/23	FIA Static Hedging Strategy	1342429297	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/16/2021	.06/07/2023	1,576	954,592	606	49,957			2,883		2,883	(30,996)							
SGIXSMPA IDX Call Option @ 604 06/08/23	FIA Static Hedging Strategy	1342429298	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/16/2021	.06/08/2023	58	35,138	604	1,866			.86		.86	(1,173)							
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			5,300		5,300	(7,649)							
SPX IDX Call Option @ 4231 06/08/23	FIA Static Hedging Strategy	SWD162825051	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	.06/16/2021	.06/08/2023	64	271,849	4,231	26,756			10,695		10,695	(40,832)							
SPX IDX Call Option @ 4478 06/08/23	FIA Static Hedging Strategy	SWD162825052	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	.06/16/2021	.06/08/2023	64	287,703	4,478	(17,730)			(5,981)		(5,981)	34,321							
CSEATMA6 IDX Call Option @ 286 06/08/23	FIA Static Hedging Strategy	644801617	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.06/16/2021	.06/08/2023	780	223,171	286	5,105			7		7	(1,825)							
SPX IDX Call Option @ 4263 06/09/23	FIA Static Hedging Strategy	SWD162825053	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	.06/16/2021	.06/09/2023	84	358,322	4,263	33,505			13,113		13,113	(52,366)							
SGIXSMPA IDX Call Option @ 611 06/12/23	FIA Static Hedging Strategy	1342429296	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/16/2021	.06/12/2023	122	74,793	611	3,760			181		181	(2,175)							
SGIXSMPA IDX Call Option @ 613 06/12/23	FIA Static Hedging Strategy	1342429299	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/16/2021	.06/12/2023	1,177	721,610	613	35,454			1,797		1,797	(20,774)							
SGIXSMPA IDX Call Option @ 612 06/14/23	FIA Static Hedging Strategy	1344619221	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/23/2021	.06/14/2023	1,475	903,321	612	35,552			2,397		2,397	(26,200)							
SPX IDX Call Option @ 4268 06/14/23	FIA Static Hedging Strategy	SWD163339548	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	.06/23/2021	.06/14/2023	102	435,980	4,268	40,229			16,092		16,092	(63,420)							
SGIXSMPA IDX Call Option @ 613 06/15/23	FIA Static Hedging Strategy	1344619224	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/23/2021	.06/15/2023	983	602,277	613	23,657			1,673		1,673	(17,598)							
SPX IDX Call Option @ 3376 06/16/23	FIA Static Hedging Strategy	1237558822	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/25/2020	.06/16/2023	6	18,770	3,376	2,475			3,596		3,596	(4,690)							
SGIXSMPA IDX Call Option @ 592 06/16/23	FIA Static Hedging Strategy	1344619220	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/23/2021	.06/16/2023	615	364,157	592	17,489			1,446		1,446	(13,499)							
SPX IDX Call Option @ 4453 06/16/23	FIA Static Hedging Strategy	SWD163339584	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	.06/23/2021	.06/16/2023	50	224,245	4,453	(14,546)			(5,205)		(5,205)	27,455							
SPX IDX Call Option @ 4204 06/16/23	FIA Static Hedging Strategy	SWD163339603	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	.06/23/2021	.06/16/2023	50	211,729	4,204	21,690			9,117		9,117	(32,458)							
CSEATMA6 IDX Call Option @ 285 06/16/23	FIA Static Hedging Strategy	1344702353	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/23/2021	.06/16/2023	330	94,138	285	2,075			3		3	(808)							
SGIXSMPA IDX Call Option @ 563 06/19/23	FIA Static Hedging Strategy	1344619222	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/23/2021	.06/19/2023	605	341,056	563	21,415			3,238		3,238	(17,882)							
SGIXSMPA IDX Call Option @ 591 06/19/23	FIA Static Hedging Strategy	1344619223	Equity	Societe Generale SA 549300USLF04ME4XB071	.06/23/2021	.06/19/2023	145	85,555	591	4,177			359		359	(3,211)							

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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			5,324		5,324	(36,887)							
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			7,212		7,212	(26,574)							
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)			(4,515)		(4,515)	23,070							
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			774		774	(4,902)							
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			7,970		7,970	(10,580)							
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			11,941		11,941	(44,399)							
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	283	3,644			10		10	(1,557)							
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			287		287	(1,639)							
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			972		972	(5,338)							
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			1,517		1,517	(9,851)							
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			3,103		3,103	(20,497)							
SPX IDX Call Option @ 4325 06/28/23	FIA Static Hedging Strategy	SID163984647	Equity	Barclays Bank PLC	07/06/2021	06/28/2023	22	93,940	4,325	9,276			3,188		3,188	(12,973)							
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			4,991		4,991	(38,823)							
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	283	4,671			12		12	(1,921)							
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			46		46	(426)							
SPX IDX Call Option @ 4323 06/30/23	FIA Static Hedging Strategy	SID163984627	Equity	Barclays Bank PLC	07/06/2021	06/30/2023	56	240,551	4,323	23,886			8,273		8,273	(33,286)							
SPX IDX Call Option @ 4565 06/30/23	FIA Static Hedging Strategy	SID163984628	Equity	Barclays Bank PLC	07/06/2021	06/30/2023	56	254,054	4,565	(16,090)			(4,642)		(4,642)	27,670							
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			2,707		2,707	(21,481)							
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			2,229		2,229	(20,101)							
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			31,077		31,077	(40,480)							
SGIXSMPA IDX Call Option @ 590 07/06/23	FIA Static Hedging Strategy	1349637709	Equity	Societe Generale SA	07/12/2021	07/06/2023	176	104,056	590	5,892			554		554	(4,121)							
SPX IDX Call Option @ 4353 07/06/23	FIA Static Hedging Strategy	80116093	Equity	Wells Fargo Bank NA	07/12/2021	07/06/2023	39	167,800	4,353	16,649			5,470		5,470	(22,611)							
SPX IDX Call Option @ 4397 07/06/23	FIA Static Hedging Strategy	80116094	Equity	Wells Fargo Bank NA	07/12/2021	07/06/2023	77	336,531	4,397	31,604			9,829		9,829	(43,527)							

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SPX IDX Call Option @ 4608 07/06/23	FIA Static Hedging Strategy	80116095	Equity	Wells Fargo Bank NA	07/12/2021	07/06/2023	39	177,645	4,608	(11,429)			(2,976)		(2,976)	18,456							
SGIXSMPA IDX Call Option @ 596 07/07/23	FIA Static Hedging Strategy	1349637708	Equity	Societe Generale SA	07/12/2021	07/07/2023	1,614	961,215	596	51,832			4,472		4,472	(36,230)							
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	285	2,865			6		6	(1,040)							
SGIXSMPA IDX Call Option @ 599 07/10/23	FIA Static Hedging Strategy	1349637705	Equity	Societe Generale SA	07/12/2021	07/10/2023	62	36,833	599	1,934			150		150	(1,291)							
SGIXSMPA IDX Call Option @ 588 07/10/23	FIA Static Hedging Strategy	1349637707	Equity	Societe Generale SA	07/12/2021	07/10/2023	164	96,776	588	5,572			427		427	(4,041)							
SGIXSMPA IDX Call Option @ 600 07/12/23	FIA Static Hedging Strategy	1351589636	Equity	Societe Generale SA	07/19/2021	07/12/2023	901	540,807	600	24,862			1,874		1,874	(18,119)							
SPX IDX Call Option @ 4382 07/12/23	FIA Static Hedging Strategy	SWD164698069	Equity	Barclays Bank PLC	07/19/2021	07/12/2023	194	850,666	4,382	69,489			26,309		26,309	(111,647)							
SGIXSMPA IDX Call Option @ 595 07/13/23	FIA Static Hedging Strategy	1351589638	Equity	Societe Generale SA	07/19/2021	07/13/2023	2,638	1,570,086	595	75,791			5,802		5,802	(54,872)							
SPX IDX Call Option @ 3473 07/13/23	FIA Static Hedging Strategy	671862785	Equity	Credit Suisse International	07/23/2020	07/13/2023	26	88,871	3,473	8,541			15,213		15,213	(21,064)							
CSEATMA6 IDX Call Option @ 283 07/13/23	FIA Static Hedging Strategy	644877379	Equity	Credit Suisse International	07/19/2021	07/13/2023	192	54,290	283	1,381			5		5	(599)							
SGIXSMPA IDX Call Option @ 599 07/14/23	FIA Static Hedging Strategy	1351589637	Equity	Societe Generale SA	07/19/2021	07/14/2023	1,740	1,041,957	599	48,620			4,544		4,544	(36,953)							
SPX IDX Call Option @ 4590 07/14/23	FIA Static Hedging Strategy	SWD164698078	Equity	Barclays Bank PLC	07/19/2021	07/14/2023	21	96,472	4,590	(5,188)			(1,759)		(1,759)	10,271							
SPX IDX Call Option @ 4359 07/14/23	FIA Static Hedging Strategy	SWD164698079	Equity	Barclays Bank PLC	07/19/2021	07/14/2023	21	91,624	4,359	7,796			3,019		3,019	(12,287)							
SGIXSMPA IDX Call Option @ 603 07/17/23	FIA Static Hedging Strategy	1351589634	Equity	Societe Generale SA	07/19/2021	07/17/2023	46	27,559	603	1,242			103		103	(926)							
SGIXSMPA IDX Call Option @ 602 07/17/23	FIA Static Hedging Strategy	1351589639	Equity	Societe Generale SA	07/19/2021	07/17/2023	123	73,843	602	3,362			320		320	(2,558)							
SGIXSMPA IDX Call Option @ 589 07/19/23	FIA Static Hedging Strategy	1353354771	Equity	Societe Generale SA	07/26/2021	07/19/2023	945	557,090	589	33,893			3,295		3,295	(21,954)							
SPX IDX Call Option @ 4410 07/19/23	FIA Static Hedging Strategy	SWD165095459	Equity	Barclays Bank PLC	07/26/2021	07/19/2023	76	333,329	4,410	32,984			9,852		9,852	(42,671)							
SGIXSMPA IDX Call Option @ 600 07/20/23	FIA Static Hedging Strategy	1353354768	Equity	Societe Generale SA	07/26/2021	07/20/2023	148	89,035	600	4,932			398		398	(3,151)							
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			4,154		4,154	(6,134)							
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)			(4,366)		(4,366)	24,483							
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			7,777		7,777	(29,576)							
CSEATMA6 IDX Call Option @ 283 07/20/23	FIA Static Hedging Strategy	644901440	Equity	Credit Suisse International	07/26/2021	07/20/2023	522	147,759	283	4,537			14		14	(1,687)							

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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			3,243		3,243	(23,565)							
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			2,119		2,119	(14,682)							
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			663		663	(4,452)							
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			640		640	(4,577)							
SPX IDX Call Option @ 4436 07/26/23	FIA Static Hedging Strategy	SWD165436054	Equity	Barclays Bank PLC	08/02/2021	07/26/2023	67	296,171	4,436	27,522			8,401		8,401	(37,035)							
SGIXSMPA IDX Call Option @ 611 07/27/23	FIA Static Hedging Strategy	1355208770	Equity	Societe Generale SA	08/02/2021	07/27/2023	30	18,439	611	960			81		81	(607)							
SPX IDX Call Option @ 3541 07/27/23	FIA Static Hedging Strategy	568896975	Equity	Credit Suisse International	08/06/2020	07/27/2023	12	42,278	3,541	4,124			6,646		6,646	(9,663)							
SGIXSMPA IDX Call Option @ 606 07/28/23	FIA Static Hedging Strategy	1355208766	Equity	Societe Generale SA	08/02/2021	07/28/2023	1,883	1,140,356	606	62,271			5,384		5,384	(39,340)							
SPX IDX Call Option @ 4647 07/28/23	FIA Static Hedging Strategy	SWD165436007	Equity	Barclays Bank PLC	08/02/2021	07/28/2023	27	126,583	4,647	(7,952)			(2,112)		(2,112)	12,680							
SPX IDX Call Option @ 4405 07/28/23	FIA Static Hedging Strategy	SWD165436022	Equity	Barclays Bank PLC	08/02/2021	07/28/2023	27	119,982	4,405	11,733			3,702		3,702	(15,458)							
CSEATMA6 IDX Call Option @ 287 07/28/23	FIA Static Hedging Strategy	1355297397	Equity	Societe Generale SA	08/02/2021	07/28/2023	831	238,908	287	6,192			11		11	(1,931)							
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	1355208767	Equity	Societe Generale SA	08/02/2021	07/31/2023	1,140	695,885	611	36,502			2,020		2,020	(20,759)							
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	1355208769	Equity	Societe Generale SA	08/02/2021	07/31/2023	734	448,474	611	23,410			1,726		1,726	(15,154)							
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			2,330		2,330	(19,912)							
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			6,064		6,064	(26,441)							
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			2,556		2,556	(23,956)							
CSEATMA6 IDX Call Option @ 289 08/03/23	FIA Static Hedging Strategy	644927567	Equity	Credit Suisse International	08/09/2021	08/03/2023	1,209	349,691	289	7,421			14		14	(2,581)							
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)			(3,424)		(3,424)	20,035							
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			5,836		5,836	(24,228)							
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			3,353		3,353	(27,992)							
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			1,129		1,129	(1,729)							
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			1,708		1,708	(14,669)							

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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			221		221	(1,827)							
SGIXSMPA IDX Call Option @ 610 08/09/23	FIA Static Hedging Strategy	1359066432	Equity	Societe Generale SA	08/17/2021	08/09/2023	634	387,077	610	23,649			1,429		1,429	(12,205)							
SGIXSMPA IDX Call Option @ 612 08/10/23	FIA Static Hedging Strategy	1359066435	Equity	Societe Generale SA	08/17/2021	08/10/2023	1,844	1,128,956	612	67,884			3,870		3,870	(34,711)							
SPX IDX Call Option @ 4446 08/10/23	FIA Static Hedging Strategy	80920743	Equity	Wells Fargo Bank NA	08/16/2021	08/10/2023	50	222,885	4,446	22,525			6,486		6,486	(27,680)							
SPX IDX Call Option @ 4488 08/10/23	FIA Static Hedging Strategy	80920751	Equity	Wells Fargo Bank NA	08/16/2021	08/10/2023	73	328,906	4,488	31,434			8,624		8,624	(39,233)							
SPX IDX Call Option @ 4651 08/10/23	FIA Static Hedging Strategy	80920757	Equity	Wells Fargo Bank NA	08/16/2021	08/10/2023	50	233,131	4,651	(16,803)			(4,075)		(4,075)	23,378							
SGIXSMPA IDX Call Option @ 620 08/11/23	FIA Static Hedging Strategy	1359066433	Equity	Societe Generale SA	08/17/2021	08/11/2023	186	115,237	620	6,500			358		358	(3,291)							
CSEATMA6 IDX Call Option @ 282 08/11/23	FIA Static Hedging Strategy	644941599	Equity	Credit Suisse International	08/16/2021	08/11/2023	1,017	286,802	282	9,063			43		43	(3,724)							
SGIXSMPA IDX Call Option @ 627 08/14/23	FIA Static Hedging Strategy	1359066436	Equity	Societe Generale SA	08/17/2021	08/14/2023	697	436,978	627	23,215			963		963	(10,803)							
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			1,389		1,389	(14,273)							
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			6,602		6,602	(10,669)							
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			1,780		1,780	(19,471)							
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			13,812		13,812	(58,801)							
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			831		831	(8,535)							
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			3,059		3,059	(5,009)							
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)			(5,124)		(5,124)	27,512							
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			8,022		8,022	(32,241)							
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			2,571		2,571	(20,361)							
CSEATMA6 IDX Call Option @ 287 08/18/23	FIA Static Hedging Strategy	644953988	Equity	Credit Suisse International	08/23/2021	08/18/2023	965	276,599	287	7,224			21		21	(2,554)							
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			1,130		1,130	(11,000)							
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			3,126		3,126	(25,352)							
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			1,281		1,281	(10,725)							

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SPX IDX Call Option @ 4690 08/24/23	FIA Static Hedging Strategy	SWD166754242	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/24/2023	111	522,837	4,690	(38,542)			(8,763)		(8,763)	50,362							
SPX IDX Call Option @ 4485 08/24/23	FIA Static Hedging Strategy	SWD166754266	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/24/2023	111	499,996	4,485	53,742			13,851		13,851	(59,992)							
CSEATM6 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	287	10,281			27		27	(3,308)							
SGIXSMPA IDX Call Option @ 630 08/25/23	FIA Static Hedging Strategy	1362216032	Equity	Societe Generale SA 549300USLF04ME4XB071	08/30/2021	08/25/2023	40	25,261	630	1,392			89		89	(668)							
SPX IDX Call Option @ 4540 08/25/23	FIA Static Hedging Strategy	SWD166754253	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	08/30/2021	08/25/2023	134	608,383	4,540	60,475			14,757		14,757	(69,214)							
SGIXSMPA IDX Call Option @ 626 08/28/23	FIA Static Hedging Strategy	1362216033	Equity	Societe Generale SA 549300USLF04ME4XB071	08/30/2021	08/28/2023	323	202,177	626	11,577			727		727	(5,703)							
SGIXSMPA IDX Call Option @ 631 08/28/23	FIA Static Hedging Strategy	1362216036	Equity	Societe Generale SA 549300USLF04ME4XB071	08/30/2021	08/28/2023	977	616,265	631	33,864			1,980		1,980	(16,399)							
SPX IDX Call Option @ 3787 08/28/23	FIA Static Hedging Strategy	671955095	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/03/2020	08/28/2023	24	91,799	3,787	8,145			10,224		10,224	(18,339)							
SGIXSMPA IDX Call Option @ 635 08/30/23	FIA Static Hedging Strategy	1364249563	Equity	Societe Generale SA 549300USLF04ME4XB071	09/07/2021	08/30/2023	2,885	1,831,476	635	89,780			3,774		3,774	(42,690)							
CSEATM6 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	292	5,129			8		8	(1,397)							
SGIXSMPA IDX Call Option @ 635 08/31/23	FIA Static Hedging Strategy	1364249558	Equity	Societe Generale SA 549300USLF04ME4XB071	09/07/2021	08/31/2023	884	561,518	635	27,399			1,106		1,106	(12,854)							
SPX IDX Call Option @ 4542 08/31/23	FIA Static Hedging Strategy	1364252259	Equity	Societe Generale SA 549300USLF04ME4XB071	09/07/2021	08/31/2023	146	665,249	4,542	67,675			16,391		16,391	(75,639)							
SPX IDX Call Option @ 4781 08/31/23	FIA Static Hedging Strategy	1364252304	Equity	Societe Generale SA 549300USLF04ME4XB071	09/07/2021	08/31/2023	64	307,053	4,781	(20,878)			(4,187)		(4,187)	26,571							
SPX IDX Call Option @ 4527 08/31/23	FIA Static Hedging Strategy	1364252359	Equity	Societe Generale SA 549300USLF04ME4XB071	09/07/2021	08/31/2023	64	290,733	4,527	30,398			7,432		7,432	(33,541)							
SGIXSMPA IDX Call Option @ 640 09/01/23	FIA Static Hedging Strategy	1364249564	Equity	Societe Generale SA 549300USLF04ME4XB071	09/07/2021	09/01/2023	846	541,443	640	25,429			958		958	(10,642)							
SPX IDX Call Option @ 3844 09/01/23	FIA Static Hedging Strategy	671968886	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/11/2020	09/01/2023	0	1,307	3,844	87			133		133	(253)							
SGIXSMPA IDX Call Option @ 643 09/05/23	FIA Static Hedging Strategy	1364249561	Equity	Societe Generale SA 549300USLF04ME4XB071	09/07/2021	09/05/2023	98	63,137	643	2,888			132		132	(1,394)							
SGIXSMPA IDX Call Option @ 622 09/05/23	FIA Static Hedging Strategy	1365718946	Equity	Societe Generale SA 549300USLF04ME4XB071	09/13/2021	09/05/2023	202	125,724	622	6,140			411		411	(3,628)							
SGIXSMPA IDX Call Option @ 622 09/07/23	FIA Static Hedging Strategy	1365718949	Equity	Societe Generale SA 549300USLF04ME4XB071	09/13/2021	09/07/2023	2,373	1,474,987	622	72,205			5,225		5,225	(43,488)							
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			16,204		16,204	(71,379)							
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			3,530		3,530	(39,383)							
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)			(2,781)		(2,781)	15,480							
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			4,376		4,376	(18,489)							

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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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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	291	3,807			8		8	(1,201)							
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			506		506	(4,177)							
SPX IDX Call Option @ 3637 09/11/23	FIA Static Hedging Strategy	671992272	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	09/18/2020	09/11/2023	14	52,012	3,637	4,724			7,430		7,430	(11,220)							
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			2,725		2,725	(23,975)							
CSEATMA6 IDX Call Option @ 287 09/13/23	FIA Static Hedging Strategy	1368174913	Equity	Societe Generale SA 549300USLF04ME4XB071	09/20/2021	09/13/2023	766	219,770	287	4,609			19		19	(2,040)							
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			2,716		2,716	(20,488)							
SPX IDX Call Option @ 4454 09/14/23	FIA Static Hedging Strategy	SWD167995531	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2023	43	192,859	4,454	17,443			6,137		6,137	(23,903)							
SPX IDX Call Option @ 4695 09/14/23	FIA Static Hedging Strategy	SWD167995532	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2023	43	203,303	4,695	(11,764)			(3,660)		(3,660)	19,636							
SPX IDX Call Option @ 4470 09/14/23	FIA Static Hedging Strategy	SWD167995533	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2023	152	680,539	4,470	60,082			20,860		20,860	(83,104)							
SGIXSMPA IDX Call Option @ 616 09/15/23	FIA Static Hedging Strategy	1368100259	Equity	Societe Generale SA 549300USLF04ME4XB071	09/20/2021	09/15/2023	955	588,589	616	27,044			2,426		2,426	(18,301)							
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			12,435		12,435	(19,583)							
SGIXSMPA IDX Call Option @ 609 09/18/23	FIA Static Hedging Strategy	1368100256	Equity	Societe Generale SA 549300USLF04ME4XB071	09/20/2021	09/18/2023	649	395,349	609	19,515			1,830		1,830	(13,267)							
SGIXSMPA IDX Call Option @ 614 09/18/23	FIA Static Hedging Strategy	1368100257	Equity	Societe Generale SA 549300USLF04ME4XB071	09/20/2021	09/18/2023	1,610	988,761	614	46,566			3,987		3,987	(31,234)							
SGIXSMPA IDX Call Option @ 604 09/18/23	FIA Static Hedging Strategy	1370014209	Equity	Societe Generale SA 549300USLF04ME4XB071	09/27/2021	09/18/2023	419	253,154	604	13,422			1,265		1,265	(8,972)							
SGIXSMPA IDX Call Option @ 604 09/20/23	FIA Static Hedging Strategy	1370014208	Equity	Societe Generale SA 549300USLF04ME4XB071	09/27/2021	09/20/2023	2,931	1,770,052	604	93,996			9,481		9,481	(63,709)							
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	278	9,391			127		127	(6,011)							
SGIXSMPA IDX Call Option @ 602 09/21/23	FIA Static Hedging Strategy	1370014207	Equity	Societe Generale SA 549300USLF04ME4XB071	09/27/2021	09/21/2023	448	269,597	602	14,533			1,573		1,573	(9,962)							
SPX IDX Call Option @ 4648 09/21/23	FIA Static Hedging Strategy	SWD168431073	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2023	51	237,904	4,648	(17,917)			(4,922)		(4,922)	24,287							
SPX IDX Call Option @ 4404 09/21/23	FIA Static Hedging Strategy	SWD168431097	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2023	51	225,373	4,404	25,545			8,194		8,194	(29,243)							
SPX IDX Call Option @ 4402 09/21/23	FIA Static Hedging Strategy	SWD168431098	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2023	171	752,477	4,402	85,443			27,437		27,437	(97,745)							
SGIXSMPA IDX Call Option @ 605 09/22/23	FIA Static Hedging Strategy	1370014211	Equity	Societe Generale SA 549300USLF04ME4XB071	09/27/2021	09/22/2023	558	337,524	605	17,727			2,032		2,032	(12,042)							
SPX IDX Call Option @ 3528 09/25/23	FIA Static Hedging Strategy	1265872870	Equity	Societe Generale SA 549300USLF04ME4XB071	10/01/2020	09/25/2023	10	35,249	3,528	4,786			5,960		5,960	(8,008)							

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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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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			2,948		2,948	(18,366)							
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			593		593	(3,870)							
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			4,211		4,211	(24,720)							
SPX IDX Call Option @ 4405 09/27/23	FIA Static Hedging Strategy	SID169010178	Equity	Barclays Bank PLC	10/04/2021	09/27/2023	145	638,275	4,405	59,887			23,490		23,490	(82,756)							
SPX IDX Call Option @ 4602 09/27/23	FIA Static Hedging Strategy	SID169010279	Equity	Barclays Bank PLC	10/04/2021	09/27/2023	145	666,781	4,602	(42,799)			(15,685)		(15,685)	71,710							
CSEATMA6 IDX Call Option @ 280 09/27/23	FIA Static Hedging Strategy	645092038	Equity	Credit Suisse International	10/04/2021	09/27/2023	1,474	412,194	280	9,667			136		136	(6,760)							
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			4,049		4,049	(20,648)							
SPX IDX Call Option @ 4409 09/28/23	FIA Static Hedging Strategy	SID169010234	Equity	Barclays Bank PLC	10/04/2021	09/28/2023	227	1,000,081	4,409	94,607			36,589		36,589	(129,243)							
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			332		332	(1,987)							
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			2,913		2,913	(16,801)							
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			6,839		6,839	(38,452)							
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			652		652	(3,594)							
SPX IDX Call Option @ 3651 10/02/23	FIA Static Hedging Strategy	594157258	Equity	Credit Suisse International	10/09/2020	10/02/2023	10	38,041	3,651	4,028			5,440		5,440	(8,119)							
SGIXSMPA IDX Call Option @ 578 10/04/23	FIA Static Hedging Strategy	1373956730	Equity	Societe Generale SA	10/11/2021	10/04/2023	2,319	1,339,437	578	72,392			12,262		12,262	(64,924)							
SPX IDX Call Option @ 4369 10/04/23	FIA Static Hedging Strategy	1373958677	Equity	Societe Generale SA	10/11/2021	10/04/2023	225	982,084	4,369	108,044			39,727		39,727	(131,375)							
CSEATMA6 IDX Call Option @ 278 10/04/23	FIA Static Hedging Strategy	645116453	Equity	Credit Suisse International	10/11/2021	10/04/2023	1,043	290,377	278	6,750			122		122	(5,234)							
SGIXSMPA IDX Call Option @ 580 10/05/23	FIA Static Hedging Strategy	1373956728	Equity	Societe Generale SA	10/11/2021	10/05/2023	361	209,570	580	11,074			1,819		1,819	(9,843)							
SPX IDX Call Option @ 3710 10/05/23	FIA Static Hedging Strategy	594177334	Equity	Credit Suisse International	10/15/2020	10/05/2023	2	7,976	3,710	773			1,048		1,048	(1,650)							
SGIXSMPA IDX Call Option @ 582 10/06/23	FIA Static Hedging Strategy	1373956729	Equity	Societe Generale SA	10/11/2021	10/06/2023	474	276,381	582	14,289			2,404		2,404	(12,781)							
SGIXSMPA IDX Call Option @ 583 10/09/23	FIA Static Hedging Strategy	1373956731	Equity	Societe Generale SA	10/11/2021	10/09/2023	75	43,546	583	2,246			330		330	(2,056)							
SGIXSMPA IDX Call Option @ 585 10/09/23	FIA Static Hedging Strategy	1373956732	Equity	Societe Generale SA	10/11/2021	10/09/2023	1,582	924,526	585	46,971			7,734		7,734	(42,316)							
SPX IDX Call Option @ 4582 10/09/23	FIA Static Hedging Strategy	1373957981	Equity	Societe Generale SA	10/11/2021	10/09/2023	44	201,847	4,582	(15,841)			(5,160)		(5,160)	22,237							

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SPX IDX Call Option @ 4388 10/09/23	FIA Static Hedging Strategy	1373958061	Equity	Societe Generale SA	10/11/2021	10/09/2023	44	193,287	4,388	20,892			7,613		7,613	(25,470)							
SGIXSMPA IDX Call Option @ 581 10/11/23	FIA Static Hedging Strategy	1375735408	Equity	Societe Generale SA	10/18/2021	10/11/2023	283	164,231	581	9,647			1,457		1,457	(7,706)							
SGIXSMPA IDX Call Option @ 581 10/12/23	FIA Static Hedging Strategy	1375735414	Equity	Societe Generale SA	10/18/2021	10/12/2023	238	138,069	581	8,117			1,112		1,112	(6,303)							
SPX IDX Call Option @ 4399 10/12/23	FIA Static Hedging Strategy	1375736656	Equity	Societe Generale SA	10/18/2021	10/12/2023	82	359,255	4,399	43,613			13,929		13,929	(46,917)							
SPX IDX Call Option @ 4623 10/12/23	FIA Static Hedging Strategy	1375790863	Equity	Societe Generale SA	10/18/2021	10/12/2023	82	377,564	4,623	(32,220)			(8,897)		(8,897)	39,897							
SGIXSMPA IDX Call Option @ 582 10/13/23	FIA Static Hedging Strategy	1375735410	Equity	Societe Generale SA	10/18/2021	10/13/2023	1,361	792,191	582	45,879			6,024		6,024	(35,077)							
SPX IDX Call Option @ 4440 10/13/23	FIA Static Hedging Strategy	1375736590	Equity	Societe Generale SA	10/18/2021	10/13/2023	159	703,897	4,440	80,957			25,063		25,063	(88,756)							
SPX IDX Call Option @ 3812 10/13/23	FIA Static Hedging Strategy	EDR03363311NY	Equity	Barclays Bank PLC	10/22/2020	10/13/2023	9	35,257	3,812	2,824			3,998		3,998	(6,897)							
SGIXSMPA IDX Call Option @ 596 10/16/23	FIA Static Hedging Strategy	1375735409	Equity	Societe Generale SA	10/18/2021	10/16/2023	1,540	917,913	596	47,071			6,387		6,387	(36,869)							
SGIXSMPA IDX Call Option @ 594 10/16/23	FIA Static Hedging Strategy	1375735411	Equity	Societe Generale SA	10/18/2021	10/16/2023	1,061	629,934	594	32,936			4,475		4,475	(25,700)							
SGIXSMPA IDX Call Option @ 594 10/16/23	FIA Static Hedging Strategy	1377577771	Equity	Societe Generale SA	10/25/2021	10/16/2023	348	206,514	594	12,992			1,476		1,476	(8,259)							
CSEATMA6 IDX Call Option @ 282 10/16/23	FIA Static Hedging Strategy	1375817574	Equity	Societe Generale SA	10/18/2021	10/16/2023	3,460	974,422	282	22,594			267		267	(14,070)							
SGIXSMPA IDX Call Option @ 594 10/17/23	FIA Static Hedging Strategy	1377577769	Equity	Societe Generale SA	10/25/2021	10/17/2023	63	37,329	594	2,348			267		267	(1,492)							
SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	1377577770	Equity	Societe Generale SA	10/25/2021	10/18/2023	633	375,813	594	23,642			2,842		2,842	(15,237)							
CSEATMA6 IDX Call Option @ 280 10/18/23	FIA Static Hedging Strategy	645175923	Equity	Credit Suisse International	10/25/2021	10/18/2023	1,889	528,663	280	13,605			202		202	(8,826)							
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			2,160		2,160	(11,484)							
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)			(3,296)		(3,296)	16,639							
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			20,299		20,299	(81,626)							
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			5,231		5,231	(20,083)							
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			3,065		3,065	(19,508)							
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			6,401		6,401	(10,323)							
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			1,884		1,884	(11,492)							

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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 @ 611 10/23/23	FIA Static Hedging Strategy	137757775	Equity	Societe Generale SA	10/25/2021	10/23/2023	193	117,834	611	6,409			649		649	(4,032)							
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			783		783	(4,843)							
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			388		388	(2,396)							
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			823		823	(4,858)							
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			3,487		3,487	(14,272)							
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)			(2,013)		(2,013)	11,293							
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			7,817		7,817	(48,179)							
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			12,501		12,501	(18,901)							
CSEATMA6 IDX Call Option @ 277 10/26/23	FIA Static Hedging Strategy	645205122	Equity	Credit Suisse International	11/01/2021	10/26/2023	423	117,063	277	3,360			71		71	(2,390)							
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			3,886		3,886	(22,501)							
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			16,141		16,141	(69,774)							
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			3,704		3,704	(22,831)							
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			815		815	(5,401)							
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			731		731	(5,191)							
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			6,224		6,224	(42,217)							
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			19,047		19,047	(84,857)							
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			9,848		9,848	(62,542)							
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			6,685		6,685	(28,802)							
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)			(4,050)		(4,050)	23,179							
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			2,415		2,415	(15,278)							
CSEATMA6 IDX Call Option @ 275 11/03/23	FIA Static Hedging Strategy	1381416351	Equity	Societe Generale SA	11/08/2021	11/03/2023	1,916	526,735	275	18,849			400		400	(11,774)							
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			8,816		8,816	(13,627)							

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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			5,293		5,293	(32,569)							
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			381		381	(2,466)							
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			274		274	(2,252)							
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			11,164		11,164	(87,684)							
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			34,003		34,003	(152,439)							
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			10,048		10,048	(68,299)							
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			12,369		12,369	(21,731)							
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)			(1,545)		(1,545)	9,082							
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			2,552		2,552	(11,320)							
CSEATMA6 IDX Call Option @ 286 11/09/23	FIA Static Hedging Strategy	645257724	Equity	Credit Suisse International	11/15/2021	11/09/2023	833	238,083	286	5,847			48		48	(2,784)							
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			1,369		1,369	(9,567)							
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			2,691		2,691	(18,691)							
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			1,086		1,086	(7,811)							
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			1,598		1,598	(11,470)							
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			358		358	(2,565)							
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			3,272		3,272	(22,309)							
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			2,298		2,298	(16,204)							
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			5,042		5,042	(9,350)							
SPX IDX Call Option @ 4930 11/16/23	FIA Static Hedging Strategy	SWD172552394	Equity	Barclays Bank PLC	11/23/2021	11/16/2023	48	234,948	4,930	(17,660)			(3,038)		(3,038)	17,716							
SPX IDX Call Option @ 4692 11/16/23	FIA Static Hedging Strategy	SWD172552397	Equity	Barclays Bank PLC	11/23/2021	11/16/2023	48	223,607	4,692	24,780			5,057		5,057	(22,219)							
CSEATMA6 IDX Call Option @ 288 11/16/23	FIA Static Hedging Strategy	645280586	Equity	Credit Suisse International	11/22/2021	11/16/2023	2,014	579,445	288	11,076			96		96	(6,073)							
SGIXSMPA IDX Call Option @ 637 11/17/23	FIA Static Hedging Strategy	1385601423	Equity	Societe Generale SA	11/23/2021	11/17/2023	1,698	1,080,872	637	54,905			4,192		4,192	(28,674)							

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SPX IDX Call Option @ 4719 11/17/23	FIA Static Hedging Strategy	SND172552398	Equity	Barclays Bank PLC	11/23/2021	11/17/2023	245	1,157,481	4,719	123,859			24,709		24,709	(111,696)							
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	1385602251	Equity	Societe Generale SA	11/23/2021	11/20/2023	320	201,491	630	10,893			911		911	(5,697)							
SGIXSMPA IDX Call Option @ 627 11/20/23	FIA Static Hedging Strategy	1385602850	Equity	Societe Generale SA	11/23/2021	11/20/2023	2,933	1,837,806	627	102,036			8,660		8,660	(53,820)							
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	1387270977	Equity	Societe Generale SA	11/29/2021	11/20/2023	496	312,114	630	15,432			1,308		1,308	(8,823)							
SGIXSMPA IDX Call Option @ 630 11/22/23	FIA Static Hedging Strategy	1387270978	Equity	Societe Generale SA	11/29/2021	11/22/2023	778	490,198	630	24,290			2,194		2,194	(14,098)							
SPX IDX Call Option @ 3933 11/24/23	FIA Static Hedging Strategy	1285575506	Equity	Societe Generale SA	12/03/2020	11/24/2023	4	14,629	3,933	2,253			1,445		1,445	(2,655)							
SGIXSMPA IDX Call Option @ 637 11/24/23	FIA Static Hedging Strategy	1387270976	Equity	Societe Generale SA	11/29/2021	11/24/2023	282	179,424	637	8,341			704		704	(4,795)							
SGIXSMPA IDX Call Option @ 636 11/24/23	FIA Static Hedging Strategy	1387270979	Equity	Societe Generale SA	11/29/2021	11/24/2023	768	488,442	636	23,030			1,959		1,959	(13,492)							
SPX IDX Call Option @ 4636 11/24/23	FIA Static Hedging Strategy	596004245	Equity	Credit Suisse International	11/29/2021	11/24/2023	76	351,264	4,636	41,545			9,186		9,186	(37,101)							
SPX IDX Call Option @ 4696 11/24/23	FIA Static Hedging Strategy	596004257	Equity	Credit Suisse International	11/29/2021	11/24/2023	228	1,069,704	4,696	116,764			24,547		24,547	(106,053)							
SPX IDX Call Option @ 4857 11/24/23	FIA Static Hedging Strategy	596004259	Equity	Credit Suisse International	11/29/2021	11/24/2023	76	368,046	4,857	(31,128)			(5,843)		(5,843)	30,461							
CSEATMA6 IDX Call Option @ 278 11/24/23	FIA Static Hedging Strategy	1387373012	Equity	Societe Generale SA	11/29/2021	11/24/2023	2,770	771,326	278	19,780			434		434	(14,395)							
SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	1387270975	Equity	Societe Generale SA	11/29/2021	11/27/2023	924	554,528	600	35,356			4,354		4,354	(22,387)							
SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	1387270980	Equity	Societe Generale SA	11/29/2021	11/27/2023	1,941	1,165,238	600	74,319			9,149		9,149	(47,041)							
SGIXSMPA IDX Call Option @ 618 11/27/23	FIA Static Hedging Strategy	1389611302	Equity	Societe Generale SA	12/06/2021	11/27/2023	70	43,320	618	1,823			221		221	(1,455)							
CSEATMA6 IDX Call Option @ 277 11/28/23	FIA Static Hedging Strategy	645343061	Equity	Credit Suisse International	12/06/2021	11/28/2023	1,863	516,414	277	12,845			378		378	(10,788)							
SGIXSMPA IDX Call Option @ 618 11/29/23	FIA Static Hedging Strategy	1389611303	Equity	Societe Generale SA	12/06/2021	11/29/2023	1,552	958,794	618	40,472			5,194		5,194	(32,722)							
SGIXSMPA IDX Call Option @ 570 11/30/23	FIA Static Hedging Strategy	1389611304	Equity	Societe Generale SA	12/06/2021	11/30/2023	923	526,665	570	34,209			5,869		5,869	(27,221)							
SPX IDX Call Option @ 4851 11/30/23	FIA Static Hedging Strategy	596041086	Equity	Credit Suisse International	12/06/2021	11/30/2023	107	518,738	4,851	(42,896)			(8,541)		(8,541)	43,385							
SPX IDX Call Option @ 4593 11/30/23	FIA Static Hedging Strategy	596041090	Equity	Credit Suisse International	12/06/2021	11/30/2023	107	491,140	4,593	60,040			14,289		14,289	(54,240)							
SPX IDX Call Option @ 4586 11/30/23	FIA Static Hedging Strategy	596041092	Equity	Credit Suisse International	12/06/2021	11/30/2023	280	1,284,142	4,586	158,441			37,933		37,933	(142,849)							
SGIXSMPA IDX Call Option @ 562 12/01/23	FIA Static Hedging Strategy	1389611301	Equity	Societe Generale SA	12/06/2021	12/01/2023	1,804	1,014,036	562	69,964			12,655		12,655	(51,926)							

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SPX IDX Call Option @ 3984 12/01/23	FIA Static Hedging Strategy	SWD151774350	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2023	9	36,098	3,984	2,981			3,310		3,310	(6,347)							
SGIXSMPA IDX Call Option @ 586 12/04/23	FIA Static Hedging Strategy	1389611300	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/06/2021	12/04/2023	454	266,306	586	15,091			2,707		2,707	(12,161)							
SGIXSMPA IDX Call Option @ 583 12/04/23	FIA Static Hedging Strategy	1389611305	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/06/2021	12/04/2023	930	541,897	583	31,651			5,763		5,763	(25,301)							
SGIXSMPA IDX Call Option @ 594 12/04/23	FIA Static Hedging Strategy	1391318679	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/13/2021	12/04/2023	56	33,521	594	1,849			278		278	(1,427)							
SGIXSMPA IDX Call Option @ 594 12/06/23	FIA Static Hedging Strategy	1391318678	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/13/2021	12/06/2023	3,072	1,824,262	594	100,781			15,888		15,888	(78,709)							
SGIXSMPA IDX Call Option @ 597 12/07/23	FIA Static Hedging Strategy	1391318684	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/13/2021	12/07/2023	581	347,156	597	18,631			2,778		2,778	(14,630)							
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			2,187		2,187	(4,339)							
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			22,736		22,736	(92,617)							
SGIXSMPA IDX Call Option @ 597 12/08/23	FIA Static Hedging Strategy	1391318680	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/13/2021	12/08/2023	730	436,389	597	23,355			3,162		3,162	(18,593)							
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)			(3,252)		(3,252)	16,959							
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			4,935		4,935	(20,396)							
CSEATMA6 IDX Call Option @ 282 12/08/23	FIA Static Hedging Strategy	1391649942	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/13/2021	12/08/2023	1,498	422,524	282	9,033			164		164	(6,413)							
SGIXSMPA IDX Call Option @ 597 12/11/23	FIA Static Hedging Strategy	1391318674	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/13/2021	12/11/2023	2,311	1,378,609	597	74,540			11,556		11,556	(57,865)							
SGIXSMPA IDX Call Option @ 599 12/11/23	FIA Static Hedging Strategy	1391318676	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/13/2021	12/11/2023	664	397,811	599	20,973			3,139		3,139	(16,356)							
SGIXSMPA IDX Call Option @ 601 12/11/23	FIA Static Hedging Strategy	1393773383	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/20/2021	12/11/2023	223	134,010	601	6,508			969		969	(5,377)							
SGIXSMPA IDX Call Option @ 601 12/12/23	FIA Static Hedging Strategy	1393773348	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/20/2021	12/12/2023	418	251,071	601	12,208			1,820		1,820	(10,070)							
SGIXSMPA IDX Call Option @ 601 12/13/23	FIA Static Hedging Strategy	1393773373	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/20/2021	12/13/2023	1,467	881,395	601	42,911			6,711		6,711	(35,790)							
CSEATMA6 IDX Call Option @ 280 12/13/23	FIA Static Hedging Strategy	1393863041	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/20/2021	12/13/2023	1,513	423,409	280	9,216			227		227	(7,448)							
SGIXSMPA IDX Call Option @ 599 12/14/23	FIA Static Hedging Strategy	1393773759	Equity	Societe Generale SA 549300USLFO4ME4XB071	12/20/2021	12/14/2023	1,054	631,557	599	31,315			5,106		5,106	(25,911)							
SPX IDX Call Option @ 4654 12/14/23	FIA Static Hedging Strategy	SWD175729458	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2023	44	206,791	4,654	22,246			5,509		5,509	(21,559)							
SPX IDX Call Option @ 4888 12/14/23	FIA Static Hedging Strategy	SWD175729645	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2023	44	217,156	4,888	(15,529)			(3,449)		(3,449)	17,533							
SPX IDX Call Option @ 4666 12/14/23	FIA Static Hedging Strategy	SWD175729662	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2023	339	1,579,815	4,666	167,359			41,055		41,055	(162,726)							

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SGIXSMPA IDX Call Option @ 603 12/15/23	FIA Static Hedging Strategy	1393773379	Equity	Societe Generale SA	12/20/2021	12/15/2023	588	354,632	603	16,951			2,803		2,803	(13,872)							
SPX IDX Call Option @ 4027 12/15/23	FIA Static Hedging Strategy	594513457	Equity	Credit Suisse International	12/23/2020	12/15/2023	0	1,973	4,027	158			172		172	(338)							
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			7,421		7,421	(37,361)							
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			8,475		8,475	(41,224)							
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			1,676		1,676	(8,501)							
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			2,146		2,146	(10,859)							
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			11,181		11,181	(54,814)							
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			3,709		3,709	(18,393)							
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)			(2,458)		(2,458)	12,135							
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			17,328		17,328	(70,219)							
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			3,784		3,784	(14,688)							
CSEATMA6 IDX Call Option @ 279 12/21/23	FIA Static Hedging Strategy	645429404	Equity	Credit Suisse International	12/27/2021	12/21/2023	960	268,140	279	7,025			172		172	(5,049)							
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			6,677		6,677	(33,491)							
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			1,678		1,678	(12,487)							
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			2,221		2,221	(16,540)							
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			2,297		2,297	(11,728)							
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			104		104	(200)							
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			5,768		5,768	(40,422)							
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			18,181		18,181	(82,005)							
CSEATMA6 IDX Call Option @ 279 12/27/23	FIA Static Hedging Strategy	645451352	Equity	Credit Suisse International	01/03/2022	12/27/2023	1,075	299,494	279	7,699			219		219	(7,480)							
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			9,957		9,957	(72,993)							
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			7,163		7,163	(32,307)							

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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)		(4,661)		(4,661)	25,285							
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		4,666		4,666	(36,618)							
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			4,673		4,673	(9,393)							
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		3,458		3,458	(26,501)							
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		1,534		1,534	(11,678)							
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		1,857		1,857	(11,706)							
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		2,630		2,630	(15,622)							
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		3,979		3,979	(24,400)							
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)		(5,984)		(5,984)	24,022							
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		21,057		21,057	(69,989)							
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		9,122		9,122	(30,992)							
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		8,118		8,118	(46,849)							
CSEATMA6 IDX Call Option @ 273 01/05/24	FIA Static Hedging Strategy	1398295150	Equity	Societe Generale SA	01/10/2022	01/05/2024	1,515	413,102	273		11,062		592		592	(10,470)							
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		3,437		3,437	(19,986)							
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		4,801		4,801	(27,945)							
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		989		989	(4,725)							
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			496		496	(989)							
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		4,417		4,417	(21,079)							
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		2,306		2,306	(10,422)							
CSEATMA6 IDX Call Option @ 278 01/10/24	FIA Static Hedging Strategy	645499155	Equity	Credit Suisse International	01/18/2022	01/10/2024	630	175,226	278		3,587		150		150	(3,437)							
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		479		479	(2,257)							
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		27,211		27,211	(79,827)							

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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		6,103		6,103	(28,589)							
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		7,499		7,499	(21,630)							
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)		(4,788)		(4,788)	16,355							
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		12,286		12,286	(51,968)							
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		5,160		5,160	(23,499)							
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		1,158		1,158	(2,467)							
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		1,528		1,528	(3,250)							
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		2,705		2,705	(5,759)							
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		4,511		4,511	(9,077)							
CSEATM6 IDX Call Option @ 277 01/18/24	FIA Static Hedging Strategy	1402285386	Equity	Societe Generale SA	01/24/2022	01/18/2024	695	192,690	277		3,783		177		177	(3,606)							
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		23,981		23,981	(38,617)							
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		16,686		16,686	(32,359)							
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)		(3,846)		(3,846)	6,511							
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		5,475		5,475	(8,470)							
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		16,717		16,717	(28,883)							
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		14,152		14,152	(26,703)							
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			4,008		4,008	(8,242)							
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		4,076		4,076	(9,156)							
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		3,883		3,883	(8,290)							
CSEATM6 IDX Call Option @ 272 01/24/24	FIA Static Hedging Strategy	645571255	Equity	Credit Suisse International	01/31/2022	01/24/2024	863	234,517	272		5,303		439		439	(4,864)							
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		70,399		70,399	(125,680)							
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		7,732		7,732	(14,698)							

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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 @ 4598 01/25/24	FIA Static Hedging Strategy	SWD177986590	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2024	56	257,669	4,598		(26,422)		(8,560)		(8,560)	17,862							
SPX IDX Call Option @ 4386 01/25/24	FIA Static Hedging Strategy	SWD177986597	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	01/31/2022	01/25/2024	56	245,777	4,386		34,212		12,277		12,277	(21,935)							
SPX IDX Call Option @ 4180 01/25/24	FIA Static Hedging Strategy	SWD154524503	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	02/03/2021	01/25/2024	24	98,475	4,180	8,603			7,047		7,047	(14,155)							
SGIXSMPA IDX Call Option @ 551 01/26/24	FIA Static Hedging Strategy	1404551323	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/31/2022	01/26/2024	1,203	663,193	551		38,146		13,771		13,771	(24,374)							
SGIXSMPA IDX Call Option @ 550 01/29/24	FIA Static Hedging Strategy	1404551324	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/31/2022	01/29/2024	4,389	2,414,074	550		140,529		51,212		51,212	(89,316)							
SGIXSMPA IDX Call Option @ 561 01/29/24	FIA Static Hedging Strategy	1404551332	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/31/2022	01/29/2024	63	35,142	561		1,854		623		623	(1,231)							
SGIXSMPA IDX Call Option @ 567 01/29/24	FIA Static Hedging Strategy	1406541688	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/07/2022	01/29/2024	353	199,882	567		9,702		3,097		3,097	(6,606)							
SPX IDX Call Option @ 4432 01/29/24	FIA Static Hedging Strategy	1411182022	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/29/2024	50	223,365	4,432		23,467		10,317		10,317	(13,150)							
SPX IDX Call Option @ 4651 01/29/24	FIA Static Hedging Strategy	1411185443	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/29/2024	50	234,428	4,651		(16,661)		(7,088)		(7,088)	9,573							
SGIXSMPA IDX Call Option @ 561 01/29/24	FIA Static Hedging Strategy	1411212457	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/29/2024	72	40,305	561		1,638		715		715	(923)							
SPX IDX Call Option @ 4432 01/29/24	FIA Static Hedging Strategy	596396951	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	03/07/2022	01/29/2024	38	168,499	4,432		16,578		7,795		7,795	(8,783)							
SPX IDX Call Option @ 4644 01/29/24	FIA Static Hedging Strategy	596396953	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	03/07/2022	01/29/2024	38	176,568	4,644		(12,158)		(5,425)		(5,425)	6,733							
SPX IDX Call Option @ 4575 01/29/24	FIA Static Hedging Strategy	596396961	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	03/07/2022	01/29/2024	27	122,142	4,575		9,726		4,290		4,290	(5,436)							
CSEATMA6 IDX Call Option @ 268 01/29/24	FIA Static Hedging Strategy	645715875	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	03/07/2022	01/29/2024	474	127,155	268		3,100		350		350	(2,750)							
SGIXSMPA IDX Call Option @ 567 01/30/24	FIA Static Hedging Strategy	1406541634	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/07/2022	01/30/2024	272	153,897	567		7,474		2,386		2,386	(5,088)							
SPX IDX Call Option @ 4513 01/30/24	FIA Static Hedging Strategy	596275103	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/07/2022	01/30/2024	41	186,194	4,513		22,381		7,374		7,374	(15,007)							
SPX IDX Call Option @ 4739 01/30/24	FIA Static Hedging Strategy	596275115	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/07/2022	01/30/2024	41	195,526	4,739		(16,593)		(4,973)		(4,973)	11,620							
CSEATMA6 IDX Call Option @ 269 01/30/24	FIA Static Hedging Strategy	1411222054	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/30/2024	997	268,065	269		6,429		638		638	(5,791)							
SGIXSMPA IDX Call Option @ 567 01/31/24	FIA Static Hedging Strategy	1406541636	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/07/2022	01/31/2024	1,786	1,011,904	567		49,180		16,254		16,254	(32,926)							
SPX IDX Call Option @ 4535 01/31/24	FIA Static Hedging Strategy	1411200754	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/22/2022	01/31/2024	48	218,028	4,535		19,887		8,284		8,284	(11,603)							
SGIXSMPA IDX Call Option @ 566 02/01/24	FIA Static Hedging Strategy	1406541686	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/07/2022	02/01/2024	102	57,893	566		2,838		898		898	(1,940)							
CSEATMA6 IDX Call Option @ 272 02/01/24	FIA Static Hedging Strategy	1406612337	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/07/2022	02/01/2024	509	138,737	272		2,877		229		229	(2,648)							
SPX IDX Call Option @ 4519 02/01/24	FIA Static Hedging Strategy	596275097	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	02/07/2022	02/01/2024	338	1,526,043	4,519		182,399		59,958		59,958	(122,441)							

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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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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		5,842		5,842	(11,989)							
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		183		183	(563)							
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			8,595		8,595	(16,873)							
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		21,618		21,618	(41,291)							
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		6,174		6,174	(11,174)							
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		188		188	(244)							
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		4,702		4,702	(6,958)							
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		41,518		41,518	(57,989)							
CSEATMA6 IDX Call Option @ 271 02/07/24	FIA Static Hedging Strategy	1408738938	Equity	Societe Generale SA	02/14/2022	02/07/2024	1,689	458,114	271		10,000		887		887	(9,113)							
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		66,067		66,067	(111,604)							
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		33,433		33,433	(54,329)							
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		1,156		1,156	(1,923)							
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)		(825)		(825)	1,518							
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		351		351	(543)							
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		7,444		7,444	(11,234)							
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		1,180		1,180	(2,808)							
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		18,217		18,217	(23,272)							
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		14,221		14,221	(18,755)							
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		6,996		6,996	(8,438)							
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		434		434	(787)							
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		14,284		14,284	(17,197)							
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)		(2,319)		(2,319)	2,701							

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SPX IDX Call Option @ 4386 02/14/24	FIA Static Hedging Strategy	1411201223	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/14/2024	16	68,941	4,386		8,121	3,574		3,574	(4,547)							
SPX IDX Call Option @ 4434 02/14/24	FIA Static Hedging Strategy	1411201226	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/14/2024	239	1,061,149	4,434		109,838	50,364		50,364	(59,474)							
SGIXSMPA IDX Call Option @ 545 02/14/24	FIA Static Hedging Strategy	1411212404	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/14/2024	1,043	568,512	545		27,885	13,020		13,020	(14,866)							
SGIXSMPA IDX Call Option @ 547 02/15/24	FIA Static Hedging Strategy	1411212400	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/15/2024	2,176	1,190,960	547		57,267	27,232		27,232	(30,035)							
SGIXSMPA IDX Call Option @ 547 02/15/24	FIA Static Hedging Strategy	1415694674	Equity	Societe Generale SA	549300USLF04ME4XB071	03/07/2022	02/15/2024	128	70,184	547		3,651	1,605		1,605	(2,046)							
NDX IDX Call Option @ 14178 02/16/24	FIA Static Hedging Strategy	1411201227	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/16/2024	4	52,601	14,178		8,181	2,739		2,739	(5,442)							
SGIXSMPA IDX Call Option @ 548 02/16/24	FIA Static Hedging Strategy	1411212401	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/16/2024	53	28,997	548		1,384	654		654	(730)							
CSEATM66 IDX Call Option @ 272 02/16/24	FIA Static Hedging Strategy	1411222050	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/16/2024	2,151	584,320	272		12,842	1,124		1,124	(11,718)							
SPX IDX Call Option @ 4273 02/16/24	FIA Static Hedging Strategy	594761657	Equity	Credit Suisse International	A5I6NE4Q9TV8Y57VW369	02/24/2021	02/16/2024	5	21,496	4,273	1,866		1,360		1,360	(2,886)							
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	1411212403	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/20/2024	1,622	881,836	544		44,131	21,366		21,366	(22,765)							
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	1411212405	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	02/20/2024	1,608	873,932	544		43,803	21,334		21,334	(22,469)							
SGIXSMPA IDX Call Option @ 541 02/20/24	FIA Static Hedging Strategy	1413175802	Equity	Societe Generale SA	549300USLF04ME4XB071	02/28/2022	02/20/2024	363	196,386	541		9,847	4,823		4,823	(5,024)							
SGIXSMPA IDX Call Option @ 541 02/20/24	FIA Static Hedging Strategy	1413175804	Equity	Societe Generale SA	549300USLF04ME4XB071	02/28/2022	02/20/2024	236	127,568	541		6,397	3,133		3,133	(3,264)							
SPX IDX Call Option @ 4315 02/20/24	FIA Static Hedging Strategy	596363097	Equity	Credit Suisse International	A5I6NE4Q9TV8Y57VW369	02/28/2022	02/20/2024	6	25,676	4,315		3,237	1,523		1,523	(1,715)							
SPX IDX Call Option @ 4668 02/20/24	FIA Static Hedging Strategy	596363115	Equity	Credit Suisse International	A5I6NE4Q9TV8Y57VW369	02/28/2022	02/20/2024	6	27,773	4,668		(2,057)	(858)		(858)	1,199							
SGIXSMPA IDX Call Option @ 544 02/20/24	FIA Static Hedging Strategy	1415694710	Equity	Societe Generale SA	549300USLF04ME4XB071	03/07/2022	02/20/2024	974	529,472	544		28,732	12,925		12,925	(15,806)							
SGIXSMPA IDX Call Option @ 541 02/21/24	FIA Static Hedging Strategy	1413175805	Equity	Societe Generale SA	549300USLF04ME4XB071	02/28/2022	02/21/2024	1,210	654,971	541		32,872	16,080		16,080	(16,792)							
SGIXSMPA IDX Call Option @ 541 02/22/24	FIA Static Hedging Strategy	1413175799	Equity	Societe Generale SA	549300USLF04ME4XB071	02/28/2022	02/22/2024	3,062	1,657,625	541		83,271	41,926		41,926	(41,344)							
NDX IDX Call Option @ 13645 02/22/24	FIA Static Hedging Strategy	596363103	Equity	Credit Suisse International	A5I6NE4Q9TV8Y57VW369	02/28/2022	02/22/2024	14	185,296	13,645		31,829	12,425		12,425	(19,404)							
SPX IDX Call Option @ 4286 02/22/24	FIA Static Hedging Strategy	596363119	Equity	Credit Suisse International	A5I6NE4Q9TV8Y57VW369	02/28/2022	02/22/2024	220	942,857	4,286		123,606	58,939		58,939	(64,667)							
SPX IDX Call Option @ 4225 02/22/24	FIA Static Hedging Strategy	594806968	Equity	Credit Suisse International	A5I6NE4Q9TV8Y57VW369	03/04/2021	02/22/2024	0	930	4,225	74		64		64	(129)							
SGIXSMPA IDX Call Option @ 534 02/23/24	FIA Static Hedging Strategy	1413175806	Equity	Societe Generale SA	549300USLF04ME4XB071	02/28/2022	02/23/2024	156	83,228	534		4,494	2,350		2,350	(2,144)							

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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)	
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	270		12,673		1,362		1,362	(11,311)							
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	266		588		119		119	(469)							
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	1413175797	Equity	Societe Generale SA 549300USLF04ME4XB071	02/28/2022	02/26/2024	1,831	1,005,076	549		46,782		22,826		22,826	(23,956)							
SGIXSMPA IDX Call Option @ 535 02/26/24	FIA Static Hedging Strategy	1413175801	Equity	Societe Generale SA 549300USLF04ME4XB071	02/28/2022	02/26/2024	1,562	835,824	535		44,736		23,261		23,261	(21,475)							
SGIXSMPA IDX Call Option @ 545 02/26/24	FIA Static Hedging Strategy	1415694624	Equity	Societe Generale SA 549300USLF04ME4XB071	03/07/2022	02/26/2024	1,087	592,744	545		31,772		13,705		13,705	(18,067)							
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	1415694703	Equity	Societe Generale SA 549300USLF04ME4XB071	03/07/2022	02/26/2024	402	220,982	549		11,402		5,019		5,019	(6,383)							
SGIXSMPA IDX Call Option @ 549 02/26/24	FIA Static Hedging Strategy	1418053518	Equity	Societe Generale SA 549300USLF04ME4XB071	03/14/2022	02/26/2024	9	4,733	549		223		107		107	(116)							
SPX IDX Call Option @ 4362 02/27/24	FIA Static Hedging Strategy	596425249	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/14/2022	02/26/2024	20	88,635	4,362		9,569		4,901		4,901	(4,668)							
NDX IDX Call Option @ 14189 02/26/24	FIA Static Hedging Strategy	596425277	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/14/2022	02/26/2024	0	1,845	14,189		205		97		97	(108)							
SGIXSMPA IDX Call Option @ 545 02/27/24	FIA Static Hedging Strategy	1415694627	Equity	Societe Generale SA 549300USLF04ME4XB071	03/07/2022	02/27/2024	246	134,258	545		7,200		3,104		3,104	(4,097)							
SPX IDX Call Option @ 4373 02/27/24	FIA Static Hedging Strategy	596396959	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	02/27/2024	34	148,603	4,373		16,207		8,069		8,069	(8,138)							
SPX IDX Call Option @ 4691 02/27/24	FIA Static Hedging Strategy	596396985	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	02/27/2024	34	159,414	4,691		(10,475)		(4,792)		(4,792)	5,683							
SGIXSMPA IDX Call Option @ 545 02/28/24	FIA Static Hedging Strategy	1415694696	Equity	Societe Generale SA 549300USLF04ME4XB071	03/07/2022	02/28/2024	1,204	656,642	545		35,241		15,644		15,644	(19,597)							
SGIXSMPA IDX Call Option @ 545 02/28/24	FIA Static Hedging Strategy	1418053549	Equity	Societe Generale SA 549300USLF04ME4XB071	03/14/2022	02/28/2024	152	82,684	545		4,073		1,970		1,970	(2,103)							
SPX IDX Call Option @ 4365 02/29/24	FIA Static Hedging Strategy	596396933	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	02/29/2024	322	1,405,380	4,365		155,431		77,741		77,741	(77,690)							
SGIXSMPA IDX Call Option @ 541 03/01/24	FIA Static Hedging Strategy	1415694676	Equity	Societe Generale SA 549300USLF04ME4XB071	03/07/2022	03/01/2024	972	525,640	541		29,492		12,837		12,837	(16,655)							
NDX IDX Call Option @ 14166 03/01/24	FIA Static Hedging Strategy	596396975	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	03/07/2022	03/01/2024	31	441,711	14,166		55,026		23,652		23,652	(31,374)							
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	273		12,152		1,088		1,088	(11,064)							
SGIXSMPA IDX Call Option @ 541 03/01/24	FIA Static Hedging Strategy	1418053517	Equity	Societe Generale SA 549300USLF04ME4XB071	03/14/2022	03/01/2024	43	23,039	541		1,192		563		563	(630)							
SGIXSMPA IDX Call Option @ 554 03/04/24	FIA Static Hedging Strategy	1415694633	Equity	Societe Generale SA 549300USLF04ME4XB071	03/07/2022	03/04/2024	182	100,909	554		4,996		2,152		2,152	(2,844)							
SGIXSMPA IDX Call Option @ 556 03/04/24	FIA Static Hedging Strategy	1415694675	Equity	Societe Generale SA 549300USLF04ME4XB071	03/07/2022	03/04/2024	1,184	658,862	556		31,838		13,526		13,526	(18,312)							

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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		18,918		18,918	(24,328)							
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		1,859		1,859	(2,096)							
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			1,803		1,803	(3,466)							
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		2,329		2,329	(2,842)							
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		13,395		13,395	(16,355)							
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		12,022		12,022	(14,022)							
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		5,528		5,528	(5,435)								
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)		(8,314)		(8,314)	7,658								
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		120,341		120,341	(99,873)								
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		10,538		10,538	(8,985)								
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		6,341		6,341	(7,672)							
CSEATMA6 IDX Call Option @ 272 03/08/24	FIA Static Hedging Strategy	645739924	Equity	Credit Suisse International	03/14/2022	03/08/2024	3,254	885,853	272		16,731		2,579		2,579	(14,152)							
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		13,335		13,335	(14,594)							
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		10,527		10,527	(11,491)							
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		21,918		21,918	(23,915)							
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		1,362		1,362	(1,969)							
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		2,609		2,609	(4,157)							
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		679		679	(1,413)								
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		674		674	(990)							
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		2,990		2,990	(4,395)							
SGIXSMPA IDX Call Option @ 544 03/14/24	FIA Static Hedging Strategy	1420470668	Equity	Societe Generale SA	03/21/2022	03/14/2024	2,595	1,412,178	544		83,237		34,590		34,590	(48,647)							
NDX IDX Call Option @ 13416 03/14/24	FIA Static Hedging Strategy	1420545467	Equity	Societe Generale SA	03/21/2022	03/14/2024	20	266,171	13,416		55,163		20,334		20,334	(34,829)							

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SGIXSMPA IDX Call Option @ 552 03/15/24	FIA Static Hedging Strategy	1420470568	Equity	Societe Generale SA	03/21/2022	03/15/2024	567	313,010	552		17,166		6,975		6,975	(10,191)							
SPX IDX Call Option @ 4350 03/15/24	FIA Static Hedging Strategy	1420546447	Equity	Societe Generale SA	03/21/2022	03/15/2024	26	112,193	4,350		16,858		6,524		6,524	(10,333)							
SPX IDX Call Option @ 4521 03/15/24	FIA Static Hedging Strategy	1420546557	Equity	Societe Generale SA	03/21/2022	03/15/2024	26	116,606	4,521		(13,770)		(4,987)		(4,987)	9,783							
SPX IDX Call Option @ 4361 03/15/24	FIA Static Hedging Strategy	1420546815	Equity	Societe Generale SA	03/21/2022	03/15/2024	240	1,046,838	4,361		153,454		59,716		59,716	(93,739)							
SGIXSMPA IDX Call Option @ 556 03/18/24	FIA Static Hedging Strategy	1420470576	Equity	Societe Generale SA	03/21/2022	03/18/2024	721	400,989	556		21,190		8,380		8,380	(12,810)							
SGIXSMPA IDX Call Option @ 561 03/18/24	FIA Static Hedging Strategy	1420470667	Equity	Societe Generale SA	03/21/2022	03/18/2024	1,434	804,622	561		40,442		15,490		15,490	(24,952)							
SGIXSMPA IDX Call Option @ 563 03/18/24	FIA Static Hedging Strategy	1420470675	Equity	Societe Generale SA	03/21/2022	03/18/2024	1,064	598,548	563		29,635		11,308		11,308	(18,326)							
CSEATMA6 IDX Call Option @ 272 03/18/24	FIA Static Hedging Strategy	1420569869	Equity	Societe Generale SA	03/21/2022	03/18/2024	1,753	476,800	272		9,608		1,004		1,004	(8,603)							
SPX IDX Call Option @ 4463 03/18/24	FIA Static Hedging Strategy	85937016	Equity	Wells Fargo Bank NA	03/28/2022	03/18/2024	4	16,558	4,463		2,413		793		793	(1,620)							
SGIXSMPA IDX Call Option @ 556 03/18/24	FIA Static Hedging Strategy	1422935741	Equity	Societe Generale SA	03/29/2022	03/18/2024	39	21,910	556		1,315		458		458	(857)							
SPX IDX Call Option @ 4323 03/18/24	FIA Static Hedging Strategy	1319870859	Equity	Societe Generale SA	03/24/2021	03/18/2024	4	16,212	4,323	1,690			991		991	(2,097)							
SGIXSMPA IDX Call Option @ 563 03/19/24	FIA Static Hedging Strategy	1422935745	Equity	Societe Generale SA	03/29/2022	03/19/2024	678	381,953	563		21,469		6,879		6,879	(14,590)							
SGIXSMPA IDX Call Option @ 563 03/20/24	FIA Static Hedging Strategy	1422935722	Equity	Societe Generale SA	03/29/2022	03/20/2024	32	18,258	563		1,027		329		329	(697)							
NDX IDX Call Option @ 14579 03/21/24	FIA Static Hedging Strategy	85937014	Equity	Wells Fargo Bank NA	03/28/2022	03/21/2024	24	355,434	14,579		63,651		16,315		16,315	(47,336)							
SPX IDX Call Option @ 4477 03/21/24	FIA Static Hedging Strategy	85937017	Equity	Wells Fargo Bank NA	03/28/2022	03/21/2024	29	128,137	4,477		18,305		6,016		6,016	(12,289)							
SPX IDX Call Option @ 4660 03/21/24	FIA Static Hedging Strategy	85937023	Equity	Wells Fargo Bank NA	03/28/2022	03/21/2024	29	133,374	4,660		(15,176)		(4,484)		(4,484)	10,692							
SGIXSMPA IDX Call Option @ 563 03/21/24	FIA Static Hedging Strategy	1422935719	Equity	Societe Generale SA	03/29/2022	03/21/2024	2,588	1,457,669	563		82,010		27,085		27,085	(54,925)							
SPX IDX Call Option @ 4500 03/22/24	FIA Static Hedging Strategy	85937018	Equity	Wells Fargo Bank NA	03/28/2022	03/22/2024	570	2,563,524	4,500		359,276		115,551		115,551	(243,725)							
SGIXSMPA IDX Call Option @ 565 03/22/24	FIA Static Hedging Strategy	1422935772	Equity	Societe Generale SA	03/29/2022	03/22/2024	849	479,615	565		26,631		8,846		8,846	(17,785)							
CSEATMA6 IDX Call Option @ 271 03/25/24	FIA Static Hedging Strategy	1422557753	Equity	Societe Generale SA	03/28/2022	03/25/2024	1,308	354,607	271		7,614		840		840	(6,774)							
SGIXSMPA IDX Call Option @ 571 03/25/24	FIA Static Hedging Strategy	1422935715	Equity	Societe Generale SA	03/29/2022	03/25/2024	945	539,577	571		28,333		9,176		9,176	(19,157)							
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		10,559		10,559	(20,765)							

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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		21,836		21,836	(41,357)							
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			4,631		4,631	(9,261)							
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			4,466		4,466	(9,234)							
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			4,153		4,153	(9,714)							
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			1,121		1,121	(2,797)							
SPX IDX Call Option @ 4507 04/22/24	FIA Static Hedging Strategy	SWD160116694	Equity	Barclays Bank PLC	04/28/2021	04/22/2024	3	14,603	4,507	1,178			687		687	(1,643)							
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			729		729	(1,827)							
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			4,659		4,659	(11,250)							
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			3,923		3,923	(9,560)							
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			434		434	(985)							
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			539		539	(1,299)							
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			238		238	(660)							
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			701		701	(1,932)							
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			5,172		5,172	(14,148)							
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			127		127	(349)							
SPX IDX Call Option @ 4703 07/01/24	FIA Static Hedging Strategy	SWD163984631	Equity	Barclays Bank PLC	07/06/2021	07/01/2024	12	54,698	4,703	3,959			1,886		1,886	(5,440)							
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			130		130	(385)							
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			1,086		1,086	(3,184)							
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			1,232		1,232	(3,723)							
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			352		352	(1,069)							
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			2,563		2,563	(7,767)							
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			483		483	(1,462)							
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			1,412		1,412	(4,272)							
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			586		586	(1,834)							
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			757		757	(2,323)							
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			1,515		1,515	(4,416)							
SPX IDX Call Option @ 4849 09/23/24	FIA Static Hedging Strategy	SWD168431059	Equity	Barclays Bank PLC	09/27/2021	09/23/2024	12	59,599	4,849	4,867			1,868		1,868	(5,298)							
SPX IDX Call Option @ 4746 09/30/24	FIA Static Hedging Strategy	SWD169010235	Equity	Barclays Bank PLC	10/04/2021	09/30/2024	6	28,430	4,746	2,251			1,074		1,074	(2,775)							
SPX IDX Call Option @ 4696 10/04/24	FIA Static Hedging Strategy	1373958540	Equity	Societe Generale SA	10/11/2021	10/04/2024	2	10,612	4,696	1,467			438		438	(1,083)							

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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 @ 4865 10/14/24	FIA Static Hedging Strategy	1375736388	Equity	Societe Generale SA	549300USLF04ME4XB071	10/18/2021	3	12,697	4,865	2,075			403		403	(1,120)							
SPX IDX Call Option @ 4947 10/21/24	FIA Static Hedging Strategy	SWD170513282	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	10/25/2021	17	85,781	4,947	7,800			2,402		2,402	(7,017)							
SPX IDX Call Option @ 4991 10/28/24	FIA Static Hedging Strategy	SWD171039807	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	11/01/2021	3	17,319	4,991	1,543			458		458	(1,359)							
SPX IDX Call Option @ 5029 11/01/24	FIA Static Hedging Strategy	SWD171533478	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	11/08/2021	5	24,843	5,029	2,346			623		623	(1,877)							
SPX IDX Call Option @ 5125 11/08/24	FIA Static Hedging Strategy	SWD171993654	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	11/15/2021	4	18,039	5,125	1,506			393		393	(1,235)							
SPX IDX Call Option @ 5104 11/15/24	FIA Static Hedging Strategy	SWD172552395	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	11/23/2021	1	3,879	5,104	348			89		89	(272)							
SPX IDX Call Option @ 5063 11/25/24	FIA Static Hedging Strategy	596004275	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	11/29/2021	6	32,805	5,063	2,995			817		817	(2,418)							
SPX IDX Call Option @ 5047 11/29/24	FIA Static Hedging Strategy	596041100	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	12/06/2021	1	5,501	5,047	497			142		142	(413)							
SPX IDX Call Option @ 5123 12/09/24	FIA Static Hedging Strategy	596062596	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	12/13/2021	10	49,080	5,123	4,282			1,140		1,140	(3,416)							
SPX IDX Call Option @ 5084 12/16/24	FIA Static Hedging Strategy	SWD175729456	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	12/20/2021	12	61,366	5,084	5,292			1,537		1,537	(4,463)							
SPX IDX Call Option @ 5012 12/20/24	FIA Static Hedging Strategy	SWD175929131	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	12/27/2021	5	25,259	5,012	3,025			714		714	(1,979)							
SPX IDX Call Option @ 5224 12/30/24	FIA Static Hedging Strategy	1396353778	Equity	Societe Generale SA	549300USLF04ME4XB071	01/03/2022	12	63,522	5,224		6,517		1,307		1,307	(5,211)							
SPX IDX Call Option @ 5151 01/06/25	FIA Static Hedging Strategy	596142173	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	01/10/2022	11	58,829	5,151		4,858		1,378		1,378	(3,480)							
SPX IDX Call Option @ 5113 01/13/25	FIA Static Hedging Strategy	596182641	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	01/18/2022	20	100,872	5,113		8,298		2,545		2,545	(5,753)							
SPX IDX Call Option @ 4941 01/21/25	FIA Static Hedging Strategy	596213046	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	01/24/2022	0	692	4,941		52		23		23	(29)							
SPX IDX Call Option @ 4749 01/27/25	FIA Static Hedging Strategy	SWD177986576	Equity	Barclays Bank PLC	GUR90LVD18CSY7XK3B18	01/31/2022	3	14,293	4,749		1,724		645		645	(1,078)							
SPX IDX Call Option @ 4831 01/28/25	FIA Static Hedging Strategy	1411199018	Equity	Societe Generale SA	549300USLF04ME4XB071	02/22/2022	8	37,776	4,831		3,562		1,507		1,507	(2,055)							
SPX IDX Call Option @ 4831 01/28/25	FIA Static Hedging Strategy	596396955	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	03/07/2022	23	113,087	4,831		8,590		4,517		4,517	(4,073)							
SPX IDX Call Option @ 4798 02/14/25	FIA Static Hedging Strategy	596363105	Equity	Credit Suisse International	A5I6NE409TV8Y57VW369	02/28/2022	71	339,590	4,798		29,595		14,601		14,601	(14,994)							
SPX IDX Call Option @ 4643 03/10/25	FIA Static Hedging Strategy	85937024	Equity	Wells Fargo Bank NA	54930073KPK5V0660E21	03/28/2022	1	2,739	4,643		415		153		153	(263)							
SGIXSMPA IDX Call Option @ 571 03/27/23	FIA Static Hedging Strategy	1424573241	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	29	16,303	571		792		185		185	(607)							
SGIXSMPA IDX Call Option @ 564 03/24/23	FIA Static Hedging Strategy	1424573268	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	164	92,484	564		4,843		1,202		1,202	(3,641)							
SGIXSMPA IDX Call Option @ 575 04/01/24	FIA Static Hedging Strategy	1424573272	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	839	481,894	575		24,775		7,764		7,764	(17,010)							
SGIXSMPA IDX Call Option @ 574 03/28/24	FIA Static Hedging Strategy	1424573276	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	811	464,991	574		24,088		7,566		7,566	(16,522)							
SGIXSMPA IDX Call Option @ 574 03/26/24	FIA Static Hedging Strategy	1424573286	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	279	159,759	574		8,266		2,520		2,520	(5,746)							
SGIXSMPA IDX Call Option @ 571 03/25/24	FIA Static Hedging Strategy	1424573328	Equity	Societe Generale SA	549300USLF04ME4XB071	04/04/2022	1,106	631,348	571		33,496		10,737		10,737	(22,759)							

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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		10,632		10,632	(24,655)							
SGIXSMPA IDX Call Option @ 563 03/18/24	FIA Static Hedging Strategy	1424573330	Equity	Societe Generale SA	04/04/2022	03/18/2024	230	129,231	563		7,378		2,442		2,442	(4,936)							
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		9,636		9,636	(22,356)							
SGIXSMPA IDX Call Option @ 545 02/28/23	FIA Static Hedging Strategy	1424573332	Equity	Societe Generale SA	04/04/2022	02/28/2023	9	5,109	545		338		92		92	(246)							
SGIXSMPA IDX Call Option @ 563 03/21/24	FIA Static Hedging Strategy	1424573333	Equity	Societe Generale SA	04/04/2022	03/21/2024	904	509,283	563		28,994		9,463		9,463	(19,531)							
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		1,223		1,223	(4,197)							
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		1,130		1,130	(4,280)							
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		39		39	(146)							
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		988		988	(2,285)							
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		2,844		2,844	(6,480)							
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		1,369		1,369	(4,727)							
CSEATMA6 IDX Call Option @ 267 03/29/23	FIA Static Hedging Strategy	1424652049	Equity	Societe Generale SA	04/04/2022	03/29/2023	6,061	1,615,426	267		21,821		642		642	(21,179)							
CSEATMA6 IDX Call Option @ 272 03/28/24	FIA Static Hedging Strategy	1424652050	Equity	Societe Generale SA	04/04/2022	03/28/2024	1,728	469,350	272		10,319		1,070		1,070	(9,249)							
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	(1,389)							
SPX IDX Call Option @ 4374 02/28/23	FIA Static Hedging Strategy	645846338	Equity	Credit Suisse International	04/05/2022	02/28/2023	3	13,122	4,374		201		0		0	(201)							
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	(2,100)							
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	(7,500)							
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	(2,529)							
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	(1,426)							
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	(6,431)							
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	(6,389)							
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		1,360		1,360	(3,075)							
SPX IDX Call Option @ 4461 02/28/23	FIA Static Hedging Strategy	SWD182776844	Equity	Barclays Bank PLC	04/05/2022	02/28/2023	4	20,032	4,461		(1,925)		(268)		(268)	1,657							

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SPX IDX Call Option @ 4691 03/29/23	FIA Static Hedging Strategy	SWD182776846	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/29/2023	482	2,260,600	4,691		(148,571)		(17,423)		(17,423)	131,148							
SPX IDX Call Option @ 4570 04/01/24	FIA Static Hedging Strategy	SWD182776866	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	04/01/2024	8	37,379	4,570		4,965		1,512		1,512	(3,453)							
SPX IDX Call Option @ 4539 03/24/23	FIA Static Hedging Strategy	SWD182776901	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/24/2023	68	307,458	4,539		27,542		3,717		3,717	(23,825)							
SPX IDX Call Option @ 4580 03/29/23	FIA Static Hedging Strategy	SWD182776932	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/29/2023	482	2,207,116	4,580		184,951		24,320		24,320	(160,631)							
SPX IDX Call Option @ 4764 04/01/24	FIA Static Hedging Strategy	SWD182776934	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	04/01/2024	8	38,971	4,764		(3,904)		(1,102)		(1,102)	2,802							
SPX IDX Call Option @ 4596 03/28/24	FIA Static Hedging Strategy	SWD182776951	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/28/2024	198	909,750	4,596		116,925		34,813		34,813	(82,112)							
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		354		354	(1,876)							
SPX IDX Call Option @ 4593 03/29/23	FIA Static Hedging Strategy	SWD182776989	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/29/2023	208	956,208	4,593		78,256		10,120		10,120	(68,136)							
NDX IDX Call Option @ 15045 03/28/24	FIA Static Hedging Strategy	SWD182779422	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/28/2024	16	245,091	15,045		38,814		9,181		9,181	(29,632)							
NDX IDX Call Option @ 14754 03/27/23	FIA Static Hedging Strategy	SWD182779463	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/27/2023	13	186,199	14,754		21,642		2,397		2,397	(19,245)							
NDX IDX Call Option @ 14754 03/25/24	FIA Static Hedging Strategy	SWD182779483	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/25/2024	17	250,233	14,754		42,957		10,686		10,686	(32,272)							
NDX IDX Call Option @ 15093 03/29/23	FIA Static Hedging Strategy	SWD182779514	Equity	Barclays Bank PLC . GUR90LVD18CSY7KK3B18	04/05/2022	03/29/2023	7	102,177	15,093		10,345		1,020		1,020	(9,325)							
SGIXSMPA IDX Call Option @ 588 04/08/24	FIA Static Hedging Strategy	1426537067	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/08/2024	560	329,585	588		16,101		4,377		4,377	(11,724)							
SGIXSMPA IDX Call Option @ 584 04/06/23	FIA Static Hedging Strategy	1426537068	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/06/2023	410	239,519	584		10,932		2,088		2,088	(8,844)							
SGIXSMPA IDX Call Option @ 578 04/03/24	FIA Static Hedging Strategy	1426537069	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/03/2024	634	366,955	578		19,586		5,454		5,454	(14,132)							
SGIXSMPA IDX Call Option @ 590 04/08/24	FIA Static Hedging Strategy	1426537070	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/08/2024	636	375,166	590		18,007		4,855		4,855	(13,152)							
SGIXSMPA IDX Call Option @ 578 04/05/24	FIA Static Hedging Strategy	1426537071	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/05/2024	627	362,122	578		19,441		5,619		5,619	(13,822)							
SGIXSMPA IDX Call Option @ 578 04/04/24	FIA Static Hedging Strategy	1426537072	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/04/2024	1,134	655,748	578		35,024		10,072		10,072	(24,951)							
SGIXSMPA IDX Call Option @ 582 04/01/24	FIA Static Hedging Strategy	1426537073	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/01/2024	565	328,350	582		17,020		4,768		4,768	(12,252)							
SGIXSMPA IDX Call Option @ 588 04/10/23	FIA Static Hedging Strategy	1426537074	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/10/2023	318	187,134	588		8,173		1,513		1,513	(6,660)							
SGIXSMPA IDX Call Option @ 578 04/02/24	FIA Static Hedging Strategy	1426537076	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/02/2024	264	152,449	578		8,134		2,265		2,265	(5,869)							
SGIXSMPA IDX Call Option @ 582 04/03/23	FIA Static Hedging Strategy	1426537078	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/03/2023	19	11,095	582		523		100		100	(423)							
SGIXSMPA IDX Call Option @ 578 04/04/23	FIA Static Hedging Strategy	1426537079	Equity	Societe Generale SA 549300USLF04ME4XB071	04/11/2022	04/04/2023	502	290,465	578		14,231		2,875		2,875	(11,356)							

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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 @ 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		1,498		1,498	(5,854)							
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		120		120	(538)							
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		23,747		23,747	(61,454)							
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		36,446		36,446	(165,461)							
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		14,387		14,387	(66,671)							
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		706		706	(3,483)							
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)		(25,530)		(25,530)	134,244							
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		69,576		69,576	(120,773)							
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)		(388)		(388)	2,414							
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		3,728		3,728	(6,706)							
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)		(4,625)		(4,625)	9,333							
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		92		92	(503)							
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		6,427		6,427	(11,154)							
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		2,966		2,966	(14,321)							
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		235		235	(503)							
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		11,260		11,260	(22,301)							
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		1,110		1,110	(5,478)							
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	(3,010)							
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	(110)							
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	(7,245)							
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	(3,517)							
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	(888)							
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	(590)							
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	(7,649)							
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	(2,598)							
CSEATMA6 IDX Call Option @ 265 04/05/23	FIA Static Hedging Strategy	645866248	Equity	Credit Suisse International	04/11/2022	04/05/2023	5,608	1,485,334	265		19,165		912		912	(18,253)							
CSEATMA6 IDX Call Option @ 269 04/08/24	FIA Static Hedging Strategy	645866250	Equity	Credit Suisse International	04/11/2022	04/08/2024	770	206,797	269		4,683		704		704	(3,979)							

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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		287		287	(910)							
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		7,526		7,526	(17,330)							
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		1,217		1,217	(2,592)							
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		4,538		4,538	(9,762)							
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		15,555		15,555	(34,254)							
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		134		134	(500)							
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		13,632		13,632	(29,960)							
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		1,782		1,782	(5,790)							
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		2,309		2,309	(7,772)							
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		731		731	(2,453)							
CSEATMA6 IDX Call Option @ 265 04/11/23	FIA Static Hedging Strategy	1427847144	Equity	Societe Generale SA	04/18/2022	04/11/2023	4,810	1,275,956	265		15,970		739		739	(15,231)							
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	268		5,409		780		780	(4,629)							
CSEATMA6 IDX Call Option @ 267 04/06/23	FIA Static Hedging Strategy	1427847146	Equity	Societe Generale SA	04/18/2022	04/06/2023	410	109,512	267		1,215		45		45	(1,170)							
CSEATMA6 IDX Call Option @ 271 04/08/24	FIA Static Hedging Strategy	1427847147	Equity	Societe Generale SA	04/18/2022	04/08/2024	19	5,173	271		106		13		13	(93)							
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)		(7,722)		(7,722)	13,224							
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		51,569		51,569	(178,773)							
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		68,531		68,531	(100,328)							
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)		(36,800)		(36,800)	147,437							
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		616		616	(2,363)							
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		10,618		10,618	(15,593)							
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		1,745		1,745	(2,817)							
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		1,308		1,308	(5,061)							

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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		18,880		18,880	(64,115)							
SPX IDX Call Option @ 4847 04/14/25	FIA Static Hedging Strategy	596549246	Equity	Credit Suisse International	04/18/2022	04/14/2025	1	4,168	4,847		442		181		181	(261)							
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)		(864)		(864)	3,936							
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		8,293		8,293	(28,283)							
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		30,227		30,227	(47,898)							
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	(59)							
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	(15,030)							
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	(8,375)							
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		5		5	(6,263)							
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	(577)							
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	(284)							
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	(6,144)							
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	(5,997)							
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		5,120		5,120	(11,601)							
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		2,032		2,032	(4,606)							
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		8,484		8,484	(23,125)							
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		11,766		11,766	(28,774)							
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		2,663		2,663	(6,049)							
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		6,296		6,296	(15,003)							
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		233		233	(1,043)							
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		2,063		2,063	(7,774)							
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		87		87	(196)							
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		3,561		3,561	(7,749)							
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		8,953		8,953	(23,505)							

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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		366		366	(1,318)							
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		2,183		2,183	(6,944)							
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		24		24	(94)							
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		413		413	(1,748)							
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		138		138	(473)							
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		166		166	(378)							
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)		(7,679)		(7,679)	9,415							
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)		(68)		(68)	217							
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		6,188		6,188	(14,819)							
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		67,073		67,073	(162,066)							
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		25,435		25,435	(63,443)							
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		3,623		3,623	(4,237)							
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		104		104	(296)							
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		31,593		31,593	(37,020)							
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		55,232		55,232	(62,151)							
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		4,626		4,626	(6,009)							
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)		(46,619)		(46,619)	130,867							
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		10,648		10,648	(11,446)							
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	(3,016)							
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	(4,367)							
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	(1,507)							
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	(3,167)							
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	(201)							
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	(953)							
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	(631)							
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	(7,107)							

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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	(2,306)							
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	(324)							
CSEATM6 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	270		456		74		74	(382)							
CSEATM6 IDX Call Option @ 267 04/14/23	FIA Static Hedging Strategy	645926881	Equity	Credit Suisse International	04/25/2022	04/14/2023	114	30,424	267		284		14		14	(270)							
CSEATM6 IDX Call Option @ 265 04/18/23	FIA Static Hedging Strategy	645926883	Equity	Credit Suisse International	04/25/2022	04/18/2023	4,908	1,301,665	265		13,818		865		865	(12,953)							
CSEATM6 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	266		10,605		2,080		2,080	(8,525)							
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		3,435		3,435	(6,611)							
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		952		952	(2,503)							
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		1,777		1,777	(4,418)							
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		776		776	(1,784)							
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		126		126	(235)							
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		108		108	(292)							
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		98		98	(265)							
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		1,512		1,512	(3,977)							
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		5,646		5,646	(9,911)							
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		937		937	(1,597)							
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		12,916		12,916	(23,777)							
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		5,100		5,100	(9,828)							
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		1,000		1,000	(2,469)							
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		6,596		6,596	(12,095)							

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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		5,207		5,207	(8,745)							
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		21		21	(65)							
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		281		281	(513)							
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		17,611		17,611	(31,047)							
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		434		434	(1,040)							
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		12,383		12,383	(8,420)							
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		89,580		89,580	(58,935)							
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		17,511		17,511	(11,694)							
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		8,154		8,154	(12,607)							
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		76		76	(155)							
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		10,966		10,966	(15,296)							
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)		(5,686)		(5,686)	10,280							
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)		(12,994)		(12,994)	9,989							
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		44,222		44,222	(57,015)							
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		114		114	(111)							
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		45,619		45,619	(34,242)							
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		102,278		102,278	(133,378)							
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		2,633		2,633	(3,958)							
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)		(76,855)		(76,855)	112,789							
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	(53)							
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	(1,464)							
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		551		551	(13,871)							
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		209		209	(6,347)							
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		2		2	(2,828)							
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	(2,082)							
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	(54)							
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	(1,113)							

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SPX IDX Call Option @ 4583 04/04/23	FIA Static Hedging Strategy	645953657	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/02/2022	.04/04/2023	1	2,704	4,583		12		0		0	(12)							
SPX IDX Call Option @ 4175 04/26/23	FIA Static Hedging Strategy	645953665	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/02/2022	.04/26/2023	21	88,389	4,175		1,123		32		32	(1,091)							
CSEATM6 IDX Call Option @ 259 04/26/24	FIA Static Hedging Strategy	645954827	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/02/2022	.04/26/2024	789	204,541	259		4,630		1,679		1,679	(2,951)							
CSEATM6 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		3,041		3,041	(15,387)							
CSEATM6 IDX Call Option @ 270 04/15/24	FIA Static Hedging Strategy	645954831	Equity	Credit Suisse International A5W6NE4Q9TV8Y57VW369	.05/02/2022	.04/15/2024	79	21,279	270		311		64		64	(247)							
CSEATM6 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		21		21	(303)							
SGIXSMPA IDX Call Option @ 574 04/18/23	FIA Static Hedging Strategy	1434105537	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.04/18/2023	124	71,210	574		2,722		837		837	(1,885)							
SGIXSMPA IDX Call Option @ 571 04/30/24	FIA Static Hedging Strategy	1434105555	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.04/30/2024	144	82,534	571		3,817		1,449		1,449	(2,369)							
SGIXSMPA IDX Call Option @ 571 05/02/23	FIA Static Hedging Strategy	1434105572	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/02/2023	494	282,204	571		11,548		3,770		3,770	(7,779)							
SGIXSMPA IDX Call Option @ 585 04/25/24	FIA Static Hedging Strategy	1434105574	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.04/25/2024	907	530,345	585		21,215		7,678		7,678	(13,536)							
SGIXSMPA IDX Call Option @ 584 04/29/24	FIA Static Hedging Strategy	1434105582	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.04/29/2024	9	5,073	584		207		75		75	(132)							
SGIXSMPA IDX Call Option @ 573 05/03/23	FIA Static Hedging Strategy	1434105584	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/03/2023	461	263,960	573		10,638		3,446		3,446	(7,193)							
SGIXSMPA IDX Call Option @ 571 05/01/24	FIA Static Hedging Strategy	1434105993	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/01/2024	161	91,880	571		4,254		1,614		1,614	(2,640)							
SGIXSMPA IDX Call Option @ 584 04/28/23	FIA Static Hedging Strategy	1434106052	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.04/28/2023	16	9,224	584		315		91		91	(224)							
SGIXSMPA IDX Call Option @ 570 05/06/24	FIA Static Hedging Strategy	1434106061	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/06/2024	1,224	698,474	570		32,744		12,809		12,809	(19,935)							
SGIXSMPA IDX Call Option @ 570 05/08/23	FIA Static Hedging Strategy	1434106117	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/08/2023	288	163,956	570		6,930		2,318		2,318	(4,611)							
SGIXSMPA IDX Call Option @ 570 05/05/23	FIA Static Hedging Strategy	1434106124	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/05/2023	57	32,260	570		1,342		443		443	(899)							
SGIXSMPA IDX Call Option @ 578 05/06/24	FIA Static Hedging Strategy	1434106151	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/06/2024	392	226,893	578		9,842		3,693		3,693	(6,149)							
SGIXSMPA IDX Call Option @ 571 05/02/24	FIA Static Hedging Strategy	1434106770	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/02/2024	1,006	574,548	571		26,626		10,388		10,388	(16,237)							
SGIXSMPA IDX Call Option @ 573 05/03/24	FIA Static Hedging Strategy	1434106795	Equity	Societe Generale SA 549300USLFF04ME4XB071	.05/09/2022	.05/03/2024	1,975	1,130,931	573		51,804		20,032		20,032	(31,772)							

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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		17,188		17,188	(26,562)							
SGIXSMPA IDX Call Option @ 578 05/04/23	FIA Static Hedging Strategy	1434106859	Equity	Societe Generale SA	05/09/2022	05/04/2023	23	13,217	578		494		152		152	(341)							
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		125		125	(272)							
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		50,034		50,034	(46,152)							
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)		(87,570)		(87,570)	86,237							
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		18,113		18,113	(8,655)							
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		687		687	(585)							
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		27,621		27,621	(11,614)							
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		173		173	(216)							
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		76,559		76,559	(36,294)							
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		1,463		1,463	(1,245)							
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)		(936)		(936)	967							
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)		(14,121)		(14,121)	7,286							
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		376		376	(243)							
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		7,206		7,206	(5,717)							
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		111,648		111,648	(105,607)							
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		2		2	(1,273)							
SPX IDX Call Option @ 4147 05/05/23	FIA Static Hedging Strategy	645974777	Equity	Credit Suisse International	05/09/2022	05/05/2023	111	459,307	4,147		4,547		161		161	(4,386)							
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		2		2	(1,526)							
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	645974781	Equity	Credit Suisse International	05/09/2022	05/08/2023	75	307,436	4,123		3,751		311		311	(3,440)							
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		204		204	(2,535)							
SPX IDX Call Option @ 4300 05/04/23	FIA Static Hedging Strategy	645974785	Equity	Credit Suisse International	05/09/2022	05/04/2023	119	513,569	4,300		4,314		19		19	(4,295)							
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		347		347	(8,558)							
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	257		3,960		1,792		1,792	(2,168)							
CSEATMA6 IDX Call Option @ 256 05/03/23	FIA Static Hedging Strategy	645975768	Equity	Credit Suisse International	05/09/2022	05/03/2023	5,800	1,486,973	256		15,459		4,321		4,321	(11,138)							
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		3,051		3,051	(4,542)							

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SGIXSMPA IDX Call Option @ 563 05/09/23	FIA Static Hedging Strategy	1436369383	Equity	Societe Generale SA	05/16/2022	05/09/2023	355	199,830	563		9,197		3,258		3,258	(5,939)							
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		2,419		2,419	(3,774)							
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		7,320		7,320	(11,162)							
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		8,249		8,249	(12,055)							
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		16,279		16,279	(23,028)							
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		3,691		3,691	(5,189)							
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		13,852		13,852	(19,620)							
SGIXSMPA IDX Call Option @ 570 05/08/23	FIA Static Hedging Strategy	1436369403	Equity	Societe Generale SA	05/16/2022	05/08/2023	22	12,298	570		521		174		174	(347)							
SGIXSMPA IDX Call Option @ 560 05/10/23	FIA Static Hedging Strategy	1436369407	Equity	Societe Generale SA	05/16/2022	05/10/2023	475	265,863	560		12,858		4,687		4,687	(8,171)							
SGIXSMPA IDX Call Option @ 565 05/15/23	FIA Static Hedging Strategy	1436369408	Equity	Societe Generale SA	05/16/2022	05/15/2023	24	13,834	565		629		220		220	(408)							
SGIXSMPA IDX Call Option @ 559 05/11/23	FIA Static Hedging Strategy	1436369412	Equity	Societe Generale SA	05/16/2022	05/11/2023	140	77,948	559		3,824		1,401		1,401	(2,423)							
SGIXSMPA IDX Call Option @ 560 05/12/23	FIA Static Hedging Strategy	1436369420	Equity	Societe Generale SA	05/16/2022	05/12/2023	259	145,093	560		7,041		2,562		2,562	(4,479)							
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	256		11,107		4,890		4,890	(6,217)							
CSEATMA6 IDX Call Option @ 252 05/10/23	FIA Static Hedging Strategy	1436392244	Equity	Societe Generale SA	05/16/2022	05/10/2023	6,324	1,594,465	252		21,503		8,093		8,093	(13,410)							
SPX IDX Call Option @ 3935 05/11/23	FIA Static Hedging Strategy	99C8C80T9	Equity	Morgan Stanley & Co. International PLC	05/16/2022	05/11/2023	38	150,993	3,935		1,480		137		137	(1,343)							
SPX IDX Call Option @ 4001 05/10/23	FIA Static Hedging Strategy	99C8C80V4	Equity	Morgan Stanley & Co. International PLC	05/16/2022	05/10/2023	74	294,117	4,001		4,794		1,595		1,595	(3,200)							
SPX IDX Call Option @ 3930 05/12/23	FIA Static Hedging Strategy	99C8C80W2	Equity	Morgan Stanley & Co. International PLC	05/16/2022	05/12/2023	318	1,250,394	3,930		15,255		2,744		2,744	(12,511)							
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	99C8C80X0	Equity	Morgan Stanley & Co. International PLC	05/16/2022	05/08/2023	3	13,772	4,123		149		11		11	(138)							
SPX IDX Call Option @ 4024 05/15/23	FIA Static Hedging Strategy	99C8C80Y8	Equity	Morgan Stanley & Co. International PLC	05/16/2022	05/15/2023	438	1,764,315	4,024		21,172		1,658		1,658	(19,514)							

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SPX IDX Call Option @ 3991 05/09/23	FIA Static Hedging Strategy	99C8C8025	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPF6FN3B8653	05/16/2022	05/09/2023	145	578,091	3,991		7,978		2,570		2,570	(5,407)							
SPX IDX Call Option @ 3991 05/08/23	FIA Static Hedging Strategy	99C8C8101	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPF6FN3B8653	05/16/2022	05/08/2023	49	194,174	3,991		2,874		383		383	(2,491)							
SPX IDX Call Option @ 3991 05/08/23	FIA Static Hedging Strategy	99C8C8119	Equity	Morgan Stanley & Co. International PLC 4PQUHN3JPF6FN3B8653	05/16/2022	05/08/2023	3	11,575	3,991		103		5		5	(98)							
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	SWD185418549	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/08/2023	5	19,215	4,123		1,672		939		939	(733)							
SPX IDX Call Option @ 4330 05/08/23	FIA Static Hedging Strategy	SWD185418567	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/08/2023	5	20,176	4,330		(1,126)		(592)		(592)	534							
SPX IDX Call Option @ 3975 05/11/23	FIA Static Hedging Strategy	SWD185418568	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/11/2023	296	1,175,207	3,975		132,089		80,588		80,588	(51,501)							
SPX IDX Call Option @ 3984 05/10/24	FIA Static Hedging Strategy	SWD185418589	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/10/2024	222	884,125	3,984		133,835		97,596		97,596	(36,239)							
SPX IDX Call Option @ 4123 05/08/23	FIA Static Hedging Strategy	SWD185418597	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/08/2023	6	25,111	4,123		2,185		1,227		1,227	(958)							
SPX IDX Call Option @ 4085 05/11/23	FIA Static Hedging Strategy	SWD185418598	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/11/2023	296	1,207,886	4,085		(109,696)		(65,050)		(65,050)	44,645							
SPX IDX Call Option @ 3934 05/13/24	FIA Static Hedging Strategy	SWD185418599	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/13/2024	11	43,234	3,934		6,949		5,132		5,132	(1,817)							
SPX IDX Call Option @ 4123 05/06/24	FIA Static Hedging Strategy	SWD185418613	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/06/2024	11	45,645	4,123		5,795		4,089		4,089	(1,707)							
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		1,952		1,952	(1,038)							
SPX IDX Call Option @ 3981 05/09/23	FIA Static Hedging Strategy	SWD185418615	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/09/2023	269	1,071,574	3,981		118,820		72,191		72,191	(46,629)							
NDX IDX Call Option @ 12694 05/06/24	FIA Static Hedging Strategy	SWD185418616	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/06/2024	3	33,892	12,694		5,180		3,718		3,718	(1,462)							
NDX IDX Call Option @ 12089 05/13/24	FIA Static Hedging Strategy	SWD185418635	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/13/2024	26	310,195	12,089		58,321		43,205		43,205	(15,115)							
NDX IDX Call Option @ 12123 05/09/23	FIA Static Hedging Strategy	SWD185418641	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/09/2023	21	260,399	12,123		35,457		22,883		22,883	(12,574)							
SPX IDX Call Option @ 4121 05/13/24	FIA Static Hedging Strategy	SWD185418652	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/13/2024	11	45,290	4,121		(5,583)		(4,104)		(4,104)	1,479							
NDX IDX Call Option @ 12694 05/08/23	FIA Static Hedging Strategy	SWD185418655	Equity	Barclays Bank PLC GUR90LVD18CSY7KK3B18	05/16/2022	05/08/2023	1	16,755	12,694		1,759		1,065		1,065	(694)							
SGIXSMPA IDX Call Option @ 554 05/20/24	FIA Static Hedging Strategy	1438478445	Equity	Societe Generale SA 549300USLF04ME4XB071	05/23/2022	05/20/2024	669	370,771	554		18,574		8,739		8,739	(9,835)							
SGIXSMPA IDX Call Option @ 554 05/18/23	FIA Static Hedging Strategy	1438478447	Equity	Societe Generale SA 549300USLF04ME4XB071	05/23/2022	05/18/2023	100	55,385	554		2,515		1,102		1,102	(1,413)							
SGIXSMPA IDX Call Option @ 552 05/20/24	FIA Static Hedging Strategy	1438478448	Equity	Societe Generale SA 549300USLF04ME4XB071	05/23/2022	05/20/2024	1,403	774,943	552		39,599		18,820		18,820	(20,778)							
SGIXSMPA IDX Call Option @ 565 05/15/24	FIA Static Hedging Strategy	1438478449	Equity	Societe Generale SA 549300USLF04ME4XB071	05/23/2022	05/15/2024	284	160,798	565		7,204		3,125		3,125	(4,078)							
SGIXSMPA IDX Call Option @ 565 05/14/24	FIA Static Hedging Strategy	1438478451	Equity	Societe Generale SA 549300USLF04ME4XB071	05/23/2022	05/14/2024	114	64,613	565		2,891		1,256		1,256	(1,635)							
SGIXSMPA IDX Call Option @ 571 05/17/24	FIA Static Hedging Strategy	1438478452	Equity	Societe Generale SA 549300USLF04ME4XB071	05/23/2022	05/17/2024	2,230	1,273,088	571		54,082		23,480		23,480	(30,603)							

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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 @ 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		9,186		9,186	(11,353)							
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		266		266	(311)							
SGIXSMPA IDX Call Option @ 565 05/16/23	FIA Static Hedging Strategy	1438478462	Equity	Societe Generale SA	05/23/2022	05/16/2023	569	321,437	565		12,560		5,066		5,066	(7,494)							
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		7,534		7,534	(9,377)							
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		724		724	(852)							
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		26,719		26,719	(29,281)							
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		1,888		1,888	(2,962)							
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		7,488		7,488	(9,281)							
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		20,171		20,171	(5,321)							
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)		(138,782)		(138,782)	68,611							
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		176,822		176,822	(77,998)							
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		38,681		38,681	(6,810)							
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		58,914		58,914	(27,831)							
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		17,749		17,749	(5,120)							
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)		(16,414)		(16,414)	3,929							
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		102,739		102,739	(27,232)							
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	254		7,714		3,652		3,652	(4,062)							
CSEATMA6 IDX Call Option @ 253 05/17/23	FIA Static Hedging Strategy	1438531287	Equity	Societe Generale SA	05/23/2022	05/17/2023	7,080	1,788,957	253		24,073		8,755		8,755	(15,318)							
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		141		141	(829)							
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		47		47	(11,706)							
SPX IDX Call Option @ 4008 05/15/23	FIA Static Hedging Strategy	646042437	Equity	Credit Suisse International	05/23/2022	05/15/2023	11	42,204	4,008		468		40		40	(428)							
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		1,499		1,499	(4,576)							
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		1,026		1,026	(5,445)							
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		80		80	(3,468)							

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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 @ 4008 05/15/23	FIA Static Hedging Strategy	646042461	Equity	Credit Suisse International	05/23/2022	05/15/2023	86	343,006	4,008		3,224		49		49	(3,175)							
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		1,732		1,732	(2,361)							
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		6,437		6,437	(10,604)							
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		12,297		12,297	(17,001)							
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		4,669		4,669	(7,489)							
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		20,033		20,033	(29,948)							
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		1,241		1,241	(2,122)							
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		1,833		1,833	(2,608)							
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		1,850		1,850	(3,363)							
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		4,430		4,430	(5,879)							
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		9,341		9,341	(13,278)							
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		3,529		3,529	(5,788)							
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		58,515		58,515	(80,796)							
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		765		765	(1,009)							
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		478		478	(739)							
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		86,866		86,866	(47,004)							
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		570		570	(272)							
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		3,494		3,494	(1,760)							
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		55,667		55,667	(48,812)							
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		14,858		14,858	(10,945)							
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)		(109,805)		(109,805)	104,147							
SPX IDX Call Option @ 4331 05/22/25	FIA Static Hedging Strategy	596700881	Equity	Credit Suisse International	05/31/2022	05/22/2025	21	91,392	4,331		12,943		8,344		8,344	(4,599)							

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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		528		528	(244)							
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		132,269		132,269	(115,566)							
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		72,359		72,359	(35,627)							
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		372		372	(260)							
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)		(2,922)		(2,922)	1,557							
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		406		406	(325)							
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	252		1,007		329		329	(678)							
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	259		11,520		4,279		4,279	(7,241)							
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	255		12,575		3,465		3,465	(9,110)							
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		1,649		1,649	(8,174)							
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		1,283		1,283	(6,883)							
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		490		490	(5,999)							
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		165		165	(362)							
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		3,778		3,778	(5,271)							
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		1,221		1,221	(6,109)							
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		4,210		4,210	(8,945)							
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		11,520		11,520	(15,261)							
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		2,741		2,741	(4,232)							
SGIXSMPA IDX Call Option @ 563 06/05/23	FIA Static Hedging Strategy	1442082602	Equity	Societe Generale SA	06/06/2022	06/05/2023	100	56,522	563		2,543		1,011		1,011	(1,532)							
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		5,701		5,701	(7,872)							
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		17,382		17,382	(23,191)							

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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 06/02/23	FIA Static Hedging Strategy	1442082605	Equity	Societe Generale SA	06/06/2022	06/02/2023	622	352,489	566		15,117		5,842		5,842	(9,275)							
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		2,548		2,548	(3,481)							
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		3,588		3,588	(5,769)							
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		65		65	(98)							
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		207		207	(299)							
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		107,847		107,847	(95,228)							
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		19,157		19,157	(13,895)							
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)		(8,278)		(8,278)	4,505							
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		55,713		55,713	(49,238)							
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		10,206		10,206	(5,401)							
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)		(84,045)		(84,045)	80,427							
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		50,930		50,930	(22,624)							
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		152		152	(110)							
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		136,479		136,479	(70,271)							
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	260		5,733		2,240		2,240	(3,493)							
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	257		13,698		3,883		3,883	(9,815)							
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		315		315	(5,392)							
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		13		13	(503)							
SPX IDX Call Option @ 4109 06/05/23	FIA Static Hedging Strategy	99C8IIVKJ6	Equity	Morgan Stanley & Co. International PLC	06/06/2022	06/05/2023	138	567,595	4,109		7,946		554		554	(7,392)							
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		7		7	(2,048)							
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		1		1	(41)							
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		80		80	(1,996)							

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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		3,266		3,266	(1,297)							
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		934		934	(601)							
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		5,316		5,316	(3,071)							
SGIXSMPA IDX Call Option @ 569 06/07/23	FIA Static Hedging Strategy	1444066323	Equity	Societe Generale SA	06/13/2022	06/07/2023	296	168,646	569		4,144		2,688		2,688	(1,456)							
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		867		867	(541)							
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		9,311		9,311	(5,965)							
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		2,488		2,488	(1,600)							
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		6,769		6,769	(3,429)							
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		38,869		38,869	(17,972)							
SGIXSMPA IDX Call Option @ 564 06/06/23	FIA Static Hedging Strategy	1444066414	Equity	Societe Generale SA	06/13/2022	06/06/2023	292	164,548	564		4,400		2,929		2,929	(1,470)							
SGIXSMPA IDX Call Option @ 560 06/08/23	FIA Static Hedging Strategy	1444066416	Equity	Societe Generale SA	06/13/2022	06/08/2023	65	36,633	560		1,046		708		708	(337)							
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		8,091		8,091	(4,880)							
SPX IDX Call Option @ 4116 06/08/23	FIA Static Hedging Strategy	646100051	Equity	Credit Suisse International	06/13/2022	06/08/2023	143	589,749	4,116		3,774		661		661	(3,113)							
SPX IDX Call Option @ 4121 06/06/23	FIA Static Hedging Strategy	646100055	Equity	Credit Suisse International	06/13/2022	06/06/2023	75	308,242	4,121		2,219		437		437	(1,782)							
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		1,847		1,847	(1,195)							
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		56		56	(244)							
SPX IDX Call Option @ 4121 06/05/23	FIA Static Hedging Strategy	646100065	Equity	Credit Suisse International	06/13/2022	06/05/2023	49	203,557	4,121		1,160		112		112	(1,048)							
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		957		957	(1,788)							
SPX IDX Call Option @ 4161 06/07/23	FIA Static Hedging Strategy	646100069	Equity	Credit Suisse International	06/13/2022	06/07/2023	61	252,512	4,161		1,465		170		170	(1,295)							
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		2		2	(228)							
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		28		28	(249)							
SPX IDX Call Option @ 4121 06/05/23	FIA Static Hedging Strategy	646100081	Equity	Credit Suisse International	06/13/2022	06/05/2023	23	95,246	4,121		514		42		42	(472)							
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	255		87		53		53	(34)							

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CSEATMA6 IDX Call Option @ 248 05/19/23	FIA Static Hedging Strategy	646100943	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	06/13/2022	05/19/2023	107	26,406	248		339		241		241	(98)							
CSEATMA6 IDX Call Option @ 254 06/07/23	FIA Static Hedging Strategy	646100949	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	06/13/2022	06/07/2023	6,190	1,573,171	254		14,182		7,429		7,429	(6,753)							
CSEATMA6 IDX Call Option @ 258 06/07/24	FIA Static Hedging Strategy	646100951	Equity	Credit Suisse International A5W6NE409TV8Y57VW369	06/13/2022	06/07/2024	1,592	411,475	258		7,102		3,879		3,879	(3,223)							
SPX IDX Call Option @ 4216 06/07/23	FIA Static Hedging Strategy	SWD187349554	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2023	589	2,482,985	4,216		(111,379)		(107,653)		(107,653)	3,726							
SPX IDX Call Option @ 4094 06/07/24	FIA Static Hedging Strategy	SWD187349580	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2024	146	596,287	4,094		60,035		57,916		57,916	(2,119)							
NDX IDX Call Option @ 12508 06/07/24	FIA Static Hedging Strategy	SWD187349583	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2024	17	208,250	12,508		26,922		25,293		25,293	(1,629)							
NDX IDX Call Option @ 12893 06/02/23	FIA Static Hedging Strategy	SWD187349584	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/02/2023	2	31,330	12,893		1,997		1,889		1,889	(107)							
SPX IDX Call Option @ 4089 05/17/23	FIA Static Hedging Strategy	SWD187349596	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	05/17/2023	5	21,712	4,089		1,283		1,181		1,181	(102)							
SPX IDX Call Option @ 4177 06/03/24	FIA Static Hedging Strategy	SWD187349597	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/03/2024	14	56,847	4,177		5,053		4,859		4,859	(194)							
SPX IDX Call Option @ 4068 06/07/24	FIA Static Hedging Strategy	SWD187349602	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2024	48	194,309	4,068		20,260		19,577		19,577	(683)							
SPX IDX Call Option @ 4445 06/09/25	FIA Static Hedging Strategy	SWD187349606	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/09/2025	7	29,560	4,445		2,618		2,372		2,372	(247)							
SPX IDX Call Option @ 4222 06/07/24	FIA Static Hedging Strategy	SWD187349609	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2024	48	201,638	4,222		(16,179)		(16,198)		(16,198)	(19)							
SPX IDX Call Option @ 4077 06/07/23	FIA Static Hedging Strategy	SWD187349610	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2023	211	860,207	4,077		54,316		50,862		50,862	(3,455)							
NDX IDX Call Option @ 12433 06/07/23	FIA Static Hedging Strategy	SWD187349611	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2023	13	160,639	12,433		13,145		12,638		12,638	(507)							
SPX IDX Call Option @ 4087 06/07/23	FIA Static Hedging Strategy	SWD187349617	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	06/07/2023	589	2,406,828	4,087		147,060		139,386		139,386	(7,674)							
SPX IDX Call Option @ 4222 05/17/23	FIA Static Hedging Strategy	SWD187484400	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/13/2022	05/17/2023	5	22,417	4,222		(1,264)		(894)		(894)	370							
SGIXSMPA IDX Call Option @ 521 06/16/23	FIA Static Hedging Strategy	1446736486	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/16/2023	344	179,214	521		8,372		7,159		7,159	(1,213)							
SGIXSMPA IDX Call Option @ 524 06/14/24	FIA Static Hedging Strategy	1446736487	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/14/2024	1,359	711,689	524		35,333		26,836		26,836	(8,497)							
SGIXSMPA IDX Call Option @ 521 06/17/24	FIA Static Hedging Strategy	1446736488	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/17/2024	1,058	551,003	521		28,169		21,524		21,524	(6,646)							
SGIXSMPA IDX Call Option @ 527 06/12/24	FIA Static Hedging Strategy	1446736489	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/12/2024	239	126,159	527		6,012		4,435		4,435	(1,577)							
SGIXSMPA IDX Call Option @ 525 06/17/24	FIA Static Hedging Strategy	1446736490	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/17/2024	614	322,306	525		15,842		11,996		11,996	(3,846)							
SGIXSMPA IDX Call Option @ 525 06/15/23	FIA Static Hedging Strategy	1446736491	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/15/2023	290	152,220	525		6,733		5,700		5,700	(1,032)							
SGIXSMPA IDX Call Option @ 548 06/09/23	FIA Static Hedging Strategy	1446736492	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/09/2023	2	1,232	548		38		30		30	(8)							
SGIXSMPA IDX Call Option @ 527 06/13/23	FIA Static Hedging Strategy	1446736493	Equity	Societe Generale SA 549300USLFF04ME4XB071	06/21/2022	06/13/2023	237	125,046	527		5,313		4,465		4,465	(848)							

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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		55		55	(23)							
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		17,694		17,694	(3,123)							
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		3,334		3,334	(1,100)							
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		26,852		26,852	(8,268)							
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		4,262		4,262	(724)							
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	248		7,073		7,478		7,478	405							
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	253		2,122		2,395		2,395	273							
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)		(184,311)		(184,311)	(9,145)							
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		128,952		128,952	4,925							
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		114,904		114,904	(8,206)							
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		216,335		216,335	8,246							
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		37,641		37,641	(2,469)							
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		98		98	(8)							
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)		(8,890)		(8,890)	(414)							
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		53		53	(4)							
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		238,652		238,652	6,555							
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		10,481		10,481	286							
SPX IDX Call Option @ 3750 06/12/23	FIA Static Hedging Strategy	99C9CJ5I1	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/12/2023	65	244,513	3,750		2,787		2,174		2,174	(613)							
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		5,768		5,768	(918)							
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		237		237	(17)							
SPX IDX Call Option @ 3667 06/16/23	FIA Static Hedging Strategy	99C9CJ5Z4	Equity	Morgan Stanley & Co. International PLC	06/21/2022	06/16/2023	109	400,851	3,667		4,810		3,683		3,683	(1,127)							
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		1,357		1,357	(289)							
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		3,250		3,250	(907)							

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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 @ 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		337		337	(73)							
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		8,764		8,764								
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		7,312		7,312								
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		5,428		5,428	(1,713)							
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		1,237		1,237	(376)							
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		6,724		6,724	(2,056)							
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		539		539	(248)							
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		2,247		2,247	(749)							
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		459		459	(134)							
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		713		713	(208)							
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		793		793	(338)							
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		9,853		9,853	(4,308)							
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		1,672		1,672								
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		23,048		23,048	(9,885)							
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		8,001		8,001	(3,418)							
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	250		20,739		12,879		12,879	(7,860)							
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	252		8,585		5,343		5,343	(3,243)							
SPX IDX Call Option @ 3765 06/20/23	FIA Static Hedging Strategy	99C9GV011	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/20/2023	2	8,810	3,765		232		204		204	(28)							
SPX IDX Call Option @ 3912 06/26/23	FIA Static Hedging Strategy	99C9GV0X9	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/26/2023	47	183,187	3,912		2,235		1,124		1,124	(1,111)							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX IDX Call Option @ 3765 06/21/23	FIA Static Hedging Strategy	99C9GVD7	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/21/2023	210	789,891	3,765		11,374		7,473		7,473	(3,902)							
SPX IDX Call Option @ 3760 06/22/23	FIA Static Hedging Strategy	99C9GVD24	Equity	Morgan Stanley & Co. International PLC	06/27/2022	06/22/2023	172	647,904	3,760		8,423		5,093		5,093	(3,329)							
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		758		758	(130)							
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		7,532		7,532	(4,035)							
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		7,682		7,682	(2,209)							
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		2,110		2,110	(340)							
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)		(219,220)		(219,220)	34,261							
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)		(21,935)		(21,935)	2,302							
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		96,190		96,190	(16,035)							
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		26,642		26,642	(3,135)							
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		255,470		255,470	(41,866)							
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		69,682		69,682	(8,261)							
SPX IDX Call Option @ 4104 06/23/25	FIA Static Hedging Strategy	SWD188369282	Equity	Barclays Bank PLC	06/27/2022	06/23/2025	2	7,058	4,104		1,033		873		873	(160)							
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		50,441		50,441	(9,306)							
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		30,784		30,784	(6,547)							
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										16,097,562	16,292,692	0	10,784,244	XXX	10,784,244	(26,328,199)	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										16,097,562	16,292,692	0	10,784,244	XXX	10,784,244	(26,328,199)	0	0	0	0	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	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	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										16,097,562	16,292,692	0	10,784,244	XXX	10,784,244	(26,328,199)	0	0	0	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										16,097,562	16,292,692	0	10,784,244	XXX	10,784,244	(26,328,199)	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	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	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	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	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	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	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

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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)	
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	
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	LTA958016015	Interest Rate	CME	02/19/2021	11/15/2030	1	25,000,000	0.7855%	(1,292,933)		57,114	(1,292,933)		(4,164,885)	0	0	0	0	734,409	100		
IR IDX Interest Rate Swap @ 0 11/15/30	3 Month LIBOR FLOAT to C	LTA958016017	Interest Rate	CME	02/19/2021	11/15/2030	1	25,000,000	0.9725%	(842,096)		80,619	(842,096)		(3,817,923)	0	0	0	0	361,806	100		
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to C	LTA270433504	Interest Rate	CME	01/22/2021	02/15/2031	1	50,000,000	1.1175%			226,063	0		(7,241,168)	0	0	0	0	361,806	100		
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to C	LTA958023387	Interest Rate	CME	02/24/2021	02/15/2031	1	50,000,000	1.4705%			314,172	0		(5,961,297)	0	0	0	0	734,409	100		
1299999999. Subtotal - Swaps - Other - Interest Rate										(2,135,029)	0	677,968	(2,135,029)	XXX	(21,185,273)	0	0	0	0	2,192,430	XXX	XXX	
N/A IDX FX Forward @ 1 07/21/22	EUR Exposure	SDBB/MT3334XS 3DRHG.NLA	Currency	Goldman Sachs Co & LLC	06/17/2022	07/21/2022	1	2,104,980	1.0525%			6,751	6,751		6,751	6,751	0	0	0	0	0	0	
1319999999. Subtotal - Swaps - Other - Foreign Exchange										0	0	0	6,751	XXX	6,751	6,751	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										(2,135,029)	0	677,968	(2,128,278)	XXX	(21,178,522)	6,751	0	0	0	2,192,430	XXX	XXX	
1359999999. Total Swaps - Interest Rate										(2,135,029)	0	677,968	(2,135,029)	XXX	(21,185,273)	0	0	0	0	2,192,430	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	6,751	XXX	6,751	6,751	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										(2,135,029)	0	677,968	(2,128,278)	XXX	(21,178,522)	6,751	0	0	0	2,192,430	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										16,097,562	16,292,692	0	10,784,244	XXX	10,784,244	(26,328,199)	0	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	677,968	(2,128,278)	XXX	(21,178,522)	6,751	0	0	0	2,192,430	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										13,962,533	16,292,692	677,968	8,655,966	XXX	(10,394,278)	(26,321,448)	0	0	0	2,192,430	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

E06 82

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Barclays Bank PLC	Y	Y	.0	.0	2,664,546	(818,525)	1,846,021	2,664,546	(818,525)	1,846,021		
Citibank NA	Y	Y	.0	.0			.0			.0		
CME	Y	Y	.0	.0		(2,135,028)	.0		(13,944,104)	.0	1,458,520	
LCH	Y	Y	.0	.0			.0		(7,241,168)	.0	734,660	
Credit Suisse International	Y	Y	.0	.0	6,144,976	(1,379,440)	4,765,536	6,144,857	(1,379,440)	4,765,417		
Goldman Sachs International	Y	Y	.0	.0			.0			.0		
Goldman Sachs Co & LLC	Y	N	.0	.0	.6,751		.6,751	.6,751		.6,751		2,525
JPMorgan Chase Bank NA	Y	Y	.0	.0			.0			.0		
Morgan Stanley & Co. International PLC	Y	Y	.0	.0	69,539		69,539	69,539		69,539		
Societe Generale SA	Y	Y	.0	.0	4,223,983	(419,336)	3,804,647	4,223,983	(419,336)	3,804,647		
Wells Fargo Bank NA	Y	Y	.0	.0	369,274	(70,658)	298,616	369,274	(70,658)	298,616		
029999999 - Total NAIC 1 Designation			0	0	13,479,069	(4,822,987)	10,791,110	13,478,950	(23,873,231)	10,790,991	2,195,705	0
089999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
099999999 - Gross Totals			0	0	13,479,069	(4,822,987)	10,791,110	13,478,950	(23,873,231)	10,790,991	2,195,705	0
1. Offset per SSAP No. 64					4,822,987	(4,822,987)						
2. Net after right of offset per SSAP No. 64					8,656,082	0						

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME LC27XYGSLJUHFXNVD88	USD Cash	000000-00-0	Margin Account Balance	31,048,914	31,048,914	31,048,914		IV
0199999999 - Total				31,048,914	31,048,914	31,048,914	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999999 - Total						XXX	XXX	XXX

E09

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
JPMorgan Chase Bank N.A. New York, NY					15,723,279	31,448,123	6,833,332	.XXX.
US Bank Cincinnati, OH					926,462	1,186,946	1,050,663	.XXX.
BNY - Mellon New York, NY					4,117,493	1,539,307	1,507,518	.XXX.
Federal Home Loan Bank of Boston Boston, MA					(18,440,043)	42,107	828,060	.XXX.
Wells Fargo San Francisco, CA					953,443	272,031	672,950	.XXX.
Fifth Third Bank Cincinnati, OH					32,145	39,442	39,427	.XXX.
First National Bank of Omaha Omaha, NE					(411,825)	(518,856)	(523,915)	.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	2,900,954	34,009,100	10,408,035	.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	2,900,954	34,009,100	10,408,035	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
0599999. Total - Cash	XXX	XXX	0	0	2,900,954	34,009,100	10,408,035	.XXX.

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	.06/02/2022	1.160		0	0	0
31846V-41-9	FIRST AMER:TRS OBG V		.06/02/2022	1.160		0	0	0
94975H-29-6	ALLSPRING:TRS+ MM I		.06/02/2022	1.250		0	0	0
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					0	0	0
000000-00-0	BLACKROCK LIQUIDITY FUNDS T-FU		.05/03/2022	0.000		4,383,164	0	1,814
8309999999	Subtotal - All Other Money Market Mutual Funds					4,383,164	0	1,814
8609999999	Total Cash Equivalents					4,383,164	0	1,815